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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

2011

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

For calendar year 2011 or tax year beginning , 2011, **and ending** , 20

Name of foundation **THE FREDERICK E AND JULIA G NONNEMAN FOUNDATION**

Number and street (or P O box number if mail is not delivered to street address) **26202 DETROIT ROAD, SUITE 100-D**

Room/suite

City or town, state, and ZIP code **WESTLAKE, OH 44145**

A Employer identification number
34-1881601

B Telephone number (see instructions)
(440) 385-4010

C If exemption application is pending, check here ☐

D 1. Foreign organizations, check here ☐
2. Foreign organizations meeting the 85% test, check here and attach computation ☐

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

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

G Check all that apply

☐ Initial return	☐ Initial return of a former public charity
☐ Final return	☐ Amended return
☐ Address change	☐ Name change

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) **\$ 29,795,726.**

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)
1	Contributions, gifts, grants, etc., received (attach schedule)	500,000.			
2	Check ☐ if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	481,746.	481,746.		ATCH 1
4	Dividends and interest from securities	698,315.	698,315.		ATCH 2
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	953,907.			
b	Gross sales price for all assets on line 6a	16,272,642.			
7	Capital gain net income (from Part IV, line 2)		953,907.		
8	Net short-term capital gain				
9	Income modifications				
a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	-116,964.			ATCH 3
12	Total. Add lines 1 through 11	2,517,004.	2,133,968.		
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) ATCH 4	6,825.	1,706.		5,119.
c	Other professional fees (attach schedule)				
17	Interest				
18	Taxes (attach schedule) (see instructions) *	56,078.	10,578.		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule) ATCH 6	291,483.	288,927.		2,555.
24	Total operating and administrative expenses. Add lines 13 through 23	354,386.	301,211.		7,674.
25	Contributions, gifts, grants paid	1,533,810.			1,533,810.
26	Total expenses and disbursements. Add lines 24 and 25	1,888,196.	301,211.	0	1,541,484.
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	628,808.			
b	Net investment income (if negative, enter -0-)		1,832,757.		
c	Adjusted net income (if negative, enter -0-)				

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1

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

End of year

(a) Book Value

(b) Book Value

(c) Fair Market Value

Assets	1	Cash - non-interest-bearing	18,263.	64,783.	64,783.
	2	Savings and temporary cash investments	650,524.	773,965.	773,965.
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10 a	Investments - U S and state government obligations (attach schedule) * *	3,419,172.	3,165,279.	3,327,532.
	b	Investments - corporate stock (attach schedule) ATCH 8	15,628,235.	15,071,373.	15,490,573.
	c	Investments - corporate bonds (attach schedule) ATCH 9	6,635,410.	6,878,591.	7,208,180.
	Liabilities	11	Investments - land, buildings, and equipment basis		
		Less accumulated depreciation (attach schedule) ▶			
12		Investments - mortgage loans			
13		Investments - other (attach schedule) ATCH 10	1,913,283.	3,067,885.	2,930,693.
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)	28,264,887.	29,021,876.	29,795,726.
Net Assets or Fund Balances	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0	0	
Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒				
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	28,264,887.	29,021,876.	
	30	Total net assets or fund balances (see instructions)	28,264,887.	29,021,876.	
	31	Total liabilities and net assets/fund balances (see instructions)	28,264,887.	29,021,876.	

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	28,264,887.
2	Enter amount from Part I, line 27a	2	628,808.
3	Other increases not included in line 2 (itemize) ▶ ATTACHMENT 11	3	128,181.
4	Add lines 1, 2, and 3	4	29,021,876.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	29,021,876.

**ATCH 7

Form 990-PF (2011)

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

953,907.

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.

1 Enter the appropriate amount in each column for each year, see the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2010	1,514,063.	29,492,151.	0.051338
2009	1,291,185.	25,926,241.	0.049802
2008	1,495,638.	29,128,792.	0.051346
2007	537,560.	10,179,299.	0.052809
2006	329,735.	6,527,868.	0.050512

2 Total of line 1, column (d)

2

0.255807

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

0.051161

4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5

4

31,070,554.

5 Multiply line 4 by line 3

5

1,589,601.

6 Enter 1% of net investment income (1% of Part I, line 27b)

6

18,328.

7 Add lines 5 and 6

7

1,607,929.

8 Enter qualifying distributions from Part XII, line 4

8

1,541,484.

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)		1	36,655.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b			
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	36,655.
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	36,655.
6 Credits/Payments			
a 2011 estimated tax payments and 2010 overpayment credited to 2011	6a	34,237.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c	12,000.	
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	46,237.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	45.	
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	9,537.	
11 Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 9,537. 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 page 19 of the instructions for 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?		
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) ☐ OH, _____		
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 2011 or the taxable year beginning in 2011 (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

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 ▶ N/A				
14	The books are in care of ▶ LOIS NONNEMAN Telephone no ▶ 440-385-4010			
Located at ▶ 26202 DETROIT RD, STE 100D, WESTLAKE, OH ZIP + 4 ▶ 44145				
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 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ▶	16	Yes	No
				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☒ Yes ☐ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☐ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	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 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? ☐ 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 2011 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 2011)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	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)? ☐ Yes ☒ NoOrganizations relying on a current notice regarding disaster assistance check here ☐**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☐ No

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

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

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No**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
ATTACHMENT 12		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 ☐

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
N/A		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 FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION DID NOT PARTICIPATE IN ANY DIRECT CHARITABLE ACTIVITIES DURING 2011.	
2	
3	
4	

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

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

	Amount
1 THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION DID NOT MAKE ANY PROGRAM-RELATED INVESTMENTS DURING 2011.	
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	31,502,187.
b	Average of monthly cash balances	1b	41,523.
	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	31,543,710.
	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	
	Subtract line 2 from line 1d	3	31,543,710.
	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	473,156.
	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	31,070,554.
	Minimum investment return. Enter 5% of line 5	6	1,553,528.

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)

	Minimum investment return from Part X, line 6	1	1,553,528.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	36,655.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
	Add lines 2a and 2b	2c	36,655.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,516,873.
	Recoveries of amounts treated as qualifying distributions	4	
	Add lines 3 and 4	5	1,516,873.
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	1,516,873.

Part XII Qualifying Distributions (see instructions)

	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	1,541,484.
b	Program-related investments - total from Part IX-B	1b	
	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
	Amounts set aside for specific charitable projects that satisfy the		
	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	1,541,484.
	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	0
	Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,541,484.

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 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,516,873.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only				
b Total for prior years 20 09, 20 08, 20 07				
3 Excess distributions carryover, if any, to 2011:				
a From 2006				1,662.
b From 2007				41,049.
c From 2008				56,414.
d From 2009				12,183.
e From 2010				79,495.
f Total of lines 3a through e	190,803.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$				1,541,484.
a Applied to 2010, 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 2011 distributable amount				1,516,873.
e Remaining amount distributed out of corpus	24,611.			
5 Excess distributions carryover applied to 2011 (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	215,414.			
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 2010. Subtract line 4a from line 2a. Taxable amount - see instructions				
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				
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 2006 not applied on line 5 or line 7 (see instructions)	1,662.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	213,752.			
10 Analysis of line 9				
a Excess from 2007				41,049.
b Excess from 2008				56,414.
c Excess from 2009				12,183.
d Excess from 2010				79,495.
e Excess from 2011				24,611.

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 2011, 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) 2011

(b) 2010

(c) 2009

(d) 2008

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))

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

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 <i>Paid during the year</i>					
ATTACHMENT 13					
Total				► 3a	1,533,810.
b <i>Approved for future payment</i>					
Total				► 3b	

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) 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	481,746.	
4	Dividends and interest from securities			14	698,315.	
5	Net rental income or (loss) from real estate					
a	Debt-financed property					
b	Not debt-financed property					
6	Net rental income or (loss) from personal property .					
7	Other investment income					
8	Gain or (loss) from sales of assets other than inventory			18	953,907.	
9	Net income or (loss) from special events . . .					
10	Gross profit or (loss) from sales of inventory . .					
11	Other revenue a _____					
b	_____					
c	OTHER INCOME FROM K-1'S					-116,964.
d	_____					
e	_____					
12	Subtotal Add columns (b), (d), and (e)				2,133,968.	-116,964.
13	Total. Add line 12, columns (b), (d), and (e)				13	2,017,004.

(See worksheet in line 13 instructions to verify calculations)

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

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

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of		
	(1) Cash	1a(1)	X
	(2) Other assets	1a(2)	X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)	X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)	X
	(3) Rental of facilities, equipment, or other assets	1b(3)	X
	(4) Reimbursement arrangements	1b(4)	X
	(5) Loans or loan guarantees	1b(5)	X
	(6) Performance of services or membership or fundraising solicitations	1b(6)	X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c	X
d	If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received		

[illegible]

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

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

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

Signature of officer or trustee

Date:

Title

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

Paid Preparer Use Only	Print/Type preparer's name <i>KB Cooney, CPA</i>	Preparer's signature <i>KB Cooney CPA</i>	Date AUG 03 2012	Check ☐ if self-employed	PTIN P00285983
	Firm's name ▶ MEADEN & MOORE, LTD.			Firm's EIN ▶ 34-1818258	
	Firm's address ▶ 1100 SUPERIOR AVENUE, SUITE 1100 CLEVELAND, OH 44114			Phone no 216-241-3272	

Schedule of Contributors

OMB No 1545-0047

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

2011

Name of the organization

THE FREDERICK E AND JULIA G
NONNEMAN FOUNDATION

Employer identification number

34-1881601

Organization type (check one)

Filers of:

Form 990 or 990-EZ

Section:

☐ 501(c)(³) (enter number) organization

☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation

☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation

☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

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

Special Rules

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

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

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

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

Name of organization **THE FREDERICK E AND JULIA G
NONNEMAN FOUNDATION**

Employer identification number
34-1881601

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

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	ESTATE OF FREDERICK E. NONNEMAN 200 PUBLIC SQUARE, SUITE 3300 CLEVELAND, OH 44114-2301	\$ 500,000.	Person ☒ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Employer identification number	34-1881601

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

[illegible]

Name of organization **THE FREDERICK E AND JULIA G
NONNEMAN FOUNDATION**

Employer identification number
34-1881601

Part III Exclusively religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than \$1,000 for the year. Complete columns (a) through (e) and the following line entry.

For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of **\$1,000 or less** for the year. (Enter this information once. See instructions.) ▶ \$ _____

Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee

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)	
4,516,891.		ML ACCT 4000 SEE STMT ATTD PROPERTY TYPE: SECURITIES 4,166,659.				P	VARIOUS 350,232.	VARIOUS
362,126.		ML ACCT 4001 SEE STMT ATTD PROPERTY TYPE: SECURITIES 382,601.				P	VARIOUS -20,475.	VARIOUS
676,609.		ML ACCT 4002 SEE STMT ATTD PROPERTY TYPE: SECURITIES 622,780.				P	VARIOUS 53,829.	VARIOUS
910,029.		ML ACCT 4003 SEE STMT ATTD PROPERTY TYPE: SECURITIES 743,157.				P	VARIOUS 166,872.	VARIOUS
508,339.		ML ACCT 4004 SEE STMT ATTD PROPERTY TYPE: SECURITIES 430,194.				P	VARIOUS 78,145.	VARIOUS
713,778.		ML ACCT 4005 SEE STMT ATTD PROPERTY TYPE: SECURITIES 677,007.				P	VARIOUS 36,771.	VARIOUS
763,334.		ML ACCT 4006 SEE STMT ATTD PROPERTY TYPE: SECURITIES 731,489.				P	VARIOUS 31,845.	VARIOUS
1,260,416.		ML ACCT 4007 SEE STMT ATTD PROPERTY TYPE: SECURITIES 1,255,587.				P	VARIOUS 4,829.	VARIOUS
1,015,349.		ML ACCT 4008 SEE STMT ATTD PROPERTY TYPE: SECURITIES 977,254.				P	VARIOUS 38,095.	VARIOUS
1,813,423.		ML ACCT 4011 SEE STMT ATTD PROPERTY TYPE: SECURITIES 1,717,737.				P	VARIOUS 95,686.	VARIOUS
725,023.		ML ACCT 4013 SEE STMT ATTD PROPERTY TYPE: SECURITIES 737,521.				P	VARIOUS -12,498.	VARIOUS
10,220.		CAPITAL GAINS DIVIDENDS RECD PROPERTY TYPE: SECURITIES				P	10,220.	

ATTACHMENT 4FORM 990PF, PART I - ACCOUNTING FEES

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>	<u>ADJUSTED NET INCOME</u>	<u>CHARITABLE PURPOSES</u>
ACCOUNTING FEES	6,825.	1,706.		5,119.
TOTALS	<u>6,825.</u>	<u>1,706.</u>		<u>5,119.</u>

FORM 990PF, PART I - TAXESATTACHMENT 5

<u>DESCRIPTION</u>	<u>REVENUE AND EXPENSES PER BOOKS</u>	<u>NET INVESTMENT INCOME</u>
FOREIGN TAX PAID	10,578.	10,578.
NET TAX ON INVESTMENT INCOME	45,500.	
TOTALS	<u>56,078.</u>	<u>10,578.</u>

ATTACHMENT 6FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	CHARITABLE PURPOSES
INVESTMENT FEES	286,847.	286,847.	200.
OHIO FILING FEE	200.		2,080.
RENT EXPENSE	2,774.	693.	36.
BANK FEE	36.		239.
MISCELLANEOUS	239.		
K-1 PASS THROUGH EXPENSES	1,387.	1,387.	
TOTALS	291,483.	288,927.	2,555.

FORM 990PF, PART II - U.S. AND STATE OBLIGATIONS

ATTACHMENT 7

DESCRIPTION

ENDING ENDING
BOOK VALUE FMV

MERRILL #4006
MERRILL #4013

1,499,105.
1,666,174.

1,589,075.
1,738,457.

US OBLIGATIONS TOTAL

3,165,279.

3,327,532.



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II U.S. and State Obligations
Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
223,000	FNMA P190370 08%2036 AMORTIZED FACTOR 0.283948780 AMORTIZED VALUE 63,320	08/17/11	70,958.62	69,852.73	(1,105.89)	324.46	3,800.00
71,000	FED NAT'L MORTGAGE ASSOC GLOBAL NOTES 04.375% SEP 15 2012	08/01/11	73,063.25	73,069.65	6.40	905.99	3,107.00
84,000	FEDERAL HOME LN MTG CORP NOTES 04.375% JUL 17 2015	10/07/10	92,842.86	94,428.08	1,583.22	1,663.96	3,675.00
135,000	FEDERAL NATL MTG ASSOC NOTES 05.000% FEB 13 2017	10/02/08	137,712.57	159,428.25	21,715.68	2,568.75	6,750.00
1,000	FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 110.3000/1,103.00	09/24/09	1,074.06	1,180.95	106.89	19.03	50.00
30,000	FEDERAL NATL MTG ASSOC BONDS 06.625% NOV 15 2030	02/24/10	36,076.38	44,434.50	8,358.12	248.44	1,988.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II U.S. and State Obligations

Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
56,000	U.S. TREASURY BOND 4.500% MAY 15 2038 04.500% MAY 15 2038	02/05/09	64,259.09	73,797.36	9,538.27	311.54	2,520.00
1,000	U.S. TREASURY BOND ORIGINAL UNIT/TOTAL COST: 105.7230/1,057.23	09/24/09	1,054.75	1,317.81	263.06	5.56	45.00
5,000	U.S. TREASURY BOND	12/29/09	4,897.46	6,589.05	1,691.59	27.82	225.00
36,000	U.S. TREASURY NOTE 3.125% MAY 15 2019 03.125% MAY 15 2019	07/22/09	34,776.57	40,365.00	5,588.43	139.08	1,125.00
1,000	U.S. TREASURY NOTE	12/29/09	949.02	1,121.25	172.23	3.86	32.00
34,000	U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 105.7031/35,939.06	08/23/10	35,664.14	38,122.50	2,458.36	131.35	1,063.00
57,000	U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 106.0468/60,446.72	08/25/10	59,958.90	63,911.25	3,952.35	220.21	1,782.00
88,000	U.S. TREASURY NOTE 2.625% JUL 31 2014 02.625% JUL 31 2014	02/19/10	88,833.14	93,162.96	4,329.82	954.13	2,310.00
40,000	U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 106.0234/42,409.38	08/25/10	41,595.62	42,348.80	751.18	433.70	1,050.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II U.S. and State Obligations
Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
75,000	U.S. TREASURY NOTE 3.250% JUL 31 2016 03.250% JUL 31 2016	02/19/10	75,578.72	83,396.25	7,817.53	1,006.79	2,438.00
55,000	U.S. TRSY INFLATION BOND 2.125% FEB 15 2041 INFL ADJ PRN 56,873	11/10/11	76,454.10	78,819.51	365.41	435.11	1,209.00
33,000	U.S. TREASURY BOND 3.750% AUG 15 2041 03.750% AUG 15 2041	11/10/11	37,124.38	38,810.97	1,686.59	460.70	1,238.00
453,000	FNMA P745418 05 50%2036 AMORTIZED FACTOR 0.312800990 AMORTIZED VALUE 141,698	11/05/10	154,053.22	154,722.39	669.17	627.80	7,794.00
269,000	FNMA P745418 05 50%2036 AMORTIZED VALUE 84,143	02/25/11	90,309.61	91,877.09	1,567.48	372.80	4,628.00
450,000	FNMA P745336 05%2036 AMORTIZED FACTOR 0.355812570 AMORTIZED VALUE 160,115	02/15/11	167,721.15	173,105.68	5,384.53	701.46	8,006.00
403,000	FNMA P745336 05%2036 AMORTIZED VALUE 143,392	10/20/11	154,146.91	155,025.75	878.84	628.20	7,170.00
Total Government Securities			1,499,104.52	1,576,863.78	77,779.26	12,190.74	62,005.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II U.S. and State Obligations

Account # 4013

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
75,000	FNMA PAE0392 05 50%2039 AMORTIZED FACTOR 0.670710070 AMORTIZED VALUE 50,303	04/25/11	54,156.57	54,909.93	753.36		2,767.00
186,000	FNMA PAL0065 04 50%2041 AMORTIZED FACTOR 0.909028680 AMORTIZED VALUE 169,078	03/17/11	170,598.03	180,065.54	9,467.51		7,609.00
33,000	U.S. TRSY INFLATION BOND 3.625% APR 15 2028 INFL ADJ PRIN 46,202	06/10/11	60,487.72	68,698.27	8,210.55	248.40	1,675.00
53,000	U.S. TREASURY NOTE 0.875% FEB 29 2012 00.875% FEB 29 2012	03/01/10	53,006.48	53,070.49	64.01	154.16	464.00
83,000	U.S. TREASURY NOTE	04/01/10	82,802.50	83,110.39	307.89	241.42	727.00
10,000	U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 100.3050/10,030.50	05/19/10	10,002.82	10,013.30	10.48	29.09	88.00
15,000	U.S. TREASURY NOTE ORIGINAL UNIT/TOTAL COST: 100.6956/15,104.35	08/11/10	15,010.99	15,019.95	8.96	43.63	132.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEVAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II U.S. and State Obligations

Account # 4013

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
4,000	U.S. TREASURY NOTE	06/10/11	4,020.79	4,005.32	(15.47)	11.63	35.00
101,000	U.S. TRSY INFLATION NOTE 3.00% JUL 15 2012 INFL ADJ PRIN 127,205	09/16/09	128,701.68	129,937.83	1,236.15	1,383.26	3,817.00
35,000	U.S. TRSRY INFLATION BON 2.500% JAN 15 2029 INFL ADJ PRIN 36,915	06/10/11	42,722.88	49,250.51	6,527.63	399.46	923.00
27,000	U.S. TRSRY INFLATION BON INFL ADJ PRIN 28,477 ORIGINAL UNIT/TOTAL COST:	07/13/11	33,858.28	37,993.25	4,134.96	308.15	712.00
61,000	U.S. TRSRY INFLATION BON INFL ADJ PRIN 64,338 ORIGINAL UNIT/TOTAL COST:	07/27/11	76,877.10	85,836.61	8,959.51	696.20	1,609.00
35,000	U.S. TREASURY NOTE 1.375% MAR 15 2013 01.375% MAR 15 2013	05/19/10	35,083.23	35,499.10	415.87	140.14	482.00
68,000	U.S. TREASURY NOTE 1.500% JUL 31 2016 01.500% JUL 31 2016	08/09/11	69,771.21	70,300.44	529.23	421.30	1,020.00
102,000	U.S. TREASURY NOTE 2.125% AUG 15 2021 02.125% AUG 15 2021	09/13/11	103,256.59	104,614.26	1,357.67	806.92	2,168.00
85,000	FEDERAL NATL MTG ASSOC NOTES 00.750% DEC 18 2013	01/11/11	84,007.20	85,324.70	1,317.50	21.25	638.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II U.S. and State Obligations

Account # 4013

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Government Securities							
1,000	FEDERAL NATL MTG ASSOC ORIGINAL UNIT/TOTAL COST: 100.1860/1,001.86	06/10/11	1,001.46	1,003.82	2.36	0.25	8.00
293,000	FNMA P735580 05%2035 AMORTIZED FACTOR 0.326693070 AMORTIZED VALUE 95,721	09/24/09	99,190.98	103,516.69	4,325.73		4,786.00
300,000	FNMA P889579 06%2038 AMORTIZED FACTOR 0.300611000 AMORTIZED VALUE 90,183	09/18/09	95,411.11	99,741.20	4,330.09	435.89	5,411.00
14,000	FNMA P889579 06%2038 AMORTIZED VALUE 4,208	01/25/10	4,501.83	4,654.59	152.76	20.34	253.00
146,000	FNMA P889572 05 50%2038 AMORTIZED FACTOR 0.327468000 AMORTIZED VALUE 47,810	02/08/11	50,776.06	52,099.97	1,323.91	231.19	2,630.00
350,000	FNMA P889982 05 50%2038 AMORTIZED FACTOR 0.347034080 AMORTIZED VALUE 121,461	09/21/09	127,231.37	132,359.74	5,128.37	586.50	6,681.00
178,000	FHLMC G0 5188 05%2038 AMORTIZED FACTOR 0.391782960 AMORTIZED VALUE 69,737	10/12/11	74,717.05	75,013.70	296.65	313.12	3,487.00
193,000	FNMA P995672 04 50%2039 AMORTIZED FACTOR 0.581713970 AMORTIZED VALUE 112,270	02/03/11	114,130.29	119,566.04	5,435.75	477.24	5,053.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II U.S. and State Obligations

Account # 4013

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
122,000	FNMA P995672 04 50%2039 AMORTIZED VALUE 70,969	10/11/11	74,850.22	75,580.61	730.39	301.67	3,194.00
	Total Government Securities		1,666,174.43	1,731,186.25	65,011.82	7,271.21	56,369.00
57,634	FIXED INCOME SHARES SERIES C F CL INSTL	09/16/09	770,740.95	718,695.98	(52,044.97)		72,043.00
71,985	FIXED INCOME SHARES SERIES M F CL INSTL	09/16/09	705,748.96	748,644.00	42,895.04		35,269.00
	Total Mutual Funds/Closed End Funds/UIT		1,476,489.91	1,467,339.98		(9,149.93)	107,312.00

FORM 990PF, PART II - CORPORATE STOCKATTACHMENT 8

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
MERRILL #4380 - SEE ATT DETAIL	3,843.	1,859.
MERRILL #4000 - SEE ATT DETAIL	5,467,894.	5,896,383.
MERRILL #4001 - SEE ATT DETAIL	1,053,492.	1,008,128.
MERRILL #4003 - SEE ATT DETAIL	1,816,151.	1,949,662.
MERRILL #4004 - SEE ATT DETAIL	1,504,348.	1,505,043.
MERRILL #4005 - SEE ATT DETAIL	1,473,161.	1,372,250.
MERRILL #4006 - SEE ATT DETAIL	1,392,197.	1,434,488.
MERRILL #4008 - SEE ATT DETAIL	883,797.	855,420.
MERRILL #4013 - SEE ATT DETAIL	1,476,490.	1,467,340.
TOTALS	<u>15,071,373.</u>	<u>15,490,573.</u>



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
COVERED TRANSACTIONS								
	ALCOA INC	CUSIP Number	013817101					
41.0000	Sale	02/07/11	06/03/11	654.02	713.05	0.00	(59.03)	
3.0000	Sale	02/07/11	09/16/11	35.69	52.17	0.00	(16.48)	
	Security Subtotal			689.71	765.22	0.00	(75.51)	
	ALLEGHENY TECH INC	CUSIP Number	01741R102					
54.0000	Sale	03/14/11	10/05/11	1,779.02	3,448.45	0.00	(1,669.43)	
4.0000	Sale	06/03/11	10/05/11	131.79	259.64	0.00	(127.85)	
	Security Subtotal			1,910.81	3,708.09	0.00	(1,797.28)	
	AMERICAN INTERNATIONAL GROUP INC	CUSIP Number	026874784					
634.0000	Sale	03/21/11	04/25/11	19,999.01	23,135.48	0.00	(3,136.47)	
54.0000	Sale	03/22/11	04/25/11	1,703.39	1,994.86	0.00	(291.47)	
7.0000	Sale	06/03/11	06/03/11	194.55	258.59	0.00	(64.04)	
537.0000	Sale	03/22/11	08/01/11	15,327.84	19,837.80	0.00	(4,509.96)	
576.0000	Sale	03/22/11	08/02/11	16,052.98	21,278.54	0.00	(5,225.56)	
	Security Subtotal			53,277.77	66,505.27	0.00	(13,227.50)	
	AMN ELEC POWER CO	CUSIP Number	025537101					
14.0000	Sale	05/23/11	09/16/11	524.29	538.49	0.00	(14.20)	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
APPLIED MATERIAL INC								
30.0000	Sale	CUSIP Number 01/10/11	038222105 06/03/11	393.35	412.87	0.00	(19.52)	
10.0000	Sale	01/10/11	09/16/11	115.49	137.62	0.00	(22.13)	
	Security Subtotal			508.84	550.49	0.00	(41.65)	
BAKER HUGHES INC								
116.0000	Sale	CUSIP Number 01/28/11	057224107 08/09/11	6,990.06	7,882.61	0.00	(892.55)	
15.0000	Sale	01/28/11	09/16/11	878.23	1,019.30	0.00	(141.07)	
407.0000	Sale	01/28/11	09/29/11	19,581.12	27,657.07	0.00	(8,075.95)	
2.0000	Sale	06/03/11	09/29/11	96.23	150.51	0.00	(54.28)	
	Security Subtotal			27,545.64	36,709.49	0.00	(9,163.85)	
BG GROUP PLC SPON ADR								
3.0000	Sale	CUSIP Number 04/19/11	055434203 06/03/11	331.16	364.77	0.00	(33.61)	
9.0000	Sale	04/19/11	09/16/11	918.88	1,094.30	0.00	(175.42)	
	Security Subtotal			1,250.04	1,459.07	0.00	(209.03)	
COGNIZANT TECH SOLUTIONS A								
16.0000	Sale	CUSIP Number 03/22/11	192446102 06/03/11	1,190.63	1,230.93	0.00	(40.30)	
72.0000	Sale	03/22/11	06/14/11	5,086.53	5,539.17	0.00	(452.64)	
67.0000	Sale	03/23/11	06/14/11	4,733.30	5,115.44	0.00	(382.14)	
57.0000	Sale	03/23/11	06/15/11	3,962.12	4,351.94	0.00	(389.82)	
157.0000	Sale	03/23/11	08/02/11	11,260.77	11,986.91	0.00	(726.14)	
52.0000	Sale	03/24/11	08/02/11	3,729.69	4,033.12	0.00	(303.43)	
29.0000	Sale	04/25/11	08/02/11	2,080.02	2,370.48	0.00	(290.46)	
44.0000	Sale	04/25/11	08/09/11	2,804.29	3,596.58	0.00	(792.29)	
131.0000	Sale	04/26/11	08/09/11	8,349.17	10,724.47	0.00	(2,375.30)	
2.0000	Sale	04/27/11	08/09/11	127.47	163.65	0.00	(36.18)	
	Security Subtotal			43,323.99	49,112.69	0.00	(5,788.70)	
CATERPILLAR INC DEL								
117.0000	Sale	CUSIP Number 02/18/11	149123101 08/15/11	10,652.73	12,312.97	0.00	(1,660.24)	
4.0000	Sale	06/03/11	08/15/11	364.20	406.72	0.00	(42.52)	
	Security Subtotal			11,016.93	12,719.69	0.00	(1,702.76)	
CHUBB CORP								
483.0000	Sale	CUSIP Number 08/01/11	171232101 08/15/11	29,529.23	29,986.72	457.49 (W)	0.00	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
COMERICA INC	COM	CUSIP Number	200340107					
47 0000	Sale	04/07/11	09/16/11	1,155.24	1,802.93	0.00	(647.69)	
CORNING INC		CUSIP Number	219350105					
30.0000	Sale	03/07/11	06/03/11	578.99	681.36	0.00	(102.37)	
1168 0000	Sale	03/07/11	09/06/11	16,161.66	26,527.50	0.00	(10,365.84)	
	Security Subtotal			16,740.65	27,208.86	0.00	(10,468.21)	
DANAHER CORP DEL	COM	CUSIP Number	235851102					
21.0000	Sale	05/16/11	09/16/11	965.14	1,135.96	0.00	(170.82)	
DEVON ENERGY CORP NEW		CUSIP Number	25179M103					
3 0000	Sale	03/07/11	06/23/11	230.59	270.88	40.29 (W)	0.00	
195.0000	Sale	03/07/11	06/23/11	14,988.62	17,607.53	0.00	(2,618.91)	
15.0000	Sale	03/08/11	06/23/11	1,152.98	1,339.13	0.00	(186.15)	
3 0000	Sale	03/07/11	06/24/11	232.40	286.52	0.00 (Y)	(54.12)	
60.0000	Sale	03/08/11	06/24/11	4,648.00	5,356.51	0.00	(708.51)	
99.0000	Sale	03/10/11	06/24/11	7,669.22	8,583.29	0.00	(914.07)	
	Security Subtotal			28,921.81	33,443.86	40.29	(4,481.76)	
FREEMPT-MCMRAN CPR & GLD		CUSIP Number	35671D857					
7.0000	Sale	11/06/10	09/29/11	219.92	356.99	0.00 (Y)	(137.07)	
FLUOR CORP NEW DEL	COM	CUSIP Number	343412102					
10.0000	Sale	05/09/11	06/03/11	659.50	720.11	60.61 (W)	0.00	
90.0000	Sale	05/09/11	09/06/11	5,123.15	6,480.94	0.00	(1,357.79)	
10.0000	Sale	05/09/11	09/06/11	569.23	783.87	0.00 (Y)	(214.64)	
101.0000	Sale	05/10/11	09/06/11	5,749.31	7,304.89	0.00	(1,555.58)	
91 0000	Sale	05/10/11	09/06/11	5,180.08	6,581.63	0.00	(1,401.55)	
188 0000	Sale	05/11/11	09/06/11	10,701.71	13,535.92	0.00	(2,834.21)	
	Security Subtotal			27,982.98	35,407.36	60.61	(7,363.77)	
FLOWERVE CORP		CUSIP Number	34354P105					
2.0000	Sale	02/03/11	05/25/11	234.42	254.74	20.32 (W)	0.00	
54.0000	Sale	02/03/11	05/25/11	6,329.23	6,877.87	0.00	(548.64)	
54.0000	Sale	02/04/11	05/25/11	6,329.24	6,975.49	0.00	(646.25)	
28.0000	Sale	02/04/11	06/06/11	3,151.70	3,616.92	0.00	(465.22)	
70.0000	Sale	02/04/11	06/07/11	7,871.51	9,042.31	0.00	(1,170.80)	
40.0000	Sale	02/04/11	06/08/11	4,432.81	5,167.04	0.00	(734.23)	
9 0000	Sale	02/04/11	06/10/11	958.09	1,162.58	0.00	(204.49)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FLOWERVE CORP								
		CUSIP Number	34354PT05					
2.0000	Sale	02/12/11	06/10/11	212.90	247.16	0.00	(34.26)	
46.0000	Sale	03/03/11	06/10/11	4,896.92	5,968.30	0.00	(1,071.38)	
32.0000	Sale	03/03/11	06/13/11	3,368.33	4,151.86	0.00	(783.53)	
57.0000	Sale	03/04/11	06/13/11	5,999.85	7,295.63	0.00	(1,295.78)	
	Security Subtotal			43,785.00	50,759.90	20.32	(6,954.58)	
FIRST SOLAR INC								
		CUSIP Number	336433107					
119.0000	Sale	03/15/11	05/21/11	14,155.32	18,770.30	0.00	(4,614.98)	
2.0000	Sale	03/15/11	06/03/11	239.23	315.47	0.00	(76.24)	
86.0000	Sale	03/15/11	06/23/11	10,466.39	13,565.09	0.00	(3,098.70)	
95.0000	Sale	03/31/11	06/23/11	11,561.72	15,265.36	0.00	(3,703.64)	
5.0000	Sale	04/01/11	06/23/11	608.52	809.45	0.00	(200.93)	
10.0000	Sale	04/01/11	06/24/11	1,204.06	1,618.90	0.00	(414.84)	
	Security Subtotal			38,235.24	50,344.57	0.00	(12,109.33)	
GOOGLE INC CL A								
		CUSIP Number	38259PF508					
2.0000	Sale	02/11/11	09/16/11	1,091.46	1,247.72	0.00	(156.26)	
GILEAD SCIENCES INC COM								
		CUSIP Number	375558T03					
12.0000	Sale	07/21/11	09/16/11	483.71	515.94	0.00	(32.23)	
385.0000	Sale	07/21/11	09/27/11	15,442.01	16,553.23	0.00	(1,111.22)	
	Security Subtotal			15,925.72	17,069.17	0.00	(1,143.45)	
HEWLETT PACKARD CO DEL								
		CUSIP Number	428236T03					
1036.0000	Sale	02/09/11	06/23/11	36,069.29	50,248.07	0.00	(14,178.78)	
7.0000	Sale	06/03/11	06/23/11	243.72	253.30	0.00	(9.58)	
	Security Subtotal			36,313.01	50,501.37	0.00	(14,188.36)	
ILLUMINA INC COM								
		CUSIP Number	452327T09					
30.0000	Sale	01/12/11	09/16/11	1,435.47	2,005.80	0.00	(570.33)	
39.0000	Sale	01/12/11	10/03/11	1,493.89	2,607.55	0.00	(1,113.66)	
52.0000	Sale	01/12/11	10/04/11	1,973.59	3,476.73	0.00	(1,503.14)	
27.0000	Sale	01/13/11	10/04/11	1,024.76	1,861.58	0.00	(836.82)	
227.0000	Sale	01/13/11	12/12/11	6,165.13	15,651.08	0.00	(9,485.95)	
	Security Subtotal			12,092.84	25,602.74	0.00	(13,509.90)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
JOHNSON AND JOHNSON COM								
58,000	Sale	CUSIP Number 05/12/11	478160104 09/16/11	3,741.22	3,860.19	0.00	(118.97)	
238,000	Sale	05/12/11	11/04/11	15,203.77	15,840.09	0.00	(636.32)	
214,000	Sale	05/12/11	12/02/11	13,600.35	14,242.77	0.00	(642.42)	
5,000	Sale	06/03/11	12/02/11	317.76	330.29	0.00	(12.53)	
67,000	Sale	06/23/11	12/02/11	4,258.07	4,361.45	0.00	(103.38)	
	Security Subtotal			37,121.17	38,634.79	0.00	(1,513.62)	
KIMBERLY CLARK								
186,000	Sale	CUSIP Number 09/22/11	494368103 12/05/11	13,100.72	12,800.52	0.00	300.20	
3,000	Sale	09/22/11	12/06/11	211.54	206.46	0.00	5.08	
	Security Subtotal			13,312.26	13,006.98	0.00	305.28	
KOHL'S CORP WISC PV 1CT								
160,000	Sale	CUSIP Number 08/11/11	500255104 12/12/11	8,099.09	7,665.53	0.00	433.56	
LOCKHEED MARTIN CORP								
7,000	Sale	CUSIP Number 04/04/11	539830109 06/03/11	532.72	566.19	0.00	(33.47)	
2,000	Sale	04/04/11	09/16/11	151.07	161.77	0.00	(10.70)	
	Security Subtotal			683.79	727.96	0.00	(44.17)	
LAUDER ESTEE COS INC A								
14,000	Sale	CUSIP Number 08/09/11	518439104 09/16/11	1,415.65	1,257.98	0.00	157.67	
LAS VEGAS SANDS CORP								
72,000	Sale	CUSIP Number 06/07/11	517834107 09/16/11	3,429.22	2,915.51	0.00	513.71	
39,000	Sale	06/07/11	10/03/11	1,443.80	1,579.23	135.44 (W)	0.00	
164,000	Sale	06/07/11	10/03/11	6,071.34	6,640.89	569.54 (W)	0.00	
256,000	Sale	06/07/11	11/29/11	11,439.95	10,366.26	0.00	1,073.69	
39,000	Sale	06/07/11	11/29/11	1,742.81	1,841.02	0.00 (Y)	(98.21)	
16,000	Sale	06/07/11	11/29/11	715.00	778.52	0.00 (Y)	(63.52)	
	Security Subtotal			24,842.12	24,121.43	704.98	1,425.67	
LORILLARD INC								
24,000	Sale	CUSIP Number 09/26/11	544147101 12/14/11	2,604.67	2,611.06	0.00	(6.39)	
MONSANTO CO NEW DEL COM								
22,000	Sale	CUSIP Number 05/31/11	61166W101 09/16/11	1,537.11	1,558.30	21.19 (W)	0.00	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MOTOROLA SOLUTIONS INC								
14.0000	Sale	CUSIP Number 02/07/11	620076307 06/03/11	651.08	562.88	0.00	88.20	
5.0000	Sale	02/07/11	09/16/11	222.54	201.03	0.00	21.51	
329.0000	Sale	02/07/11	10/10/11	14,604.46	13,227.64	0.00	1,376.82	
	Security Subtotal			15,478.08	13,991.55	0.00	1,486.53	
MCDONALDS CORP COM								
7.0000	Sale	CUSIP Number 05/25/11	580135101 06/03/11	563.38	580.14	16.76 (W)	0.00	
3.0000	Sale	05/25/11	09/16/11	264.92	248.63	0.00	16.29	
	Security Subtotal			828.30	828.77	16.76	16.29	
MICROSOFT CORP								
501.0000	Sale	CUSIP Number 08/09/11	594918104 12/02/11	12,652.26	12,627.85	0.00	24.41	
MURPHY OIL CORP								
5.0000	Sale	CUSIP Number 05/16/11	626717102 06/03/11	333.66	330.75	0.00	2.91	
1.0000	Sale	05/16/11	09/16/11	52.12	66.15	0.00	(14.03)	
34.0000	Sale	05/16/11	12/14/11	1,751.31	2,249.07	0.00	(497.76)	
	Security Subtotal			2,137.09	2,645.97	0.00	(508.88)	
NATIONAL-OILWELL VARCO INC								
8.0000	Sale	CUSIP Number 03/17/11	637071101 09/16/11	517.83	620.89	0.00	(103.06)	
NVIDIA								
482.0000	Sale	CUSIP Number 01/07/11	67066G104 02/08/11	11,503.24	9,368.39	0.00	2,134.85	
503.0000	Sale	01/07/11	02/09/11	12,086.06	9,776.56	0.00	2,309.50	
686.0000	Sale	01/07/11	03/10/11	12,545.05	13,333.44	0.00	(788.39)	
856.0000	Sale	01/07/11	03/10/11	15,653.89	16,637.64	0.00	(983.75)	
	Security Subtotal			51,788.24	49,116.03	0.00	2,672.21	
NETFLIX COM INC								
42.0000	Sale	CUSIP Number 04/26/11	64110L106 09/29/11	4,680.36	9,782.63	0.00	(5,102.27)	
32.0000	Sale	07/26/11	09/29/11	3,566.00	8,179.35	0.00	(4,613.35)	
	Security Subtotal			8,246.36	17,961.98	0.00	(9,715.62)	
NORDSTROM INC								
5.0000	Sale	CUSIP Number 06/03/11	655664100 06/27/11	224.48	220.12	0.00	4.36	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PRUDENTIAL FINANCIAL INC	CUSIP Number	744320102					
105.0000 Sale	07/05/11	11/14/11	5,621.78	6,721.22	0.00	(1,099.44)	
89.0000 Sale	07/07/11	11/14/11	4,765.14	5,779.95	0.00	(1,014.81)	
160.0000 Sale	07/06/11	11/14/11	8,566.52	10,191.74	0.00	(1,625.22)	
Security Subtotal			18,953.44	22,692.91	0.00	(3,739.47)	
PEPSICO INC	CUSIP Number	713448108					
37.0000 Sale	05/18/11	09/16/11	2,293.22	2,629.99	336.77 (W)	0.00	
429.0000 Sale	05/18/11	12/01/11	27,518.32	30,493.71	0.00	(2,975.39)	
13.0000 Sale	05/24/11	12/01/11	833.89	897.86	0.00 (Y)	(63.97)	
Security Subtotal			30,645.43	34,021.56	336.77	(3,039.36)	
PRAXAIR INC	CUSIP Number	74005P104					
16.0000 Sale	08/26/11	09/16/11	1,599.97	1,505.06	0.00	94.91	
POTASH CORP SASKATCHEWAN	CUSIP Number	73755L107					
195.0000 Sale	01/06/11	08/22/11	10,079.96	10,787.35	0.00	(707.39)	
8.0000 Sale	06/03/11	08/22/11	413.54	439.19	0.00	(25.65)	
Security Subtotal			10,493.50	11,226.54	0.00	(733.04)	
PROCTER & GAMBLE CO	CUSIP Number	742718109					
49.0000 Sale	05/12/11	12/05/11	3,172.46	3,254.95	0.00	(82.49)	
QUALCOMM INC	CUSIP Number	747525103					
21.0000 Sale	07/21/11	09/16/11	1,122.93	1,195.50	0.00	(72.57)	
ROCKWELL AUTOMATION INC	CUSIP Number	773903109					
15.0000 Sale	02/11/11	06/15/11	1,174.33	1,319.49	145.16 (W)	0.00	
58.0000 Sale	02/11/11	06/15/11	4,540.74	5,102.04	0.00	(561.30)	
1.0000 Sale	02/11/11	06/16/11	78.39	87.97	0.00	(9.58)	
15.0000 Sale	02/11/11	06/16/11	1,175.97	1,372.04	0.00 (Y)	(196.07)	
23.0000 Sale	02/14/11	06/16/11	1,803.17	2,034.30	0.00	(231.13)	
133.0000 Sale	02/14/11	08/23/11	7,330.65	11,763.56	0.00	(4,432.91)	
144.0000 Sale	02/15/11	08/23/11	7,936.96	12,749.34	0.00	(4,812.38)	
51.0000 Sale	02/16/11	08/23/11	2,811.01	4,605.61	0.00	(1,794.60)	
Security Subtotal			26,851.22	39,034.35	145.16	(12,037.97)	



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REPUBLIC SERVICES INC	CUSIP Number	760759100					
588.0000 Sale	08/18/11	12/08/11	15,765.32	16,060.28	0.00	(294.96)	
478.0000 Sale	08/19/11	12/08/11	12,816.04	13,115.75	0.00	(299.71)	
Security Subtotal			28,581.36	29,176.03	0.00	(594.67)	
SANDISK CORP INC	CUSIP Number	80004C101					
181.0000 Sale	02/15/11	07/25/11	8,052.96	9,301.45	0.00	(1,248.49)	
STERICYCLE INC COM	CUSIP Number	858912108					
4.0000 Sale	08/19/11	09/16/11	334.63	319.90	0.00	14.73	
STARWOOD HOTELS AND RESORTS WORLDWIDE NE	CUSIP Number	85590A401					
8.0000 Sale	01/21/11	05/18/11	457.80	496.17	38.37 (W)	0.00	
103.0000 Sale	01/21/11	05/18/11	5,894.14	6,388.19	0.00	(494.05)	
6.0000 Sale	01/21/11	09/16/11	271.67	372.13	100.46 (W)	0.00	
114.0000 Sale	01/21/11	11/23/11	5,023.58	7,070.43	0.00	(2,046.85)	
6.0000 Sale	01/21/11	11/23/11	264.40	355.39	0.00 (Y)	(90.99)	
42.0000 Sale	01/24/11	11/23/11	1,850.80	2,622.59	0.00	(771.79)	
Security Subtotal			13,762.39	17,304.90	138.83	(3,403.68)	
SINA CORPORATION	CUSIP Number	G81477104					
90.0000 Sale	01/13/11	06/09/11	8,242.11	7,752.44	0.00	489.67	
26.0000 Sale	01/13/11	06/09/11	2,396.79	2,239.59	0.00	157.20	
88.0000 Sale	01/13/11	07/12/11	9,399.38	7,580.16	0.00	1,819.22	
54.0000 Sale	01/13/11	07/19/11	6,458.15	4,651.47	0.00	1,806.68	
20.0000 Sale	01/13/11	08/03/11	1,994.34	1,722.76	0.00	271.58	
13.0000 Sale	01/14/11	08/03/11	1,296.33	1,128.20	0.00	168.13	
67.0000 Sale	01/14/11	08/04/11	6,404.52	5,814.55	0.00	589.97	
8.0000 Sale	01/14/11	09/16/11	874.70	694.28	0.00	180.42	
130.0000 Sale	01/14/11	09/29/11	9,487.38	11,281.97	0.00	(1,794.59)	
55.0000 Sale	01/14/11	09/30/11	3,841.37	4,773.14	0.00	(931.77)	
23.0000 Sale	01/18/11	09/30/11	1,606.39	2,006.62	0.00	(400.23)	
25.0000 Sale	06/03/11	09/30/11	1,746.09	3,133.51	0.00	(1,387.42)	
Security Subtotal			53,747.55	52,778.69	0.00	968.86	
SALESFORCE COM INC	CUSIP Number	79466L302					
1.0000 Sale	06/03/11	07/29/11	144.20	145.36	0.00	(1.16)	



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SIGMA ALDRICH CORP								
15.0000	Sale	CUSIP Number 06/23/11	826552101 09/16/11	970.63	1,019.61	0.00	(48.98)	
STRYKER CORP								
186.0000	Sale	CUSIP Number 05/12/11	863667101 08/04/11	9,486.68	11,689.10	0.00	(2,202.42)	
122.0000	Sale	05/13/11	08/11/11	5,647.46	7,717.45	0.00	(2,069.99)	
38.0000	Sale	05/12/11	08/11/11	1,759.04	2,388.09	0.00	(629.05)	
197.0000	Sale	05/13/11	08/18/11	8,839.35	12,461.79	0.00	(3,622.44)	
123.0000	Sale	05/16/11	08/18/11	5,518.99	7,864.52	0.00	(2,345.53)	
10.0000	Sale	05/16/11	08/19/11	446.01	639.39	0.00	(193.38)	
86.0000	Sale	05/19/11	08/19/11	3,835.77	5,503.48	0.00	(1,667.71)	
152.0000	Sale	05/20/11	08/19/11	6,779.50	9,682.26	0.00	(2,902.76)	
9.0000	Sale	06/03/11	08/19/11	401.42	543.50	0.00	(142.08)	
Security Subtotal				42,714.22	58,489.58	0.00	(15,775.36)	
TYCO INTL LTD NAMED-AKT								
25.0000	Sale	CUSIP Number 06/10/11	H89128104 09/16/11	1,100.48	1,164.28	63.80 (W)	0.00	
TEXTRON INC								
384.0000	Sale	CUSIP Number 04/07/11	883203101 05/18/11	9,064.88	10,686.30	1,621.42 (W)	0.00	
50.0000	Sale	04/07/11	05/19/11	1,185.58	1,391.44	205.86 (W)	0.00	
173.0000	Sale	04/07/11	05/19/11	4,102.14	5,149.09	1,046.95 (WY)	0.00	
211.0000	Sale	04/07/11	05/23/11	4,718.33	6,280.11	0.00 (Y)	(1,561.78)	
50.0000	Sale	04/07/11	05/23/11	1,118.08	1,482.91	0.00 (Y)	(364.83)	
173.0000	Sale	04/07/11	05/23/11	3,868.59	5,555.52	0.00 (Y)	(1,686.93)	
96.0000	Sale	04/08/11	05/23/11	2,146.73	2,636.42	489.69 (W)	0.00	
38.0000	Sale	04/08/11	05/23/11	849.75	1,043.58	193.83 (W)	0.00	
184.0000	Sale	04/08/11	05/23/11	4,114.57	5,053.14	0.00	(938.57)	
194.0000	Sale	04/08/11	05/31/11	4,435.53	5,327.76	0.00	(892.23)	
234.0000	Sale	04/08/11	06/01/11	5,268.75	6,426.27	0.00	(1,157.52)	
96.0000	Sale	04/08/11	06/01/11	2,161.54	2,941.64	0.00 (Y)	(780.10)	
38.0000	Sale	04/08/11	06/01/11	855.61	1,184.15	0.00 (Y)	(328.54)	
18.0000	Sale	04/11/11	06/01/11	405.30	489.52	0.00	(84.22)	
Security Subtotal				44,295.38	55,647.85	3,557.75	(7,794.72)	
TRAVELERS COS INC								
7.0000	Sale	CUSIP Number 05/16/11	89417E109 06/03/11	429.31	440.36	0.00	(11.05)	
349.0000	Sale	05/16/11	08/01/11	19,070.98	21,954.93	0.00	(2,883.95)	
351.0000	Sale	05/16/11	08/02/11	19,175.39	22,080.74	0.00	(2,905.35)	
Security Subtotal				38,675.68	44,476.03	0.00	(5,800.35)	



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TIME WARNER INC SHS	CUSIP Number	887317303					
32.0000 Sale	05/19/11	09/16/11	988.14	1,176.76	0.00	(188.62)	
TYSON FOODS INC CL A	CUSIP Number	902494103					
94.0000 Sale	06/23/11	09/16/11	1,636.93	1,742.32	0.00	(105.39)	
VALERO ENERGY CORP NEW	CUSIP Number	91913Y100					
7.0000 Sale	03/14/11	09/16/11	153.92	200.36	0.00	(46.44)	
WATERS CORP	CUSIP Number	941848103					
20.0000 Sale	02/10/11	09/16/11	1,635.97	1,583.76	0.00	52.21	
78.0000 Sale	02/10/11	12/12/11	5,723.27	6,176.65	0.00	(453.38)	
86.0000 Sale	02/10/11	12/13/11	6,275.65	6,810.15	0.00	(534.50)	
27.0000 Sale	02/11/11	12/13/11	1,970.27	2,147.13	0.00	(176.86)	
Security Subtotal			15,605.16	16,717.69	0.00	(1,112.53)	
WAL-MART STORES INC	CUSIP Number	931142103					
44.0000 Sale	06/23/11	09/16/11	2,330.64	2,334.12	3.48 (W)	0.00	
781.0000 Sale	06/23/11	12/05/11	45,500.74	41,430.73	0.00	4,070.01	
Security Subtotal			47,831.38	43,764.85	3.48	4,070.01	
YUM BRANDS INC	CUSIP Number	988498101					
12.0000 Sale	05/20/11	06/03/11	653.16	675.70	22.54 (W)	0.00	
221.0000 Sale	05/20/11	09/30/11	10,944.26	12,444.06	0.00	(1,499.80)	
12.0000 Sale	05/20/11	09/30/11	594.26	693.56	0.00 (Y)	(99.30)	
11.0000 Sale	05/23/11	09/30/11	544.74	615.10	0.00	(70.36)	
Security Subtotal			12,736.42	14,428.42	22.54	(1,669.46)	
Covered Short Term Capital Gains and Losses Subtotal			978,665.14	1,145,318.79	5,589.97	(161,063.68)	
NONCOVERED TRANSACTIONS							
ADOBE SYS DEL PV\$ 0.001	CUSIP Number	00724F101					
154.0000 Sale	11/11/10	04/26/11	5,090.77	4,594.24	0.00	496.53	
354.0000 Sale	11/12/10	04/26/11	11,702.17	10,445.55	0.00	1,256.62	
Security Subtotal			16,792.94	15,039.79	0.00	1,753.15	



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AMERICAN TOWER CORP CL A									
268.0000	Sale	04/14/10	04/14/10	01/18/11	13,273.15	11,179.76	0.00	2,093.39	
66.0000	Sale	04/14/10	04/14/10	01/19/11	3,232.18	2,753.22	0.00	478.96	
279.0000	Sale	04/14/10	04/14/10	02/18/11	15,074.02	11,638.63	0.00	3,435.39	
170.0000	Sale	04/14/10	04/14/10	04/07/11	8,626.33	7,091.64	0.00	1,534.69	
253.0000	Sale	04/14/10	04/14/10	04/08/11	12,760.80	10,554.02	0.00	2,206.78	
39.0000	Sale	06/04/10	06/04/10	04/08/11	1,967.08	1,617.51	0.00	349.57	
260.0000	Sale	06/04/10	06/04/10	04/11/11	13,058.87	10,783.37	0.00	2,275.50	
	Security Subtotal				67,992.43	55,618.15	0.00	12,374.28	
ALLEGHENY TECH INC									
43.0000	Sale	10/18/10	10/18/10	10/04/11	1,382.25	2,051.59	0.00	(669.34)	
184.0000	Sale	10/19/10	10/19/10	10/04/11	5,914.78	8,590.98	0.00	(2,676.20)	
86.0000	Sale	10/19/10	10/19/10	10/05/11	2,833.25	4,015.35	0.00	(1,182.10)	
	Security Subtotal				10,130.28	14,657.92	0.00	(4,527.64)	
AT&T INC									
22.0000	Sale	05/20/10	05/20/10	04/05/11	678.50	553.53	0.00	124.97	
BORG WARNER INC COM									
75.0000	Sale	07/14/10	07/14/10	05/16/11	5,510.34	3,188.04	0.00	2,322.30	
117.0000	Sale	07/14/10	07/14/10	05/17/11	8,413.64	4,973.34	0.00	3,440.30	
129.0000	Sale	07/14/10	07/14/10	05/24/11	8,575.04	5,483.43	0.00	3,091.61	
54.0000	Sale	08/11/10	08/11/10	05/24/11	3,589.56	2,467.99	0.00	1,121.57	
19.0000	Sale	08/11/10	08/11/10	05/25/11	1,268.02	868.37	0.00	399.65	
	Security Subtotal				27,356.60	16,981.17	0.00	10,375.43	
BERKSHIRE HATHAWAY INC DEL CL B NEW									
9.0000	Sale	12/27/10	12/27/10	06/03/11	687.41	719.48	0.00	(32.07)	
BOEING COMPANY									
79.0000	Sale	05/27/10	05/27/10	03/16/11	5,357.74	5,118.43	0.00	239.31	
BRISTOL-MYERS SQUIBB CO									
53.0000	Sale	11/15/10	11/15/10	06/03/11	1,476.56	1,397.03	0.00	79.53	
7.0000	Sale	11/15/10	11/15/10	09/16/11	212.72	184.51	0.00	28.21	
514.0000	Sale	11/15/10	11/15/10	09/26/11	15,931.43	13,548.58	0.00	2,382.85	
	Security Subtotal				17,620.71	15,130.12	0.00	2,490.59	



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CENTURYLINK INC SHS								
		CUSIP Number	156700106					
419.0000	Sale	06/28/10	04/04/11	16,924.64	13,439.22	0.00	3,485.42	
427.0000	Sale	06/28/10	04/05/11	17,155.80	13,695.82	0.00	3,459.98	
74.0000	Sale	06/28/10	04/06/11	2,993.15	2,373.52	0.00	619.63	
211.0000	Sale	06/29/10	04/06/11	8,534.53	6,704.32	0.00	1,830.21	
202.0000	Sale	06/30/10	04/06/11	8,170.51	6,402.82	0.00	1,767.69	
	Cash/Lieu	06/30/10	04/19/11	34.68	27.45	0.00	7.23	
	Security Subtotal			53,813.31	42,643.15	0.00	11,170.16	
CANADIAN NATURAL RES LTD								
		CUSIP Number	136385101					
48.0000	Sale	10/21/10	10/06/11	1,446.15	1,712.85	0.00	(266.70)	
105.0000	Sale	11/16/10	10/07/11	3,138.04	3,997.76	0.00	(859.72)	
293.0000	Sale	10/21/10	10/07/11	8,756.60	10,455.50	0.00	(1,698.90)	
55.0000	Sale	11/15/10	10/07/11	1,643.73	2,155.80	0.00	(512.07)	
	Security Subtotal			14,984.52	18,321.91	0.00	(3,337.39)	
CHECK POINT SOFTWARE TECH								
		CUSIP Number	M22465104					
150.0000	Sale	07/12/10	05/18/11	8,166.19	4,647.46	0.00	3,518.73	
44.0000	Sale	07/12/10	05/19/11	2,408.33	1,363.25	0.00	1,045.08	
8.0000	Sale	07/13/10	05/19/11	437.88	258.51	0.00	179.37	
173.0000	Sale	07/13/10	05/25/11	9,197.05	5,590.37	0.00	3,606.68	
8.0000	Sale	07/13/10	06/03/11	446.24	258.51	0.00	187.73	
50.0000	Sale	07/13/10	06/22/11	2,682.02	1,615.72	0.00	1,066.30	
150.0000	Sale	07/13/10	06/23/11	8,040.87	4,847.15	0.00	3,193.72	
288.0000	Sale	09/30/10	08/08/11	14,328.05	10,661.33	0.00	3,666.72	
83.0000	Sale	09/30/10	08/09/11	4,027.45	3,072.53	0.00	954.92	
	Security Subtotal			49,734.08	32,314.83	0.00	17,419.25	
CTRIIP.COM INTL LTD ADR								
		CUSIP Number	22943F100					
195.0000	Sale	11/23/10	02/10/11	8,061.01	9,040.92	0.00	(979.91)	
37.0000	Sale	11/23/10	02/11/11	1,532.80	1,715.46	0.00	(182.66)	
140.0000	Sale	11/23/10	02/14/11	5,672.96	6,490.92	0.00	(817.96)	
51.0000	Sale	11/24/10	02/14/11	2,066.59	2,441.30	0.00	(374.71)	
214.0000	Sale	11/24/10	02/16/11	8,472.93	10,243.88	0.00	(1,770.95)	
	Security Subtotal			25,806.29	29,932.48	0.00	(4,126.19)	
CATERPILLAR INC DEL								
		CUSIP Number	149123101					
96.0000	Sale	07/27/10	05/12/11	10,355.66	6,638.93	0.00	3,716.73	
78.0000	Sale	07/27/10	05/12/11	8,442.88	5,394.13	0.00	3,048.75	
2.0000	Sale	07/27/10	05/16/11	212.40	138.31	0.00	74.09	



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Quantity	Transaction Description	Date Acquired Cover of Short	CUSIP Number	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CATERPILLAR INC DEL									
154.0000	Sale	07/28/10		05/16/11	16,355.51	10,693.07	0.00	5,662.44	
76.0000	Sale	07/28/10		06/13/11	7,264.84	5,277.10	0.00	1,987.74	
	Security Subtotal				42,631.29	28,141.54	0.00	14,489.75	
CELGENE CORP COM									
570.0000	Sale	05/06/10		02/09/11	28,845.03	33,720.41	0.00	(4,875.38)	
57.0000	Sale	11/01/10		02/09/11	2,884.51	3,523.69	0.00	(639.18)	
1.0000	Sale	11/01/10		02/10/11	50.93	61.82	0.00	(10.89)	
120.0000	Sale	11/02/10		02/10/11	6,112.21	7,548.68	0.00	(1,436.47)	
66.0000	Sale	11/03/10		02/10/11	3,361.73	4,128.68	0.00	(766.95)	
	Security Subtotal				41,254.41	48,983.28	0.00	(7,728.87)	
CBS CORP NEW CL B									
109.0000	Sale	11/22/10		06/03/11	2,959.66	1,791.20	0.00	1,168.46	
592.0000	Sale	11/22/10		07/25/11	17,269.14	9,728.33	0.00	7,540.81	
	Security Subtotal				20,228.80	11,519.53	0.00	8,709.27	
CAMERON INTL CORP									
282.0000	Sale	08/16/10		05/18/11	13,556.55	10,810.24	0.00	2,746.31	
203.0000	Sale	08/16/10		05/24/11	9,521.80	7,781.84	0.00	1,739.96	
313.0000	Sale	08/16/10		06/01/11	14,742.68	11,998.61	0.00	2,744.07	
	Security Subtotal				37,821.03	30,590.69	0.00	7,230.34	
CME GROUP INC									
1.0000	Sale	12/01/10		06/03/11	274.11	299.08	0.00	(24.97)	
4.0000	Sale	12/01/10		09/16/11	1,076.50	1,196.31	0.00	(119.81)	
43.0000	Sale	12/01/10		10/25/11	11,243.33	12,860.38	0.00	(1,617.05)	
6.0000	Sale	12/01/10		10/26/11	1,577.02	1,794.47	0.00	(217.45)	
45.0000	Sale	12/02/10		10/26/11	11,827.70	13,951.42	0.00	(2,123.72)	
6.0000	Sale	12/02/10		10/27/11	1,640.01	1,860.19	0.00	(220.18)	
	Security Subtotal				27,638.67	31,961.85	0.00	(4,323.18)	
CITIGROUP INC COM NEW									
802.0000	Cash/Lieu	06/28/10		05/16/11	32,895.80	32,087.21	0.00	808.59	
292.0000	Cash/Lieu	07/26/10		05/16/11	11,977.03	11,999.81	0.00	(22.78)	
	Cash/Lieu	07/27/10		05/16/11	25.19	25.21	0.00	(0.02)	
6.0000	Sale	07/26/10		06/03/11	239.52	246.57	0.00	(7.05)	



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CITIGROUP INC COM NEW								
710.0000	Sale	CUSIP Number 07/26/10	172967424 07/18/11	26,553.70	29,177.63	0.00	(2,623.93)	
96.0000	Sale	07/27/10	07/18/11	3,590.36	4,033.73	0.00	(443.37)	
	Security Subtotal			75,281.60	77,570.16	0.00	(2,288.56)	
CISCO SYSTEMS INC COM								
577.0000	Sale	CUSIP Number 03/19/10	17275R102 02/11/11	10,825.12	15,059.30	0.00	(4,234.18)	
1071.0000	Sale	08/10/10	02/11/11	20,093.08	26,131.97	0.00	(6,038.89)	
	Security Subtotal			30,918.20	41,191.27	0.00	(10,273.07)	
COCA COLA COM								
110.0000	Sale	CUSIP Number 01/12/10	191216100 01/06/11	6,937.92	6,221.64	0.00	716.28	
COLGATE PALMOLIVE								
192.0000	Sale	CUSIP Number 01/22/10	194162103 01/07/11	15,028.82	15,522.41	0.00	(493.59)	
12.0000	Sale	05/20/10	03/18/11	921.95	977.91	0.00	(55.96)	
	Security Subtotal			15,950.77	16,500.32	0.00	(549.55)	
CORNING INC								
1124.0000	Sale	CUSIP Number 05/28/10	219350105 05/18/11	22,845.98	19,603.12	0.00	3,242.86	
232.0000	Sale	06/11/10	05/18/11	4,715.55	4,243.12	0.00	472.43	
866.0000	Sale	06/11/10	05/19/11	17,387.65	15,838.53	0.00	1,549.12	
	Security Subtotal			44,949.18	39,684.77	0.00	5,264.41	
DELL INC								
132.0000	Sale	CUSIP Number 08/30/10	24702R101 06/03/11	2,075.00	1,600.71	0.00	474.29	
DISCOVER FINL SVCS								
81.0000	Sale	CUSIP Number 11/15/10	254709108 06/03/11	1,881.86	1,533.30	0.00	348.56	
7.0000	Sale	11/15/10	09/16/11	183.60	132.51	0.00	51.09	
	Security Subtotal			2,065.46	1,665.81	0.00	399.65	
EDISON INTL CALIF								
170.0000	Sale	CUSIP Number 07/26/10	281020107 03/14/11	6,264.35	5,600.38	0.00	663.97	
469.0000	Sale	07/26/10	03/15/11	16,847.75	15,450.45	0.00	1,397.30	
11.0000	Sale	07/26/10	06/03/11	426.84	362.38	0.00	64.46	
	Security Subtotal			23,538.94	21,413.21	0.00	2,125.73	



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EOG RESOURCES INC								
76.0000	Sale	10/15/10	26875P101 05/24/11	8,081.70	7,601.72	0.00	479.98	
14.0000	Sale	10/15/10	09/16/11	1,255.64	1,400.32	0.00	(144.68)	
79.0000	Sale	10/15/10	09/22/11	6,140.27	7,901.79	0.00	(1,761.52)	
	Security Subtotal			15,477.61	16,903.83	0.00	(1,426.22)	
FREEMT-MCMRAN CPR & GLD								
162.0000	Sale	10/01/10	35671D857 04/14/11	8,443.83	7,172.20	0.00	1,271.63	
295.0000	Sale	10/01/10	05/04/11	15,136.75	13,060.49	0.00	2,076.26	
176.0000	Sale	10/01/10	05/12/11	8,576.58	7,792.02	0.00	784.56	
103.0000	Sale	10/01/10	05/23/11	4,865.51	4,560.11	0.00	305.40	
7.0000	Sale	10/26/10	05/23/11	330.67	336.77	6.11 (W)	0.00	
20.0000	Sale	10/26/10	05/23/11	944.76	962.21	0.00	(17.44)	
197.0000	Sale	10/26/10	06/23/11	9,401.13	9,477.72	0.00	(76.59)	
30.0000	Sale	10/26/10	09/16/11	1,241.38	1,443.31	0.00	(201.93)	
54.0000	Sale	10/26/10	09/22/11	1,763.35	2,597.95	0.00	(834.60)	
97.0000	Sale	11/01/10	09/22/11	3,167.50	4,646.94	0.00	(1,479.44)	
729.0000	Sale	11/01/10	09/29/11	22,903.42	34,923.87	0.00	(12,020.45)	
58.0000	Sale	11/09/10	09/29/11	1,822.22	3,110.26	0.00	(1,288.04)	
166.0000	Sale	11/15/10	09/29/11	5,215.33	8,634.31	0.00	(3,418.98)	
	Security Subtotal			83,812.43	98,718.16	6.11	(14,899.62)	
F5 NETWORKS INC COM								
154.0000	Sale	08/17/10	315616102 03/22/11	14,416.67	13,507.72	0.00	908.95	
33.0000	Sale	08/18/10	03/22/11	3,089.29	2,922.96	0.00	166.33	
	Security Subtotal			17,505.96	16,430.68	0.00	1,075.28	
FORD MOTOR CO NEW								
1220.0000	Sale	07/22/10	345370860 01/03/11	21,005.84	14,681.11	0.00	6,324.73	
1491.0000	Sale	07/22/10	02/07/11	24,166.25	17,942.25	0.00	6,224.00	
2976.0000	Sale	08/16/10	02/07/11	48,235.28	35,774.20	0.00	12,461.08	
	Security Subtotal			93,407.37	68,397.56	0.00	25,009.81	
FIFTH THIRD BANCORP								
1434.0000	Sale	08/02/10	316773100 03/21/11	20,091.96	19,122.39	0.00	969.57	
950.0000	Sale	08/02/10	03/22/11	13,303.26	12,668.25	0.00	635.01	
1089.0000	Sale	08/03/10	03/22/11	15,249.73	14,628.21	0.00	621.52	



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FIFTH THIRD BANCORP								
972.0000	Sale	CUSIP Number 08/09/10	316773100 03/22/11	13,611.34	12,508.28	0.00	1,103.06	
194.0000	Sale	08/10/10	03/22/11	2,716.67	2,492.80	0.00	223.87	
	Security Subtotal			64,972.96	61,419.93	0.00	3,553.03	
GENERAL ELECTRIC								
861.0000	Sale	CUSIP Number 10/25/10	369604103 09/06/11	13,029.10	13,946.05	0.00	(916.95)	
HONEYWELL INTL INC DEL								
23.0000	Sale	CUSIP Number 05/20/10	438516106 03/07/11	1,294.97	981.07	0.00	313.90	
INTEL CORP								
474.0000	Sale	CUSIP Number 06/28/10	458140100 05/09/11	10,826.61	9,692.16	0.00	1,134.45	
241.0000	Sale	06/28/10	05/10/11	5,553.20	4,927.87	0.00	625.33	
330.0000	Sale	06/28/10	05/11/11	7,727.30	6,747.71	0.00	979.59	
286.0000	Sale	06/28/10	05/12/11	6,743.15	5,848.01	0.00	895.14	
3.0000	Sale	06/28/10	06/03/11	65.93	61.34	0.00	4.59	
	Security Subtotal			30,916.19	27,277.09	0.00	3,639.10	
JUNIPER NETWORKS INC								
39.0000	Sale	CUSIP Number 11/11/10	48203R104 09/16/11	785.05	1,342.86	0.00	(557.81)	
KROGER CO								
91.0000	Sale	CUSIP Number 07/06/10	501044101 06/03/11	2,145.36	1,825.63	0.00	319.73	
LABORATORY CP AMER HLDGS								
262.0000	Sale	CUSIP Number 05/19/10	50540R409 01/21/11	23,512.95	20,316.58	0.00	3,196.37	
90.0000	Sale	05/19/10	01/24/11	8,088.03	6,978.98	0.00	1,109.05	
	Security Subtotal			31,600.98	27,295.56	0.00	4,305.42	
ELI LILLY & CO								
39.0000	Sale	CUSIP Number 09/27/10	532457108 06/03/11	1,447.37	1,406.64	0.00	40.73	
5.0000	Sale	09/27/10	09/16/11	188.29	180.34	0.00	7.95	
	Security Subtotal			1,635.66	1,586.98	0.00	48.68	
MACYS INC								
122.0000	Sale	CUSIP Number 05/20/10	55616P104 05/16/11	3,451.64	2,547.36	0.00	904.28	



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MCDONALDS CORP COM								
233.0000	Sale	CUSIP Number 580135101 06/08/10	01/06/11	17,377.32	15,760.29	0.00	1,617.03	
106.0000	Sale	06/08/10	01/11/11	7,841.21	7,169.92	0.00	671.29	
7.0000	Sale	06/08/10	01/12/11	515.31	473.48	0.00	41.83	
256.0000	Sale	06/08/10	01/12/11	18,845.95	17,316.02	0.00	1,529.93	
152.0000	Sale	06/08/10	01/13/11	11,100.04	10,281.39	0.00	818.65	
	Security Subtotal			55,679.83	51,001.10	0.00	4,678.73	
NETFLIX COM INC								
29.0000	Sale	CUSIP Number 64110L106 08/06/10	02/14/11	7,131.86	3,413.26	0.00	3,718.60	
56.0000	Sale	08/06/10	03/01/11	11,447.66	6,591.12	0.00	4,856.54	
46.0000	Sale	08/06/10	03/09/11	8,873.23	5,414.13	0.00	3,459.10	
4.0000	Sale	08/06/10	06/03/11	1,088.69	470.79	0.00	617.90	
62.0000	Sale	08/06/10	06/07/11	16,462.68	7,297.31	0.00	9,165.37	
33.0000	Sale	08/06/10	06/16/11	8,320.26	3,884.05	0.00	4,436.21	
25.0000	Sale	08/06/10	07/05/11	7,185.04	2,942.46	0.00	4,242.58	
3.0000	Sale	09/01/10	07/05/11	862.21	397.68	0.00	464.53	
29.0000	Sale	09/01/10	07/13/11	8,626.23	3,844.26	0.00	4,781.97	
77.0000	Sale	12/09/10	09/29/11	8,580.67	14,614.85	0.00	(6,034.18)	
	Security Subtotal			78,578.53	48,869.91	0.00	29,708.62	
NEWS CORP CL A								
1996.0000	Sale	CUSIP Number 65248E104 06/28/10	02/07/11	33,447.93	25,365.96	0.00	8,081.97	
793.0000	Sale	06/28/10	02/08/11	13,278.77	10,077.76	0.00	3,201.01	
	Security Subtotal			46,726.70	35,443.72	0.00	11,282.98	
NETAPP INC								
90.0000	Sale	CUSIP Number 64110D104 09/15/10	04/04/11	4,104.54	4,427.55	0.00	(323.01)	
760.0000	Sale	09/15/10	04/05/11	35,013.75	37,388.20	0.00	(2,374.45)	
	Security Subtotal			39,118.29	41,815.75	0.00	(2,697.46)	
NORDSTROM INC								
177.0000	Sale	CUSIP Number 655664100 09/14/10	05/18/11	8,166.55	6,250.40	0.00	1,916.15	
274.0000	Sale	09/14/10	06/23/11	12,475.91	9,675.76	0.00	2,800.15	
39.0000	Sale	09/14/10	06/24/11	1,759.09	1,377.21	0.00	381.88	
267.0000	Sale	09/15/10	06/24/11	12,043.05	9,462.29	0.00	2,580.76	
29.0000	Sale	09/15/10	06/27/11	1,301.94	1,027.74	0.00	274.20	
	Security Subtotal			35,746.54	27,793.40	0.00	7,953.14	



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PRICELINE COM INC								
		CUSIP Number	741503403					
22 0000	Sale	07/13/10	01/11/11	9,519.56	4,683.47	0.00	4,836.09	
34 0000	Sale	07/13/10	02/04/11	14,814.51	7,238.10	0.00	7,576.41	
76 0000	Sale	07/13/10	02/24/11	34,795.12	16,179.27	0.00	18,615.85	
Security Subtotal				59,129.19	28,100.84	0.00	31,028.35	
POTASH CORP SASKATCHEWAN								
		CUSIP Number	73755L107					
141 0000	Sale	11/04/10	03/14/11	7,600.33	6,600.62	0.00	999.71	
202 0000	Sale	11/04/10	05/12/11	10,338.02	9,456.22	0.00	881.80	
290 0000	Sale	11/04/10	08/19/11	14,809.03	13,575.75	0.00	1,233.28	
220 0000	Sale	12/16/10	08/19/11	11,234.44	10,244.31	0.00	990.13	
119 0000	Sale	12/16/10	08/22/11	6,151.36	5,541.24	0.00	610.12	
Security Subtotal				50,133.18	45,418.14	0.00	4,715.04	
QWEST COMM INTL INC COM								
		CUSIP Number	749121109					
2734 0000	Sale	06/28/10	01/03/11	20,969.43	14,591.90	0.00	6,377.53	
SANDISK CORP INC								
		CUSIP Number	80004C101					
259 0000	Sale	12/06/10	06/24/11	10,662.68	12,353.37	0.00	(1,690.69)	
34 0000	Sale	12/06/10	07/25/11	1,512.70	1,621.68	0.00	(108.98)	
398 0000	Sale	12/07/10	07/25/11	17,707.60	19,253.01	0.00	(1,545.41)	
Security Subtotal				29,882.98	33,228.06	0.00	(3,345.08)	
SALESFORCE COM INC								
		CUSIP Number	79466L302					
77 0000	Sale	05/21/10	05/18/11	10,121.51	6,118.72	0.00	4,002.79	
3 0000	Sale	11/09/10	07/27/11	437.78	342.76	0.00	95.02	
11 0000	Sale	11/09/10	07/28/11	1,596.95	1,256.80	0.00	340.15	
78 0000	Sale	11/09/10	07/29/11	11,246.85	8,911.84	0.00	2,335.01	
Security Subtotal				23,403.09	16,630.12	0.00	6,772.97	
SOUTHWEST AIRLNS CO								
		CUSIP Number	844741108					
83 0000	Sale	11/01/10	06/03/11	954.55	1,151.72	0.00	(197.17)	
13 0000	Sale	11/01/10	09/16/11	115.95	180.39	0.00	(64.44)	
Security Subtotal				1,070.50	1,332.11	0.00	(261.61)	
SOUTHWESTERN ENERGY CO								
		CUSIP Number	845467109					
18 0000	Sale	05/20/10	02/10/11	666.08	665.93	0.00	0.15	



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SPRINT NEXTEL CORP								
3283.0000	Sale	CUSIP Number 08/09/10	852061100 05/31/11	19,214.37	14,907.12	0.00	4,307.25	
100.0000	Sale	08/09/10	06/03/11	590.31	454.07	0.00	136.24	
	Security Subtotal			19,804.68	15,361.19	0.00	4,443.49	
STARBUCKS CORP								
201.0000	Sale	CUSIP Number 05/07/10	855244109 01/06/11	6,411.01	5,137.26	0.00	1,273.75	
TEXAS INSTRUMENTS								
402.0000	Sale	CUSIP Number 10/01/10	882508104 02/09/11	14,119.26	10,943.85	0.00	3,175.41	
647.0000	Sale	10/01/10	02/10/11	22,641.72	17,613.60	0.00	5,028.12	
	Security Subtotal			36,760.98	28,557.45	0.00	8,203.53	
	Noncovered Short Term Capital Gains and Losses Subtotal			1,526,362.37	1,336,695.38	6.11	189,673.10	
	NET SHORT TERM CAPITAL GAINS AND LOSSES			2,505,027.51	2,482,014.17	5,596.08	28,609.42	
LONG TERM CAPITAL GAINS AND LOSSES								
COVERED TRANSACTIONS								
RAYTHEON CO DELAWARE NEW								
17.0000	Sale	CUSIP Number 11/30/09	755111507 12/02/11	772.33	883.27	0.00 (Y)	(110.94)	
74.0000	Sale	12/17/09	12/02/11	3,361.92	3,961.18	0.00 (Y)	(599.26)	
110.0000	Sale	11/30/09	12/05/11	5,020.59	5,661.88	0.00 (Y)	(641.29)	
	Security Subtotal			9,154.84	10,506.33	0.00	(1,351.49)	
	Covered Long Term Capital Gains and Losses Subtotal			9,154.84	10,506.33	0.00	(1,351.49)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
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Account # 4000

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NONCOVERED TRANSACTIONS								
ADOBE SYS DEL PV\$ 0.001								
		CUSIP Number	00724F101					
282.0000	Sale	05/01/09	03/15/11	9,339.80	7,761.32	0.00	1,578.48	
155.0000	Sale	05/01/09	04/25/11	5,155.24	4,265.98	0.00	889.26	
226.0000	Sale	07/22/09	04/25/11	7,516.69	7,066.43	0.00	450.26	
178.0000	Sale	07/22/09	04/26/11	5,884.13	5,565.60	0.00	318.53	
	Security Subtotal			27,895.86	24,659.33	0.00	3,236.53	
AMAZON COM INC COM								
		CUSIP Number	023135106					
43.0000	Sale	12/04/08	03/01/11	7,285.63	2,112.65	0.00	5,172.98	
53.0000	Sale	12/04/08	05/17/11	10,216.01	2,603.96	0.00	7,612.05	
15.0000	Sale	12/04/08	07/13/11	3,223.45	736.97	0.00	2,486.48	
19.0000	Sale	12/09/08	07/13/11	4,083.05	995.35	0.00	3,087.70	
85.0000	Sale	12/09/08	07/27/11	19,030.93	4,452.89	0.00	14,578.04	
9.0000	Sale	12/09/08	09/16/11	2,118.11	471.48	0.00	1,646.63	
22.0000	Sale	09/09/10	10/26/11	4,442.56	3,072.96	0.00	1,369.60	
142.0000	Sale	12/09/08	10/26/11	28,674.64	7,438.94	0.00	21,235.70	
61.0000	Sale	07/24/09	10/26/11	12,317.98	5,227.82	0.00	7,090.16	
50.0000	Sale	09/09/10	11/22/11	9,544.44	6,983.99	0.00	2,560.45	
28.0000	Sale	09/14/10	11/22/11	5,344.89	4,093.13	0.00	1,251.76	
	Security Subtotal			106,281.69	38,190.14	0.00	68,091.55	
ALLERGAN INC								
		CUSIP Number	018490102					
27.0000	Sale	11/02/09	05/18/11	2,267.31	1,530.63	0.00	736.68	
70.0000	Sale	11/02/09	05/19/11	5,870.18	3,968.29	0.00	1,901.89	
49.0000	Sale	11/05/09	05/19/11	4,109.14	2,885.36	0.00	1,223.78	
99.0000	Sale	11/05/09	05/24/11	8,130.68	5,829.61	0.00	2,301.07	
17.0000	Sale	11/05/09	09/16/11	1,405.53	1,001.04	0.00	404.49	
	Security Subtotal			21,782.84	15,214.93	0.00	6,567.91	
AMERISOURCEBERGEN CORP								
		CUSIP Number	03073E105					
22.0000	Sale	11/18/08	06/03/11	887.92	335.98	0.00	551.94	
2.0000	Sale	11/18/08	09/16/11	78.69	30.54	0.00	48.15	
	Security Subtotal			966.61	366.52	0.00	600.09	
ALLEGHENY TECH INC								
		CUSIP Number	01741R102					
291.0000	Sale	05/03/10	05/18/11	19,410.35	15,539.43	0.00	3,870.92	
260.0000	Sale	05/03/10	05/19/11	17,090.72	13,884.03	0.00	3,206.69	
131.0000	Sale	05/03/10	06/23/11	7,852.80	6,995.41	0.00	857.39	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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ALLEGHENY TECH INC								
1 0000	Sale	CUSIP Number 05/03/10	01741R102 06/24/11	60.80	53.40	0.00	7.40	
17 0000	Sale	05/03/10	09/16/11	799.83	907.80	0.00	(107.97)	
123 0000	Sale	05/03/10	09/22/11	4,671.50	6,568.22	0.00	(1,896.72)	
19 0000	Sale	05/07/10	09/22/11	721.62	978.19	0.00	(256.57)	
75 0000	Sale	05/07/10	10/04/11	2,410.91	3,861.30	0.00	(1,450.39)	
71 0000	Sale	05/20/10	10/04/11	2,282.33	3,428.76	0.00	(1,146.43)	
				55,300.86	52,216.54	0.00	3,084.32	
Security Subtotal								
AETNA INC NEW								
6 0000	Sale	CUSIP Number 09/28/09	00817Y108 09/16/11	248.39	175.37	0.00	73.02	
244 0000	Sale	09/28/09	09/19/11	9,994.26	7,131.81	0.00	2,862.45	
198 0000	Sale	03/24/10	09/19/11	8,110.11	6,927.11	0.00	1,183.00	
				18,352.76	14,234.29	0.00	4,118.47	
Security Subtotal								
ASSURANT INC								
17 0000	Sale	CUSIP Number 03/08/10	04621X108 06/03/11	612.72	545.84	0.00	66.88	
8 0000	Sale	03/09/10	06/03/11	288.35	258.51	0.00	29.84	
7 0000	Sale	03/09/10	09/16/11	250.10	226.20	0.00	23.90	
				1,151.17	1,030.55	0.00	120.62	
Security Subtotal								
AT&T INC								
965 0000	Sale	CUSIP Number 01/29/08	00206R102 04/04/11	29,644.91	36,119.95	0.00	(6,475.04)	
519 0000	Sale	01/29/08	04/05/11	16,006.27	19,426.17	0.00	(3,419.90)	
618 0000	Sale	11/17/08	04/05/11	19,059.49	16,710.84	0.00	2,348.65	
				64,710.67	72,256.96	0.00	(7,546.29)	
Security Subtotal								
AMGEN INC COM PV \$0.0001								
109 0000	Sale	CUSIP Number 06/30/09	031162100 03/31/11	5,844.45	5,768.80	0.00	75.65	
93 0000	Sale	06/30/09	04/01/11	4,967.27	4,922.01	0.00	45.26	
102 0000	Sale	01/27/10	04/01/11	5,447.99	5,853.65	0.00	(405.66)	
132 0000	Sale	01/27/10	04/15/11	7,345.11	7,575.31	0.00	(230.20)	
128 0000	Sale	02/09/10	04/15/11	7,122.54	7,291.88	0.00	(169.34)	
86 0000	Sale	02/09/10	04/18/11	4,729.33	4,899.23	0.00	(169.90)	
				35,456.69	36,310.88	0.00	(854.19)	
Security Subtotal								
APPLE INC								
24 0000	Sale	CUSIP Number 03/24/08	037833100 09/16/11	9,572.94	3,370.91	0.00	6,202.03	



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VERY DENNISON CORP								
24.0000	Sale	CUSIP Number 05/18/10	053611109 06/03/11	970.04	863.96	0.00	106.08	
4.0000	Sale	05/18/10	09/16/11	110.87	143.99	0.00	(33.12)	
	Security Subtotal			1,080.91	1,007.95	0.00	72.96	
BORG WARNER INC COM								
18.0000	Sale	CUSIP Number 08/11/10	099724106 09/16/11	1,242.52	822.66	0.00	419.86	
BOEING COMPANY								
221.0000	Sale	CUSIP Number 05/27/10	097023105 06/23/11	15,749.88	14,318.66	0.00	1,431.22	
17.0000	Sale	05/27/10	09/16/11	1,107.87	1,101.43	0.00	6.44	
57.0000	Sale	05/27/10	09/22/11	3,302.65	3,693.05	0.00	(390.40)	
60.0000	Sale	06/11/10	09/22/11	3,476.48	3,890.16	0.00	(413.68)	
263.0000	Sale	06/11/10	09/27/11	16,676.75	17,051.87	0.00	(375.12)	
	Security Subtotal			40,313.63	40,055.17	0.00	258.46	
CARDINAL HEALTH INC OHIO								
40.0000	Sale	CUSIP Number 11/23/09	14149Y108 06/03/11	1,762.48	1,287.36	0.00	475.12	
6.0000	Sale	11/23/09	09/16/11	258.83	193.10	0.00	65.73	
	Security Subtotal			2,021.31	1,480.46	0.00	540.85	
CMS ENERGY CORP								
60.0000	Sale	CUSIP Number 04/28/09	125896100 06/03/11	1,181.43	714.88	0.00	466.55	
6.0000	Sale	04/28/09	09/16/11	120.95	71.49	0.00	49.46	
	Security Subtotal			1,302.38	786.37	0.00	516.01	
CAPITAL ONE FINL								
4.0000	Sale	CUSIP Number 04/06/10	14040H105 09/16/11	170.43	172.39	0.00	(1.96)	
CITRIX SYSTEMS INC COM								
83.0000	Sale	CUSIP Number 10/09/09	177376100 05/18/11	6,771.60	3,450.70	0.00	3,320.90	
135.0000	Sale	10/09/09	05/20/11	11,380.27	5,612.59	0.00	5,767.68	
5.0000	Sale	10/09/09	06/03/11	421.49	207.87	0.00	213.62	
148.0000	Sale	10/09/09	06/17/11	11,007.75	6,153.06	0.00	4,854.69	
126.0000	Sale	10/09/09	08/11/11	7,829.20	5,238.41	0.00	2,590.79	
53.0000	Sale	10/23/09	08/11/11	3,293.24	2,080.41	0.00	1,212.83	
47.0000	Sale	10/23/09	08/12/11	2,889.35	1,844.89	0.00	1,044.46	
47.0000	Sale	10/23/09	09/16/11	2,703.39	1,844.89	0.00	858.50	



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CITRIX SYSTEMS INC COM								
60.0000	Sale	CUSIP Number 10/23/09	177376100 10/27/11	4,542.75	2,355.18	0.00	2,187.57	
8.0000	Sale	04/22/10	10/27/11	605.71	386.97	0.00	218.74	
	Security Subtotal			51,444.75	29,174.97	0.00	22,269.78	
COVENTRY HEALTH CARE INC								
49.0000	Sale	CUSIP Number 09/08/09	222862104 06/03/11	1,692.57	1,130.42	0.00	562.15	
2.0000	Sale	09/08/09	09/16/11	67.49	46.14	0.00	21.35	
106.0000	Sale	09/08/09	12/14/11	3,291.24	2,445.38	0.00	845.86	
	Security Subtotal			5,051.30	3,621.94	0.00	1,429.36	
CANADIAN NATURAL RES LTD								
49.0000	Sale	CUSIP Number 10/09/07	136385101 04/14/11	2,171.46	1,818.20	0.00	353.26	
81.0000	Sale	01/29/08	04/14/11	3,589.56	2,525.47	0.00	1,064.09	
267.0000	Sale	01/29/08	05/12/11	11,131.63	8,324.70	0.00	2,806.93	
1.0000	Sale	01/29/08	06/03/11	41.12	31.18	0.00	9.94	
267.0000	Sale	01/29/08	08/11/11	9,565.34	8,324.70	0.00	1,240.64	
326.0000	Sale	01/29/08	10/06/11	9,821.69	10,164.24	0.00	(342.55)	
206.0000	Sale	09/25/08	10/06/11	6,206.35	8,174.68	0.00	(1,968.33)	
	Security Subtotal			42,527.15	39,363.17	0.00	3,163.98	
CHECK POINT SOFTWARE TECH								
124.0000	Sale	CUSIP Number 07/13/10	M22465104 08/05/11	6,513.47	4,006.97	0.00	2,506.50	
139.0000	Sale	07/13/10	08/08/11	6,915.26	4,491.69	0.00	2,423.57	
	Security Subtotal			13,428.73	8,498.66	0.00	4,930.07	
COACH INC								
30.0000	Sale	CUSIP Number 01/29/10	189754104 09/16/11	1,767.57	1,056.78	0.00	710.79	
CHEVRON CORP								
6.0000	Sale	CUSIP Number 01/29/08	166764100 06/03/11	604.21	494.28	0.00	109.93	
2.0000	Sale	01/29/08	09/16/11	197.71	164.76	0.00	32.95	
27.0000	Sale	01/29/08	12/14/11	2,714.26	2,224.26	0.00	490.00	
	Security Subtotal			3,516.18	2,883.30	0.00	632.88	
CATERPILLAR INC DEL								
181.0000	Sale	CUSIP Number 07/28/10	149123101 08/15/11	16,479.85	12,567.82	0.00	3,912.03	



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CA INC		CUSIP Number	12673P105					
40.0000	Sale	01/29/08	06/03/11	911.61	874.68	0.00	36.93	
COVIDIEN PLC SHS NEW		CUSIP Number	G2554F113					
3 0000	Sale	01/25/10	06/03/11	162.54	153.13	0.00	9.41	
23 0000	Sale	01/25/10	09/16/11	1,115.02	1,173.99	0.00	(58.97)	
	Security Subtotal			1,277.56	1,327.12	0.00	(49.56)	
COCA COLA COM		CUSIP Number	191216100					
279.0000	Sale	01/12/10	04/28/11	18,760.24	15,780.36	0.00	2,979.88	
10 0000	Sale	01/12/10	09/16/11	715.49	565.60	0.00	149.89	
61.0000	Sale	01/28/10	09/16/11	4,364.50	3,314.67	0.00	1,049.83	
189.0000	Sale	01/28/10	12/22/11	13,065.41	10,270.03	0.00	2,795.38	
50 0000	Sale	02/10/10	12/22/11	3,456.46	2,693.02	0.00	763.44	
	Security Subtotal			40,362.10	32,623.68	0.00	7,738.42	
COLGATE PALMOLIVE		CUSIP Number	194162103					
152.0000	Sale	01/22/10	03/17/11	11,661.54	12,288.58	0.00	(627.04)	
41 0000	Sale	01/22/10	03/18/11	3,149.99	3,314.68	0.00	(164.69)	
	Security Subtotal			14,811.53	15,603.26	0.00	(791.73)	
COMPUTER SCIENCE CRP		CUSIP Number	205363104					
15 0000	Sale	01/29/08	06/03/11	580.60	607.65	0.00	(27.05)	
542.0000	Sale	01/29/08	06/06/11	20,613.00	21,956.43	0.00	(1,343.43)	
8 0000	Sale	05/20/10	06/06/11	304.26	390.06	0.00	(85.80)	
	Security Subtotal			21,497.86	22,954.14	0.00	(1,456.28)	
CUMMINS INC		CUSIP Number	231021106					
92 0000	Sale	05/01/09	05/12/11	10,434.27	3,154.06	0.00	7,280.21	
30 0000	Sale	05/01/09	05/13/11	3,363.27	1,028.50	0.00	2,334.77	
33 0000	Sale	07/22/09	05/13/11	3,699.61	1,309.60	0.00	2,390.01	
115 0000	Sale	07/22/09	05/16/11	12,715.71	4,563.75	0.00	8,151.96	
19 0000	Sale	07/22/09	05/17/11	2,070.70	754.01	0.00	1,316.69	
110 0000	Sale	07/22/09	05/23/11	11,397.49	4,365.33	0.00	7,032.16	
31 0000	Sale	04/29/10	05/23/11	3,212.03	2,372.24	0.00	839.79	
3 0000	Sale	04/29/10	06/03/11	305.76	229.57	0.00	76.19	
76.0000	Sale	04/29/10	08/09/11	6,873.79	5,815.80	0.00	1,057.99	



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CUMMINS INC	COM	CUSIP Number	231021106					
73.0000	Sale	04/29/10	08/10/11	6,402.57	5,586.23	0.00	816.34	
5.0000	Sale	05/20/10	08/10/11	438.54	327.85	0.00	110.69	
	Security Subtotal			60,913.74	29,506.94	0.00	31,406.80	
DANAHER CORP DEL	COM	CUSIP Number	235851102					
262.0000	Sale	01/29/08	01/27/11	12,203.05	9,725.44	0.00	2,477.61	
53.0000	Sale	01/29/08	01/28/11	2,444.74	1,967.36	0.00	477.38	
202.0000	Sale	04/18/08	01/28/11	9,317.72	7,622.64	0.00	1,695.08	
234.0000	Sale	04/18/08	01/31/11	10,767.60	8,830.19	0.00	1,937.41	
	Security Subtotal			34,733.11	28,145.63	0.00	6,587.48	
DTE ENERGY COMPANY		CUSIP Number	233331107					
433.0000	Sale	01/25/10	03/14/11	20,898.77	18,465.15	0.00	2,433.62	
261.0000	Sale	01/26/10	03/14/11	12,597.19	11,233.54	0.00	1,363.65	
162.0000	Sale	01/26/10	03/15/11	7,791.50	6,972.55	0.00	818.95	
	Security Subtotal			41,287.46	36,671.24	0.00	4,616.22	
DENBURY RES INC		CUSIP Number	247916208					
876.0000	Sale	03/10/10	04/28/11	19,000.69	13,827.76	0.00	5,172.93	
DELL INC		CUSIP Number	24702R101					
14.0000	Sale	08/30/10	09/16/11	213.07	169.77	0.00	43.30	
E M C CORPORATION MASS		CUSIP Number	268648102					
462.0000	Sale	04/13/09	06/10/11	12,228.22	5,928.57	0.00	6,299.65	
54.0000	Sale	04/13/09	09/16/11	1,217.95	692.95	0.00	525.00	
	Security Subtotal			13,446.17	6,621.52	0.00	6,824.65	
EXPRESS SCRIPTS INC	COM	CUSIP Number	302182100					
159.0000	Sale	06/14/10	08/04/11	8,105.21	8,490.86	0.00	(385.65)	
26.0000	Sale	06/14/10	09/16/11	1,067.02	1,388.44	0.00	(321.42)	
	Security Subtotal			9,172.23	9,879.30	0.00	(707.07)	
EDISON INTL CALIF		CUSIP Number	281020107					
2.0000	Sale	07/26/10	09/16/11	75.49	65.89	0.00	9.60	
51.0000	Sale	07/26/10	12/14/11	1,982.08	1,680.11	0.00	301.97	
	Security Subtotal			2,057.57	1,746.00	0.00	311.57	



Merrill Lynch
Bank of America Corporation

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EXXON MOBIL CORP COM								
15.0000	Sale	CUSIP Number 02/01/10	30231G102 06/03/11	1,211.76	991.74	0.00	220.02	
4.0000	Sale	02/01/10	09/16/11	296.71	264.46	0.00	32.25	
97.0000	Sale	02/01/10	12/14/11	7,705.59	6,413.23	0.00	1,292.36	
	Security Subtotal			9,214.06	7,669.43	0.00	1,544.63	
EMERSON ELEC CO								
146.0000	Sale	CUSIP Number 04/13/09	291011104 05/12/11	7,928.91	4,565.85	0.00	3,363.06	
169.0000	Sale	05/01/09	05/12/11	9,177.99	5,856.39	0.00	3,321.60	
327.0000	Sale	09/11/09	05/12/11	17,758.62	13,005.18	0.00	4,753.44	
	Security Subtotal			34,865.52	23,427.42	0.00	11,438.10	
GANNETT CO								
50.0000	Sale	CUSIP Number 05/11/10	364730101 06/03/11	704.99	836.11	0.00	(131.12)	
7.0000	Sale	05/11/10	09/16/11	70.34	117.06	0.00	(46.72)	
	Security Subtotal			775.33	953.17	0.00	(177.84)	
GAP INC DELAWARE								
24.0000	Sale	CUSIP Number 03/10/08	364760108 06/03/11	433.50	468.88	0.00	(35.38)	
8.0000	Sale	03/10/08	09/16/11	136.79	156.29	0.00	(19.50)	
	Security Subtotal			570.29	625.17	0.00	(54.88)	
GENERAL ELECTRIC								
47.0000	Sale	CUSIP Number 01/29/08	369604103 06/03/11	885.98	1,626.67	0.00	(740.69)	
1597.0000	Sale	01/29/08	09/06/11	24,166.61	55,272.18	0.00	(31,105.57)	
662.0000	Sale	03/20/08	09/06/11	10,017.72	24,421.18	0.00	(14,403.46)	
	Security Subtotal			35,070.31	81,320.03	0.00	(46,249.72)	
HONEYWELL INTL INC DEL								
118.0000	Sale	CUSIP Number 01/29/08	438516106 03/07/11	6,643.75	6,868.73	0.00	(224.98)	
705.0000	Sale	09/15/09	03/07/11	39,693.64	28,178.85	0.00	11,514.79	
	Security Subtotal			46,337.39	35,047.58	0.00	11,289.81	
HUMANA INC								
660.0000	Sale	CUSIP Number 01/19/10	444859102 02/28/11	43,274.45	33,878.46	0.00	9,395.99	
6.0000	Sale	01/19/10	06/03/11	471.68	307.99	0.00	163.69	
1.0000	Sale	01/19/10	09/16/11	78.81	51.33	0.00	27.48	
	Security Subtotal			43,824.94	34,237.78	0.00	9,587.16	



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INTEL CORP								
47.0000	Sale	CUSIP Number 06/28/10	458140100 09/16/11	1,035.25	961.04	0.00	74.21	
951.0000	Sale	06/28/10	09/26/11	20,982.65	19,445.67	0.00	1,536.98	
704.0000	Sale	06/28/10	11/04/11	16,742.28	14,395.11	0.00	2,347.17	
	Security Subtotal			38,760.18	34,801.82	0.00	3,958.36	
INTL PAPER CO								
934.0000	Sale	CUSIP Number 08/31/09	460146103 01/18/11	26,552.46	21,134.00	0.00	5,418.46	
98.0000	Sale	09/01/09	01/18/11	2,786.02	2,192.47	0.00	593.55	
9.0000	Sale	09/01/09	06/03/11	266.41	201.35	0.00	65.06	
	Security Subtotal			29,604.89	23,527.82	0.00	6,077.07	
JPMORGAN CHASE & CO								
17.0000	Sale	CUSIP Number 06/08/09	46625H100 06/03/11	712.17	600.39	0.00	111.78	
193.0000	Sale	06/08/09	06/23/11	7,688.04	6,816.25	0.00	871.79	
132.0000	Sale	06/10/09	06/23/11	5,258.14	4,649.11	0.00	609.03	
453.0000	Sale	07/06/09	06/23/11	18,045.01	14,531.38	0.00	3,513.63	
2.0000	Sale	07/06/09	09/16/11	66.44	64.16	0.00	2.28	
	Security Subtotal			31,769.80	26,661.29	0.00	5,108.51	
KROGER CO								
126.0000	Sale	CUSIP Number 07/06/10	501044101 09/16/11	2,825.60	2,527.80	0.00	297.80	
L-3 COMMNCNTNS HLDGS								
11.0000	Sale	CUSIP Number 04/06/09	502424104 06/03/11	878.00	771.12	0.00	106.88	
1.0000	Sale	04/06/09	09/16/11	67.02	70.10	0.00	(3.08)	
12.0000	Sale	04/06/09	12/14/11	775.42	841.23	0.00	(65.81)	
9.0000	Sale	05/11/09	12/14/11	581.57	697.66	0.00	(116.09)	
	Security Subtotal			2,302.01	2,380.11	0.00	(78.10)	
ELI LILLY & CO								
92.0000	Sale	CUSIP Number 09/27/10	532457108 12/14/11	3,686.83	3,318.23	0.00	368.60	
LIMITED BRANDS INC								
27.0000	Sale	CUSIP Number 05/03/10	532716107 06/03/11	1,010.88	751.99	0.00	258.89	
500.0000	Sale	05/03/10	07/11/11	19,798.32	13,925.65	0.00	5,872.67	
1.0000	Sale	05/03/10	09/16/11	40.13	27.85	0.00	12.28	
	Security Subtotal			20,849.33	14,705.49	0.00	6,143.84	



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MARATHON OIL CORP								
70,000	Sale	CUSIP Number 01/31/06	565849106 01/31/11	3,175.65	2,835.70	0.00	339.95	
140,000	Sale	02/16/06	01/31/11	6,351.31	4,844.70	0.00	1,506.61	
183,000	Sale	08/29/06	01/31/11	8,302.09	8,030.95	0.00	271.14	
7,000	Sale	08/29/06	06/03/11	362.46	307.20	0.00	55.26	
5,000	Sale	11/14/06	06/03/11	258.91	221.97	0.00	36.94	
25,000	Sale	11/14/06	12/14/11	673.74	662.01	0.00	11.73	
123,000	Sale	01/29/08	12/14/11	3,314.82	3,776.28	0.00	(461.46)	
Security Subtotal				22,438.98	20,678.81	0.00	1,760.17	
MEADWESTVACO CORP								
47,000	Sale	CUSIP Number 11/30/09	583334107 06/03/11	1,520.09	1,272.79	0.00	247.30	
2,000	Sale	09/16/11		55.73	54.16	0.00	1.57	
550,000	Sale	11/30/09	11/07/11	15,630.15	14,894.39	0.00	735.76	
14,000	Sale	11/30/09	11/08/11	403.03	379.13	0.00	23.90	
212,000	Sale	12/01/09	11/08/11	6,103.13	5,859.57	0.00	243.56	
45,000	Sale	12/02/09	11/08/11	1,295.48	1,257.14	0.00	38.34	
Security Subtotal				25,007.61	23,717.18	0.00	1,290.43	
MACYS INC								
528,000	Sale	CUSIP Number 03/01/10	55616P104 05/09/11	13,740.25	10,449.22	0.00	3,291.03	
236,000	Sale	03/01/10	05/10/11	6,230.28	4,670.49	0.00	1,559.79	
273,000	Sale	03/01/10	05/11/11	7,737.13	5,402.73	0.00	2,334.40	
220,000	Sale	03/01/10	05/12/11	6,262.13	4,353.84	0.00	1,908.29	
128,000	Sale	03/02/10	05/12/11	3,643.43	2,544.81	0.00	1,098.62	
971,000	Sale	03/02/10	05/16/11	27,471.59	19,304.74	0.00	8,166.85	
309,000	Sale	03/03/10	05/16/11	8,742.24	6,186.83	0.00	2,555.41	
Security Subtotal				73,827.05	52,912.66	0.00	20,914.39	
MEAD JOHNSON NUTRITION CO								
24,000	Sale	CUSIP Number 12/21/09	582839106 09/16/11	1,820.37	1,029.35	0.00	791.02	
83,000	Sale	12/21/09	09/30/11	5,737.87	3,559.82	0.00	2,178.05	
Security Subtotal				7,558.24	4,589.17	0.00	2,969.07	
MARATHON PETROLEUM CORP								
12,000	Sale	CUSIP Number 11/14/06	56585A102 07/06/11	502.47	429.91	0.00	72.56	
233,000	Sale	01/29/08	07/06/11	9,756.34	9,676.64	0.00	79.70	
251,000	Sale	01/29/08	07/07/11	10,555.55	10,424.19	0.00	131.36	
79,000	Sale	01/29/08	07/08/11	3,283.99	3,280.92	0.00	3.07	
170,000	Sale	05/17/10	07/08/11	7,066.84	4,276.09	0.00	2,790.75	



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MARATHON PETROLEUM CORP								
140.0000	Sale	CUSIP Number 05/17/10	56585A102 07/11/11	5,600.97	3,521.48	0.00	2,079.49	
	Cash/Lieu	05/17/10	07/15/11	19.88	12.58	0.00	7.30	
	Security Subtotal			36,786.04	31,621.81	0.00	5,164.23	
NISOURCE INC								
854.0000	Sale	CUSIP Number 07/20/09	65473P105 05/02/11	16,580.60	10,669.96	0.00	5,910.64	
7.0000	Sale	07/21/09	05/02/11	135.91	88.84	0.00	47.07	
380.0000	Sale	07/21/09	05/03/11	7,482.20	4,822.93	0.00	2,659.27	
520.0000	Sale	07/22/09	05/03/11	10,238.82	6,625.26	0.00	3,613.56	
38.0000	Sale	07/22/09	06/03/11	747.62	484.16	0.00	263.46	
2.0000	Sale	07/22/09	09/16/11	44.31	25.48	0.00	18.83	
89.0000	Sale	07/22/09	12/14/11	1,951.28	1,133.94	0.00	817.34	
18.0000	Sale	08/10/09	12/14/11	394.65	237.00	0.00	157.65	
	Security Subtotal			37,575.39	24,087.57	0.00	13,487.82	
NETFLIX COM INC								
34.0000	Sale	CUSIP Number 09/01/10	64110L106 09/15/11	5,806.37	4,507.06	0.00	1,299.31	
13.0000	Sale	09/01/10	09/16/11	2,030.17	1,723.29	0.00	306.88	
36.0000	Sale	09/01/10	09/29/11	4,011.74	4,772.19	0.00	(760.45)	
	Security Subtotal			11,848.28	11,002.54	0.00	845.74	
ORACLE CORP \$0.01 DEL								
182.0000	Sale	CUSIP Number 01/29/08	68389X105 05/18/11	6,137.98	3,643.63	0.00	2,494.35	
107.0000	Sale	01/29/08	05/23/11	3,564.30	2,142.13	0.00	1,422.17	
363.0000	Sale	04/01/08	05/23/11	12,091.99	7,358.01	0.00	4,733.98	
83.0000	Sale	04/01/08	09/16/11	2,412.23	1,682.41	0.00	729.82	
	Security Subtotal			24,206.50	14,826.18	0.00	9,380.32	
PARKER HANNIFIN CORP								
11.0000	Sale	CUSIP Number 05/10/10	701094104 06/03/11	953.43	737.98	0.00	215.45	
194.0000	Sale	05/10/10	08/29/11	13,602.47	13,015.37	0.00	587.10	
42.0000	Sale	05/20/10	08/29/11	2,944.86	2,579.22	0.00	365.64	
286.0000	Sale	05/24/10	08/29/11	20,053.15	17,241.17	0.00	2,811.98	
	Security Subtotal			37,553.91	33,573.74	0.00	3,980.17	



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PFIZER INC								
		CUSIP Number	717081103					
24.0000	Sale	03/24/10	06/03/11	500.34	421.65	0.00	78.69	
3.0000	Sale	03/24/10	09/16/11	55.03	52.71	0.00	2.32	
112.0000	Sale	03/24/10	12/14/11	2,336.80	1,967.72	0.00	369.08	
	Security Subtotal			2,892.17	2,442.08	0.00	450.09	
PRECISION CASTPARTS								
		CUSIP Number	740189105					
14.0000	Sale	07/27/10	09/16/11	2,385.27	1,689.63	0.00	695.64	
PROCTER & GAMBLE CO								
		CUSIP Number	742718109					
17.0000	Sale	07/07/09	09/16/11	1,096.23	887.21	0.00	209.02	
65.0000	Sale	07/08/09	09/16/11	4,191.51	3,399.76	0.00	791.75	
46.0000	Sale	07/08/09	09/26/11	2,877.68	2,405.98	0.00	471.70	
48.0000	Sale	07/08/09	09/27/11	3,024.76	2,510.59	0.00	514.17	
103.0000	Sale	07/08/09	10/28/11	6,651.73	5,387.32	0.00	1,264.41	
127.0000	Sale	12/29/09	10/28/11	8,201.65	7,835.42	0.00	366.23	
109.0000	Sale	12/30/09	10/28/11	7,039.21	6,738.45	0.00	300.76	
20.0000	Sale	12/31/09	10/28/11	1,291.61	1,224.54	0.00	67.07	
93.0000	Sale	12/31/09	12/05/11	6,021.18	5,694.11	0.00	327.07	
108.0000	Sale	01/04/10	12/05/11	6,992.33	6,600.07	0.00	392.26	
	Security Subtotal			47,387.89	42,683.45	0.00	4,704.44	
RANGE RESOURCES CORP DEL								
		CUSIP Number	75281A109					
2.0000	Sale	05/01/08	05/18/11	105.66	133.74	28.08 (W)	0.00	
152.0000	Sale	05/01/08	05/18/11	8,029.89	10,164.01	0.00	(2,134.12)	
13.0000	Sale	05/01/08	09/16/11	820.02	869.29	0.00	(49.27)	
	Security Subtotal			8,955.57	11,167.04	28.08	(2,183.39)	
ROCKWELL COLLINS INC								
		CUSIP Number	774341101					
119.0000	Sale	03/05/10	03/18/11	7,439.70	7,138.98	0.00	300.72	
62.0000	Sale	03/05/10	03/23/11	3,933.18	3,719.47	0.00	213.71	
176.0000	Sale	03/05/10	03/24/11	11,169.08	10,558.48	0.00	610.60	
10.0000	Sale	03/05/10	06/03/11	597.70	599.91	0.00	(2.21)	
109.0000	Sale	03/05/10	08/09/11	5,234.04	6,539.07	0.00	(1,305.03)	
23.0000	Sale	03/05/10	08/10/11	1,064.52	1,379.80	0.00	(315.28)	
294.0000	Sale	04/27/10	08/10/11	13,607.42	19,234.60	0.00	(5,627.18)	
53.0000	Sale	04/27/10	08/11/11	2,348.42	3,467.46	0.00	(1,119.04)	
25.0000	Sale	05/20/10	08/11/11	1,107.75	1,439.13	0.00	(331.38)	
	Security Subtotal			46,501.81	54,076.90	0.00	(7,575.09)	



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RAYTHEON CO DELAWARE NEW									
17 0000	Sale	11/30/09		755111507	832.81	878.35	45.54 (W)	0.00	
26 0000	Sale	11/30/09		06/03/11	1,096.40	1,343.37	0.00	(246.97)	
184 0000	Sale	11/30/09		09/16/11	7,980.70	9,506.89	1,526.19 (W)	0.00	
188 0000	Sale	11/30/09		10/28/11	8,541.07	9,713.56	1,172.49 (W)	0.00	
86 0000	Sale	11/30/09		12/02/11	3,907.08	4,443.44	0.00	(536.36)	
	Security Subtotal				22,358.06	25,885.61	2,744.22	(783.33)	
ROWAN COMPANIES INC									
382 0000	Sale	09/15/09		779382100	12,659.26	8,827.99	0.00	3,831.27	
320 0000	Sale	11/02/09		01/10/11	10,604.63	7,526.88	0.00	3,077.75	
174 0000	Sale	11/02/09		01/11/11	5,951.09	4,092.74	0.00	1,858.35	
234 0000	Sale	11/03/09		01/11/11	8,003.21	5,663.71	0.00	2,339.50	
	Security Subtotal				37,218.19	26,111.32	0.00	11,106.87	
RYDER SYSTEM INC									
16 0000	Sale	07/07/08		783549108	840.68	1,080.77	0.00	(240.09)	
2 0000	Sale	07/07/08		09/16/11	90.57	135.10	0.00	(44.53)	
	Security Subtotal				931.25	1,215.87	0.00	(284.62)	
SANDISK CORP INC									
34 0000	Sale	05/03/10		80004C101	1,516.77	1,469.81	0.00	46.96	
324 0000	Sale	05/03/10		06/23/11	13,842.75	14,006.39	0.00	(163.64)	
138 0000	Sale	05/04/10		06/23/11	5,896.00	5,735.64	0.00	160.36	
23 0000	Sale	05/04/10		06/24/11	946.87	955.94	0.00	(9.07)	
67 0000	Sale	05/20/10		06/24/11	2,758.29	2,721.41	0.00	36.88	
	Security Subtotal				24,960.68	24,889.19	0.00	71.49	
SARA LEE CORP COM									
28 0000	Sale	08/24/09		803111103	529.36	272.19	0.00	257.17	
7 0000	Sale	08/24/09		06/03/11	122.84	68.05	0.00	54.79	
38 0000	Sale	08/24/09		09/16/11	714.16	369.40	0.00	344.76	
2331 0000	Sale	08/25/09		12/07/11	43,808.21	22,976.20	0.00	20,832.01	
	Security Subtotal				45,174.57	23,685.84	0.00	21,488.73	
SCHLUMBERGER LTD									
131 0000	Sale	01/08/10		806857108	10,797.45	9,276.11	0.00	1,521.34	
10 0000	Sale	01/08/10		05/12/11	724.89	708.10	0.00	16.79	
	Security Subtotal				11,522.34	9,984.21	0.00	1,538.13	



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SALESFORCE COM INC								
79,000	Sale	CUSIP Number 05/21/10	79466L302 05/23/11	11,496.11	6,277.65	0.00	5,218.46	
3,000	Sale	05/21/10	05/24/11	442.96	238.39	0.00	204.57	
99,000	Sale	05/21/10	07/21/11	14,625.05	7,866.93	0.00	6,758.12	
68,000	Sale	05/21/10	07/27/11	9,922.81	5,403.54	0.00	4,519.27	
	Security Subtotal			36,486.93	19,786.51	0.00	16,700.42	
SOUTHWESTERN ENERGY CO								
502,000	Sale	CUSIP Number 12/22/09	845467109 02/09/11	18,766.31	24,793.68	0.00	(6,027.37)	
68,000	Sale	12/22/09	02/10/11	2,516.30	3,358.51	0.00	(842.21)	
	Security Subtotal			21,282.61	28,152.19	0.00	(6,869.58)	
SPRINT NEXTEL CORP								
23,000	Sale	CUSIP Number 08/09/10	852061100 09/16/11	74.74	104.44	0.00	(29.70)	
STARBUCKS CORP								
461,000	Sale	CUSIP Number 05/07/10	855244109 05/18/11	16,531.60	11,782.47	0.00	4,749.13	
23,000	Sale	05/07/10	09/16/11	895.14	587.85	0.00	307.29	
	Security Subtotal			17,426.74	12,370.32	0.00	5,056.42	
TENET HEALTHCARE CORP								
92,000	Sale	CUSIP Number 10/20/09	88033G100 06/03/11	575.92	575.30	0.00	0.62	
8,000	Sale	10/20/09	09/16/11	37.75	50.03	0.00	(12.28)	
897,000	Sale	10/20/09	10/03/11	3,439.12	5,609.12	0.00	(2,170.00)	
2290,000	Sale	10/21/09	10/03/11	8,779.93	14,380.06	0.00	(5,600.13)	
124,000	Sale	10/22/09	10/03/11	475.42	758.89	0.00	(283.47)	
1604,000	Sale	10/22/09	10/04/11	5,831.70	9,816.64	0.00	(3,984.94)	
91,000	Sale	05/20/10	10/04/11	330.86	482.13	0.00	(151.27)	
	Security Subtotal			19,470.70	31,672.17	0.00	(12,201.47)	
TARGET CORP								
190,000	Sale	CUSIP Number 12/07/09	87612E106 03/07/11	9,759.94	8,779.56	0.00	980.38	
350,000	Sale	12/08/09	03/07/11	17,978.84	16,074.17	0.00	1,904.67	
75,000	Sale	01/22/10	03/07/11	3,852.61	3,809.59	0.00	43.02	
154,000	Sale	01/22/10	03/08/11	7,918.24	7,822.37	0.00	95.87	
15,000	Sale	01/22/10	06/03/11	713.31	761.92	0.00	(48.61)	
22,000	Sale	01/22/10	08/22/11	1,102.85	1,117.48	0.00	(14.63)	
200,000	Sale	03/01/10	08/22/11	10,025.96	10,415.70	0.00	(389.74)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
TARGET CORP	COM	CUSIP Number	87612E106					
189 0000	Sale	03/02/10	08/22/11	9,474.54	9,780.09	0.00	(305.55)	
253 0000	Sale	07/26/10	08/22/11	12,682.86	13,277.79	0.00	(594.93)	
	Security Subtotal			73,509.15	71,838.67	0.00	1,670.48	
3M COMPANY		CUSIP Number	88579Y101					
309 0000	Sale	12/11/09	01/31/11	27,135.51	25,135.95	0.00	1,999.56	
35 0000	Sale	12/15/09	01/31/11	3,073.61	2,885.58	0.00	188.03	
6 0000	Sale	12/15/09	06/03/11	545.58	494.67	0.00	50.91	
10 0000	Sale	12/15/09	09/16/11	804.08	824.45	0.00	(20.37)	
36 0000	Sale	12/15/09	12/02/11	2,877.64	2,968.03	0.00	(90.39)	
67 0000	Sale	06/10/10	12/02/11	5,355.62	5,183.01	0.00	172.61	
213 0000	Sale	06/10/10	12/05/11	17,292.88	16,477.31	0.00	815.57	
	Security Subtotal			57,084.92	53,969.00	0.00	3,115.92	
UNUM GROUP		CUSIP Number	91529Y106					
49 0000	Sale	05/05/08	06/03/11	1,244.93	1,206.76	0.00	38.17	
6 0000	Sale	05/05/08	09/16/11	137.93	147.77	0.00	(9.84)	
	Security Subtotal			1,382.86	1,354.53	0.00	28.33	
UNITEDHEALTH GROUP INC		CUSIP Number	91324P102					
50 0000	Sale	12/16/09	05/18/11	2,529.97	1,600.00	0.00	929.97	
205 0000	Sale	12/16/09	05/19/11	10,348.96	6,560.00	0.00	3,788.96	
61 0000	Sale	12/16/09	09/16/11	3,064.85	1,952.00	0.00	1,112.85	
92 0000	Sale	12/16/09	11/07/11	4,166.94	2,944.00	0.00	1,222.94	
380 0000	Sale	01/21/10	11/07/11	17,211.32	12,742.20	0.00	4,469.12	
	Security Subtotal			37,322.04	25,798.20	0.00	11,523.84	
UNITED TECHS CORP COM		CUSIP Number	913017109					
12 0000	Sale	05/21/09	09/16/11	904.66	602.61	0.00	302.05	
V F CORPORATION		CUSIP Number	918204108					
90 0000	Sale	04/23/10	09/16/11	11,175.56	7,787.82	0.00	3,387.74	
67 0000	Sale	04/23/10	11/04/11	9,146.24	5,797.59	0.00	3,348.65	
	Security Subtotal			20,321.80	13,585.41	0.00	6,736.39	



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Quantity	Transaction Description	Date Acquired Cover of Short	CUSIP Number	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
VERIZON COMMUNICATIONS COM									
25.0000	Sale	11/17/08	92343V104	06/03/11	896.63	696.47	0.00	200.16	
677.0000	Sale	11/17/08		09/12/11	23,605.99	18,860.37	0.00	4,745.62	
364.0000	Sale	07/13/09		09/12/11	12,692.15	9,837.70	0.00	2,854.45	
276.0000	Sale	07/14/09		09/12/11	9,623.72	7,491.71	0.00	2,132.01	
	Security Subtotal				46,818.49	36,886.25	0.00	9,932.24	
VISA INC CL A SHRS									
435.0000	Sale	04/13/09	92826C839	01/13/11	31,171.53	26,018.49	0.00	5,153.04	
WAL-MART STORES INC									
236.0000	Sale	01/22/10	931142103	02/07/11	13,226.24	12,589.38	0.00	636.86	
274.0000	Sale	01/27/10		02/07/11	15,355.91	14,603.05	0.00	752.86	
	Security Subtotal				28,582.15	27,192.43	0.00	1,389.72	
WELLPOINT INC									
21.0000	Sale	01/29/08	94973V107	06/03/11	1,616.95	1,607.95	0.00	9.00	
3.0000	Sale	01/29/08		09/16/11	202.34	229.71	0.00	(27.37)	
	Security Subtotal				1,819.29	1,837.66	0.00	(18.37)	
Noncovered Long Term Capital Gains and Losses Subtotal					2,002,708.39	1,682,506.55	2,772.30	322,974.14	
NET LONG TERM CAPITAL GAINS AND LOSSES					2,011,863.23	1,693,012.88	2,772.30	321,622.65	
TOTAL CAPITAL GAINS AND LOSSES									
TOTAL REPORTED SALES PROCEEDS					4,516,890.74				
					4,516,890.74				

(W) This transaction has been identified as a "Wash Sale" based on IRS regulations. The Adjustment column reflects the deferred loss amount. The cost basis of the related transaction(s) has been adjusted by the deferred loss amount for this transaction. Please refer to the instructions for Form 8949 for how to report the deferred loss amount and applicable adjustment code.

(Y) The gain or loss of this transaction includes an adjustment to basis for the disallowed loss amount on one or more previous "Wash Sales."

(WY) This transaction has been identified as a "Wash Sale" based on IRS regulations. The Adjustment column reflects the deferred loss amount. The cost basis of the related transaction(s) has been adjusted by the deferred loss amount for this transaction. Please refer to the instructions for Form 8949 for how to report the deferred loss amount and applicable adjustment code. In addition, the cost basis of this transaction has been adjusted for the deferred loss amount of one or more previous "Wash Sales."



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COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
(161,063.68)	189,673.10	(1,351.49)	322,974.14



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

SHORT TERM CAPITAL GAINS AND LOSSES

COVERED TRANSACTIONS

BHP BILLITON PLC SP ADR 3.0000 Sale	CUSIP Number 08/31/11	05545E209 11/14/11	186.08	206.53	0.00	(20.45)	
BURBERRY GROU PLC-SP ADR 11.0000 Sale	CUSIP Number 08/05/11	12082W204 11/14/11	494.22	475.95	0.00	18.27	
BAYTEX ENERGY CORP SHS 5.0000 Sale	CUSIP Number 03/18/11	07317Q105 11/14/11	263.09	283.31	0.00	(20.22)	
BRIDGESTONE CORP ADR 3.0000 Sale	CUSIP Number 10/07/11	108441205 11/14/11	137.60	137.10	0.00	0.50	
CENTRICA PLC SPR ADR NEW 12.0000 Sale	CUSIP Number 02/25/11	15639K300 11/14/11	229.07	263.15	0.00	(34.08)	
CIE GENERALE DES ETABLISSEMENTS MICHELIN 4.0000 Sale	CUSIP Number 06/03/11	59410T106 10/07/11	48.08	73.68	0.00	(25.60)	
CSL LTD SHS 14.0000 Sale	CUSIP Number 07/07/11	12637N105 11/14/11	218.25	245.21	0.00	(26.96)	



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Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CIE FINANCIERE RICHEMONT	CUSIP Number	204319107					
SA SHS 27.0000 Sale	08/19/11	11/14/11	144.98	138.70	0.00	6.28	
DEUTSCHE TELE AG SPN ADR	CUSIP Number	251566105					
1.0000 Sale	04/13/11	06/03/11	14.58	16.08	0.00	(1.50)	
17.0000 Sale	04/13/11	11/14/11	215.72	273.37	0.00	(57.65)	
Security Subtotal			230.30	289.45	0.00	(59.15)	
ERICSSON LM TEL CL B ADR	CUSIP Number	294821608					
SEK 10 NEW 20.0000 Sale	03/16/11	11/14/11	202.79	233.10	0.00	(30.31)	
FANUC LTD-UNSP	CUSIP Number	307305102					
9.0000 Sale	09/16/11	11/14/11	244.61	219.60	0.00	25.01	
FORTESCUE METAL GROUP	CUSIP Number	34959A107					
LTD 137.0000 Sale	01/24/11	10/24/11	3,154.39	4,479.39	0.00	(1,325.00)	
52.0000 Sale	05/13/11	10/24/11	1,197.29	1,745.18	0.00	(547.89)	
Security Subtotal			4,351.68	6,224.57	0.00	(1,872.89)	
GOLDCORP INC	CUSIP Number	380956409					
4.0000 Sale	05/16/11	11/14/11	211.03	194.85	0.00	16.18	
HANG LUNG PROPERTIES ADR	CUSIP Number	41043M104					
9.0000 Sale	03/01/11	11/14/11	154.61	193.96	0.00	(39.35)	
INDUSTRIAL AND COMMRCIAL BNK	CUSIP Number	455807107					
OF CHN 2.0000 Sale	04/04/11	11/14/11	24.35	34.22	0.00	(9.87)	
KONINKL PHIL E NY SH NEW	CUSIP Number	500472303					
148.0000 Sale	02/04/11	05/19/11	4,185.34	4,566.84	0.00	(381.50)	
46.0000 Sale	03/01/11	05/19/11	1,300.85	1,481.89	0.00	(181.04)	
Security Subtotal			5,486.19	6,048.73	0.00	(562.54)	
L OREAL CO ADR	CUSIP Number	502117203					
7.0000 Sale	09/09/11	11/14/11	147.83	140.17	0.00	7.66	



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Part IV Capital Gains and Losses

Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MITSUBISHI UFJ FINL GRP INC	CUSIP Number 606822104						
37,0000 Sale	06/03/11	06/22/11	167.57	168.62	0.00	(1.05)	
NINTENDO LTD ADR	CUSIP Number 654445303						
2,0000 Sale	06/03/11	07/06/11	48.77	56.38	0.00	(7.61)	
NTT DOCOMO INC SPD ADR	CUSIP Number 62942M201						
3,0000 Sale	09/23/11	11/14/11	53.60	56.77	0.00	(3.17)	
NXP SEMICONDUCTORS N.V.	CUSIP Number N6596X109						
12,0000 Sale	04/04/11	11/14/11	199.55	370.16	0.00	(170.61)	
OGX PETROLEO E-SPON ADR	CUSIP Number 670849108						
19,0000 Sale	07/11/11	11/14/11	150.09	176.43	0.00	(26.34)	
PETROLEO BRAS VTG SPD ADR	CUSIP Number 71654V408						
3,0000 Sale	06/03/11	06/16/11	96.92	103.04	0.00	(6.12)	
PRECISION DRILLING CORP	CUSIP Number 74022D308						
106,0000 Sale	06/27/11	10/31/11	1,258.63	1,418.76	0.00	(160.13)	
PENN WEST PETE LTD NEW	CUSIP Number 707887105						
8,0000 Sale	02/14/11	11/14/11	142.31	217.16	0.00	(74.85)	
POSTNL N.V. SHS ADR	CUSIP Number 73753A103						
5,0000 Sale	03/18/11	06/24/11	40.08	78.85	0.00	(38.77)	
SHINHAN FINL GRP SP ADR	CUSIP Number 824596100						
4,0000 Sale	04/18/11	11/14/11	285.79	349.24	0.00	(63.45)	
SHIN-ETSU CHEM-UNSPON	CUSIP Number 824551105						
1,0000 Sale	01/19/11	06/03/11	50.49	59.20	0.00	(8.71)	
17,0000 Sale	01/19/11	11/14/11	200.59	251.60	0.00	(51.01)	
Security Subtotal			251.08	310.80	0.00	(59.72)	



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Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SOUFUND HOLDINGS LTD SHS							
CL A	CUSIP Number	836034108					
74.0000 Sale	01/18/11	05/16/11	1,584.44	1,528.11	0.00	56.33	
85.0000 Sale	01/18/11	05/17/11	1,762.66	1,755.26	0.00	7.40	
65.0000 Sale	01/18/11	05/18/11	1,367.26	1,342.25	0.00	25.01	
Security Subtotal			4,714.36	4,625.62	0.00	88.74	
SUBSEA 7 SA SPONSORD ADR							
4.0000 Sale	CUSIP Number	864323100	78.59	98.50	0.00	(19.91)	
TECHNIP SP ADR							
1.0000 Sale	CUSIP Number	878546209	26.38	26.56	0.18 (W)	0.00	
10.0000 Sale	05/31/11	06/03/11	229.19	265.58	0.00	(36.39)	
Security Subtotal			255.57	292.14	0.18	(36.39)	
TNT EXPRESS NV SHS ADR							
6.0000 Sale	CUSIP Number	87262N109	81.59	82.80	0.00	(1.21)	
369.0000 Sale	06/06/11	07/18/11	3,670.82	5,092.20	0.00	(1,421.38)	
Security Subtotal			3,752.41	5,175.00	0.00	(1,422.59)	
Covered Short Term Capital Gains and Losses Subtotal			24,270.08	28,899.75	0.18	(4,629.49)	
NONCOVERED TRANSACTIONS							
ASAHI KASEI CORP ADR							
236.0000 Sale	CUSIP Number	043400100	3,215.79	2,854.21	0.00	361.58	
ALCATEL LUCENT SPD ADR							
269.0000 Sale	CUSIP Number	013904305	1,435.63	684.93	0.00	750.70	
ARCELOMITTAL SA, LUXEMBOURG							
130.0000 Sale	CUSIP Number	03938L104	4,879.42	3,970.02	0.00	909.40	
CIE GENERALE DES ETABLISSEMENTS MICHELIN							
303.0000 Sale	CUSIP Number	59410T106	3,641.50	4,405.10	0.00	(763.60)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CHINA INFORMATION TECH INC								
		CUSIP Number	16950L109					
302.0000	Sale	04/06/10	03/24/11	815.08	2,005.25	0.00	(1,190.17)	
271.0000	Sale	04/06/10	03/25/11	788.51	1,799.41	0.00	(1,010.90)	
99.0000	Sale	05/07/10	03/25/11	288.06	603.12	0.00	(315.06)	
249.0000	Sale	05/07/10	03/28/11	750.46	1,516.93	0.00	(766.47)	
12.0000	Sale	05/20/10	03/28/11	36.17	59.39	0.00	(23.22)	
	Security Subtotal			2,678.28	5,984.10	0.00	(3,305.82)	
ELDORADO GOLD CORP NEW								
		CUSIP Number	284902103					
151.0000	Sale	06/22/10	05/18/11	2,306.67	2,697.89	0.00	(391.22)	
FUJITSU LTD NEW ADR								
		CUSIP Number	359590304					
126.0000	Sale	03/15/10	02/02/11	3,936.94	3,849.30	0.00	87.64	
40.0000	Sale	04/30/10	02/02/11	1,249.83	1,402.20	0.00	(152.37)	
	Security Subtotal			5,186.77	5,251.50	0.00	(64.73)	
GRAN TIERRA ENERGY INC.								
		CUSIP Number	38500T101					
148.0000	Sale	11/12/10	03/28/11	1,202.02	1,135.38	0.00	66.64	
255.0000	Sale	11/12/10	03/29/11	2,037.30	1,956.24	0.00	81.06	
135.0000	Sale	11/15/10	03/29/11	1,078.58	1,063.14	0.00	15.44	
50.0000	Sale	11/15/10	03/30/11	406.75	393.75	0.00	13.00	
	Security Subtotal			4,724.65	4,548.51	0.00	176.14	
POSTNL N.V. SHS ADR								
		CUSIP Number	73753A103					
5.0000	Sale	08/30/10	06/24/11	40.07	67.95	0.00	(27.88)	
SWEDBANK A B ADR								
		CUSIP Number	870195104					
12.0000	Sale	05/20/10	04/01/11	206.18	104.74	0.00	101.44	
SONY CORP ADR NEW								
		CUSIP Number	835699307					
38.0000	Sale	10/29/10	04/29/11	1,078.73	1,286.12	0.00	(207.39)	
53.0000	Sale	11/01/10	04/29/11	1,504.56	1,746.59	0.00	(242.03)	
	Security Subtotal			2,583.29	3,032.71	0.00	(449.42)	
TECK RESOURCES LTD CLS B								
		CUSIP Number	878742204					
89.0000	Sale	11/29/10	06/16/11	4,035.31	4,237.53	0.00	(202.22)	
TURKIYE GRTI BK SPN ADR								
		CUSIP Number	900148701					
39.0000	Sale	08/04/10	06/03/11	175.49	202.84	0.00	(27.35)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
	TULLOW OIL PLC SHS							
9.0000	Sale	CUSIP Number 12/07/10	899415202 11/14/11	95.48	86.98	0.00	8.50	
	VALEO SPONSORED ADR							
6.0000	Sale	CUSIP Number 10/22/10	919134304 06/03/11	188.68	165.90	0.00	22.78	
156.0000	Sale	10/22/10	09/12/11	3,355.36	4,313.30	0.00	(957.94)	
	Security Subtotal			3,544.04	4,479.20	0.00	(935.16)	
	Noncovered Short Term Capital Gains and Losses Subtotal			38,748.57	42,608.21	0.00	(3,859.64)	
	NET SHORT TERM CAPITAL GAINS AND LOSSES			63,018.65	71,507.96	0.18	(8,489.13)	
	LONG TERM CAPITAL GAINS AND LOSSES							
	COVERED TRANSACTIONS							
	CHINA LIFE INS CO SP ADR							
1.0000	Sale	CUSIP Number 06/08/09	16939PT06 06/17/11	47.99	57.99	0.00 (Y)	(10.00)	
	HSBC HLDG PLC SP ADR							
8.0000	Sale	CUSIP Number 02/04/08	404280406 11/14/11	318.39	631.98	0.00 (Y)	(313.59)	
	UNILEVER NV NY REG SHS							
53.0000	Sale	CUSIP Number 06/20/08	904784709 02/15/11	1,563.02	1,661.29	0.00 (Y)	(98.27)	
	Covered Long Term Capital Gains and Losses Subtotal			1,929.40	2,351.26	0.00	(421.86)	
	NONCOVERED TRANSACTIONS							
	ATLAS COPCO A ADR NEW							
122.0000	Sale	CUSIP Number 09/29/08	049255706 04/29/11	3,559.59	1,342.00	0.00	2,217.59	
13.0000	Sale	09/29/08	11/14/11	269.61	143.00	0.00	126.61	
	Security Subtotal			3,829.20	1,485.00	0.00	2,344.20	



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ABB LTD SPON ADR		CUSIP Number	000375204					
151,000 Sale		02/04/08	04/26/11	3,902.15	3,870.13	0.00	32.02	
7,000 Sale		02/04/08	06/03/11	186.00	179.41	0.00	6.59	
12,000 Sale		02/04/08	11/14/11	218.75	307.56	0.00	(88.81)	
Security Subtotal				4,306.90	4,357.10	0.00	(50.20)	
AXA -SPONS ADR		CUSIP Number	054536107					
26,000 Sale		02/04/08	11/14/11	367.37	891.29	0.00	(523.92)	
AKZO NOBEL N V SPNSD ADR		CUSIP Number	010199305					
10,000 Sale		03/04/10	06/03/11	705.27	540.63	0.00	164.64	
ANTOFAGASTA PLC SPN ADR		CUSIP Number	037189107					
166,000 Sale		08/28/09	05/06/11	6,528.20	4,227.42	0.00	2,300.78	
ALLIANZ SE SPD ADR		CUSIP Number	018805101					
37,000 Sale		02/04/08	11/14/11	372.58	654.53	0.00	(281.95)	
AMERICA MOVIL SAB DE CV ADR		CUSIP Number	02364W105					
16,000 Sale		02/21/08	11/14/11	412.95	489.92	0.00	(76.97)	
ANHEUSER-BUSCH INBEV ADR		CUSIP Number	03524A108					
5,000 Sale		07/08/09	11/14/11	286.94	188.27	0.00	98.67	
ACCENTURE PLC SHS		CUSIP Number	G1151C101					
1,000 Sale		06/04/09	06/03/11	55.87	30.21	0.00	25.66	
3,000 Sale		06/04/09	11/14/11	172.49	90.63	0.00	81.86	
Security Subtotal				228.36	120.84	0.00	107.52	
ALCATEL LUCENT SPD ADR		CUSIP Number	013904305					
757,000 Sale		09/08/09	02/18/11	3,827.93	2,816.81	0.00	1,011.12	
168,000 Sale		09/08/09	03/03/11	896.60	625.13	0.00	271.47	
55,000 Sale		05/27/10	11/14/11	108.34	140.04	0.00	(31.70)	
Security Subtotal				4,832.87	3,581.98	0.00	1,250.89	
BANCO BILBAO VIZCAYA ARGENTARIA S A ADR		CUSIP Number	05946K101					
9,000 Sale		02/04/08	11/14/11	72.53	186.02	0.00	(113.49)	



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Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
BEIJING ENTRPRSS SPO ADR 36.0000 Sale	CUSIP Number 01/26/10	07725QZ00 02/07/11	1,989.95	2,599.10	0.00	(609.15)	
BAYER AG SP ADR 1.0000 Sale 1.0000 Sale	CUSIP Number 03/18/08 03/18/08	072730302 06/03/11 11/14/11	80.61 63.54 <u>144.15</u>	78.91 78.91 <u>157.82</u>	0.00 0.00 <u>0.00</u>	1.70 (15.37) <u>(13.67)</u>	
Security Subtotal							
BRITISH AMN TOBACO SPADR 1.0000 Sale	CUSIP Number 02/04/08	110448107 11/14/11	92.11	71.11	0.00	21.00	
BARCLAYS PLC ADR 7.0000 Sale	CUSIP Number 05/28/09	06738E204 11/14/11	76.36	131.77	0.00	(55.41)	
BP PLC SPON ADR 199.0000 Sale 20.0000 Sale 5.0000 Sale	CUSIP Number 03/17/10 05/06/10 05/20/10	055622104 05/26/11 05/26/11	9,004.46 904.97 226.25 <u>10,135.68</u>	11,587.87 1,024.98 225.15 <u>12,838.00</u>	0.00 0.00 0.00 <u>0.00</u>	(2,583.41) (120.01) 1.10 <u>(2,702.32)</u>	
Security Subtotal							
BASF SE SPONSORED ADR 61.0000 Sale	CUSIP Number 02/20/09	055262505 11/08/11	4,315.16	1,696.14	0.00	2,619.02	
BG GROUP PLC SPON ADR 3.0000 Sale 6.0000 Sale 11.0000 Sale 3.0000 Sale	CUSIP Number 02/04/08 02/04/08 02/04/08 02/04/08	055434203 06/03/11 07/11/11 07/12/11 11/14/11	331.16 671.44 1,206.67 322.49 <u>2,531.76</u>	333.00 666.00 1,221.00 333.00 <u>2,553.00</u>	1.84 (W) 0.00 14.33 (W) 0.00 <u>16.17</u>	0.00 5.44 0.00 (10.51) <u>(5.07)</u>	
Security Subtotal							
BUNZL PLC ADR 2.0000 Sale 1.0000 Sale	CUSIP Number 02/04/08 02/04/08	120738406 06/03/11 11/14/11	127.95 63.93 <u>191.88</u>	129.20 64.60 <u>193.80</u>	0.00 0.00 <u>0.00</u>	(1.25) (0.67) <u>(1.92)</u>	
Security Subtotal							
BNP PARIBAS SPONSORED ADR 7.0000 Sale 57.0000 Sale 188.0000 Sale	CUSIP Number 02/04/08 02/04/08 02/04/08	05565A202 06/03/11 07/21/11 09/20/11	272.71 1,934.10 3,216.66 <u>5,423.47</u>	329.95 2,686.70 8,861.39 <u>11,878.04</u>	0.00 0.00 0.00 <u>0.00</u>	(57.24) (752.60) (5,644.73) <u>(1,107.37)</u>	



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BNP PARIBAS SPONSORD ADR	CUSIP Number	05565A202					
6.0000 Sale	02/04/08	11/14/11	128.39	282.81	0.00	(154.42)	
14.0000 Sale	06/02/09	11/14/11	299.60	464.59	0.00	(164.99)	
Security Subtotal			5,851.46	12,625.44	0.00	(6,773.98)	
BHP BILLITON LTD ADR	CUSIP Number	088606108					
35.0000 Sale	02/04/08	08/31/11	3,087.66	2,616.48	0.00	471.18	
24.0000 Sale	08/19/08	08/31/11	2,058.44	1,532.92	0.00	525.52	
24.0000 Sale	02/17/09	08/31/11	2,058.45	933.72	0.00	1,124.73	
3.0000 Sale	02/17/09	11/14/11	227.03	116.72	0.00	110.31	
Security Subtotal			7,431.58	5,199.84	0.00	2,231.74	
BANK OF CHINA LTD ADR	CUSIP Number	06426M104					
4.0000 Sale	02/02/10	06/03/11	52.19	47.21	0.00	4.98	
419.0000 Sale	02/02/10	09/27/11	3,449.85	4,945.22	0.00	(1,495.37)	
84.0000 Sale	03/03/10	09/27/11	691.62	1,047.33	0.00	(355.71)	
Security Subtotal			4,193.66	6,039.76	0.00	(1,846.10)	
BANCO SANTANDER BRZL SA AMERICAN DEPOSITORY SHARES REPRESENTING 1 ORDINARY	CUSIP Number	05967A107					
1.0000 Sale	12/11/09	06/03/11	11.34	13.57	0.00	(2.23)	
82.0000 Sale	12/11/09	07/28/11	754.15	1,112.47	0.00	(358.32)	
154.0000 Sale	02/09/10	07/28/11	1,416.34	1,777.91	0.00	(361.57)	
111.0000 Sale	03/23/10	07/28/11	1,020.87	1,357.92	0.00	(337.05)	
131.0000 Sale	04/27/10	07/28/11	1,204.82	1,465.52	0.00	(260.70)	
Security Subtotal			4,407.52	5,727.39	0.00	(1,319.87)	
CREDIT SUISSE GP SP ADR	CUSIP Number	225401108					
2.0000 Sale	06/09/09	11/14/11	48.03	92.54	0.00	(44.51)	
CANADIAN NATURAL RES LTD	CUSIP Number	136385101					
1.0000 Sale	04/29/10	06/03/11	41.12	38.61	0.00	2.51	
139.0000 Sale	04/29/10	06/16/11	5,440.69	5,366.79	0.00	73.90	
Security Subtotal			5,481.81	5,405.40	0.00	76.41	
CANON INC ADR REPSH	CUSIP Number	138006309					
20.0000 Sale	02/04/08	11/14/11	880.58	856.80	0.00	23.78	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CORUS ENTMT INC CL B N V							
16.0000 Sale	CUSIP Number 01/21/10	220874101 11/14/11	302.55	297.00	0.00	5.55	
CNOOC LTD ADR							
1.0000 Sale	CUSIP Number 11/26/08	126132109 04/26/11	253.32	77.73	0.00	175.59	
12.0000 Sale	11/26/08	04/27/11	2,986.18	932.81	0.00	2,053.37	
2.0000 Sale	09/17/09	04/27/11	497.70	280.21	0.00	217.49	
19.0000 Sale	09/17/09	05/24/11	4,413.75	2,662.02	0.00	1,751.73	
9.0000 Sale	11/05/09	05/24/11	2,090.73	1,404.80	0.00	685.93	
11.0000 Sale	03/23/10	05/24/11	2,555.34	1,770.10	0.00	785.24	
1.0000 Sale	03/23/10	11/14/11	197.21	160.92	0.00	36.29	
Security Subtotal			12,994.23	7,288.59	0.00	5,705.64	
CHINA MOBILE LTD SPN ADR							
3.0000 Sale	CUSIP Number 08/19/08	16941M109 06/03/11	135.57	174.32	0.00	(38.75)	
7.0000 Sale	08/19/08	11/14/11	340.54	406.74	0.00	(66.20)	
Security Subtotal			476.11	581.06	0.00	(104.95)	
CHINA LIFE INS CO SP ADR							
40.0000 Sale	CUSIP Number 03/05/09	16939P106 06/16/11	1,980.12	1,665.68	0.00	314.44	
1.0000 Sale	06/08/09	06/16/11	49.50	56.63	7.13 (W)	0.00	
21.0000 Sale	06/08/09	06/16/11	1,039.57	1,189.31	0.00	(149.74)	
6.0000 Sale	06/08/09	06/17/11	287.96	339.80	0.00	(51.84)	
26.0000 Sale	02/03/10	06/17/11	1,247.84	1,728.18	0.00	(480.34)	
Security Subtotal			4,604.99	4,979.60	7.13	(367.48)	
CENOVUS ENERGY INC							
57.0000 Sale	CUSIP Number 04/23/10	15135U109 07/11/11	2,098.94	1,665.96	0.00	432.98	
74.0000 Sale	04/23/10	10/31/11	2,577.37	2,162.82	0.00	414.55	
21.0000 Sale	04/30/10	10/31/11	731.42	609.24	0.00	122.18	
2.0000 Sale	04/30/10	11/14/11	65.55	58.02	0.00	7.53	
Security Subtotal			5,473.28	4,496.04	0.00	977.24	
DBS GROUP HLDGS SPN ADR							
55.0000 Sale	CUSIP Number 02/04/08	23304Y100 02/25/11	2,449.86	2,565.56	0.00	(115.70)	
6.0000 Sale	02/04/08	11/14/11	235.73	279.88	0.00	(44.15)	
Security Subtotal			2,685.59	2,845.44	0.00	(159.85)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
DIAGEO PLC SP5D ADR NEW								
5,000	Sale	CUSIP Number 11/10/08	25243Q205 11/14/11	417.29	296.49	0.00	120.80	
2,000	Sale	06/11/09	11/14/11	166.92	113.34	0.00	53.58	
	Security Subtotal			584.21	409.83	0.00	174.38	
DEUTSCHE BOERSE AG SHS								
23,000	Sale	CUSIP Number 02/18/09	251542106 06/03/11	180.54	113.33	0.00	67.21	
31,000	Sale	02/18/09	07/13/11	228.72	152.75	0.00	75.97	
680,000	Sale	02/19/09	07/13/11	5,017.21	3,312.62	0.00	1,704.59	
363,000	Sale	02/26/09	07/13/11	2,678.31	1,770.35	0.00	907.96	
312,000	Sale	03/09/09	07/13/11	2,302.02	1,262.29	0.00	1,039.73	
188,000	Sale	01/25/10	07/13/11	1,387.12	1,358.21	0.00	28.91	
	Security Subtotal			11,793.92	7,969.55	0.00	3,824.37	
ELDORADO GOLD CORP NEW								
196,000	Sale	CUSIP Number 03/12/10	284902103 05/18/11	2,994.07	2,604.68	0.00	389.39	
E.ON AG ADR								
25,000	Sale	CUSIP Number 02/04/08	268780103 01/24/11	856.72	1,591.25	0.00	(734.53)	
85,000	Sale	02/04/08	01/25/11	2,873.45	5,410.25	0.00	(2,536.80)	
106,000	Sale	02/04/08	02/25/11	3,436.31	6,746.90	0.00	(3,310.59)	
41,000	Sale	02/07/08	02/25/11	1,329.14	2,542.00	0.00	(1,212.86)	
10,000	Sale	06/02/09	02/25/11	324.19	371.20	0.00	(47.01)	
	Security Subtotal			8,819.81	16,661.60	0.00	(7,841.79)	
EXPERIAN PLC SP ADR								
186,000	Sale	CUSIP Number 02/04/08	30215C101 05/26/11	2,319.10	1,636.80	0.00	682.30	
66,000	Sale	02/04/08	06/03/11	849.40	580.80	0.00	268.60	
28,000	Sale	02/04/08	11/14/11	365.11	246.40	0.00	118.71	
	Security Subtotal			3,533.61	2,464.00	0.00	1,069.61	
FRESENIUS MEDICAL CARE AG & CO SPON ADR								
9,000	Sale	CUSIP Number 02/04/08	358029106 11/14/11	617.48	465.30	0.00	152.18	
GLAXOSMITHKLINE PLC ADR								
5,000	Sale	CUSIP Number 02/04/08	37733W105 11/14/11	221.29	233.75	0.00	(12.46)	

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Part IV Capital Gains and Losses
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Transaction Description	Quantity	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
GAFISA S A SPON ADR		CUSIP Number	362607301					
1 ADR: 2 COMMON SHARES								
3,000 Sale		05/13/10	06/03/11	32.78	39.57	0.00	(6.79)	
6,000 Sale		05/13/10	11/14/11	41.93	79.14	0.00	(37.21)	
Security Subtotal				74.71	118.71	0.00	(44.00)	
GIVAUDAN SA UNSP ADR		CUSIP Number	37636P108					
15,000 Sale		06/29/09	11/14/11	260.54	185.67	0.00	74.87	
GDF SUEZ ADR		CUSIP Number	36160B105					
41,000 Sale		06/26/08	06/17/11	1,427.33	2,704.29	0.00	(1,276.96)	
48,000 Sale		07/08/08	06/17/11	1,671.04	3,009.22	0.00	(1,338.18)	
Security Subtotal				3,098.37	5,713.51	0.00	(2,615.14)	
HSBC HLDG PLC SP ADR		CUSIP Number	404280406					
8,000 Sale		02/04/08	03/01/11	426.16	610.94	184.78 (W)	0.00	
95,000 Sale		04/08/09	03/01/11	5,060.68	1,756.31	0.00	3,304.37	
5,000 Sale		04/21/09	03/01/11	266.36	166.38	0.00	99.98	
6,000 Sale		04/21/09	11/14/11	238.80	199.66	0.00	39.14	
Security Subtotal				5,992.00	2,733.29	184.78	3,443.49	
HONDA MOTOR ADR NEW		CUSIP Number	438128308					
6,000 Sale		02/04/08	11/14/11	176.69	191.28	0.00	(14.59)	
IMPERIAL TOB GRP SPS ADR		CUSIP Number	453142101					
1,000 Sale		09/28/09	11/14/11	72.60	57.56	0.00	15.04	
ING GP NV SPSP ADR		CUSIP Number	456837103					
281,000 Sale		02/04/08	02/10/11	3,424.17	9,250.52	0.00	(5,826.35)	
1,000 Sale		02/04/08	11/14/11	7.61	32.92	0.00	(25.31)	
Security Subtotal				3,431.78	9,283.44	0.00	(5,851.66)	
JUPITER TELECOM CO ADR		CUSIP Number	48206M102					
9,000 Sale		06/26/09	06/03/11	668.85	465.05	0.00	203.80	
6,000 Sale		06/26/09	11/14/11	412.43	310.03	0.00	102.40	
Security Subtotal				1,081.28	775.08	0.00	306.20	



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Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
KOMATSU NEW NEW SPNSDADR	CUSIP Number	500458401					
29.0000 Sale	02/04/08	04/04/11	969.56	733.70	0.00	235.86	
4.0000 Sale	02/04/08	06/03/11	118.35	101.20	0.00	17.15	
7.0000 Sale	04/08/08	06/03/11	207.13	184.19	0.00	22.94	
18.0000 Sale	04/08/08	11/14/11	457.55	473.62	0.00	(16.07)	
Security Subtotal			1,752.59	1,492.71	0.00	259.88	
KAO CORP SPD ADR	CUSIP Number	485537302					
9.0000 Sale	06/17/09	11/14/11	236.60	197.18	0.00	39.42	
KONINKLJKE AHOLD NV ADR	CUSIP Number	500467402					
8.0000 Sale	11/10/08	06/03/11	113.27	85.63	0.00	27.64	
23.0000 Sale	11/10/08	11/14/11	290.48	246.18	0.00	44.30	
Security Subtotal			403.75	331.81	0.00	71.94	
KDDI CORP SHS	CUSIP Number	48667L106					
11.0000 Sale	06/24/09	01/18/11	621.02	573.63	0.00	47.39	
7.0000 Sale	06/24/09	01/19/11	398.60	365.04	0.00	33.56	
40.0000 Sale	06/24/09	11/14/11	748.79	521.49	0.00	227.30	
Security Subtotal			1,768.41	1,460.16	0.00	308.25	
KUBOTA CORP ADR	CUSIP Number	501173207					
9.0000 Sale	09/30/09	11/14/11	378.26	372.70	0.00	5.56	
LVMH MOET HENNESSY ADR	CUSIP Number	502441306					
10.0000 Sale	02/09/09	11/14/11	314.69	130.49	0.00	184.20	
LAFARGE ADR NEW	CUSIP Number	505861401					
10.0000 Sale	02/04/08	11/14/11	92.59	391.50	0.00	(298.91)	
LINDE AG SHS SP ADR	CUSIP Number	535223200					
6.0000 Sale	01/13/10	06/03/11	100.07	73.06	0.00	27.01	
12.0000 Sale	01/13/10	11/14/11	177.47	146.13	0.00	31.34	
Security Subtotal			277.54	219.19	0.00	58.35	
MARKS AND SPENCER GP ADR	CUSIP Number	570912105					
28.0000 Sale	06/09/09	11/14/11	290.63	257.58	0.00	33.05	
MITSUBISHI CP SPNSRD ADR	CUSIP Number	606769305					
13.0000 Sale	02/04/08	11/14/11	523.89	731.25	0.00	(207.36)	



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Account # 4001

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MTN GROUP LTD-SPONS ADR								
5,000	Sale	12/29/09	62474M108	105.92	80.09	0.00	25.83	
17,000	Sale	12/29/09	06/03/11	289.84	272.31	0.00	17.53	
	Security Subtotal			395.76	352.40	0.00	43.36	
MITSUBISHI UFJ FINL GRP INC								
644,000	Sale	02/04/08	606822104	2,916.49	6,188.85	0.00	(3,272.36)	
565,000	Sale	01/14/09	06/22/11	2,558.73	3,153.10	0.00	(594.37)	
51,000	Sale	06/02/09	06/22/11	230.96	332.00	0.00	(101.04)	
22,000	Sale	05/20/10	06/22/11	99.63	107.75	0.00	(8.12)	
	Security Subtotal			5,805.81	9,781.70	0.00	(3,975.89)	
MAKITA CORP SPOND ADR								
88,000	Sale	05/07/10	560877300	3,104.66	2,601.07	0.00	503.59	
29,000	Sale	05/07/10	11/15/11	995.15	857.17	0.00	137.98	
55,000	Sale	05/19/10	11/16/11	1,887.38	1,576.38	0.00	311.00	
	Security Subtotal			5,987.19	5,034.62	0.00	952.57	
MITSUBISHI ESTATE ADR								
1,000	Sale	02/04/08	606783207	167.26	271.15	103.89 (W)	0.00	
5,000	Sale	02/04/08	06/22/11	836.30	1,355.75	0.00	(519.45)	
3,000	Sale	02/04/08	11/14/11	503.72	813.45	0.00	(309.73)	
	Security Subtotal			1,507.28	2,440.35	103.89	(829.18)	
NIDEC CORPORATION ADR								
15,000	Sale	02/04/08	654090109	317.69	267.15	0.00	50.54	
NINTENDO LTD ADR								
45,000	Sale	10/13/08	654445303	1,097.09	2,091.12	0.00	(994.03)	
31,000	Sale	11/21/08	07/06/11	755.78	1,065.35	0.00	(309.57)	
24,000	Sale	12/12/08	07/06/11	585.11	1,119.60	0.00	(534.49)	
31,000	Sale	02/12/09	07/06/11	755.78	1,175.96	0.00	(420.18)	
26,000	Sale	06/02/09	07/06/11	633.88	903.50	0.00	(269.62)	
27,000	Sale	06/23/09	07/06/11	658.26	898.38	0.00	(240.12)	
2,000	Sale	05/20/10	07/06/11	48.76	71.28	0.00	(22.52)	
	Security Subtotal			4,534.66	7,325.19	0.00	(2,790.53)	



Merrill Lynch
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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NOVARTIS ADR							
56.0000 Sale	CUSIP Number 02/04/08	66987V109 09/14/11	3,101.07	2,818.34	0.00	282.73	
12.0000 Sale	02/04/08	11/14/11	662.27	603.93	0.00	58.34	
Security Subtotal			3,763.34	3,422.27	0.00	341.07	
NOMURA HLDGS INC ADR							
63.0000 Sale	CUSIP Number 07/06/09	65535H208 04/01/11	322.42	537.72	0.00	(215.30)	
468.0000 Sale	07/06/09	04/04/11	2,336.96	3,994.52	0.00	(1,657.56)	
Security Subtotal			2,659.38	4,532.24	0.00	(1,872.86)	
NEW GOLD INC CDA							
16.0000 Sale	CUSIP Number 11/08/10	644535106 11/14/11	185.59	139.79	0.00	45.80	
NESTLE S A REP RG SH ADR							
40.0000 Sale	CUSIP Number 02/04/08	641069406 02/15/11	2,155.65	1,783.07	0.00	372.58	
24.0000 Sale	02/04/08	11/14/11	1,352.13	1,069.84	0.00	282.29	
Security Subtotal			3,507.78	2,852.91	0.00	654.87	
NOVO NORDISK A S ADR							
12.0000 Sale	CUSIP Number 10/16/08	670100205 03/18/11	1,486.89	586.69	0.00	900.20	
11.0000 Sale	11/21/08	03/18/11	1,363.00	506.75	0.00	856.25	
5.0000 Sale	11/21/08	11/14/11	556.24	230.34	0.00	325.90	
Security Subtotal			3,406.13	1,323.78	0.00	2,082.35	
PETROLEO BRAS VTG SPD ADR							
8.0000 Sale	CUSIP Number 02/04/08	71654V408 06/16/11	258.44	459.83	0.00	(201.39)	
40.0000 Sale	12/10/08	06/16/11	1,292.23	880.96	0.00	411.27	
20.0000 Sale	06/02/09	06/16/11	646.11	904.98	0.00	(258.87)	
3.0000 Sale	05/20/10	06/16/11	96.92	101.88	0.00	(4.96)	
Security Subtotal			2,293.70	2,347.65	0.00	(53.95)	
POSTNL N.V. SHS ADR							
14.0000 Sale	CUSIP Number 02/04/08	73753A103 06/03/11	137.34	334.84	0.00	(197.50)	
234.0000 Sale	02/04/08	06/24/11	1,875.47	5,596.61	0.00	(3,721.14)	
66.0000 Sale	05/15/08	06/24/11	528.98	1,640.45	0.00	(1,111.47)	
51.0000 Sale	01/08/09	06/24/11	408.76	376.74	0.00	32.02	
Security Subtotal			2,950.55	7,948.64	0.00	(4,998.09)	



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Part IV Capital Gains and Losses

Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
POTASH CORP SASKATCHEWAN							
5.0000 Sale	CUSIP Number 08/19/09	737551107 11/14/11	231.14	160.32	0.00	70.82	
PRUDENTIAL PLC ADR							
13.0000 Sale	CUSIP Number 07/12/10	74435K204 11/14/11	255.18	212.14	0.00	43.04	
RIO TINTO PLC SPNSRD ADR							
5.0000 Sale	CUSIP Number 02/04/08	767204100 11/14/11	269.44	513.07	0.00	(243.63)	
ROYAL DUTCH SHELL PLC SPONS ADR A							
73.0000 Sale	CUSIP Number 05/27/08	780259206 02/14/11	4,939.99	5,246.16	0.00	(1,306.17)	
17.0000 Sale	07/08/08	02/14/11	1,150.42	1,339.83	0.00	(189.41)	
15.0000 Sale	07/08/08	11/14/11	1,057.48	1,182.20	0.00	(124.72)	
Security Subtotal			7,147.89	8,768.19	0.00	(1,620.30)	
REED ELSEVIER P L C SPONSORED ADR NEW							
1.0000 Sale	CUSIP Number 07/10/09	758205207 06/03/11	36.22	29.79	0.00	6.43	
7.0000 Sale	07/10/09	11/14/11	239.18	208.52	0.00	30.66	
Security Subtotal			275.40	238.31	0.00	37.09	
REED ELSEVIER N V							
139.0000 Sale	CUSIP Number 02/04/08	758204200 10/10/11	3,221.58	5,049.88	0.00	(1,828.30)	
6.0000 Sale	07/31/09	10/10/11	139.07	125.79	0.00	13.28	
2.0000 Sale	07/31/09	11/14/11	48.33	41.93	0.00	6.40	
Security Subtotal			3,408.98	5,217.60	0.00	(1,808.62)	
ROCHE HLDG LTD SPN ADR							
68.0000 Sale	CUSIP Number 02/04/08	771195104 08/19/11	2,770.05	3,114.74	0.00	(344.69)	
24.0000 Sale	02/04/08	11/14/11	932.14	1,099.32	0.00	(167.18)	
Security Subtotal			3,702.19	4,214.06	0.00	(511.87)	
SOCIETE GENERAL SPN ADR							
12.0000 Sale	CUSIP Number 02/10/10	83364L109 11/14/11	59.27	136.87	0.00	(77.60)	



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Part IV Capital Gains and Losses

Account # 4001

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SOCIEDAD Q&M CHLE SPDADR								
99.0000	Sale	CUSIP Number 833635105	08/22/08	5,683.39	3,744.41	0.00	1,938.98	
8.0000	Sale		05/19/11	459.27	224.65	0.00	234.62	
6.0000	Sale		11/14/11	349.97	168.49	0.00	181.48	
	Security Subtotal			6,492.63	4,137.55	0.00	2,355.08	
SAP AG SHS								
1.0000	Sale	CUSIP Number 803054204	02/04/08	61.38	47.91	0.00	13.47	
10.0000	Sale		06/03/11	596.39	479.10	0.00	117.29	
	Security Subtotal			657.77	527.01	0.00	130.76	
SUN HG KAI PPTY SPSPD ADR								
18.0000	Sale	CUSIP Number 86676H302	11/10/09	231.65	271.96	0.00	(40.31)	
SIEMENS AG ADR								
88.0000	Sale	CUSIP Number 826197501	02/04/08	11,653.62	11,755.93	0.00	(102.31)	
6.0000	Sale		06/27/11	595.79	801.54	0.00	(205.75)	
	Security Subtotal			12,249.41	12,557.47	0.00	(308.06)	
SGS SA ADR								
27.0000	Sale	CUSIP Number 818800104	08/20/09	441.44	332.33	0.00	109.11	
SMITH-NPHW PLC SPADR NEW								
20.0000	Sale	CUSIP Number 83175M205	01/16/09	1,088.44	707.52	0.00	380.92	
17.0000	Sale		02/27/09	925.19	604.33	0.00	320.86	
13.0000	Sale		01/10/11	689.80	462.13	0.00	227.67	
20.0000	Sale		01/11/11	1,120.32	710.98	0.00	409.34	
78.0000	Sale		02/27/09	4,369.27	2,638.51	0.00	1,730.76	
7.0000	Sale		03/22/11	392.12	269.40	0.00	122.72	
	Security Subtotal			8,585.14	5,392.87	0.00	3,192.27	
SODEXO ADR								
4.0000	Sale	CUSIP Number 833792104	05/26/09	281.39	199.86	0.00	81.53	
SANOFI ADR								
14.0000	Sale	CUSIP Number 80105N105	02/04/08	471.79	560.70	0.00	(88.91)	



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Part IV Capital Gains and Losses

Account # 4001

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SAGE GROUP PLC UNSP ADR	CUSIP Number	78663S102					
2.0000 Sale	12/14/09	06/03/11	37.81	30.31	0.00	7.50	
4.0000 Sale	12/14/09	11/14/11	69.95	60.62	0.00	9.33	
Security Subtotal			107.76	90.93	0.00	16.83	
SILVER WHEATON CORP	CUSIP Number	828336107					
40.0000 Sale	01/12/10	04/14/11	1,697.49	681.66	0.00	1,015.83	
143.0000 Sale	01/12/10	05/12/11	4,857.78	2,436.95	0.00	2,420.83	
5.0000 Sale	01/12/10	11/14/11	176.84	85.21	0.00	91.63	
Security Subtotal			6,732.11	3,203.82	0.00	3,528.29	
SWEDBANK A B ADR	CUSIP Number	870195104					
89.0000 Sale	08/24/09	03/31/11	1,515.04	797.27	0.00	717.77	
197.0000 Sale	11/10/09	03/31/11	3,353.53	1,867.94	0.00	1,485.59	
70.0000 Sale	11/10/09	04/01/11	1,202.70	663.73	0.00	538.97	
Security Subtotal			6,071.27	3,328.94	0.00	2,742.33	
SCHNEIDER ELEC SA ADR	CUSIP Number	80687P106					
25.0000 Sale	09/16/09	06/03/11	403.49	261.91	0.00	141.58	
27.0000 Sale	09/16/09	11/14/11	293.75	282.87	0.00	10.88	
Security Subtotal			697.24	544.78	0.00	152.46	
SONY CORP ADR NEW	CUSIP Number	835699307					
87.0000 Sale	02/04/08	02/04/11	3,096.06	3,880.20	0.00	(784.14)	
47.0000 Sale	02/04/08	04/28/11	1,334.83	2,096.20	0.00	(761.37)	
59.0000 Sale	02/04/08	04/29/11	1,674.88	2,631.41	0.00	(956.53)	
Security Subtotal			6,105.77	8,607.81	0.00	(2,502.04)	
TOTAL S.A. SP ADR	CUSIP Number	89151E109					
1.0000 Sale	02/04/08	06/03/11	55.88	74.04	0.00	(18.16)	
55.0000 Sale	02/04/08	07/05/11	3,147.53	4,072.33	0.00	(924.80)	
13.0000 Sale	02/04/08	11/14/11	662.99	962.55	0.00	(299.56)	
Security Subtotal			3,866.40	5,108.92	0.00	(1,242.52)	



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34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses

Account # 4001

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
TESCO PLC SPNRD ADR								
		CUSIP Number	881575302					
49.0000	Sale	02/04/08	04/29/11	987.46	1,179.91	0.00	(192.45)	
128.0000	Sale	02/04/08	05/03/11	2,559.68	3,082.20	0.00	(522.52)	
2.0000	Sale	02/04/08	06/03/11	40.93	48.16	0.00	(7.23)	
43.0000	Sale	02/04/08	11/14/11	826.44	1,035.43	0.00	(208.99)	
	Security Subtotal			4,414.51	5,345.70	0.00	(931.19)	
TEVA PHARMACTCL INDS ADR								
		CUSIP Number	881624209					
23.0000	Sale	07/08/08	03/16/11	1,093.69	1,034.78	0.00	58.91	
32.0000	Sale	10/17/08	03/16/11	1,521.65	1,304.91	0.00	216.74	
17.0000	Sale	11/21/08	03/16/11	808.38	712.03	0.00	96.35	
26.0000	Sale	11/24/08	03/16/11	1,236.36	1,091.32	0.00	145.04	
2.0000	Sale	11/24/08	11/14/11	80.67	83.95	0.00	(3.28)	
	Security Subtotal			4,740.75	4,226.99	0.00	513.76	
TAIWAN S MANUFACTURING ADR								
		CUSIP Number	874039100					
2.0000	Sale	11/10/08	06/03/11	27.40	15.19	0.00	12.21	
24.0000	Sale	11/10/08	11/14/11	310.79	182.28	0.00	128.51	
	Security Subtotal			338.19	197.47	0.00	140.72	
TURKIYE GRTI BK SPN ADR								
		CUSIP Number	900148701					
7.0000	Sale	08/04/10	11/14/11	25.05	36.41	0.00	(11.36)	
TELEFONICA SA SPAIN ADR								
		CUSIP Number	879382208					
22.0000	Sale	03/18/08	01/13/11	1,549.81	1,906.97	0.00	(357.16)	
31.0000	Sale	04/07/08	01/13/11	2,183.83	2,859.60	0.00	(675.77)	
10.0000	Sale	04/07/08	01/14/11	702.92	922.45	0.00	(219.53)	
17.0000	Sale	05/07/08	01/14/11	1,194.99	1,481.00	0.00	(286.01)	
15.0000	Sale	05/20/08	01/25/11	376.73	439.35	0.00	(62.62)	
66.0000	Sale	05/07/08	01/25/11	1,657.58	1,916.59	0.00	(259.01)	
69.0000	Sale	05/20/08	01/26/11	1,746.42	2,021.02	0.00	(274.60)	
63.0000	Sale	06/02/09	01/26/11	1,594.56	1,384.69	0.00	209.87	
	Security Subtotal			11,006.84	12,931.67	0.00	(1,924.83)	
TOYOTA MOTOR CORP ADR								
		CUSIP Number	892331307					
13.0000	Sale	09/03/08	04/26/11	1,021.04	1,164.39	0.00	(143.35)	
22.0000	Sale	09/09/08	04/26/11	1,727.94	1,992.33	0.00	(264.39)	
2.0000	Sale	09/09/08	11/14/11	128.31	181.12	0.00	(52.81)	
	Security Subtotal			2,877.29	3,337.84	0.00	(460.55)	



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Part IV Capital Gains and Losses

Account # 4001

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
UNILEVER NV NY REG SHS								
53.0000	Sale	06/20/08	02/14/11	1,556.11	1,558.24	2.13 (W)	0.00	
22.0000	Sale	06/20/08	02/15/11	648.80	646.81	0.00	1.99	
13.0000	Sale	08/29/08	02/15/11	383.39	359.59	0.00	23.80	
28.0000	Sale	08/29/08	11/14/11	931.26	774.49	0.00	156.77	
	Security Subtotal			3,519.56	3,339.13	2.13	182.56	
VODAFONE GROU PLC SP ADR								
3.0000	Sale	02/04/08	06/03/11	80.69	105.20	0.00	(24.51)	
79.0000	Sale	02/04/08	11/14/11	2,291.24	2,770.30	0.00	(479.06)	
	Security Subtotal			2,371.93	2,875.50	0.00	(503.57)	
VALE SA								
3.0000	Sale	02/04/08	06/03/11	95.25	93.24	0.00	2.01	
170.0000	Sale	02/04/08	06/16/11	5,020.95	5,283.61	0.00	(262.66)	
89.0000	Sale	08/19/08	06/16/11	2,628.62	2,155.87	0.00	472.75	
14.0000	Sale	05/20/10	06/16/11	413.50	345.35	0.00	68.15	
	Security Subtotal			8,158.32	7,878.07	0.00	280.25	
VOLKSWAGEN A G ADR								
5.0000	Sale	05/03/10	11/14/11	172.09	97.01	0.00	75.08	
ZURICH FINL SVCS SPN ADR								
22.0000	Sale	02/04/08	09/28/10	480.91	628.93	0.00	(148.02)	
WPP PLC ADR								
12.0000	Sale	02/04/08	09/23/10	625.67	752.04	0.00	(126.37)	
WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY								
4.0000	Sale	02/04/08	11/14/11	146.75	141.32	0.00	5.43	
XSTRATA PLC-ADR								
8.0000	Sale	03/04/10	06/03/11	35.43	27.10	0.00	8.33	
7.0000	Sale	03/04/10	11/14/11	21.97	23.71	0.00	(1.74)	
	Security Subtotal			57.40	50.81	0.00	6.59	



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Account # 4001

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
WOLTERS KLUWR NV SPN ADR								
80.0000	Sale	02/04/08	977874205	1,866.20	2,313.29	0.00	(447.09)	
76.0000	Sale	04/20/09	03/01/11	1,772.89	1,196.55	0.00	576.34	
62.0000	Sale	04/21/09	03/01/11	1,446.31	969.26	0.00	477.05	
10.0000	Sale	06/02/09	03/01/11	233.27	197.00	0.00	36.27	
81.0000	Sale	07/31/09	03/01/11	1,889.54	1,596.07	0.00	293.47	
Security Subtotal				7,208.21	6,272.17	0.00	936.04	
Noncovered Long Term Capital Gains and Losses Subtotal				296,842.51	309,055.72	314.10	(11,899.11)	
NET LONG TERM CAPITAL GAINS AND LOSSES				298,771.91	311,406.98	314.10	(12,320.97)	
OTHER TRANSACTIONS								
APERAM NY REG SHS								
6.0000	Sale	02/01/11	03754H104	244.79	N/A			
	Cash/Lieu	02/11/11	02/11/11	18.75	N/A			
Security Subtotal				263.54				
ROYAL DUTCH SHELL PLC								
SPONS ADR A								
	Cash/Lieu	04/01/11	04/01/11	46.69	N/A	0.00		
TNT N V								
	ADR	03/24/11	87260W101	25.08	N/A	0.00		
	Cash/Lieu	03/24/11	03/24/11					
Other Transactions Subtotal				335.31		0.00	335	
TOTAL CAPITAL GAINS AND LOSSES				362,125.87				
TOTAL REPORTED SALES PROCEEDS				362,125.87				
Total cost basis				382,601				
Net gain/(loss)				(20,475)				



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Account # 4002

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES							
COVERED TRANSACTIONS							
COMMONWEALTH REIT PFD SH SER E CUM REDEEMABLE 7.25% PERPETUAL 10 0000 Sale	CUSIP Number 203233606 06/01/11	10/17/11	245.49	246.50	0.00	(1.01)	
DIGITAL REALTY TRUST INC 7.00% PERPETUAL PFD STK CUM REDEEMABLE SERIES E 5.0000 Sale	CUSIP Number 253868707 09/15/11	10/17/11	124.54	124.89	0.35 (W)	0.00	
ENERGY MISSISSIPPI INC 6.00% PFD STK 10.0000 Sale	CUSIP Number 29364N835 04/14/11	10/17/11	269.09	245.90	0.00	23.19	
PUBLIC STORAGE PFD SHR SER Q CUM 6.5% PERPETUAL 22 0000 Sale	CUSIP Number 74460D141 04/14/11	10/17/11	565.39	540.32	0.00	25.07	
PARTNERRE LTD.(PRE)SER E CUM REDEEMABLE PFD STK 7.25% PERPETUAL 10.0000 Sale	CUSIP Number G68603508 06/16/11	10/17/11	255.19	248.53	0.00	6.66	



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Account # 4002

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PUBLIC STORAGE (PSA) CUM PFD SHARES SERIES R 6.35% PERPETUAL 22 0000 Sale	CUSIP Number 74460D125 07/26/11	10/17/11	565.39	549.05	0.00	16.34	
ROYAL BK OF SCOT GRP PLC NEWM SER L 05.750% PERPETUAL 42 0000 Sale	CUSIP Number 780097788 06/07/11	10/17/11	676.61	803.04	126.43 (W)	0.00	
QWEST CORP PFD STK 7.375% NOTES DUE JUNE 1, 2051 29,0000 Sale	CUSIP Number 74913G204 06/08/11	10/17/11	729.97	724.06	0.00	5.91	
QWEST CORP (CTL) \$25 PAR \$25 PAR SENIOR NOTES 07.500% SEP 15 2051 14,0000 Sale	CUSIP Number 74913G303 09/21/11	10/17/11	349.01	348.47	0.00	0.54	
US CELLULAR CORP (USM) \$25 PAR SENIOR NOTES 6.95% DUE 5/15/2060 10,0000 Sale	CUSIP Number 911684405 05/17/11	10/17/11	251.99	248.79	0.00	3.20	
TELEPHONE & DATA SYSTEM \$25 PAR SENIOR NOTES 7.00% MARCH 15 2060 21 0000 Sale	CUSIP Number 879433837 03/28/11	10/17/11	538.01	522.84	0.00	15.17	
VORNADO REALTY TR SER J CUM REDEEMABLE PFD SHRS 6.875% PERPETUAL 9 0000 Sale	CUSIP Number 929042869 04/26/11	10/17/11	232.19	223.92	0.00	8.27	
Covered Short Term Capital Gains and Losses Subtotal			4,802.87	4,826.31	126.78	103.34	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NONCOVERED TRANSACTIONS							
CITIGROUP CAPITAL XII							
8.5% FIX/FLT RATE	CUSIP Number		17315D204				
TRUST PFD DUE 3/30/40							
188.0000 Sale	05/06/10	04/28/11	4,978.70	4,560.75	0.00	417.95	
195.0000 Sale	05/06/10	05/03/11	5,141.74	4,730.56	0.00	411.18	
Security Subtotal			10,120.44	9,291.31	0.00	829.13	
CITIGROUP CAPITAL XIII							
7.875% FIX/FLT RATE	CUSIP Number		173080201				
TRST PFD DUE OCT 30 2040							
44.0000 Sale	10/04/10	07/14/11	1,212.18	1,144.88	0.00	67.30	
ENTERGY LA LLC							
SERIES	CUSIP Number		29364W405				
PFD STK							
11.0000 Sale	11/24/10	10/17/11	292.04	270.39	0.00	21.65	
GOLDMAN SACHS GROUP INC							
\$25 PAR SENIOR NOTES	CUSIP Number		38145X111				
6.125% NOV 01 2060							
82.0000 Sale	11/05/10	10/17/11	2,032.30	2,031.96	0.00	0.34	
KIMCO REALTY CORP							
6.90% CUM PFD STK	CUSIP Number		49446R828				
SER H, PERPETUAL							
30.0000 Sale	08/30/10	07/14/11	771.91	747.30	0.00	24.61	
FLORIDA PWR & LT CAP TR							
PFD TRUST SECS CUM	CUSIP Number		30257V207				
05.875% MAR 15 2044							
17.0000 Sale	11/19/10	10/17/11	437.18	418.09	0.00	19.09	
LINCOLN NATIONAL COR CLD							
CAPITAL SECURITIES	CUSIP Number		534187802				
06.750% APR 20 2066							
34.0000 Redemption	11/18/10	07/07/11	850.00	839.63	0.00	10.37	
10.0000 Redemption	11/23/10	07/07/11	250.00	246.46	0.00	3.54	
21.0000 Redemption	12/01/10	07/07/11	524.99	519.41	0.00	5.58	
39.0000 Redemption	12/02/10	07/07/11	975.00	964.35	0.00	10.65	



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LINCOLN NATIONAL COR CLD CAPITAL SECURITIES 06.750% APR 20 2066	CUSIP Number 534187802						
24.0000 Redemption	12/03/10	07/07/11	600.00	593.33	0.00	6.67	
4.0000 Redemption	12/06/10	07/07/11	100.01	98.96	0.00	1.05	
Security Subtotal			3,300.00	3,262.14	0.00	37.86	
PUBLIC STORAGE INC CUM PFD STK SER I 07.250% PERPETUAL	CUSIP Number 74460D299						
135.0000 Sale	10/19/10	05/20/11	3,420.83	3,410.10	0.00	10.73	
69.0000 Sale	10/19/10	05/20/11	1,748.43	1,742.94	0.00	5.49	
Security Subtotal			5,169.26	5,153.04	0.00	16.22	
PUBLIC STORAGE PARENT ML 59GM0 CLD 07.250% PERPETUAL	CUSIP Number 998081350						
344.0000 Redemption	09/15/10	05/09/11	8,665.81	8,703.20	0.00	(37.39)	
74.0000 Redemption	10/19/10	05/09/11	1,864.16	1,869.24	0.00	(5.08)	
Security Subtotal			10,529.97	10,572.44	0.00	(42.47)	
TELEPHONE & DATA SYSTEM \$25 SENIOR NOTES 06.875% NOV 15 2059	CUSIP Number 879433845						
26.0000 Sale	12/01/10	10/17/11	657.27	646.88	0.00	10.39	
Noncovered Short Term Capital Gains and Losses Subtotal			34,522.55	33,538.43	0.00	984.12	
NET SHORT TERM CAPITAL GAINS AND LOSSES			39,325.42	38,364.74	126.78	1,087.46	



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LONG TERM CAPITAL GAINS AND LOSSES							
NONCOVERED TRANSACTIONS							
AMERIPRISE FINANCIAL INC 7.75% SENIOR NOTES DUE 06/15/2039	CUSIP Number	03076C205					
54.0000 Sale	06/09/09	06/10/11	1,471.46	1,184.42	0.00	287.04	
14.0000 Sale	07/17/09	06/10/11	381.50	317.10	0.00	64.40	
38.0000 Sale	07/17/09	10/17/11	1,044.22	860.70	0.00	183.52	
Security Subtotal			2,897.18	2,362.22	0.00	534.96	
AEGON NV 6.375% PERPETUAL CAP SEC PFD STK	CUSIP Number	007924301					
89.0000 Sale	02/04/08	10/17/11	1,771.65	2,127.96	0.00	(356.31)	
AEGON NV PERP CAPITAL SECURITIES 6.875% PERP	CUSIP Number	N00927306					
34.0000 Sale	02/04/08	10/17/11	709.57	842.18	0.00	(132.61)	
AEGON NV PFD STOCK 7.25% PERP CAP SECS	CUSIP Number	N00927348					
52.0000 Sale	09/14/07	10/17/11	1,154.90	1,300.00	0.00	(145.10)	
ALLIANZ SE 8.375% UNDATED SUBORDINA CALLABLE BONDS	CUSIP Number	018805200					
54.0000 Sale	06/17/08	07/19/11	1,436.40	1,348.86	0.00	87.54	
101.0000 Sale	06/17/08	10/17/11	2,598.73	2,522.86	0.00	75.87	
Security Subtotal			4,035.13	3,871.72	0.00	163.41	
AEGON NV PFD NON CUM PFD STK 06.500% PERPETUAL	CUSIP Number	007924400					
45.0000 Sale	02/04/08	10/17/11	898.63	1,079.17	0.00	(180.54)	



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AEGON NV								
CUSIP Number 007924509								
3M LIBOR + 87.5, 4% FLOOR								
NON-CUM FLOAT RATE PFD								
74.0000	Sale	02/05/08	07/14/11	1,616.13	1,462.17	0.00	153.96	
35.0000	Sale	02/05/08	10/17/11	606.19	691.56	0.00	(85.37)	
	Security Subtotal			2,222.32	2,153.73	0.00	68.59	
ARCH CAPITAL GROUP								
NON-CUM SER A								
PFD STOCK								
196.0000	Sale	10/13/08	01/03/11	4,996.48	2,793.00	0.00	2,203.48	
95.0000	Sale	12/30/08	01/03/11	2,421.77	1,769.83	0.00	651.94	
28.0000	Sale	12/30/08	10/17/11	714.05	521.63	0.00	192.42	
	Security Subtotal			8,132.30	5,084.46	0.00	3,047.84	
BARCLAYS BANK PLC								
6.625% AMER DEP SHRS SER								
PERPETUAL								
58.0000	Sale	02/04/08	07/14/11	1,373.41	1,429.82	0.00	(56.41)	
24.0000	Sale	02/04/08	10/17/11	481.19	591.65	0.00	(110.46)	
	Security Subtotal			1,854.60	2,021.47	0.00	(166.87)	
BARCLAYS BANK PLC								
AMERICAN DEP SHRS SRS 5								
8.125% NON CUM PERP								
81.0000	Sale	10/24/08	10/17/11	1,909.13	1,316.49	0.00	592.64	
BB&T CAPITAL TRUST V								
ENHANCED TRUST PREFERRED								
8.95% SEPT 15 2068								
164.0000	Sale	09/09/08	06/08/11	4,316.76	4,042.60	0.00	274.16	
59.0000	Sale	09/09/08	06/09/11	1,547.00	1,454.35	0.00	92.65	
200.0000	Sale	09/09/08	07/13/11	5,238.10	4,930.01	0.00	308.09	
104.0000	Sale	09/09/08	07/14/11	2,723.56	2,563.60	0.00	159.96	
	Security Subtotal			13,825.42	12,990.56	0.00	834.86	



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BB&T CAPITAL TRUST VI								
TRUST PFD SECURITIES								
9.60% AUG 1 2069								
		CUSIP Number	05531B201					
48 0000	Sale	08/06/09	06/29/11	1,291.67	1,247.37	0.00	44.30	
57 0000	Sale	08/06/09	06/30/11	1,537.06	1,481.26	0.00	55.80	
58 0000	Sale	08/06/09	07/01/11	1,564.20	1,507.24	0.00	56.96	
80 0000	Sale	08/06/09	07/05/11	2,161.86	2,078.96	0.00	82.90	
33 0000	Sale	08/06/09	07/18/11	898.48	857.57	0.00	40.91	
50 0000	Sale	08/26/09	07/18/11	1,361.35	1,303.72	0.00	57.63	
94 0000	Sale	08/26/09	07/19/11	2,560.34	2,451.00	0.00	109.34	
115 0000	Sale	08/26/09	07/20/11	3,126.96	2,998.57	0.00	128.39	
4 0000	Sale	08/26/09	10/17/11	107.11	104.30	0.00	2.81	
107 0000	Sale	08/26/09	10/27/11	2,804.28	2,789.97	0.00	14.31	
82 0000	Sale	08/26/09	10/28/11	2,141.03	2,138.11	0.00	2.92	
66 0000	Sale	08/26/09	10/31/11	1,720.36	1,720.92	0.00	(0.56)	
Security Subtotal				21,274.70	20,678.99	0.00	595.71	
COMCAST CORP								
UNSECURED NOTES SER B								
7.00% SEP 15, 2055								
		CUSIP Number	20030N408					
79 0000	Sale	09/14/06	06/10/11	2,014.05	1,975.00	0.00	39.05	
46 0000	Sale	09/14/06	07/06/11	1,168.46	1,150.00	0.00	18.46	
36 0000	Sale	09/14/06	07/08/11	914.78	900.00	0.00	14.78	
28 0000	Sale	09/14/06	07/11/11	711.30	700.00	0.00	11.30	
89 0000	Sale	09/14/06	07/13/11	2,261.85	2,225.00	0.00	36.85	
10 0000	Sale	09/14/06	07/14/11	254.17	250.00	0.00	4.17	
49 0000	Sale	09/14/06	08/23/11	1,249.80	1,225.00	0.00	24.80	
31 0000	Sale	09/14/06	08/24/11	791.30	775.00	0.00	16.30	
44 0000	Sale	09/14/06	08/25/11	1,124.70	1,100.00	0.00	24.70	
27 0000	Sale	09/14/06	08/26/11	691.77	675.00	0.00	16.77	
36 0000	Sale	09/14/06	10/17/11	926.26	900.00	0.00	26.26	
Security Subtotal				12,108.44	11,875.00	0.00	233.44	
CITIGROUP CAPITAL XVI								
ENHANCED TRUST PFD SEC								
06.450% DEC 31 2066								
		CUSIP Number	17310L201					
39 0000	Sale	09/19/08	10/17/11	848.23	477.93	0.00	370.30	



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COMCAST CORPORATION									
	NOTES								
	6.625% MAY 15, 2056								
69 0000	Sale	05/03/07		06/10/11	1,776.11	1,725.00	0.00	51.11	
46 0000	Sale	05/03/07		10/17/11	1,204.26	1,150.00	0.00	54.26	
	Security Subtotal				2,980.37	2,875.00	0.00	105.37	
CREDIT SUISSE									
	TIER 1 CAPITAL NOTES								
	7.90% PERP NON CUM								
114.0000	Sale	06/12/08		10/17/11	2,883.00	2,823.78	0.00	59.22	
CITIGROUP CAPITAL XII									
	8.5% FIX/FLT RATE								
	TRUST PFD DUE 3/30/40								
228.0000	Sale	05/06/10		05/10/11	6,018.35	5,531.12	0.00	487.23	
COMMONWEALTH REIT									
	CUM PFD STK								
	SER C								
81.0000	Sale	02/07/08		06/10/11	2,010.55	1,839.74	0.00	170.81	
49.0000	Sale	02/07/08		10/17/11	1,190.68	1,112.93	0.00	77.75	
	Security Subtotal				3,201.23	2,952.67	0.00	248.56	
COMMONWEALTH REIT									
	PFD STK								
	07.500%								
37.0000	Sale	12/17/09		07/14/11	795.48	697.45	0.00	98.03	
16.0000	Sale	12/17/09		10/17/11	341.75	301.60	0.00	40.15	
	Security Subtotal				1,137.23	999.05	0.00	138.18	
CITIGROUP CAPITAL XIII									
	7.875% FIX/FLT RATE								
	TRST PFD DUE OCT 30 2040								
40.0000	Sale	10/04/10		10/17/11	1,029.18	1,040.80	0.00	(11.62)	
DUKE REALTY CORPORATION									
	PFD STOCK SER M								
	6.950%								
13 0000	Sale	03/24/10		10/17/11	324.99	291.20	0.00	33.79	



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DB CONT CAP TRST II NEW MONEY 06.550% PERPETUAL 35.0000 Sale	CUSIP Number 25153X208						
	07/02/07	10/17/11	717.14	875.01	0.00	(157.87)	
DEUTSCHE BK CAP TRUST V TRUST PREFERRED SHARES 8.05% PERPETUAL 41.0000 Sale	CUSIP Number 25150L108						
	09/02/09	10/17/11	992.59	930.80	0.00	61.79	
DOMINION RESOURCES SERIES A JR SUB NOTE 8.375% JUNE 15 2079 63.0000 Sale 54.0000 Sale	CUSIP Number 25746U604						
	06/25/09	07/14/11	1,835.78	1,594.53	0.00	241.25	
	06/25/09	10/17/11	1,564.85	1,366.74	0.00	198.11	
Security Subtotal			3,400.63	2,961.27	0.00	439.36	
ENTERGY TEXAS INC SERIES PFD STOCK 26.0000 Sale 17.0000 Sale	CUSIP Number 29365T203						
	06/05/09	07/14/11	753.21	657.31	0.00	95.90	
	06/05/09	10/17/11	493.50	429.78	0.00	63.72	
Security Subtotal			1,246.71	1,087.09	0.00	159.62	
FIFTH THIRD CAPTRUST CLD TRUST PREFERRED SHARES 8.875% 05/15/2068 117.0000 Redemption 255.0000 Redemption	CUSIP Number 316780204						
	01/28/09	06/15/11	2,925.00	1,798.82	0.00	1,126.18	
	01/28/09	06/15/11	6,375.00	4,166.39	0.00	2,208.61	
Security Subtotal			9,300.00	5,965.21	0.00	3,334.79	
ENTERGY ARKANSAS SER PFD STK 28.0000 Sale	CUSIP Number 29364D779						
	10/08/10	10/17/11	747.87	700.00	0.00	47.87	
ENTERGY LOUISIANA LLC NEW MONEY 06.000% MAR 15 2040 28.0000 Sale	CUSIP Number 29364W306						
	03/19/10	10/17/11	763.27	698.84	0.00	64.43	



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GENERAL ELECTRIC CAP COR							
SENIOR NOTES SER A							
06.05% FEB 06 2047							
64.0000 Sale	02/05/08	07/14/11	1,637.73	1,632.12	0.00	5.61	
147.0000 Sale	02/05/08	09/08/11	3,748.43	3,748.78	0.00	(0.35)	
24.0000 Sale	02/05/08	10/17/11	612.71	612.05	0.00	0.66	
Security Subtotal			5,998.87	5,992.95	0.00	5.92	
GENERAL ELECTRIC CAPITAL							
PUBLIC INCOME NOTES							
6.00% APRIL 24, 2047							
62.0000 Sale	04/17/07	07/14/11	1,592.13	1,550.00	0.00	42.13	
38.0000 Sale	04/17/07	10/17/11	975.06	950.00	0.00	25.06	
Security Subtotal			2,567.19	2,500.00	0.00	67.19	
GOLDMAN SACHS GROUP INC							
3M LIBOR + 75, 3.75% FLR							
NON-CUM FLOAT RATE PFD							
44.0000 Sale	02/05/08	07/14/11	928.38	1,004.60	0.00	(76.22)	
18.0000 Sale	02/05/08	10/17/11	332.63	410.97	0.00	(78.34)	
Security Subtotal			1,261.01	1,415.57	0.00	(154.56)	
GOLDMAN SACHS GROUP INC							
NEW MONEY SER D							
FLT% PERPETUAL							
19.0000 Sale	10/01/09	10/17/11	338.00	357.96	0.00	(19.96)	
GENERAL ELEC CAP CORP							
SENIOR DEBT							
06.450% JUN 15 2046							
39.0000 Sale	02/04/08	07/14/11	986.29	1,021.00	0.00	(34.71)	
143.0000 Sale	02/04/08	07/27/11	3,609.25	3,743.69	0.00	(134.44)	
33.0000 Sale	02/04/08	08/30/11	843.03	863.93	0.00	(20.90)	
37.0000 Sale	02/04/08	08/31/11	944.50	968.65	0.00	(24.15)	
23.0000 Sale	02/04/08	09/01/11	585.87	602.13	0.00	(16.26)	
13.0000 Sale	02/04/08	09/02/11	331.45	340.33	0.00	(8.88)	
16.0000 Sale	02/04/08	09/06/11	407.67	418.87	0.00	(11.20)	
30.0000 Sale	02/04/08	09/07/11	766.90	785.39	0.00	(18.49)	
17.0000 Sale	02/04/08	10/17/11	433.66	445.05	0.00	(11.39)	



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GENERAL ELEC CAP CORP									
SENIOR DEBT									
06.450% JUN 15 2046									
131.0000	Sale	02/04/08		11/03/11	3,363.68	3,429.53	0.00	(65.85)	
200.0000	Sale	02/04/08		11/17/11	5,136.14	5,235.92	0.00	(99.78)	
	Security Subtotal				17,408.44	17,854.49	0.00	(446.05)	
HSBC HLDGS PLC									
SER A 6.20% PFD STK									
40.0000	Sale	02/15/06		10/17/11	923.58	1,022.96	0.00	(99.38)	
HSBC HOLDINGS PLC									
SUB CAP SECS									
8.125% PERP									
39.0000	Sale	09/19/08		07/14/11	1,038.55	913.58	0.00	124.97	
35.0000	Sale	09/19/08		10/17/11	904.03	819.88	0.00	84.15	
	Security Subtotal				1,942.58	1,733.46	0.00	209.12	
HSBC HLDGS PLC									
SERIES									
08.00% PFD STK									
106.0000	Sale	06/23/10		10/17/11	2,724.57	2,646.82	0.00	77.75	
ING GROEP NV									
ING PERPETUAL DEBT SEC									
6.125%									
37.0000	Sale	02/04/08		10/17/11	619.00	860.06	0.00	(241.06)	
KIMCO REALTY CORP									
CUM PFD STK SER G REITS									
07.750% PERPETUAL									
95.0000	Sale	04/21/08		06/10/11	2,484.02	2,294.26	0.00	189.76	
50.0000	Sale	04/21/08		10/17/11	1,266.48	1,207.50	0.00	58.98	
	Security Subtotal				3,750.50	3,501.76	0.00	248.74	
KIMCO REALTY CORP									
6.90% CUM PFD STK									
SER H, PERPETUAL									
29.0000	Sale	08/30/10		10/17/11	756.31	722.39	0.00	33.92	



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4002

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
ING GROUP NV							
PERP HYBRID CAPITAL SECS							
7.375% PFD NON CUM							
40.0000 Sale	04/07/09	07/14/11	939.98	393.17	0.00	546.81	
36.0000 Sale	04/07/09	10/17/11	698.03	353.86	0.00	344.17	
Security Subtotal			1,638.01	747.03	0.00	890.98	
JPM CAPXXVIII SER BB \$25							
CAP SEC, 7.2% FIX TO FLT							
DUE 12/22/2039							
69.0000 Sale	01/14/10	08/29/11	1,797.67	1,782.87	0.00	14.80	
84.0000 Sale	01/14/10	08/30/11	2,179.73	2,170.45	0.00	9.28	
87.0000 Sale	01/14/10	08/31/11	2,256.25	2,247.97	0.00	8.28	
8.0000 Sale	01/14/10	10/17/11	203.51	206.71	0.00	(3.20)	
Security Subtotal			6,437.16	6,408.00	0.00	29.16	
JPMORGAN CHASE CAP XXIX							
PFD STK							
6.70% DUE 4/02/2040							
74.0000 Sale	04/01/10	06/10/11	1,902.50	1,813.00	0.00	89.50	
75.0000 Sale	04/01/10	10/17/11	1,895.96	1,837.50	0.00	58.46	
Security Subtotal			3,798.46	3,650.50	0.00	147.96	
JPM CHASE CAPITAL XXVI							
PFD STK							
VAR%MAY 15 2048							
43.0000 Sale	01/13/09	08/16/11	1,118.41	1,026.58	0.00	91.83	
51.0000 Sale	01/13/09	08/17/11	1,327.47	1,217.56	0.00	109.91	
106.0000 Sale	01/13/09	08/18/11	2,753.88	2,530.63	0.00	223.25	
Security Subtotal			5,199.76	4,774.77	0.00	424.99	
METLIFE INC							
NON CUM PFD STK SER B							
06.500% PERPETUAL							
95.0000 Sale	02/04/08	06/10/11	2,378.75	2,341.63	0.00	37.12	
53.0000 Sale	02/04/08	10/17/11	1,321.36	1,306.38	0.00	14.98	
52.0000 Sale	02/04/08	12/22/11	1,319.97	1,281.73	0.00	38.24	



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METLIFE INC							
NON CUM PFD STK SER B							
06.500% PERPETUAL							
99.0000 Sale	02/04/08	12/23/11	2,500.57	2,440.22	0.00	60.35	
109.0000 Sale	02/04/08	12/27/11	2,760.52	2,686.71	0.00	73.81	
Security Subtotal			10,281.17	10,056.67	0.00	224.50	
MARKEL CORPORATION							
SENIOR DEBENTURES							
7.500% AUGUST 22 2046							
193.0000 Sale	08/15/06	10/31/11	4,923.03	4,825.00	0.00	98.03	
48.0000 Sale	08/15/06	11/02/11	1,223.98	1,200.00	0.00	23.98	
174.0000 Sale	08/15/06	11/28/11	4,425.12	4,350.00	0.00	75.12	
Security Subtotal			10,572.13	10,375.00	0.00	197.13	
MORGAN STANLEY CAP TR VI							
CAPITAL SECURITIES							
06.600% FEB 01 2046							
18.0000 Sale	02/24/10	10/17/11	396.89	397.80	0.00	(0.91)	
LLOYDS BANKING GRP PLC							
PINES SENIOR NOTES							
07.750% JUL 15 2050							
27.0000 Sale	07/06/10	10/17/11	680.39	670.41	0.00	9.98	
NEXTERA ENERGY CAP HLDGS							
SERIES F							
PFD STK							
11.0000 Sale	03/20/09	10/17/11	320.31	278.52	0.00	41.79	
NEXTERA ENERGY CAPITAL H							
SERIES A							
PFD STK							
1.0000 Sale	09/12/06	05/23/11	25.79	25.00	0.00	0.79	
89.0000 Sale	09/12/06	06/22/11	2,277.81	2,225.00	0.00	52.81	
128.0000 Sale	09/12/06	06/23/11	3,291.11	3,200.00	0.00	91.11	
25.0000 Sale	09/12/06	06/24/11	642.64	625.00	0.00	17.64	
64.0000 Sale	09/12/06	08/17/11	1,630.59	1,600.00	0.00	30.59	
17.0000 Sale	09/12/06	08/18/11	431.93	425.00	0.00	6.93	
22.0000 Sale	09/12/06	08/19/11	558.80	550.00	0.00	8.80	
10.0000 Sale	09/12/06	08/22/11	253.96	250.00	0.00	3.96	



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NEXTERA ENERGY CAPITAL H										
SERIES A										
PFD STK										
26.0000 Sale			09/12/06	08/23/11	65339K308	659.91	650.00	0.00	9.91	
14.0000 Sale			09/12/06	08/24/11		355.06	350.00	0.00	5.06	
139.0000 Sale			09/12/06	09/12/11		3,603.67	3,475.00	0.00	128.67	
41.0000 Sale			09/12/06	09/27/11		1,054.52	1,025.00	0.00	29.52	
45.0000 Sale			09/12/06	09/28/11		1,133.30	1,125.00	0.00	8.30	
11.0000 Sale			09/12/06	09/29/11		277.49	275.00	0.00	2.49	
44.0000 Sale			09/12/06	09/30/11		1,105.37	1,100.00	0.00	5.37	
5.0000 Sale			09/12/06	10/03/11		126.02	125.00	0.00	1.02	
4.0000 Sale			09/12/06	10/17/11		102.07	100.00	0.00	2.07	
35.0000 Sale			09/12/06	10/27/11		912.23	875.00	0.00	37.23	
25.0000 Sale			09/12/06	10/28/11		646.73	625.00	0.00	21.73	
182.0000 Sale			09/12/06	11/07/11		4,608.55	4,550.00	0.00	58.55	
13.0000 Sale			09/12/06	11/08/11		328.90	325.00	0.00	3.90	
64.0000 Sale			02/04/08	11/08/11		1,619.24	1,606.90	0.00	12.34	
Security Subtotal						25,645.69	25,106.90	0.00	538.79	
NATIONAL CITY CAP TR II										
TRUST PREFERRED SECS										
06.625% NOV 15 2066										
63.0000 Sale			01/26/09	07/14/11	63540T200	1,608.36	1,038.42	0.00	569.94	
52.0000 Sale			01/26/09	10/17/11		1,319.73	857.11	0.00	462.62	
212.0000 Redemption			01/26/09	11/15/11		5,299.99	3,494.39	0.00	1,805.60	
248.0000 Redemption			01/27/09	11/15/11		6,200.00	4,150.65	0.00	2,049.35	
396.0000 Redemption			03/03/09	11/15/11		9,900.00	4,270.31	0.00	5,629.69	
362.0000 Redemption			03/04/09	11/15/11		9,050.00	4,089.19	0.00	4,960.81	
319.0000 Redemption			09/09/10	11/15/11		7,975.01	7,863.35	0.00	111.66	
Security Subtotal						41,353.09	25,763.42	0.00	15,589.67	
MORGAN STANLEY										
NEW MONEY SER A										
FLT% PERPETUAL										
47.0000 Sale			02/05/08	07/14/11	61747S504	972.41	1,051.35	0.00	(78.94)	
29.0000 Sale			02/05/08	10/17/11		454.42	648.71	0.00	(194.29)	
Security Subtotal						1,426.83	1,700.06	0.00	(273.23)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MORGAN STANLEY CAP TRVII CAPITAL SECURITIES	CUSIP Number	61750K208					
06.60% OCT 15 2066	02/04/08	07/14/11	1,188.94	1,142.32	0.00	46.62	
48.0000 Sale	02/04/08	10/17/11	310.79	333.18	22.39 (W)	0.00	
14.0000 Sale							
Security Subtotal			1,499.73	1,475.50	22.39	46.62	
MORGAN STANLEY CAP VIII CAPITAL SECURITIES	CUSIP Number	61753R200					
6.45% APRIL 15 2067	08/19/10	10/17/11	502.77	557.75	0.00	(54.98)	
23.0000 Sale							
M&T CAPITAL TRUST IV TRUST PFD SECURITIES	CUSIP Number	55292C203					
8.50% JAN 31 2068	09/22/08	10/14/11	1,606.43	1,368.74	0.00	237.69	
62.0000 Sale	09/22/08	10/18/11	1,499.37	1,280.43	0.00	218.94	
58.0000 Sale	09/22/08	10/24/11	2,448.54	2,075.18	0.00	373.36	
94.0000 Sale	09/22/08	10/25/11	415.33	353.22	0.00	62.11	
16.0000 Sale	09/22/08	10/26/11	516.61	441.53	0.00	75.08	
20.0000 Sale							
Security Subtotal			6,486.28	5,519.10	0.00	967.18	
PNC CAPITAL TRUST D TRUST PFD SECS	CUSIP Number	69350H202					
06.125% DEC 15 2033	02/15/06	02/02/11	25.00	25.09	0.00	(0.09)	
1.0000 Sale	02/15/06	02/03/11	1,094.08	1,104.07	0.00	(9.99)	
44.0000 Sale	02/15/06	02/07/11	1,157.82	1,179.35	0.00	(21.53)	
47.0000 Sale	02/15/06	02/09/11	616.63	627.31	0.00	(10.68)	
25.0000 Sale	02/15/06	02/10/11	3,130.45	3,186.75	0.00	(56.30)	
127.0000 Sale	02/15/06	06/10/11	5,516.57	5,545.44	0.00	(28.87)	
221.0000 Sale	02/15/06	10/17/11	723.42	727.68	0.00	(4.26)	
29.0000 Sale	02/15/06	12/20/11	1,276.52	1,279.72	0.00	(3.20)	
51.0000 Sale	02/15/06	12/23/11	4,837.87	4,867.95	0.00	(30.08)	
194.0000 Sale							
Security Subtotal			18,378.36	18,543.36	0.00	(165.00)	



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CITIGROUP CAPITAL XVII							
TRUST PREFERRED SECS							
6.350% MAR 15 2067							
34.0000 Sale	02/04/08	07/14/11	809 18	768.96	0.00	40.22	
18.0000 Sale	02/04/08	10/17/11	388 17	407.10	0.00	(18.93)	
Security Subtotal			1,197.35	1,176.06	0.00	21.29	
CITIGROUP CAPITAL VIII							
DEF INT TRUST PFD STK							
6.950% SEPT 15 2031							
20.0000 Sale	11/21/08	10/17/11	449.61	192.22	0.00	257.39	
TELEPHONE & DATA SYS CLD							
NOTES SER A							
07.600% DEC 01 2041							
130.0000 Redemption	02/04/09	05/02/11	3,249.99	2,261.38	0.00	988.61	
35.0000 Redemption	11/03/09	05/02/11	875.01	795.10	0.00	79.91	
30.0000 Redemption	10/28/09	05/02/11	750.00	674.43	0.00	75.57	
51.0000 Redemption	10/29/09	05/02/11	1,275.00	1,156.56	0.00	118.44	
57.0000 Redemption	10/30/09	05/02/11	1,425.00	1,292.98	0.00	132.02	
77.0000 Redemption	11/02/09	05/02/11	1,925.00	1,758.97	0.00	166.03	
Security Subtotal			9,500.00	7,939.42	0.00	1,560.58	
EVEREST RE CAP TRUST II							
SERIES B PREP CUM							
06.200% MAR 29 2034							
119.0000 Sale	02/04/08	06/10/11	2,893.64	2,634.66	0.00	258.98	
61.0000 Sale	02/04/08	10/17/11	1,459.36	1,350.54	0.00	108.82	
Security Subtotal			4,353.00	3,985.20	0.00	367.80	
WELLS FARGO CAPITAL IX							
DEF INT TR ORIG PFD SECS							
5.625% APRIL 08 2034							
36.0000 Sale	02/04/08	07/14/11	894.68	798.27	0.00	96.41	
23.0000 Sale	02/04/08	10/17/11	570.19	510.00	0.00	60.19	
Security Subtotal			1,464.87	1,308.27	0.00	156.60	



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ING GROUP NV								
CUSIP Number 456837202								
47.0000	GLOBAL SUB DEBT SECS 7.050% PERPETUAL NON CUM Sale	09/23/09	10/17/11	878.88	736.83	0.00	142.05	
ING GROUP NV								
CUSIP Number 456837301								
39.0000	GLOBAL DEBT SECS 7.20% PERPETUAL CUM Sale	03/30/10	10/17/11	756.39	845.08	0.00	(88.69)	
CITIGROUP CAP TRUST IX								
CUSIP Number 173066200								
30.0000	CAP TRUST PFD SEC 6.00% FEB 14 2033 Sale	07/07/09	10/17/11	657.29	388.44	0.00	268.85	
MORGAN STANLEY CP TR III								
CUSIP Number 617460209								
50.0000	CAP TRUST SEC 6.250% MAR 01 2033 Sale	05/29/08	07/14/11	1,212.31	1,045.31	0.00	167.00	
31.0000	Sale	05/29/08	10/17/11	650.78	648.09	0.00	2.69	
6.0000	Sale	05/30/08	10/17/11	125.97	125.97	0.00	(0.01)	
Security Subtotal				1,989.05	1,819.37	0.00	169.68	
MORGAN STANLEY CAP TR IV								
CUSIP Number 617462205								
49.0000	DEF INT TR PFD SECS 06.250% APRIL 1 2033 Sale	01/28/09	07/14/11	1,188.22	775.11	0.00	413.11	
30.0000	Sale	01/28/09	10/17/11	625.69	474.56	0.00	151.13	
Security Subtotal				1,813.91	1,249.67	0.00	564.24	
BNY CAPITAL V								
CUSIP Number 09656H209								
46.0000	TRUST PFD SEC SER F 05.950% MAY 01 2033 Sale	02/09/06	04/27/11	1,152.80	1,148.18	0.00	4.62	
25.0000	Sale	02/09/06	04/28/11	626.02	624.01	0.00	2.01	
1.0000	Sale	02/09/06	04/29/11	25.10	24.96	0.00	0.14	
22.0000	Sale	02/09/06	05/02/11	551.92	549.13	0.00	2.79	
15.0000	Sale	02/09/06	05/02/11	376.30	374.41	0.00	1.89	
58.0000	Sale	02/09/06	05/03/11	1,453.48	1,447.71	0.00	5.77	
1.0000	Sale	02/09/06	05/04/11	25.01	24.96	0.00	0.05	
52.0000	Sale	02/09/06	05/05/11	1,302.43	1,297.95	0.00	4.48	



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BNY CAPITAL V	CUSIP Number	09656H209					
TRUST PFD SEC SER F							
05.950% MAY 01 2033							
241.0000 Sale	02/09/06	05/06/11	6,013.55	6,015.47	0.00	(1.92)	
143.0000 Sale	02/09/06	06/30/11	3,570.91	3,569.35	0.00	1.56	
54.0000 Sale	02/04/08	06/30/11	1,348.46	1,274.04	0.00	74.42	
7.0000 Sale	02/04/08	10/17/11	172.20	165.15	0.00	7.05	
Security Subtotal			16,618.18	16,515.32	0.00	102.86	
WELLS FARGO CAPTL TR VII	CUSIP Number	94979B204					
TRUST PFD SECS							
05.850% MAY 01 2033							
37.0000 Sale	02/11/04	07/14/11	910.56	947.38	0.00	(36.82)	
20.0000 Sale	02/11/04	10/17/11	489.15	512.09	0.00	(22.94)	
Security Subtotal			1,399.71	1,459.47	0.00	(59.76)	
JPM CHASE CAP TR XI	CUSIP Number	46626V207					
CUM DEF INT CAP SECS							
5.875% JUN 15 2033							
78.0000 Sale	09/01/05	06/10/11	1,900.98	1,959.55	0.00	(58.57)	
47.0000 Sale	09/01/05	10/17/11	1,156.99	1,180.75	0.00	(23.76)	
Security Subtotal			3,057.97	3,140.30	0.00	(82.33)	
MORGAN STANLEY CAP TR V	CUSIP Number	617466206					
DEF INT TR PFD SECS							
5.75% JUL 15 2033							
54.0000 Sale	01/13/09	07/14/11	1,284.43	754.76	0.00	529.67	
20.0000 Sale	01/13/09	10/17/11	408.47	279.54	0.00	128.93	
Security Subtotal			1,692.90	1,034.30	0.00	658.60	
CITIGROUP CAPITAL XI	CUSIP Number	17307Q205					
TRUST PFD SECS CUM							
06.000% SEP 27 2034							
374.0000 Sale	02/04/08	03/30/11	9,047.20	8,288.34	0.00	758.86	



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JP MORGAN CHASE CAP XIV								
TRUST PREFERRED SECS								
06.200% OCT 15 2034								
186.0000	Sale	02/04/08	02/11/11	4,661.55	4,438.98	0.00	222.57	
1.0000	Sale	02/04/08	02/14/11	25.01	23.87	0.00	1.14	
9.0000	Sale	02/04/08	02/15/11	224.79	214.79	0.00	10.00	
47.0000	Sale	02/04/08	02/16/11	1,176.06	1,121.68	0.00	54.38	
14.0000	Sale	02/04/08	10/17/11	348.85	334.12	0.00	14.73	
	Security Subtotal			6,436.26	6,133.44	0.00	302.82	
CITIGROUP CAPITAL X								
DEF INT TR PFD STOCK								
06.100% SEPT 30 2033								
42.0000	Sale	09/19/08	07/14/11	986.16	500.10	0.00	486.06	
21.0000	Sale	09/19/08	10/17/11	447.61	250.05	0.00	197.56	
	Security Subtotal			1,433.77	750.15	0.00	683.62	
USB CAPITAL VI CLD								
TRUST PREF SECURITIES								
05.750% CUM MAR 09 2035								
385.0000	Redemption	09/01/05	09/08/11	9,625.00	9,701.83	0.00	(76.83)	
PRUDENTIAL PLC								
EXCH CAP SEC PFD								
6.75% PERPETUAL								
37.0000	Sale	12/10/08	10/17/11	921.04	413.32	0.00	507.72	
PRUDENTIAL PLC								
SUB CAPITAL SECURITIES								
06.500% PERPETUAL								
44.0000	Sale	02/05/08	07/14/11	1,093.75	1,050.65	0.00	43.10	
16.0000	Sale	02/05/08	10/17/11	397.51	382.06	0.00	15.45	
6.0000	Sale	05/16/08	10/17/11	149.07	137.58	0.00	11.49	
	Security Subtotal			1,640.33	1,570.29	0.00	70.04	



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USB CAPITAL X								
DEP INT TR PFD SECS								
06.500% APRIL 12 2066								
45.0000	Sale	08/27/09	07/12/11	1,126.97	1,006.81	0.00	120.16	
143.0000	Sale	08/27/09	07/14/11	3,578.09	3,199.42	0.00	378.67	
92.0000	Sale	08/28/09	07/14/11	2,301.99	2,055.72	0.00	246.27	
35.0000	Sale	08/31/09	07/14/11	875.75	782.25	0.00	93.50	
1.0000	Sale	09/01/09	07/14/11	25.03	22.31	0.00	2.72	
				7,907.83	7,066.51	0.00	841.32	
Security Subtotal								
LINCOLN NATIONAL COR CLD								
CAPITAL SECURITIES								
06.750% APR 20 2066								
1319.0000	Redemption	02/04/08	07/07/11	32,975.00	32,469.82	0.00	505.18	
COMCAST CORP								
SENIOR UNSECURED NOTES								
07.000% MAY 15 2055								
20.0000	Sale	02/04/08	08/26/11	512.56	476.81	0.00	35.75	
52.0000	Sale	02/04/08	08/29/11	1,329.74	1,239.70	0.00	90.04	
26.0000	Sale	02/04/08	08/30/11	668.26	619.85	0.00	48.41	
26.0000	Sale	02/04/08	08/31/11	667.17	619.85	0.00	47.32	
11.0000	Sale	02/04/08	09/01/11	280.91	262.24	0.00	18.67	
20.0000	Sale	02/04/08	09/02/11	511.87	476.80	0.00	35.07	
22.0000	Sale	02/04/08	09/06/11	563.43	524.49	0.00	38.94	
48.0000	Sale	02/04/08	10/07/11	1,235.24	1,144.33	0.00	90.91	
2.0000	Sale	05/13/09	10/07/11	51.46	45.26	0.00	6.20	
18.0000	Sale	05/14/09	10/07/11	463.23	411.98	0.00	51.25	
46.0000	Sale	05/14/09	10/13/11	1,176.26	1,052.84	0.00	123.42	
50.0000	Sale	05/14/09	10/14/11	1,285.61	1,144.40	0.00	141.21	
23.0000	Sale	05/14/09	10/17/11	591.25	526.42	0.00	64.83	
6.0000	Sale	05/15/09	10/17/11	154.24	139.47	0.00	14.77	
73.0000	Sale	05/15/09	10/18/11	1,873.66	1,696.83	0.00	176.83	
				11,364.89	10,381.27	0.00	983.62	
Security Subtotal								
ARCH CAPITAL GROUP LTD								
NON CUM PFD SHRS SRS B								
7.875% PERPETUAL								
39.0000	Sale	12/29/08	10/17/11	975.16	723.71	0.00	251.45	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PROTECTIVE LIFE CORP CAPITAL SECURITIES 7.25% JUN 15 2066	CUSIP Number	743674400					
22 0000 Sale	02/04/08	10/17/11	540.51	541.45	0.00	(0.94)	
PPL ENERGY SUPPLY LLC SENIOR NOTES 07.00% JULY 15 2046	CUSIP Number	69352J883					
12 0000 Sale	02/05/08	07/11/11	298.40	304.27	0.00	(5.87)	
439 0000 Sale	02/05/08	07/14/11	11,008.09	11,131.27	0.00	(123.18)	
494 0000 Redemption	02/05/08	07/15/11	12,350.00	12,525.84	0.00	(175.84)	
Security Subtotal			23,656.49	23,961.38	0.00	(304.89)	
PUBLIC STORAGE INC DEP SHRS REP 1/1000 PFD 7.25% SERIES K PERP	CUSIP Number	74460D273					
10 0000 Sale	10/03/08	07/20/11	250.93	194.54	0.00	56.39	
303 0000 Sale	10/22/09	07/20/11	7,603.38	7,245.96	0.00	357.42	
Security Subtotal			7,854.31	7,440.50	0.00	413.81	
DB CAPITAL FDG VIII NONCUMULATIVE TRUST 6.375% PERP	CUSIP Number	25153U204					
41 0000 Sale	10/11/06	07/14/11	952.64	1,025.00	0.00	(72.36)	
64 0000 Sale	10/11/06	09/06/11	1,362.25	1,600.00	0.00	(237.75)	
46 0000 Sale	10/11/06	09/07/11	1,008.96	1,150.00	0.00	(141.04)	
56 0000 Sale	10/11/06	09/08/11	1,217.02	1,400.00	0.00	(182.98)	
56 0000 Sale	10/11/06	09/09/11	1,191.36	1,400.00	0.00	(208.64)	
17 0000 Sale	10/11/06	10/17/11	343.41	425.00	0.00	(81.59)	
Security Subtotal			6,075.64	7,000.00	0.00	(924.36)	
CBS CORPORATION SENIOR NOTES 06.75% MARCH 27 2056	CUSIP Number	124857400					
92 0000 Sale	03/20/07	06/10/11	2,301.46	2,300.00	0.00	1.46	
94 0000 Sale	03/20/07	10/17/11	2,348.33	2,350.00	0.00	(1.67)	
Security Subtotal			4,649.79	4,650.00	0.00	(0.21)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
WELLS FARGO CAPITAL XI ENHANCED TRUST PFD SECS 6.250% JUNE 15 2067	CUSIP Number	94979S207					
71.0000 Sale	05/16/07	07/14/11	1,777.98	1,775.00	0.00	2.98	
55.0000 Sale	05/16/07	10/17/11	1,382.56	1,375.00	0.00	7.56	
Security Subtotal			3,160.54	3,150.00	0.00	10.54	
PPL CAPITAL FUNDING INC SENIOR NOTES 6.850% JULY 01 2047	CUSIP Number	69352P889					
39.0000 Sale	07/14/09	07/14/11	1,012.91	945.48	0.00	67.43	
21.0000 Sale	07/14/09	10/17/11	548.05	509.10	0.00	38.95	
Security Subtotal			1,560.96	1,454.58	0.00	106.38	
FIFTH THIRD CAP TRUST V TRUST PREFERRED SEC 7.25% AUG 15 2067	CUSIP Number	31678W204					
40.0000 Sale	01/15/09	07/14/11	1,000.09	634.63	0.00	365.46	
20.0000 Sale	01/15/09	10/17/11	493.24	317.31	0.00	175.93	
Security Subtotal			1,493.33	951.94	0.00	541.39	
FIFTH THIRD CAPITAL TR TR PREFERRED SECS VI 7.25% NOVEMBER 15, 2067	CUSIP Number	31678V206					
55.0000 Sale	02/04/08	07/14/11	1,376.77	1,350.15	0.00	26.62	
28.0000 Sale	02/04/08	10/17/11	689.14	687.35	0.00	1.79	
Security Subtotal			2,065.91	2,037.50	0.00	28.41	
DEUTSCHE BK CAPITAL FDG TRUST X PFD NON-CUMUL 07.350% PERPETUAL	CUSIP Number	25154D102					
33.0000 Sale	08/26/09	10/17/11	733.29	689.24	0.00	44.05	
PNC CAPITAL TRUST E TRUST PFD SECURITIES 07.750% MAR 15 2068	CUSIP Number	69350S208					
27.0000 Sale	05/27/08	10/17/11	689.35	673.48	0.00	15.87	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
DB CONT CAP TRUST III CUM TR PFD SEC 7.60% PERPETUAL 40 0000 Sale	CUSIP Number 12/23/08	25154A108 10/17/11	906 11	592 40	0.00	313.71	
PUBLIC STORAGE NEWM SER X 06.450% PERPETUAL 12.0000 Sale	CUSIP Number 01/19/10	74460D554 10/17/11	301.55	269.40	0.00	32 15	
NATIONAL CITY CAPITAL TR TRUST PFD SECS 6.625% MAY 25 2067 43.0000 Sale 18.0000 Sale	CUSIP Number 05/12/09 05/12/09	63540X201 07/14/11 10/17/11	1,093 04 457.73	744 15 311.50	0.00 0.00	348.89 146.23	
Security Subtotal			1,550.77	1,055.65	0.00	495.12	
NATL RURAL UTILITY CFC SUB DEFERRABLE INT NOTES 05.950% FEB 15 2045 54.0000 Sale 163.0000 Sale 136.0000 Sale	CUSIP Number 02/04/08 02/04/08 02/04/08	63743Z873 11/28/11 11/29/11 12/30/11	1,365.12 4,134.63 3,457.84	1,292.70 3,902.04 3,255.68	0.00 0.00 0.00	72.42 232.59 202 16	
Security Subtotal			8,957.59	8,450.42	0.00	507.17	
PS BUSINESS PARKS INC CUM PFD STK 07.000% PERPETUAL 19.0000 Sale	CUSIP Number 04/09/09	69360J875 10/17/11	472.33	319.63	0.00	152.70	
PARTNER RE LTD PERPETUAL SERIES C 6.75% PFD STK CUM 18 0000 Sale	CUSIP Number 12/30/08	G6852T204 10/17/11	442 61	324.58	0.00	118.03	
PUBLIC STORAGE SER C 6.60% PFD STK 29.0000 Sale	CUSIP Number 02/04/08	74460D448 10/17/11	729.92	659 23	0.00	70.69	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PARTNERRE LTD	CUSIP Number	G68603409					
SER D CUM RED PFD SHRS							
06.500% PERPETUAL							
102 0000 Sale	02/05/08	06/10/11	2,436.38	2,468.30	0.00	(31.92)	
54.0000 Sale	02/05/08	10/17/11	1,290.58	1,306.75	0.00	(16.17)	
Security Subtotal			3,726.96	3,775.05	0.00	(48.09)	
PUBLIC STORAGE	CUSIP Number	74460D158					
SERIES P CUM PFD SHARES							
6.50% PERPETUAL							
14 0000 Sale	10/07/10	10/17/11	358.81	349.58	0.00	9.23	
PUBLIC STORAGE	CUSIP Number	74460D398					
DEP SHS REP 1/1000 CUM							
6.750% PFD SER E							
17.0000 Sale	10/06/08	10/17/11	431.11	293.11	0.00	138.00	
PUBLIC STORAGE INC	CUSIP Number	74460D323					
SHRS REP 1/1000 CUM PFD							
6.950% PERP SHRS H							
16.0000 Sale	01/30/09	10/17/11	405.33	323.11	0.00	82.22	
153 0000 Redemption	01/30/09	11/28/11	3,867.09	3,089.70	0.00	777.39	
Security Subtotal			4,272.42	3,412.81	0.00	859.61	
PUBLIC STORAGE INC	CUSIP Number	74460D257					
DEP SHRS REP 1/1000 PFD							
6.75% SERIES L PERP							
30.0000 Sale	02/17/09	07/14/11	767.99	564.60	0.00	203.39	
14.0000 Sale	02/17/09	10/17/11	355.59	263.48	0.00	92.11	
Security Subtotal			1,123.58	828.08	0.00	295.50	
RENAISSANCE HLDGS LTD	CUSIP Number	G7498P408					
SER D PRF SHARES							
6.60% PERP							
66.0000 Sale	02/04/08	07/14/11	1,672.41	1,475.10	0.00	197.31	
58 0000 Sale	02/04/08	10/17/11	1,427.35	1,296.30	0.00	131.05	
Security Subtotal			3,099.76	2,771.40	0.00	328.36	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PUBLIC STORAGE, INC.	CUSIP Number	74460D232					
DEP SHRS REP 1/1000 PFD							
6.625% SERIES M PERP							
55.0000 Sale	02/04/08	07/14/11	1,410.17	1,247.74	0.00	162.43	
335.0000 Sale	02/04/08	09/02/11	8,604.47	7,599.88	0.00	1,004.59	
23.0000 Sale	02/04/08	10/17/11	585.11	521.78	0.00	63.33	
Security Subtotal			10,599.75	9,369.40	0.00	1,230.35	
PS BUSINESS PARKS INC	CUSIP Number	69360J743					
SHRS REP 1/1000 CUM PFD							
6.70% CUM PFD SRS P							
19.0000 Sale	04/06/10	10/17/11	466.44	418.00	0.00	48.44	
PRUDENTIAL FINANCIAL	CUSIP Number	744320508					
JUNIOR SUBORDINATED NOTE							
9.00% 06/15/2038							
67.0000 Sale	07/02/08	06/10/11	1,873.01	1,667.60	0.00	205.41	
43.0000 Sale	07/02/08	10/17/11	1,177.32	1,070.25	0.00	107.07	
Security Subtotal			3,050.33	2,737.85	0.00	312.48	
PUBLIC STORAGE	CUSIP Number	74460D182					
PFD STK							
06.875% PERPETUAL							
14.0000 Sale	04/14/10	10/17/11	383.59	346.08	0.00	37.51	
PS BUSINESS PARKS INC	CUSIP Number	69360J883					
SERIES R CUM PFD SHARES							
6.875% PERPETUAL							
13.0000 Sale	10/13/10	10/17/11	330.06	321.75	0.00	8.31	
PROLOGIS INC	CUSIP Number	74340W301					
PFD STK SER R							
ZERO%							
25.0000 Sale	02/04/08	10/17/11	576.24	600.00	0.00	(23.76)	
RENAISSANCE HLDGS LTD	CUSIP Number	G7498P309					
CUM SERIES C PREF SHARES							
06.080% PERPETUAL							
12.0000 Sale	12/08/08	10/17/11	286.79	148.01	0.00	138.78	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
REGENCY CENTERS CORP NEW MONEY SER E 06.700% PERPETUAL 32.0000 Sale	CUSIP Number 02/04/08	758849608 10/17/11	775.35	734.70	0.00	40.65	
REALTY INCOME CORP MTHLY INC CUM RED PFD ST 6.75% PERP CLASS E 31.0000 Sale 17.0000 Sale	CUSIP Number 02/04/08 02/04/08	756109708 07/14/11 10/17/11	781.49 432.64	698.52 383.06	0.00 0.00	82.97 49.58	
Security Subtotal			1,214.13	1,081.58	0.00	132.55	
REGENCY CENTERS CORP NEW MONEY SER D REITS 07.250% PERPETUAL 23.0000 Sale	CUSIP Number 02/04/09	758849509 10/17/11	575.22	404.80	0.00	170.42	
REGENCY CENTERS CORP NEW MONEY SER C 07.450% PERPETUAL 175.0000 Sale 45.0000 Sale 6.0000 Sale 14.0000 Sale 6.0000 Sale 209.0000 Sale	CUSIP Number 05/01/09 05/01/09 05/01/09 05/01/09 05/01/09 05/01/09	758849301 07/06/11 10/14/11 10/18/11 10/20/11 10/31/11 12/23/11	4,396.52 1,136.19 150.86 351.39 150.79 5,256.61	3,368.75 866.25 115.50 269.50 115.50 4,023.25	0.00 0.00 0.00 0.00 0.00 0.00	1,027.77 269.94 35.36 81.89 35.29 1,233.36	
Security Subtotal			11,442.36	8,758.75	0.00	2,683.61	
REGIONS FINANCING TR III TRUST PREFERRED SECS 8.875% DUE 06/15/2078 40.0000 Sale 101.0000 Sale	CUSIP Number 09/19/08 09/19/08	7591EM107 01/03/11 01/04/11	1,008.17 2,564.63	804.94 2,032.49	0.00 0.00	203.23 532.14	
Security Subtotal			3,572.80	2,837.43	0.00	735.37	
SCANA CORPORATION SERIES A JUNIOR SUB DEB 7.70% DUE JAN 30 2080 11.0000 Sale	CUSIP Number 12/01/09	80589M201 10/17/11	312.61	279.40	0.00	33.21	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SUNTRUST CAPITAL IX	CUSIP Number	867885105					
TRUST PFD SECS							
7.875% MARCH 15 2068							
29 0000 Sale	05/19/08	07/14/11	746.45	727.05	0.00	19.40	
22 0000 Sale	05/19/08	10/17/11	554.39	551.55	0.00	2.84	
160 0000 Sale	05/19/08	11/18/11	4,105.87	4,011.29	0.00	94.58	
Security Subtotal			5,406.71	5,289.89	0.00	116.82	
TELEPHONE & DATA SYSTEMS	CUSIP Number	879433852					
SENIOR NOTES							
06.625% MAR 31 2045							
16 0000 Sale	03/30/09	10/17/11	399.83	233.92	0.00	165.91	
W.R. BERKLEY CAPTL TR II	CUSIP Number	08449Q203					
TRUST ORG PFD SEC TOPRS							
6.75% PERPETUAL							
97 0000 Sale	02/05/08	06/10/11	2,443.77	2,314.86	0.00	128.91	
28 0000 Sale	02/06/08	06/10/11	705.43	674.32	0.00	31.11	
69 0000 Sale	02/06/08	10/17/11	1,709.10	1,661.72	0.00	47.38	
Security Subtotal			4,858.30	4,650.90	0.00	207.40	
WEINGARTEN REALTY	CUSIP Number	948741889					
SERIES F DEPOSITARY SHAR							
6.50% PERP CUM							
126 0000 Sale	02/04/08	06/10/11	3,133.08	2,869.63	0.00	263.45	
64 0000 Sale	02/04/08	10/17/11	1,564.13	1,457.59	0.00	106.54	
Security Subtotal			4,697.21	4,327.22	0.00	369.99	
WELLS FARGO CAPITAL XII	CUSIP Number	94985V202					
ENHANCED TRUPS							
7.875% MARCH 15 2068							
23 0000 Sale	06/12/08	10/17/11	591.09	572.70	0.00	18.39	
WEINGARTEN RLTY	CUSIP Number	948741848					
NEW MONEY							
PFD STK							
39 0000 Sale	08/27/09	10/17/11	886.45	785.79	0.00	100.66	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
USB CAPITAL VII								
PFD STOCK								
5.8750% AUG 15 2035								
34.0000	Sale	02/04/08	07/14/11	855.42	770.41	0.00	85.01	
690.0000	Redemption	02/04/08	09/08/11	17,250.00	15,634.72	0.00	1,615.28	
	Security Subtotal			18,105.42	16,405.13	0.00	1,700.29	
USB CAPITAL XI								
TRUST PREFERRED SECURITI								
06.600% SEP 15 2066								
54.0000	Sale	08/23/06	07/14/11	1,372.65	1,350.00	0.00	22.65	
70.0000	Sale	08/23/06	08/31/11	1,779.27	1,750.00	0.00	29.27	
86.0000	Sale	08/23/06	09/06/11	2,188.32	2,150.00	0.00	38.32	
92.0000	Sale	08/23/06	09/09/11	2,342.03	2,300.00	0.00	42.03	
59.0000	Sale	08/23/06	09/12/11	1,479.42	1,475.00	0.00	4.42	
106.0000	Sale	08/23/06	09/13/11	2,658.04	2,650.00	0.00	8.04	
19.0000	Sale	08/23/06	10/17/11	478.03	475.00	0.00	3.03	
56.0000	Sale	08/23/06	12/13/11	1,407.07	1,400.00	0.00	7.07	
46.0000	Sale	08/23/06	12/15/11	1,156.67	1,150.00	0.00	6.67	
97.0000	Sale	08/23/06	12/23/11	2,435.49	2,425.00	0.00	10.49	
74.0000	Sale	08/23/06	12/27/11	1,859.03	1,850.01	0.00	9.02	
39.0000	Sale	08/23/06	12/28/11	979.38	975.00	0.00	4.38	
37.0000	Sale	09/19/08	12/28/11	929.17	670.88	0.00	258.29	
38.0000	Sale	09/19/08	12/29/11	956.93	689.01	0.00	267.92	
34.0000	Sale	09/19/08	12/30/11	857.09	616.48	0.00	240.61	
	Security Subtotal			22,878.59	21,926.38	0.00	952.21	
US BANCORP								
SHRS REP 1/1000 SHR SR B								
FLTR PERP NON CUM								
32.0000	Sale	02/04/08	10/17/11	683.83	694.71	0.00	(10.88)	
USB CAPITAL XII								
TRUST PREFERRED SHARES								
6.30% FEBRUARY 15 2067								
30.0000	Sale	01/09/09	10/17/11	758.99	660.00	0.00	98.99	



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UBS PREF FNDNG TRUST IV	CUSIP Number	90263W201					
PFD STK							
FLT%							
116.0000 Sale	02/04/08	06/10/11	2,084.41	2,371.18	0.00	(286.77)	
65.0000 Sale	02/04/08	10/17/11	832.63	1,328.68	0.00	(496.05)	
Security Subtotal			2,917.04	3,699.86	0.00	(782.82)	
VIACOM INC	CUSIP Number	92553P300					
SENIOR NOTES							
6.85% DEC 15 2055							
151.0000 Sale	12/06/06	06/10/11	3,845.39	3,775.00	0.00	70.39	
73.0000 Sale	12/06/06	10/17/11	1,843.94	1,825.00	0.00	18.94	
Security Subtotal			5,689.33	5,600.00	0.00	89.33	
VORNADO RLTY LP	CUSIP Number	929043602					
SENIOR UNSEC NOTES PINES							
7.875% DUE OCT 1 2039							
102.0000 Sale	09/30/09	06/10/11	2,841.24	2,553.31	0.00	287.93	
101.0000 Sale	09/30/09	10/17/11	2,694.43	2,528.29	0.00	166.14	
Security Subtotal			5,535.67	5,081.60	0.00	454.07	
WACHOVIA PFD FUNDING	CUSIP Number	92977V206					
PERPETUAL SERIES A							
7.25% NON CUM PFD							
134.0000 Sale	02/04/08	06/10/11	3,538.87	3,430.07	0.00	108.80	
74.0000 Sale	02/04/08	10/17/11	1,889.18	1,894.22	0.00	(5.04)	
Security Subtotal			5,428.05	5,324.29	0.00	103.76	
XCEL ENERGY INC	CUSIP Number	98389B886					
JR SUB NOTES							
07.600% JAN 01 2068							
75.0000 Sale	02/06/08	10/17/11	2,100.71	1,885.22	0.00	215.49	
52.0000 Sale	02/06/08	12/20/11	1,424.63	1,307.09	0.00	117.54	
136.0000 Sale	02/06/08	12/21/11	3,721.69	3,418.54	0.00	303.15	
Security Subtotal			7,247.03	6,610.85	0.00	636.18	

Noncovered Long Term Capital Gains and Losses Subtotal 607,970.28 557,387.96 22.39 50,604.71



Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4002

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NET LONG TERM CAPITAL GAINS AND LOSSES								
				607,970.28	557,387.96	22.39	50,604.71	
OTHER TRANSACTIONS								
SANTANDER FIN PFD SA UNI		CUSIP Number		E8683R144				
PFD STK								
10.500% PERPETUAL								
24.0000	Sale	09/29/09	01/25/11	668.95		0.00		
49.0000	Sale	09/29/09	01/26/11	1,356.29		0.00		
35.0000	Sale	09/29/09	01/27/11	973.48		0.00		
14.0000	Sale	09/29/09	02/09/11	392.15		0.00		
37.0000	Sale	09/29/09	02/11/11	1,038.34		0.00		
44.0000	Sale	09/29/09	02/14/11	1,241.00		0.00		
23.0000	Sale	09/29/09	02/15/11	649.82		0.00		
30.0000	Sale	09/29/09	02/16/11	851.46		0.00		
16.0000	Sale	09/29/09	02/17/11	453.45		0.00		
191.0000	Sale	09/29/09	02/24/11	5,393.93		0.00		
30.0000	Sale	09/29/09	03/01/11	857.47		0.00		
157.0000	Sale	09/29/09	03/02/11	4,431.72		0.00		
62.0000	Sale	09/29/09	04/07/11	1,761.97		0.00		
33.0000	Sale	09/29/09	04/08/11	936.82		0.00		
50.0000	Sale	09/29/09	04/11/11	1,419.36		0.00		
22.0000	Sale	09/29/09	04/12/11	621.58		0.00		
50.0000	Sale	09/29/09	07/06/11	1,415.24		0.00		
53.0000	Sale	09/29/09	07/07/11	1,500.46		0.00		
27.0000	Sale	09/29/09	07/08/11	763.92		0.00		
12.0000	Sale	09/29/09	07/11/11	337.04		0.00		
33.0000	Sale	09/29/09	10/17/11	862.93		0.00		
53.0000	Sale	09/29/09	10/17/11	1,385.93		0.00		
Security Subtotal				29,313.31	27,176	0.00	2,137	

Other Transactions Subtotal

0.00

TOTAL CAPITAL GAINS AND LOSSES
TOTAL REPORTED SALES PROCEEDS

676,609.01
676,609.01

Total cost basis
Net gain/(loss)

622,780
53,829



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

SHORT TERM CAPITAL GAINS AND LOSSES

COVERED TRANSACTIONS

COGDELL SPENCER INC	CUSIP Number	19238U107
482.0000 Sale	03/03/11	10/20/11
295.0000 Sale	03/03/11	10/21/11
Security Subtotal		

1,737.20	3,149.34	0.00	(1,412.14)
1,076.03	1,934.03	0.00	(858.00)
2,813.23	5,083.37	0.00	(2,270.14)

Covered Short Term Capital Gains and Losses Subtotal

2,813.23 5,083.37 0.00 (2,270.14)

NONCOVERED TRANSACTIONS

ANN INC SHS	CUSIP Number	035623107
243.0000 Sale	06/23/10	04/21/11
BLACKBAUD INC	CUSIP Number	09227Q100
216.0000 Sale	09/27/10	07/08/11
205.0000 Sale	09/28/10	07/08/11
128.0000 Sale	09/28/10	07/11/11
16.0000 Sale	09/28/10	07/12/11
178.0000 Sale	09/29/10	07/12/11
73.0000 Sale	09/29/10	07/13/11
Security Subtotal		

7,645.16	4,483.11	0.00	3,162.05
6,149.29	5,078.14	0.00	1,071.15
5,836.14	4,869.94	0.00	966.20
3,594.90	3,040.74	0.00	554.16
446.25	380.09	0.00	66.16
4,964.62	4,279.32	0.00	685.30
2,055.42	1,755.00	0.00	300.42
23,046.62	19,403.23	0.00	3,643.39



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
ROFIN SINAR TECH INC	CUSIP Number	775043102					
252.0000 Sale	09/24/10	07/08/11	8,559.76	6,213.01	0.00	2,346.75	
186.0000 Sale	09/24/10	07/11/11	6,125.90	4,585.79	0.00	1,540.11	
Security Subtotal			14,685.66	10,798.80	0.00	3,886.86	
Noncovered Short Term Capital Gains and Losses Subtotal							10,692.30
NET SHORT TERM CAPITAL GAINS AND LOSSES							8,422.16
LONG TERM CAPITAL GAINS AND LOSSES							
NONCOVERED TRANSACTIONS							
ANDERSONS INC (THE)	CUSIP Number	034164103					
307.0000 Sale	04/27/10	05/04/11	14,575.31	10,983.04	0.00	3,592.27	
257.0000 Sale	04/27/10	05/05/11	11,676.78	9,194.28	0.00	2,482.50	
Security Subtotal			26,252.09	20,177.32	0.00	6,074.77	
ANWORTH MORTGAGE ASSET	CUSIP Number	037347101					
1269.0000 Sale	03/19/08	07/08/11	9,466.56	7,947.37	0.00	1,519.19	
1005.0000 Sale	03/19/08	09/02/11	6,814.57	6,294.02	0.00	520.55	
1165.0000 Sale	06/25/08	09/02/11	7,899.48	8,027.43	0.00	(127.95)	
307.0000 Sale	10/17/08	09/02/11	2,081.66	1,817.35	0.00	264.31	
1369.0000 Sale	06/23/10	09/02/11	9,282.75	9,761.93	0.00	(479.18)	
Security Subtotal			35,545.02	33,848.10	0.00	1,696.92	
ALTERRA CAPITAL HOLDINGS LTD	CUSIP Number	G0229R108					
141.0000 Sale	06/26/08	02/09/11	3,128.31	3,169.51	41.20 (W)	0.00	
133.0000 Sale	06/26/08	02/09/11	2,950.81	2,989.68	38.87 (W)	0.00	
Security Subtotal			6,079.12	6,159.19	80.07	0.00	
BELDEN INC	CUSIP Number	077454106					
596.0000 Sale	01/30/08	02/22/11	22,506.91	24,971.75	0.00	(2,464.84)	
295.0000 Sale	01/30/08	02/23/11	10,675.35	12,360.18	0.00	(1,684.83)	
Security Subtotal			33,182.26	37,331.93	0.00	(4,149.67)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
BIOMED REALTY TR INC								
549.0000	Sale	CUSIP Number 03/19/09	09063H107 05/06/11	10,535.22	3,853.60	0.00	6,681.62	
880.0000	Sale	03/19/09	05/10/11	17,429.74	6,176.99	0.00	11,252.75	
	Security Subtotal			27,964.96	10,030.59	0.00	17,934.37	
COMMSCOPE INC								
811.0000	Exchange	CUSIP Number 01/30/08	203372107 01/14/11	25,546.49	36,089.50	0.00	(10,543.01)	
181.0000	Exchange	10/17/08	01/14/11	5,701.51	4,237.93	0.00	1,463.58	
	Security Subtotal			31,248.00	40,327.43	0.00	(9,079.43)	
CHILDRENS PL RETL STRS								
374.0000	Sale	CUSIP Number 03/04/09	168905107 04/21/11	20,332.68	6,535.61	0.00	13,797.07	
CENTENE CORP								
560.0000	Sale	CUSIP Number 01/30/08	15135B101 01/27/11	15,612.27	13,813.03	0.00	1,799.24	
268.0000	Sale	08/12/08	01/27/11	7,471.59	6,234.51	0.00	1,237.08	
98.0000	Sale	08/14/08	01/27/11	2,732.15	2,356.13	0.00	376.02	
107.0000	Sale	08/14/08	01/28/11	2,952.13	2,572.50	0.00	379.63	
383.0000	Sale	10/17/08	01/28/11	10,567.00	8,180.84	0.00	2,386.16	
	Security Subtotal			39,335.14	33,157.01	0.00	6,178.13	
COGDELL SPENCER INC								
1183.0000	Sale	CUSIP Number 02/12/10	19238U107 10/14/11	4,431.90	7,564.81	0.00	(3,132.91)	
1757.0000	Sale	02/12/10	10/18/11	6,536.96	11,235.32	0.00	(4,698.36)	
893.0000	Sale	02/12/10	10/19/11	3,267.95	5,710.38	0.00	(2,442.43)	
828.0000	Sale	09/24/10	10/19/11	3,030.10	5,300.03	0.00	(2,269.93)	
615.0000	Sale	09/24/10	10/20/11	2,216.53	3,936.61	0.00	(1,720.08)	
	Security Subtotal			19,483.44	33,747.15	0.00	(14,263.71)	
CAL DIVE INTL INC DEL								
1985.0000	Sale	CUSIP Number 12/04/09	12802T101 08/04/11	8,024.20	13,994.45	0.00	(5,970.25)	
712.0000	Sale	12/07/09	08/04/11	2,878.21	5,119.49	0.00	(2,241.28)	
1917.0000	Sale	12/07/09	09/19/11	4,377.00	13,783.81	0.00	(9,406.81)	
814.0000	Sale	02/18/10	09/19/11	1,858.57	6,346.35	0.00	(4,487.78)	
1418.0000	Sale	02/18/10	09/20/11	3,255.24	11,055.44	0.00	(7,800.20)	
	Security Subtotal			20,393.22	50,299.54	0.00	(29,906.32)	
EMCOR GROUP INC								
524.0000	Sale	CUSIP Number 01/30/08	29084Q100 04/25/11	15,769.69	11,068.35	0.00	4,701.34	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
ENPRO INDS INC								
		CUSIP Number	29355X107					
233.0000	Sale	06/27/08	04/25/11	8,997.40	8,757.15	0.00	240.25	
75.0000	Sale	06/27/08	04/26/11	2,933.20	2,818.82	0.00	114.38	
48.0000	Sale	08/18/08	04/26/11	1,877.26	1,914.62	0.00	(37.36)	
334.0000	Sale	08/18/08	05/10/11	14,661.01	13,322.60	0.00	1,338.41	
34.0000	Sale	04/27/09	05/10/11	1,492.44	637.27	0.00	855.17	
274.0000	Sale	04/27/09	05/27/11	12,274.66	5,135.61	0.00	7,139.05	
	Security Subtotal			42,235.97	32,586.07	0.00	9,649.90	
FIRST C FIN SVCS PV\$0.01								
		CUSIP Number	31942D107					
104.0000	Sale	01/30/08	04/13/11	3,749.27	1,089.63	0.00	2,659.64	
380.0000	Sale	01/30/08	04/14/11	13,672.39	3,981.36	0.00	9,691.03	
40.0000	Sale	09/23/08	04/14/11	1,439.21	621.70	0.00	817.51	
260.0000	Sale	09/23/08	05/04/11	9,700.49	4,041.02	0.00	5,659.47	
11.0000	Sale	09/23/08	07/08/11	480.10	170.97	0.00	309.13	
156.0000	Sale	10/17/08	07/08/11	6,808.78	2,415.36	0.00	4,393.42	
353.0000	Sale	03/01/10	07/08/11	15,407.07	7,681.67	0.00	7,725.40	
148.0000	Sale	03/01/10	07/11/11	6,374.77	3,220.64	0.00	3,154.13	
	Security Subtotal			57,632.08	23,222.35	0.00	34,409.73	
GROUP 1 AUTOMOTIVE								
		CUSIP Number	398905109					
161.0000	Sale	11/04/09	05/03/11	6,601.54	4,083.25	0.00	2,518.29	
416.0000	Sale	03/01/10	05/03/11	17,057.43	11,632.32	0.00	5,425.11	
	Security Subtotal			23,658.97	15,715.57	0.00	7,943.40	
HANOVER INS GROUP INC								
		CUSIP Number	410867105					
369.0000	Sale	01/30/08	10/17/11	12,343.73	16,888.99	0.00	(4,545.26)	
KENNETH COLE PROD - A								
		CUSIP Number	193294105					
1127.0000	Sale	01/30/08	11/04/11	12,301.18	19,271.71	0.00	(6,970.53)	
97.0000	Sale	10/17/08	11/04/11	1,058.76	1,119.20	0.00	(60.44)	
	Security Subtotal			13,359.94	20,390.91	0.00	(7,030.97)	
LINCARE HLDGS INC								
		CUSIP Number	532791100					
641.0000	Sale	06/05/09	08/31/11	14,027.50	8,777.43	0.00	5,250.07	
345.0000	Sale	09/28/09	08/31/11	7,549.91	7,203.51	0.00	346.40	
	Security Subtotal			21,577.41	15,980.94	0.00	5,596.47	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MADDEN STEVEN LTD								
	CUSIP Number	556269108						
363.0000	Sale	01/30/08	05/13/11	20,101.75	3,931.59	0.00	16,170.16	
104.0000	Sale	10/17/08	05/13/11	5,759.18	1,386.61	0.00	4,372.57	
148.0000	Sale	10/17/08	05/16/11	8,050.01	1,973.26	0.00	6,076.75	
	Security Subtotal			33,910.94	7,291.46	0.00	26,619.48	
MANHATTAN ASSOCS INC								
	CUSIP Number	562750109						
424.0000	Sale	12/26/08	11/30/11	19,038.84	6,252.69	0.00	12,786.15	
15.0000	Sale	08/12/10	11/30/11	673.55	379.23	0.00	294.32	
150.0000	Sale	08/12/10	12/08/11	6,750.82	3,792.31	0.00	2,958.51	
189.0000	Sale	08/12/10	12/09/11	8,450.87	4,778.32	0.00	3,672.55	
121.0000	Sale	09/13/10	12/09/11	5,410.36	3,455.47	0.00	1,954.89	
	Security Subtotal			40,324.44	18,658.02	0.00	21,666.42	
OIL STS INTL INC DEL COM								
	CUSIP Number	678026105						
221.0000	Sale	02/14/08	01/10/11	13,789.23	8,167.55	0.00	5,621.68	
195.0000	Sale	10/17/08	01/10/11	12,166.98	4,237.31	0.00	7,929.67	
	Security Subtotal			25,956.21	12,404.86	0.00	13,551.35	
PARAMETRIC TECH CORP NEW								
	CUSIP Number	699173209						
564.0000	Sale	12/26/08	07/08/11	13,303.99	6,642.57	0.00	6,661.42	
ROCK TENN CO CL A								
	CUSIP Number	772739207						
152.0000	Sale	03/03/10	05/26/11	11,669.84	6,590.37	0.00	5,079.47	
ROFIN SINAR TECH INC								
	CUSIP Number	775043102						
580.0000	Sale	01/30/08	01/28/11	22,381.30	21,715.67	0.00	665.63	
323.0000	Sale	07/21/08	01/28/11	12,464.08	10,067.88	0.00	2,396.20	
99.0000	Sale	07/21/08	01/31/11	3,824.65	3,085.82	0.00	738.83	
81.0000	Sale	10/17/08	07/08/11	2,751.34	1,878.50	0.00	872.84	
49.0000	Sale	07/21/08	07/08/11	1,664.39	1,527.32	0.00	137.07	
	Security Subtotal			43,085.76	38,275.19	0.00	4,810.57	
SYNIVERSE HLDGS INC								
	CUSIP Number	87163F106						
454.0000	Exchange	07/02/08	01/14/11	14,073.99	7,412.15	0.00	6,661.84	
570.0000	Exchange	07/30/08	01/14/11	17,670.00	9,262.22	0.00	8,407.78	
215.0000	Exchange	09/24/08	01/14/11	6,665.00	3,571.80	0.00	3,093.20	
285.0000	Exchange	10/17/08	01/14/11	8,835.01	5,493.20	0.00	3,341.81	
	Security Subtotal			47,244.00	25,739.37	0.00	21,504.63	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SOUTH JERSEY IND	CUSIP Number	838518108					
340.0000 Sale	01/30/08	07/08/11	18,607.16	11,936.97	0.00	6,670.19	
200.0000 Sale	01/30/08	07/11/11	10,758.34	7,021.75	0.00	3,736.59	
12.0000 Sale	02/19/08	07/11/11	645.51	430.12	0.00	215.39	
Security Subtotal			30,011.01	19,388.84	0.00	10,622.17	
TSAKOS ENERGY NAVGTN LTD	CUSIP Number	G9108L108					
465.0000 Sale	01/30/08	10/20/11	2,755.49	16,269.61	0.00	(13,514.12)	
151.0000 Sale	01/30/08	10/21/11	915.09	5,283.25	0.00	(4,368.16)	
211.0000 Sale	01/30/08	10/24/11	1,275.82	7,382.55	0.00	(6,106.73)	
58.0000 Sale	10/17/08	10/24/11	350.71	1,474.82	0.00	(1,124.11)	
Security Subtotal			5,297.11	30,410.23	0.00	(25,113.12)	
THOMPSON CREEK METALS CO INC	CUSIP Number	884768102					
1149.0000 Sale	06/12/09	11/30/11	7,866.82	13,751.93	0.00	(5,885.11)	
711.0000 Sale	08/26/09	11/30/11	4,867.99	9,035.25	0.00	(4,167.26)	
Security Subtotal			12,734.81	22,787.18	0.00	(10,052.37)	
ULTRAPETROL BAHAMAS LTD	CUSIP Number	P94398107					
589.0000 Sale	01/30/08	10/19/11	1,472.06	9,155.65	0.00	(7,683.59)	
1186.0000 Sale	01/30/08	10/24/11	2,838.87	18,435.66	0.00	(15,596.79)	
343.0000 Sale	08/18/08	10/24/11	821.03	4,118.13	0.00	(3,297.10)	
100.0000 Sale	08/18/08	10/25/11	251.03	1,200.62	0.00	(949.59)	
348.0000 Sale	10/17/08	10/25/11	873.61	1,652.44	0.00	(778.83)	
Security Subtotal			6,256.60	34,562.50	0.00	(28,305.90)	
WASTE CONNECTIONS INC	CUSIP Number	941053100					
701.0000 Sale	01/30/08	06/15/11	21,512.58	13,605.63	0.00	7,906.95	
455.0000 Sale	01/30/08	07/08/11	14,883.44	8,831.04	0.00	6,052.40	
504.0000 Sale	01/30/08	09/16/11	16,934.68	9,782.08	0.00	7,152.60	
185.0000 Sale	10/17/08	09/16/11	6,216.11	4,141.32	0.00	2,074.79	
Security Subtotal			59,546.81	36,360.07	0.00	23,186.74	
WOLVERINE WORLD WIDE	CUSIP Number	978097103					
276.0000 Sale	01/30/08	05/26/11	10,598.70	6,866.09	0.00	3,732.61	
303.0000 Sale	01/30/08	07/08/11	12,885.07	7,537.78	0.00	5,347.29	
298.0000 Sale	10/17/08	07/08/11	12,672.45	7,162.07	0.00	5,510.38	
Security Subtotal			36,156.22	21,565.94	0.00	14,590.28	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4003

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
ZOLL MEDICAL CORP								
274.0000	Sale	03/25/09	06/16/11	15,198.22	4,068.03	0.00	11,130.19	
102.0000	Sale	03/25/09	07/08/11	5,870.95	1,514.38	0.00	4,356.57	
162.0000	Sale	09/28/09	07/08/11	9,324.47	3,502.73	0.00	5,821.74	
208.0000	Sale	09/28/09	07/29/11	14,270.10	4,497.34	0.00	9,772.76	
65.0000	Sale	09/29/09	07/29/11	4,459.41	1,404.62	0.00	3,054.79	
12.0000	Sale	03/04/10	07/29/11	823.28	338.09	0.00	485.19	
	Security Subtotal			49,946.43	15,325.19	0.00	34,621.24	
Noncovered Long Term Capital Gains and Losses Subtotal								
				861,837.89	703,468.84	80.07	158,449.12	
NET LONG TERM CAPITAL GAINS AND LOSSES								
				861,837.89	703,468.84	80.07	158,449.12	
TOTAL CAPITAL GAINS AND LOSSES								
TOTAL REPORTED SALES PROCEEDS								
				910,028.56				
				910,028.56				
(W) This transaction has been identified as a "Wash Sale" based on IRS regulations. The Adjustment column reflects the deferred loss amount. The cost basis of the related transaction(s) has been adjusted by the deferred loss amount for this transaction. Please refer to the instructions for Form 8949 for how to report the deferred loss amount and applicable adjustment code.								
2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY								
COVERED SHORT TERM GAINS/LOSSES				NONCOVERED SHORT TERM GAINS/LOSSES		COVERED LONG TERM GAINS/LOSSES		NONCOVERED LONG TERM GAINS/LOSSES
(2,270.14)				10,692.30		0.00		158,449.12



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
COVERED TRANSACTIONS								
APACHE CORP								
2.0000	Sale	CUSIP Number 037411105	07/14/11	240.81	248.99	0.00	(8.18)	
8.0000	Sale	05/06/11	10/14/11	722.68	995.97	0.00	(273.29)	
	Security Subtotal			963.49	1,244.96	0.00	(281.47)	
APPLE INC								
1.0000	Sale	CUSIP Number 037833100	07/14/11	358.39	335.26	0.00	23.13	
1.0000	Sale	01/31/11	10/14/11	419.24	335.26	0.00	83.98	
	Security Subtotal			777.63	670.52	0.00	107.11	
COACH INC								
2.0000	Sale	CUSIP Number 189754104	07/14/11	131.13	120.21	0.00	10.92	
3.0000	Sale	05/09/11	10/14/11	185.90	180.31	0.00	5.59	
1.0000	Sale	05/09/11	10/20/11	58.48	60.10	0.00	(1.62)	
14.0000	Sale	05/09/11	11/14/11	903.26	841.45	0.00	61.81	
	Security Subtotal			1,278.77	1,202.07	0.00	76.70	
ENDO PHARMACEUTICALS HLDGS								
14.0000	Sale	CUSIP Number 29264F205	07/14/11	565.73	566.99	0.00	(1.26)	
2.0000	Sale	04/28/11	10/14/11	58.97	81.00	0.00	(22.03)	
7.0000	Sale	04/28/11	10/20/11	193.40	283.50	0.00	(90.10)	
15.0000	Sale	04/28/11	11/14/11	493.19	607.49	0.00	(114.30)	
	Security Subtotal			1,311.29	1,538.98	0.00	(227.69)	



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FREEMT-MCMRAN CPR & GLD	CUSIP Number	35671D857					
4.0000 Sale	03/15/11	07/14/11	217.89	205.58	0.00	12.31	
28.0000 Sale	03/15/11	10/14/11	1,025.34	1,439.04	413.70 (W)	0.00	
Security Subtotal			1,243.23	1,644.62	413.70	12.31	
GOLDMAN SACHS GROUP INC	CUSIP Number	38141GT04					
2.0000 Sale	07/08/11	07/14/11	260.77	267.79	0.00	(7.02)	
3.0000 Sale	07/08/11	10/20/11	299.78	401.69	0.00	(101.91)	
Security Subtotal			560.55	669.48	0.00	(108.93)	
HALLIBURTON COMPANY	CUSIP Number	406216101					
27.0000 Sale	09/21/11	10/14/11	1,000.81	1,030.63	0.00	(29.82)	
HESS CORP	CUSIP Number	42809H107					
15.0000 Sale	07/14/11	10/14/11	856.48	1,070.45	0.00	(213.97)	
KENNAMETAL INC	CUSIP Number	489170100					
2.0000 Sale	03/11/11	07/14/11	85.15	75.61	0.00	9.54	
13.0000 Sale	03/11/11	10/14/11	482.29	491.46	0.00	(9.17)	
Security Subtotal			567.44	567.07	0.00	0.37	
KOHL'S CORP WISC PV 1CT	CUSIP Number	500255104					
3.0000 Sale	05/10/11	07/14/11	167.96	158.29	0.00	9.67	
4.0000 Sale	05/10/11	10/14/11	201.75	211.05	0.00	(9.30)	
2.0000 Sale	05/10/11	10/20/11	106.47	105.53	0.00	0.94	
4.0000 Sale	05/10/11	11/14/11	222.43	211.05	0.00	11.38	
Security Subtotal			698.61	685.92	0.00	12.69	
ORACLE CORP \$0.01 DEL	CUSIP Number	68389X105					
8.0000 Sale	09/23/11	10/14/11	253.29	224.18	0.00	29.11	
9.0000 Sale	09/23/11	10/20/11	282.81	252.20	0.00	30.61	
10.0000 Sale	09/23/11	11/14/11	322.53	280.22	0.00	42.31	
Security Subtotal			858.63	756.60	0.00	102.03	
SANDISK CORP INC	CUSIP Number	80004C101					
14.0000 Sale	02/18/11	07/14/11	577.07	720.65	0.00	(143.58)	
7.0000 Sale	02/18/11	10/14/11	326.05	360.33	0.00	(34.28)	
9.0000 Sale	02/18/11	10/20/11	412.19	463.28	0.00	(51.09)	
Security Subtotal			1,315.31	1,544.26	0.00	(228.95)	



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VARIAN MEDICAL SYS INC	CUSIP Number	92220P105					
4.0000 Sale	09/22/11	10/14/11	226.31	200.51	0.00	25.80	
2.0000 Sale	09/22/11	10/20/11	111.49	100.25	0.00	11.24	
1.0000 Sale	09/22/11	11/14/11	57.00	50.13	0.00	6.87	
Security Subtotal			394.80	350.89	0.00	43.91	
WELLS FARGO & CO NEW DEL	CUSIP Number	949746101					
6.0000 Sale	04/28/11	07/14/11	164.36	175.39	0.00	(11.03)	
14.0000 Sale	04/28/11	10/14/11	367.69	409.25	0.00	(41.56)	
8.0000 Sale	04/28/11	10/20/11	204.63	233.86	0.00	(29.23)	
Security Subtotal			736.68	818.50	0.00	(81.82)	
Covered Short Term Capital Gains and Losses Subtotal			12,563.72	13,794.95	413.70	(817.53)	
NONCOVERED TRANSACTIONS							
E M C CORPORATION MASS	CUSIP Number	268648102					
9.0000 Sale	11/12/10	07/14/11	242.02	198.34	0.00	43.68	
35.0000 Sale	11/12/10	10/14/11	811.98	771.32	0.00	40.66	
Security Subtotal			1,054.00	969.66	0.00	84.34	
INTUITIVE SURGICAL INC NEW	CUSIP Number	46120E602					
1.0000 Sale	12/10/10	07/14/11	357.04	259.41	0.00	97.63	
88.0000 Sale	12/10/10	09/22/11	32,704.75	22,827.94	0.00	9,876.81	
Security Subtotal			33,061.79	23,087.35	0.00	9,974.44	
Noncovered Short Term Capital Gains and Losses Subtotal			34,115.79	24,057.01	0.00	10,058.78	
NET SHORT TERM CAPITAL GAINS AND LOSSES			46,679.51	37,851.96	413.70	9,241.25	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4004

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

LONG TERM CAPITAL GAINS AND LOSSES

NONCOVERED TRANSACTIONS

ABBOTT LABS								
	CUSIP Number	002824100						
2.0000	Sale	02/17/10	07/14/11	106.41	109.80	0.00	(3.39)	
3.0000	Sale	02/17/10	10/14/11	157.67	164.69	0.00	(7.02)	
6.0000	Sale	02/17/10	10/20/11	323.27	329.39	0.00	(6.12)	
5.0000	Sale	02/17/10	11/14/11	270.94	274.49	0.00	(3.55)	
Security Subtotal				858.29	878.37	0.00	(20.08)	

AT&T INC								
	CUSIP Number	00206R102						
1.0000	Sale	01/29/08	07/14/11	30.62	37.43	0.00	(6.81)	
6.0000	Sale	01/29/08	10/14/11	174.44	224.58	0.00	(50.14)	
10.0000	Sale	01/29/08	10/20/11	287.89	374.30	0.00	(86.41)	
11.0000	Sale	01/29/08	11/14/11	320.09	411.73	0.00	(91.64)	
Security Subtotal				813.04	1,048.04	0.00	(235.00)	

AUTOZONE INC NEVADA COM								
	CUSIP Number	053332102						
114.0000	Sale	01/29/08	05/09/11	32,385.36	13,280.49	0.00	19,104.87	

AVON PROD INC								
	CUSIP Number	054303102						
2.0000	Sale	01/29/08	07/14/11	56.05	68.82	0.00	(12.77)	
656.0000	Sale	01/29/08	08/19/11	13,745.89	22,571.65	0.00	(8,825.76)	
Security Subtotal				13,801.94	22,640.47	0.00	(8,838.53)	

BANK NEW YORK MELLON CORP								
	CUSIP Number	064058100						
42.0000	Sale	11/21/08	03/15/11	1,209.19	1,019.43	0.00	189.76	
13.0000	Sale	11/21/08	07/14/11	326.42	315.54	0.00	10.88	
1.0000	Sale	11/21/08	10/14/11	18.96	24.27	0.00	(5.31)	
15.0000	Sale	11/21/08	10/20/11	299.24	364.08	0.00	(64.84)	
Security Subtotal				1,853.81	1,723.32	0.00	130.49	

BEST BUY CO INC								
	CUSIP Number	086516101						
7.0000	Sale	01/29/08	10/14/11	178.98	340.76	0.00	(161.78)	
12.0000	Sale	01/29/08	10/20/11	304.55	584.16	0.00	(279.61)	
3.0000	Sale	01/29/08	11/14/11	82.82	146.04	0.00	(63.22)	
Security Subtotal				566.35	1,070.96	0.00	(504.61)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CHEVRON CORP								
162.0000	Sale	01/29/08	02/18/11	15,845.50	13,345.56	0.00	2,499.94	
25.0000	Sale	01/29/08	03/11/11	2,499.30	2,059.50	0.00	439.80	
5.0000	Sale	01/29/08	07/14/11	525.55	411.90	0.00	113.65	
165.0000	Sale	01/29/08	09/21/11	16,091.17	13,592.70	0.00	2,498.47	
35.0000	Sale	01/29/08	09/26/11	3,114.02	2,883.30	0.00	230.72	
7.0000	Sale	01/29/08	10/14/11	699.41	576.66	0.00	122.75	
2.0000	Sale	01/29/08	11/14/11	211.93	164.76	0.00	47.17	
	Security Subtotal			38,986.88	33,034.38	0.00	5,952.50	
CONOCOPHILLIPS								
327.0000	Sale	01/29/08	04/28/11	25,235.61	25,424.25	0.00	(188.64)	
37.0000	Sale	01/29/08	07/14/11	2,811.35	2,876.75	0.00	(65.40)	
	Security Subtotal			28,046.96	28,301.00	0.00	(254.04)	
CELGENE CORP COM								
1.0000	Sale	10/12/10	10/14/11	66.38	57.68	0.00	8.70	
11.0000	Sale	10/12/10	10/20/11	723.02	634.46	0.00	88.56	
4.0000	Sale	10/12/10	11/14/11	259.39	230.71	0.00	28.68	
	Security Subtotal			1,048.79	922.85	0.00	125.94	
CEPHALON INC COM								
20.0000	Sale	01/29/08	03/15/11	1,112.24	1,348.80	0.00	(236.56)	
478.0000	Sale	01/29/08	04/26/11	36,503.15	32,236.27	0.00	4,266.88	
5.0000	Sale	01/31/08	04/26/11	381.84	329.10	0.00	52.74	
	Security Subtotal			37,997.23	33,914.17	0.00	4,083.06	
COVIDIEN PLC SHS NEW								
1.0000	Sale	01/29/08	07/14/11	52.74	42.86	0.00	9.88	
6.0000	Sale	01/29/08	10/14/11	274.70	257.16	0.00	17.54	
2.0000	Sale	01/29/08	10/20/11	87.77	85.72	0.00	2.05	
5.0000	Sale	01/29/08	11/14/11	235.19	214.30	0.00	20.89	
	Security Subtotal			650.40	600.04	0.00	50.36	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CISCO SYSTEMS INC COM	CUSIP Number	17275R102					
11.0000 Sale	01/29/08	07/14/11	170.20	262.35	0.00	(92.15)	
4.0000 Sale	01/29/08	10/14/11	70.02	95.40	0.00	(25.38)	
26.0000 Sale	01/29/08	10/20/11	444.33	620.10	0.00	(175.77)	
37.0000 Sale	01/29/08	11/14/11	700.03	882.45	0.00	(182.42)	
Security Subtotal			1,384.58	1,860.30	0.00	(475.72)	
DELL INC	CUSIP Number	24702R101					
34.0000 Sale	01/29/08	07/14/11	566.55	692.92	0.00	(126.37)	
44.0000 Sale	01/29/08	11/14/11	674.51	896.72	0.00	(222.21)	
Security Subtotal			1,241.06	1,589.64	0.00	(348.58)	
DISNEY (WALT) CO COM STK	CUSIP Number	254687106					
367.0000 Sale	01/29/08	03/15/11	15,306.66	10,360.41	0.00	4,946.25	
7.0000 Sale	01/29/08	07/14/11	276.35	197.61	0.00	78.74	
18.0000 Sale	01/29/08	10/14/11	616.76	508.14	0.00	108.62	
2.0000 Sale	01/29/08	10/20/11	67.33	56.46	0.00	10.87	
Security Subtotal			16,267.10	11,122.62	0.00	5,144.48	
DOVER CORP	CUSIP Number	260003108					
2.0000 Sale	01/29/08	07/14/11	131.57	76.33	0.00	55.24	
4.0000 Sale	01/29/08	10/14/11	214.83	152.66	0.00	62.17	
1.0000 Sale	01/29/08	10/20/11	53.04	38.17	0.00	14.87	
10.0000 Sale	01/29/08	11/14/11	558.19	381.66	0.00	176.53	
Security Subtotal			957.63	648.82	0.00	308.81	
E M C CORPORATION MASS	CUSIP Number	268648102					
6.0000 Sale	11/12/10	11/14/11	146.87	132.23	0.00	14.64	
EMERSON ELEC CO	CUSIP Number	291011104					
1.0000 Sale	01/29/08	07/14/11	55.58	51.75	0.00	3.83	
10.0000 Sale	01/29/08	10/14/11	473.79	517.50	0.00	(43.71)	
5.0000 Sale	01/29/08	11/14/11	254.09	258.75	0.00	(4.66)	
Security Subtotal			783.46	828.00	0.00	(44.54)	
FORTUNE BRANDS INC	CUSIP Number	349631101					
2.0000 Sale	01/29/08	07/14/11	125.91	137.60	0.00	(11.69)	
366.0000 Sale	01/29/08	09/23/11	20,242.48	25,180.80	0.00	(4,938.32)	
Security Subtotal			20,368.39	25,318.40	0.00	(4,950.01)	



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GOOGLE INC CL A	CUSIP Number	38259P508					
1.0000 Sale	02/26/08	07/14/11	530.91	453.49	0.00	77.42	
4.0000 Sale	02/26/08	10/14/11	2,357.83	1,813.96	0.00	543.87	
Security Subtotal			2,888.74	2,267.45	0.00	621.29	
HONEYWELL INTL INC DEL	CUSIP Number	438516106					
29.0000 Sale	01/29/08	03/15/11	1,610.98	1,688.08	0.00	(77.10)	
4.0000 Sale	01/29/08	07/14/11	229.03	232.84	0.00	(3.81)	
13.0000 Sale	01/29/08	10/14/11	638.63	756.72	0.00	(118.09)	
5.0000 Sale	01/29/08	11/14/11	272.64	291.05	0.00	(18.41)	
Security Subtotal			2,751.28	2,968.69	0.00	(217.41)	
INTEL CORP	CUSIP Number	458140100					
12.0000 Sale	01/29/08	07/14/11	268.20	243.72	0.00	24.48	
53.0000 Sale	01/29/08	11/14/11	1,300.07	1,076.42	0.00	223.65	
892.0000 Sale	01/29/08	12/30/11	21,797.56	18,116.43	0.00	3,681.13	
Security Subtotal			23,365.83	19,436.57	0.00	3,929.26	
JOHN HANCOCK BANK AND THRIFT OPPOR CF	CUSIP Number	409735206					
5.0000 Sale	01/29/08	07/14/11	79.84	129.04	0.00	(49.20)	
8.0000 Sale	01/29/08	10/20/11	106.79	206.47	0.00	(99.68)	
3.0000 Sale	01/29/08	11/14/11	41.69	77.43	0.00	(35.74)	
Security Subtotal			228.32	412.94	0.00	(184.62)	
JPMORGAN CHASE & CO	CUSIP Number	46625H100					
29.0000 Sale	01/29/08	07/14/11	1,179.83	1,356.04	0.00	(176.21)	
MONSANTO CO NEW DEL COM	CUSIP Number	61166W101					
3.0000 Sale	10/27/09	10/14/11	222.26	211.52	0.00	10.74	
2.0000 Sale	10/27/09	10/20/11	146.57	141.02	0.00	5.55	
1.0000 Sale	10/27/09	11/14/11	74.28	70.51	0.00	3.77	
Security Subtotal			443.11	423.05	0.00	20.06	
MARATHON OIL CORP	CUSIP Number	565849106					
18.0000 Sale	01/29/08	04/28/11	946.95	926.45	0.00	20.50	
621.0000 Sale	01/29/08	05/06/11	31,138.88	31,962.43	0.00	(823.55)	
60.0000 Sale	01/29/08	05/06/11	3,008.59	3,088.16	0.00	(79.57)	
518.0000 Sale	01/29/08	07/14/11	16,539.46	15,903.34	0.00	636.12	



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MARATHON OIL CORP	CUSIP Number	565849106					
132.0000 Sale	01/31/08	07/14/11	4,214.69	3,789.65	0.00	425.04	
60.0000 Sale	02/02/08	07/14/11	1,915.78	1,858.86	0.00	56.92	
Security Subtotal			57,764.35	57,528.89	0.00	235.46	
MEDCO HEALTH SOLUTIONS I	CUSIP Number	58405U102					
4.0000 Sale	06/01/10	10/20/11	187.67	230.70	0.00	(43.03)	
5.0000 Sale	06/01/10	11/14/11	285.59	288.38	0.00	(2.79)	
Security Subtotal			473.26	519.08	0.00	(45.82)	
MARATHON PETROLEUM CORP	CUSIP Number	56585A102					
259.0000 Sale	01/29/08	07/14/11	10,313.38	10,757.75	0.00	(444.37)	
66.0000 Sale	01/31/08	07/14/11	2,628.12	2,563.50	0.00	64.62	
30.0000 Sale	02/02/08	07/14/11	1,194.61	1,257.42	0.00	(62.81)	
Security Subtotal			14,136.11	14,578.67	0.00	(442.56)	
MICROSOFT CORP	CUSIP Number	594918104					
25.0000 Sale	11/21/08	07/14/11	661.99	463.65	0.00	198.34	
134.0000 Sale	11/21/08	09/26/11	3,343.66	2,485.16	0.00	858.50	
6.0000 Sale	11/21/08	10/20/11	161.52	111.28	0.00	50.24	
36.0000 Sale	11/21/08	11/14/11	960.10	667.66	0.00	292.44	
Security Subtotal			5,127.27	3,727.75	0.00	1,399.52	
NORFOLK SOUTHERN CORP	CUSIP Number	655844108					
3.0000 Sale	01/29/08	07/14/11	222.53	158.35	0.00	64.18	
3.0000 Sale	01/29/08	10/14/11	203.18	158.35	0.00	44.83	
8.0000 Sale	01/29/08	10/20/11	548.07	422.28	0.00	125.79	
Security Subtotal			973.78	738.98	0.00	234.80	
PETSMART INC	CUSIP Number	716768106					
7.0000 Sale	01/29/08	07/14/11	313.31	153.23	0.00	160.08	
16.0000 Sale	01/29/08	10/14/11	732.47	350.24	0.00	382.23	
8.0000 Sale	01/29/08	10/20/11	375.83	175.12	0.00	200.71	
3.0000 Sale	01/29/08	11/14/11	142.61	65.67	0.00	76.94	
Security Subtotal			1,564.22	744.26	0.00	819.96	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
POLYCOM INC	CUSIP Number	73172K104					
565.0000 Sale	01/29/08	01/31/11	24,576.41	14,396.21	0.00	10,180.20	
555.0000 Sale	06/30/08	02/18/11	26,214.37	13,750.46	0.00	12,463.91	
Security Subtotal			50,790.78	28,146.67	0.00	22,644.11	
PNC FINCL SERVICES GROUP	CUSIP Number	693475105					
47.0000 Sale	02/18/09	05/10/11	2,966.24	1,200.28	0.00	1,765.96	
19.0000 Sale	07/08/09	05/10/11	1,199.12	711.89	0.00	487.23	
567.0000 Sale	07/08/09	07/08/11	33,741.29	21,244.24	0.00	12,497.05	
Security Subtotal			37,906.65	23,156.41	0.00	14,750.24	
PHILIP MORRIS INTL INC	CUSIP Number	718172109					
251.0000 Sale	11/21/08	05/10/11	17,152.23	9,177.39	0.00	7,974.84	
5.0000 Sale	11/21/08	10/14/11	335.82	182.82	0.00	153.00	
9.0000 Sale	11/21/08	10/20/11	617.03	329.07	0.00	287.96	
Security Subtotal			18,105.08	9,689.28	0.00	8,415.80	
QUEST DIAGNOSTICS INC	CUSIP Number	74834L100					
10.0000 Sale	01/29/08	10/14/11	483.79	500.90	0.00	(17.11)	
12.0000 Sale	01/29/08	11/14/11	688.07	601.08	0.00	86.99	
Security Subtotal			1,171.86	1,101.98	0.00	69.88	
PUB SVC ENTERPRISE GRP	CUSIP Number	744573106					
600.0000 Sale	01/29/08	03/11/11	19,381.07	27,576.10	0.00	(8,195.03)	
2.0000 Sale	01/29/08	07/14/11	63.79	91.92	0.00	(28.13)	
8.0000 Sale	01/29/08	10/14/11	263.03	367.68	0.00	(104.65)	
12.0000 Sale	01/29/08	10/20/11	399.11	551.52	0.00	(152.41)	
Security Subtotal			20,107.00	28,587.22	0.00	(8,480.22)	
STARBUCKS CORP	CUSIP Number	855244109					
452.0000 Sale	01/29/08	05/10/11	16,344.15	8,999.28	0.00	7,344.87	
12.0000 Sale	01/29/08	10/14/11	504.55	238.92	0.00	265.63	
1.0000 Sale	01/29/08	10/20/11	41.03	19.91	0.00	21.12	
Security Subtotal			16,889.73	9,258.11	0.00	7,631.62	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
TYCO INTL LTD NAMED-AKT								
		CUSIP Number	H89128104					
5.0000	Sale	01/29/08	10/14/11	221.52	190.34	0.00	31.18	
13.0000	Sale	01/29/08	10/20/11	566.14	494.89	0.00	71.25	
9.0000	Sale	01/29/08	11/14/11	414.98	342.61	0.00	72.37	
	Security Subtotal			1,202.64	1,027.84	0.00	174.80	
TEXAS INSTRUMENTS								
		CUSIP Number	882508104					
16.0000	Sale	01/29/08	07/14/11	493.43	483.33	0.00	10.10	
4.0000	Sale	01/29/08	10/14/11	123.11	120.83	0.00	2.28	
17.0000	Sale	01/29/08	11/14/11	529.20	513.54	0.00	15.66	
	Security Subtotal			1,145.74	1,117.70	0.00	28.04	
3M COMPANY								
		CUSIP Number	88579Y101					
9.0000	Sale	01/29/08	10/14/11	706.26	700.02	0.00	6.24	
5.0000	Sale	01/29/08	10/20/11	391.94	388.90	0.00	3.04	
4.0000	Sale	01/29/08	11/14/11	326.03	311.12	0.00	14.91	
	Security Subtotal			1,424.23	1,400.04	0.00	24.19	
TRANSOCEAN LTD								
		CUSIP Number	H8817H100					
20.0000	Sale	01/29/08	10/14/11	1,004.98	2,509.20	0.00	(1,504.22)	
ZIMMER HOLDINGS INC COM								
		CUSIP Number	98956P102					
5.0000	Sale	01/29/08	07/14/11	319.99	380.00	0.00	(60.01)	
3.0000	Sale	01/29/08	10/14/11	159.14	228.00	0.00	(68.86)	
5.0000	Sale	01/29/08	10/20/11	263.64	380.00	0.00	(116.36)	
8.0000	Sale	01/29/08	11/14/11	418.63	608.00	0.00	(189.37)	
	Security Subtotal			1,161.40	1,596.00	0.00	(434.60)	
WAL-MART STORES INC								
		CUSIP Number	931142103					
1.0000	Sale	07/02/10	10/14/11	55.24	48.13	0.00	7.11	
19.0000	Sale	07/02/10	10/20/11	1,072.15	914.43	0.00	157.72	
	Security Subtotal			1,127.39	962.56	0.00	164.83	
WALGREEN CO								
		CUSIP Number	931422109					
16.0000	Sale	01/29/08	10/20/11	535.35	551.75	0.00	(16.40)	
1.0000	Sale	01/29/08	11/14/11	32.32	34.48	0.00	(2.16)	
	Security Subtotal			567.67	586.23	0.00	(18.56)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
Noncovered Long Term Capital Gains and Losses Subtotal			461,659.39	392,755.71	0.00	68,903.68	
NET LONG TERM CAPITAL GAINS AND LOSSES			461,659.39	392,755.71	0.00	68,903.68	
TOTAL CAPITAL GAINS AND LOSSES			508,338.90				
TOTAL REPORTED SALES PROCEEDS			508,338.90				

(W) This transaction has been identified as a "Wash Sale" based on IRS regulations. The Adjustment column reflects the deferred loss amount. The cost basis of the related transaction(s) has been adjusted by the deferred loss amount for this transaction. Please refer to the instructions for Form 8949 for how to report the deferred loss amount and applicable adjustment code

2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY

COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
(817.53)	10,058.78	0.00	68,903.68



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

SHORT TERM CAPITAL GAINS AND LOSSES

COVERED TRANSACTIONS

METLIFE, INC.		CUSIP Number	59156R116					
34.0000	Sale	03/07/11	12/12/11	2,073.71	2,938.38	0.00	(864.67)	
Covered Short Term Capital Gains and Losses Subtotal				2,073.71	2,938.38	0.00	(864.67)	

NONCOVERED TRANSACTIONS

LEVEL 3 COMMUNICATIONS		CUSIP Number	52729NBR0					
06.5000	CONV SENIOR NOTES DUE OCT 01 2016	01/06/11	10/14/11	7,950.00	5,959.90	0.00	1,990.10	
5000.0000	Sale							
AMYLIN PHARMACEUTICALS		CUSIP Number	032346AF5					
03.0000	CONV GLB JUN 15 2014	07/23/10	07/01/11	4,525.00	4,337.50	0.00	187.50	
5000.0000	Sale	10/21/10	07/01/11	4,525.01	4,300.00	0.00	225.01	
5000.0000	Sale							
Security Subtotal				9,050.01	8,637.50	0.00	412.51	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
LIBERTY MEDIA LLC	CUSIP Number	530715AN1					
CONV							
03.500% JAN 15 2037							
Prin Payment	01/20/11	01/20/11	183.15	183.15	0.00	0.00	
Prin Payment	07/15/11	07/15/11	186.36	186.36	0.00	0.00	
Security Subtotal			369.51	369.51	0.00	0.00	
AMR CORP DEL	CUSIP Number	001765BC9					
CONV COMPANY GUARNT							
06.250% OCT 15 2014							
6000.0000 Sale	11/03/10	10/05/11	2,814.60	6,881.72	0.00	(4,067.12)	
5000.0000 Sale	12/02/10	10/05/11	2,345.50	5,798.47	0.00	(3,452.97)	
5000.0000 Sale	04/20/11	10/05/11	2,345.50	4,937.50	0.00	(2,592.00)	
Security Subtotal			7,505.60	17,617.69	0.00	(10,112.09)	
ANNALY CAPITAL MGMT	CUSIP Number	035710AA0					
CONV							
04.000% FEB 15 2015							
11000.0000 Sale	06/04/10	04/05/11	12,567.50	11,284.15	0.00	1,283.35	
HOLOGIC INC	CUSIP Number	436440AB7					
CONV SER 2010							
STEP% DEC 15 2037							
11000.0000 Sale	12/03/10	04/05/11	13,201.10	11,202.40	0.00	1,998.70	
HELIX ENERGY SOLUTIONS	CUSIP Number	127914AB5					
CONV							
03.250% DEC 15 2025							
2000.0000 Sale	10/12/10	09/19/11	1,968.00	2,013.91	0.00	(45.91) (G)	
2000.0000 Sale	12/21/10	11/07/11	1,966.00	2,047.56	0.00	(81.56) (G)	
10000.0000 Sale	12/21/10	12/14/11	9,951.00	10,301.25	0.00	(350.25) (G)	
Security Subtotal			13,885.00	14,362.72	0.00	(477.72)	
COGENT COMMUNICATIONS GR	CUSIP Number	19239VAB0					
CONV							
07.000% JUN 15 2027							
14000.0000 Sale	07/15/10	03/24/11	12,320.00	10,738.24	0.00	1,581.76	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CARRIZO OIL & GAS INC CONV COMPANY GUARNT 04.375% JUN 01 2028 5000.0000 Sale	CUSIP Number 10/19/10	144577AA1 08/18/11	4,950.50	4,760.00	0.00	190.50	
ENERSYS CONV STEP% JUN 01 2038 5000.0000 Sale	CUSIP Number 06/29/10	29275YAA0 04/06/11	6,200.01	5,009.43	0.00	1,190.58 (G)	
EQUINIX INC CONV SUB NOTES 04.750% JUN 15 2016 6000.0000 Sale	CUSIP Number 01/07/11	29444UAH9 11/01/11	7,972.50	7,301.45	0.00	671.05	
MF GLOBAL LTD CONV 09.000% JUN 20 2038 11000.0000 Sale 15000.0000 Sale	CUSIP Number 03/28/11 03/28/11	55276YAB2 10/26/11 10/31/11	6,325.00 6,228.00	13,178.82 17,970.91	0.00 0.00	(6,853.82) (11,742.91)	
Security Subtotal			12,553.00	31,149.73	0.00	(18,596.73)	
OMNICARE INC 3.75%DEC15 25 12000.0000 Sale	CUSIP Number 12/07/10	681904AN8 02/28/11	14,910.00	12,635.22	0.00	2,274.78 (G)	
OLD REP INTL CORP 8.00% CONV SENIOR NOTES DUE MAY 15, 2012 5000.0000 Sale	CUSIP Number 10/19/10	680223AF1 07/27/11	5,387.50	5,779.30	0.00	(391.80)	
APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD 68.0000 Sale 256.0000 Sale 28.0000 Sale 48.0000 Sale	CUSIP Number 07/28/10 07/28/10 08/09/10 08/09/10	037411808 01/28/11 01/28/11 01/28/11 01/31/11	4,267.96 15,923.96 1,741.69 3,061.86	3,649.56 13,739.52 1,532.13 2,626.51	0.00 0.00 0.00 0.00	618.40 2,184.44 209.56 435.35	
Security Subtotal			24,995.47	21,547.72	0.00	3,447.75	



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EL PASO CORPORATION								
	Cash/Lieu	CUSIP Number 28336L109						
386.0000	Sale	08/19/10	03/22/11	3.09	2.68	0.00	0.41	
464.0000	Sale	05/17/10	04/04/11	6,944.39	5,163.03	0.00	1,781.36	
		08/19/10	04/04/11	8,347.67	6,907.14	0.00	1,440.53	
	Security Subtotal			15,295.15	12,072.85	0.00	3,222.30	
FORD MTR CO CAP TR II								
	CONV CUMULATIVE	CUSIP Number 345395206						
94.0000	Sale	05/17/10	02/11/11	4,799.11	4,018.24	0.00	780.87	
176.0000	Sale	06/08/10	02/11/11	8,985.58	7,166.78	0.00	1,818.80	
160.0000	Sale	09/16/10	02/11/11	8,168.72	7,868.61	0.00	300.11	
	Security Subtotal			21,953.41	19,053.63	0.00	2,899.78	
GENERAL MOTORS CO								
	MANDATORY CONVERTIBLE	CUSIP Number 37045V209						
101.0000	Sale	11/19/10	03/30/11	4,923.66	5,012.97	0.00	(89.31)	
HARTFORD FINANCIAL SVCS								
	CONV PFD STK	CUSIP Number 416515708						
322.0000	Sale	03/24/10	03/04/11	8,628.11	8,307.60	0.00	320.51	
8.0000	Sale	04/01/10	03/04/11	214.37	214.21	0.00	0.16	
	Security Subtotal			8,842.48	8,521.81	0.00	320.67	
PPL CORPORATION								
	SER	CUSIP Number 69351T601						
74.0000	Sale	12/03/10	08/29/11	4,185.29	4,075.25	0.00	110.04	
STANLEY BLK & DECKER, INC								
	CORP UNIT	CUSIP Number 854502309						
18.0000	Sale	11/03/10	03/30/11	2,163.38	1,872.00	0.00	291.38	
XL GROUP PLC SHS								
285.0000	Sale	CUSIP Number G98290102						
308.0000	Sale	08/26/10	08/18/11	5,409.63	5,794.01	0.00	(384.38)	
	Cash/Lieu	10/15/10	08/18/11	5,846.20	7,370.88	0.00	(1,524.68)	
		10/15/10	08/23/11	18.81	22.16	0.00	(3.35)	
	Security Subtotal			11,274.64	13,187.05	0.00	(1,912.41)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
Noncovered Short Term Capital Gains and Losses Subtotal							
			222,455.71	232,150.52	0.00	(9,694.81)	
NET SHORT TERM CAPITAL GAINS AND LOSSES							
			224,529.42	235,088.90	0.00	(10,559.48)	
LONG TERM CAPITAL GAINS AND LOSSES							
NONCOVERED TRANSACTIONS							
AMYLIN PHARMACEUTICALS CONV GLB	CUSIP Number	032346AF5					
03.000% JUN 15 2014							
11000.0000 Sale	10/02/09	07/01/11	9,954.99	8,580.00	0.00	1,374.99	
7000.0000 Sale	11/10/09	07/01/11	6,335.00	5,418.00	0.00	917.00	
6000.0000 Sale	12/28/09	07/01/11	5,430.00	4,747.50	0.00	682.50	
Security Subtotal			21,719.99	18,745.50	0.00	2,974.49	
HELIX ENERGY SOLUTIONS CONV	CUSIP Number	127914AB5					
03.250% DEC 15 2025							
23000.0000 Sale	04/22/10	09/19/11	22,632.00	23,508.45	0.00	(876.45) (G)	
3000.0000 Sale	10/12/10	11/07/11	2,949.00	3,044.20	0.00	(95.20) (G)	
Security Subtotal			25,581.00	26,552.65	0.00	(971.65)	
CHESAPEAKE ENERGY CORP CONV COMPANY GUARNT	CUSIP Number	165167BZ9					
02.500% MAY 15 2037							
44000.0000 Sale	06/17/10	08/18/11	44,220.00	38,984.39	0.00	5,235.61 (G)	
CAPITALSOURCE INC CONV COMPANY GUARNT	CUSIP Number	14055XAG7					
07.250% JUL 15 2037							
18000.0000 Sale	01/26/10	09/02/11	18,324.00	17,214.73	0.00	1,109.27	
CARRIZO OIL & GAS INC CONV COMPANY GUARNT	CUSIP Number	144577AA1					
04.375% JUN 01 2028							
1000.0000 Sale	01/05/10	08/18/11	990.10	887.00	0.00	103.10	



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ENERSYS							
CONV							
STEP% JUN 01 2038							
12000.0000 Sale	02/11/10	04/06/11	14,879.99	11,638.70	0.00	3,241.29 (G)	
GLOBAL INDUS LTD							
CONV GLB							
02.750% AUG 01 2027							
11000.0000 Sale	10/27/10	11/07/11	10,928.50	8,129.00	0.00	2,799.50	
LEVEL 3 COMMUNICATIONS							
CONV SENIOR NOTES							
03.500% JUN 15 2012							
24000.0000 Sale	06/15/09	01/06/11	22,910.40	17,088.00	0.00	5,822.40	
2000.0000 Sale	12/29/09	08/18/11	1,973.00	1,784.00	0.00	189.00	
10000.0000 Sale	12/30/09	08/18/11	9,864.99	8,970.00	0.00	894.99	
4000.0000 Sale	05/14/10	08/18/11	3,946.01	3,710.00	0.00	236.01	
Security Subtotal			38,694.40	31,552.00	0.00	7,142.40	
LIVE NATION INC							
CONV							
02.875% JUL 15 2027							
14000.0000 Sale	05/27/09	08/02/11	13,195.00	9,533.72	0.00	3,661.28 (G)	
NII HOLDINGS INC							
CONV GLB							
03.125% JUN 15 2012							
30000.0000 Sale	01/30/08	03/24/11	30,187.50	26,190.01	0.00	3,997.49	
OMNICARE, INC.							
CONV SR DEBENTURES							
DUE DECEMBER 15, 2035							
7000.0000 Sale	01/30/08	03/01/11	6,483.75	6,157.96	0.00	325.79 (G)	
OLD REP INTL CORP							
8.00% CONV SENIOR NOTES							
DUE MAY 15, 2012							
6000.0000 Sale	02/19/10	03/04/11	7,027.50	6,520.13	0.00	507.37	
5000.0000 Sale	02/19/10	07/27/11	5,387.50	5,289.29	0.00	98.21	
6000.0000 Sale	05/14/10	07/27/11	6,465.00	6,709.50	0.00	(244.50)	
Security Subtotal			18,880.00	18,518.92	0.00	361.08	



Merrill Lynch
Bank of America Corporation

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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PENN VIRGINIA CORP CONV SR SUBORDINATED 04.500% NOV 15 2012	CUSIP Number	707882AA4					
28000.0000 Sale	10/24/08	04/05/11	28,875.00	20,216.00	0.00	8,659.00	
SINCLAIR BROADCAST G CLD CONV SUBORDINATED 06.000% SEP 15 2012	CUSIP Number	829226AV1					
30000.0000 Redemption	01/30/08	04/15/11	30,000.00	28,830.25	0.00	1,169.75	
SPARTAN STORES INC CONV 03.375% MAY 15 2027	CUSIP Number	846822AE4					
7000.0000 Sale	03/15/10	10/13/11	6,251.00	6,847.25	0.00	(596.25) (G)	
TRICO MARINE SERVICES IN CONV GLB 03.000% JAN 15 2027	CUSIP Number	896106AQ4					
12000.0000 Sale	12/07/09	07/15/11	149.99	7,350.00	0.00	(7,200.01)	
11000.0000 Sale	01/05/10	07/15/11	137.51	6,704.50	0.00	(6,566.99)	
Security Subtotal			287.50	14,054.50	0.00	(13,767.00)	
ASSURED GUARANTY LTD 8.500% CONV PFD CORPORATE UNITS	CUSIP Number	G0585R122					
62.0000 Sale	10/12/09	09/12/11	2,830.25	5,415.10	0.00	(2,584.85)	
35.0000 Sale	10/12/09	12/12/11	1,788.12	3,064.66	0.00	(1,276.54)	
Security Subtotal			4,618.37	8,479.76	0.00	(3,861.39)	
AES TRUST III PFD CONV 6.75%	CUSIP Number	00808N202					
51.0000 Sale	01/30/08	03/30/11	2,496.40	2,346.00	0.00	150.40	
CROWN CASTLE INTL CORP CONV PFRD STK 06.250% AUG 15 2012	CUSIP Number	228227401					
120.0000 Sale	02/14/08	09/01/11	7,211.86	6,690.00	0.00	521.86	
103.0000 Sale	02/14/08	11/01/11	5,879.12	5,742.25	0.00	136.87	
Security Subtotal			13,090.98	12,432.25	0.00	658.73	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4005

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CINCINNATI BELL INC PFD CUM CONV SERIES B 59.0000 Sale	CUSIP Number 01/30/08	171871403 03/30/11	2,316.89	2,463.13	0.00	(146.24)	
CITIGROUP INC SERIES CONV PFD STK 16.0000 Sale 23.0000 Sale	CUSIP Number 12/28/09 12/28/09	172967416 03/30/11 12/12/11	2,040.46 1,903.51	1,532.84 2,074.09	0.00 0.00	507.62 (170.58)	
Security Subtotal			3,943.97	3,606.93	0.00	337.04	
EL PASO CORPORATION 210.0000 Sale 825.0000 Sale 432.0000 Sale 772.0000 Sale	CUSIP Number 11/13/09 11/13/09 11/13/09 12/30/09	28336L109 03/30/11 04/01/11 04/04/11 04/04/11	3,744.80 14,994.99 7,771.96 13,888.78	2,526.11 9,923.99 5,196.56 9,181.49	0.00 0.00 0.00 0.00	1,218.69 5,071.00 2,575.40 4,707.29	
Security Subtotal			40,400.53	26,828.15	0.00	13,572.38	
FORD MTR CO CAP TR II CONV CUMULATIVE 06.500% PFD STK 110.0000 Sale 241.0000 Sale 140.0000 Sale	CUSIP Number 10/29/09 11/05/09 12/28/09	345395206 02/11/11 02/11/11 02/11/11	5,615.98 12,304.11 7,147.62	2,990.26 6,663.67 5,255.87	0.00 0.00 0.00	2,625.72 5,640.44 1,891.75	
Security Subtotal			25,067.71	14,909.80	0.00	10,157.91	
ENTERTAINMENT PROPERTIES CONV NEW MONEY SER C 05.750% 116.0000 Sale 330.0000 Sale 6.0000 Sale 5.0000 Sale	CUSIP Number 01/30/08 01/30/08 01/30/08 01/30/08	293807402 03/30/11 08/02/11 08/03/11 08/04/11	2,321.97 6,525.29 116.33 94.46	2,320.00 6,600.00 120.00 100.00	0.00 0.00 0.00 0.00	1.97 (74.71) (3.67) (5.54)	
Security Subtotal			9,058.05	9,140.00	0.00	(81.95)	
GREAT PLAINS ENERGY INCO CONV NEW MONEY CONV PFD STOCK 44.0000 Sale	CUSIP Number 09/30/09	391164803 03/30/11	2,844.55	2,830.76	0.00	13.79	



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Account # 4005

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
BANK OF AMERICA CORP CONV PERP SER L PFD STK	CUSIP Number	060505682					
1.0000 Sale	02/07/08	03/30/11	1,008.98	1,105.50	0.00	(96.52)	
5.0000 Sale	02/07/08	08/02/11	4,859.42	5,527.50	0.00	(668.08)	
6.0000 Sale	02/13/08	08/02/11	5,831.31	6,658.50	0.00	(827.19)	
Security Subtotal			11,699.71	13,291.50	0.00	(1,591.79)	
PPL CORPORATION SER	CUSIP Number	69351T601					
CONV PFD STK							
391.0000 Sale	06/25/10	08/29/11	22,114.14	20,390.65	0.00	1,723.49	
113.0000 Sale	08/26/10	08/29/11	6,391.04	6,368.68	0.00	22.36	
Security Subtotal			28,505.18	26,759.33	0.00	1,745.85	
WELLS FARGO & CO NEW 7.5% PERP CONV PFD STK	CUSIP Number	949746804					
3.0000 Sale	02/17/09	03/30/11	3,106.26	1,560.00	0.00	1,546.26	
VALE CAPITAL II SERIES	CUSIP Number	91912F201					
CONV PFD STK							
18.0000 Sale	02/02/10	03/30/11	1,644.99	1,438.82	0.00	206.17	
43.0000 Sale	02/02/10	09/01/11	3,314.81	3,437.18	0.00	(122.37)	
Security Subtotal			4,959.80	4,876.00	0.00	83.80	
XL COMPANY CONV NEW MONEY 10.750% AUG 15 2011	CUSIP Number	H9709Y102					
81.0000 Sale	07/17/09	03/07/11	2,563.20	1,764.83	0.00	798.37	
62.0000 Sale	07/17/09	03/08/11	1,975.22	1,350.86	0.00	624.36	
186.0000 Sale	12/28/09	03/08/11	5,925.66	5,361.41	0.00	564.25	
Security Subtotal			10,464.08	8,477.10	0.00	1,986.98	



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Part IV Capital Gains and Losses
Account # 4005

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
XL GROUP PLC SHS								
320.0000	Sale	12/28/09	08/18/11	6,073.96	6,965.67	0.00	(891.71)	
359.0000	Sale	04/16/10	08/18/11	6,814.22	8,157.71	0.00	(1,343.49)	
226.0000	Sale	05/17/10	08/18/11	4,289.73	4,741.22	0.00	(451.49)	
	Security Subtotal			17,177.91	19,864.60	0.00	(2,686.69)	
	Noncovered Long Term Capital Gains and Losses Subtotal			489,248.12	441,917.89	0.00	47,330.23	
	NET LONG TERM CAPITAL GAINS AND LOSSES			489,248.12	441,917.89	0.00	47,330.23	

**TOTAL CAPITAL GAINS AND LOSSES
TOTAL REPORTED SALES PROCEEDS**

(G) Gain recognized on the sale, exchange, or retirement of a Contingent Payment Debt Instrument (CPDI) is treated as ordinary interest income. Loss is treated as ordinary loss to the extent of the holder's total Original Issue Discount (OID) inclusions (including any positive adjustments) with respect to the instrument cannot exceed the total net negative adjustments. Any additional loss is treated as capital loss. Accordingly, gains and ordinary losses should be backed out of Schedule D, Form 1040 and shown on Schedule B, Form 1040. The adjusted basis shown is generally original cost increased by accrued OID and decreased by the amount of any projected payment previously made on the debt instrument. Where the instrument was purchased in the secondary market at a price greater than the adjusted issue price, the adjusted basis is also reduced by the allocable portion of the difference between purchase price and adjusted issue price. The differential is reflected in the "Amortization/Accretion" columns, but is not included as a negative adjustment in the "Additional Information on Contingent Payment Debt Instruments" section of the Tax Reporting Statement. Thus, you may need to make an additional adjustment on your return for this amount if you held an instrument purchased at original issuance until maturity, and the instrument provided for a single projected payment at maturity, the adjusted basis shown is equal to the amount realized at maturity (gain/loss is shown as \$0.00) and any gain/loss that would have resulted had the basis not been set to the amount realized, is reflected as a net positive or negative adjustment in the "Additional Information on Contingent Payment Debt Instruments" section of the Tax Reporting Statement. Please contact your Tax Advisor for more information.

2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY

COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
(864.67)	(9,694.81)	0.00	47,330.23



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4006

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES							
NONCOVERED TRANSACTIONS							
ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT GLB							
05.375% JAN 15 2020	06/02/10	03/31/11	35,418.95	34,486.60	0.00	932.35	
33000.0000 Sale	08/05/10	03/31/11	1,073.31	1,100.80	0.00	(27.49)	
1000.0000 Sale			36,492.26	35,587.40	0.00	904.86	
Security Subtotal							
HALLIBURTON COMPANY							
06.150% SEP 15 2019							
32000.0000 Sale	10/18/10	03/30/11	36,630.67	38,469.78	0.00	(1,839.11)	
COMCAST CORP COMPANY GUARNT							
05.150% MAR 01 2020							
34000.0000 Sale	07/28/10	07/14/11	37,347.15	35,978.41	0.00	1,368.74	
U.S. TREASURY NOTE							
1.375% NOV 30 2015							
43000.0000 Sale	12/15/10	03/15/11	42,163.52	41,577.30	0.00	586.22	
U.S. TREASURY NOTE							
2.750% OCT 31 2013							
39000.0000 Sale	03/15/11	08/17/11	41,154.14	40,649.49	0.00	504.65	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4006

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
U.S. TREASURY NOTE								
2.625% JUL 31 2014								
106000.0000	Sale	CUSIP Number 02/19/10	912828LC2 01/07/11	111,018.08	107,366.68	0.00	3,651.40	
Noncovered Short Term Capital Gains and Losses Subtotal								
				304,805.82	299,629.06	0.00	5,176.76	
NET SHORT TERM CAPITAL GAINS AND LOSSES								
				304,805.82	299,629.06	0.00	5,176.76	
LONG TERM CAPITAL GAINS AND LOSSES								
NONCOVERED TRANSACTIONS								
GOLDMAN SACHS GROUP INC								
GLB		CUSIP Number	38141EA58					
05.375% MAR 15 2020								
36000.0000	Sale	03/03/10	12/20/11	35,271.00	35,735.40	0.00	(464.40)	
FEDERAL NATL MTG ASSOC								
NOTES		CUSIP Number	31359M4D2					
05.000% FEB 13 2017								
34000.0000	Sale	10/02/08	08/17/11	40,386.56	34,726.78	0.00	5,659.78	
FED HOME LOAN MTGE CORP								
NOTES		CUSIP Number	3134A4JT2					
05.750% JAN 15 2012								
64000.0000	Sale	02/06/08	08/01/11	65,592.64	64,739.30	0.00	853.34	
U.S. TRSY INFLATION NOTE								
2.0% JAN 15 2026		CUSIP Number	912810FS2					
02.000% JAN 15 2026								
100000.0000	Sale	02/06/08	11/10/11	140,058.60	117,969.54	0.00	22,089.06	
LEGG MASON WESTERN ASSET								
SMASH SERIES C FUND		CUSIP Number	52470G742					
5076.0000	Sale	02/06/08	02/22/11	46,039.32	47,308.34	0.00	(1,269.02)	
3328.0000	Sale	02/22/08	02/22/11	30,184.96	30,384.64	0.00	(199.68)	
Security Subtotal				76,224.28	77,692.98	0.00	(1,468.70)	

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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4006

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
Noncovered Long Term Capital Gains and Losses Subtotal							
			357,533.08	330,864.00	0.00	26,669.08	
NET LONG TERM CAPITAL GAINS AND LOSSES							
			357,533.08	330,864.00	0.00	26,669.08	
OTHER TRANSACTIONS							
U.S. TREASURY BILL ZERO% MAR 17 2011 101000.0000 Sale	CUSIP Number 02/18/11	9127952G5 02/25/11					N/C
			100,994.97	100,995.81	0.00		
Other Transactions Subtotal							
			100,994.97	100,995.81	0.00		
TOTAL CAPITAL GAINS AND LOSSES							
			763,333.87				
TOTAL REPORTED SALES PROCEEDS							
			763,333.87				
N/C Results may not be calculated for transactions which involve the amortization of premium, the repayment of principal, the sale of partnership interest, derivative products purchased in the secondary market, or the determination of ordinary income and/or capital items for discount and zero-coupon issues							
2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY							
COVERED SHORT TERM GAINS/LOSSES							
			0.00				
NONCOVERED SHORT TERM GAINS/LOSSES							
			5,176.76				
COVERED LONG TERM GAINS/LOSSES							
			0.00				
NONCOVERED LONG TERM GAINS/LOSSES							
							26,669.08



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4006 Supplemental Annual Statement Summary

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
NONCOVERED TRANSACTIONS								
FNMA PAE0395	04 50%2040	CUSIP Number	31419ANM5					
	Prin Payment	02/25/11	02/25/11	1,049.19	1,049.19	0.00	0.00	
	Prin Payment	03/25/11	03/25/11	493.57	493.57	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	625.30	625.30	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	605.25	605.25	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	633.53	633.53	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	1,280.15	1,280.15	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	1,269.56	1,269.56	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	1,711.33	1,711.33	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	3,402.75	3,402.75	0.00	0.00	
	Security Subtotal			11,070.63	11,070.63	0.00	0.00	
FNMA PAE5463	04%2040	CUSIP Number	31419GB94					
	Prin Payment	02/25/11	02/25/11	915.92	915.92	0.00	0.00	
FNMA P190370	06%2036	CUSIP Number	31368HMT7					
	Prin Payment	09/26/11	09/26/11	1,465.65	1,465.65	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	1,172.05	1,172.05	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	1,117.58	1,117.58	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	1,520.33	1,520.33	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	1,395.95	1,395.95	0.00	0.00	
	Security Subtotal			6,671.56	6,671.56	0.00	0.00	



THE FRERICKE AND JULIA G NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4006 Supplemental Annual Statement Summary

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FNMA P745418 05 50%2036 AMORTIZED VALUE 154430 AMORTIZED FACTOR 0.39322								
	Prin Payment	02/25/11	02/25/11	5,172.18	5,172.18	0.00	0.00	
	Prin Payment	03/25/11	03/25/11	6,258.17	6,258.17	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	7,319.77	7,319.77	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	5,613.27	5,613.27	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	5,307.91	5,307.91	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	5,597.67	5,597.67	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	5,440.94	5,440.94	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	5,600.34	5,600.34	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	5,261.34	5,261.34	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	5,683.74	5,683.74	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	5,983.09	5,983.09	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	6,018.25	6,018.25	0.00	0.00	
	Security Subtotal			69,256.67	69,256.67	0.00	0.00	
FNMA P745336 05%2036								
	Prin Payment	03/25/11	03/25/11	4,566.49	4,566.49	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	3,955.41	3,955.41	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	3,333.30	3,333.30	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	3,282.10	3,282.10	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	3,705.86	3,705.86	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	3,547.35	3,547.35	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	4,354.71	4,354.71	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	4,230.60	4,230.60	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	8,880.62	8,880.62	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	9,717.27	9,717.27	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	8,286.65	8,286.65	0.00	0.00	
	Security Subtotal			57,860.36	57,860.36	0.00	0.00	
Noncovered Short Term Capital Gains and Losses Subtotal								
				145,775.14	145,775.14	0.00	0.00	
NET SHORT TERM CAPITAL GAINS AND LOSSES								
				145,775.14	145,775.14	0.00	0.00	



THE FREDERICK E AND JULIA G NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4006 Supplemental Annual Statement Summary

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
OTHER TRANSACTIONS							
FNMA PAE0395 04 50%2040 131000.0000 Sale	CUSIP Number 12/20/10	31419ANM5 10/20/11	121,340.02	115,084.33			
FNMA PAE5463 04%2040 212000.0000 Sale	CUSIP Number 11/18/10	31419GB94 02/11/11	201,989.42	211,909.99			
Other Transactions Subtotal			323,329.44	326,994.32	0.00	(3,664)	
TOTAL SALES PROCEEDS FOR CAPITAL GAINS AND LOSSES							
TOTAL REPORTED SALES PROCEEDS							
Total cost basis			472,769				
Net gain/(loss)			(3,664)				



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4007

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES							
COVERED TRANSACTIONS							
CHINA UNICOM HONG KONG LTD	CUSIP Number	16945R104					
241.0000 Sale	08/22/11	09/15/11	5,384.83	4,181.76	0.00	1,203.07	
ICICI BANK LTD SPD ADR	CUSIP Number	45104G104					
257.0000 Sale	06/02/11	09/15/11	9,682.13	12,018.55	0.00	(2,336.42)	
TECK RESOURCES LTD CLS B	CUSIP Number	878742204					
54.0000 Sale	03/16/11	09/15/11	2,190.20	2,923.91	0.00	(733.71)	
TAIWAN S MANUFACTURING ADR	CUSIP Number	874039100					
1096.0000 Sale	03/22/11	09/15/11	13,338.06	13,019.38	0.00	318.68	
600.0000 Sale	04/12/11	09/15/11	7,301.86	7,308.36	0.00	(6.50)	
Security Subtotal			20,639.92	20,327.74	0.00	312.18	
ROY DUT SHELL PLC A LON	CUSIP Number	G7690A100					
.07 GBP PAR ORDINARY	08/02/11	09/16/11	2,807.07	3,059.31	0.00	(252.24)	
84.0000 Sale							
WANT WANT CHINA HOLDINGS	CUSIP Number	G9431R103					
.02 USD PAR ORDINARY	04/18/11	09/16/11	12,487.77	12,122.00	0.00	365.77	
13393.0000 Sale							



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4007

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SANDS CHINA LTD COM NPV PAR ORDINARY	CUSIP Number	G7800X107					
5382.0000 Sale	01/20/11	09/16/11	15,535.43	13,668.13	0.00	1,867.30	
1332.0000 Sale	01/21/11	09/16/11	3,844.89	3,292.17	0.00	552.72	
Security Subtotal			19,380.32	16,960.30	0.00	2,420.02	
SWISS RE AG NAMEN-AKT. .1 CHF PAR ORDINARY	CUSIP Number	H8431B109					
312.0000 Sale	07/19/11	09/16/11	14,403.30	16,835.27	0.00	(2,431.97)	
CANON INC 7751 JPY PAR ORDINARY	CUSIP Number	J05124144					
308.0000 Sale	08/12/11	09/16/11	13,359.75	14,463.13	0.00	(1,103.38)	
25.0000 Sale	08/24/11	09/16/11	1,084.39	1,186.72	0.00	(102.33)	
66.0000 Sale	08/25/11	09/16/11	2,862.82	3,116.35	0.00	(253.53)	
Security Subtotal			17,306.96	18,766.20	0.00	(1,459.24)	
ERICSSON LM 2.5SEK PAR ORD CL "B"	CUSIP Number	W26049119					
893.0000 Sale	08/11/11	09/16/11	9,600.37	10,089.11	0.00	(488.74)	
448.0000 Sale	08/23/11	09/16/11	4,816.32	4,685.36	0.00	130.96	
Security Subtotal			14,416.69	14,774.47	0.00	(357.78)	
SAMSUNG ELEC GDS REGS NV 5000.USD PAR ORDINARY	CUSIP Number	796050201					
38.0000 Sale	04/14/11	09/15/11	9,234.01	11,031.13	0.00	(1,797.12)	
INTERNATIONAL POWER PLC GBP PAR ORDINARY	CUSIP Number	G4890M109					
3080.0000 Sale	07/28/11	09/16/11	16,307.00	15,560.47	0.00	746.53	
1194.0000 Sale	08/02/11	09/16/11	6,321.61	5,932.87	0.00	388.74	
Security Subtotal			22,628.61	21,493.34	0.00	1,135.27	
BNP PARIBAS 2.EUR PAR ORDINARY	CUSIP Number	F1058Q238					
52.0000 Sale	02/25/11	09/16/11	2,277.32	4,027.05	0.00	(1,749.73)	
KONINKLIJKE KPN NV FN .24EUR PAR ORDINARY	CUSIP Number	N4297B146					
264.0000 Sale	06/28/11	09/16/11	3,449.63	3,726.84	0.00	(277.21)	



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PUBLICIS GROUPE		CUSIP Number	F7607Z165					
.4EUR PAR ORDINARY		01/31/11	09/16/11	11,397.94	13,326.51	0.00	(1,928.57)	
259 0000 Sale								
RIO TINTO PLC FN		CUSIP Number	G75754104					
GBP PAR ORDINARY		04/12/11	09/16/11	16,148.38	20,079.52	0.00	(3,931.14)	
279 0000 Sale		06/28/11	09/16/11	4,456.73	5,401.24	0.00	(944.51)	
77 0000 Sale				20,605.11	25,480.76	0.00	(4,875.65)	
Security Subtotal								
ING GROEP N.V. (NL)		CUSIP Number	N4578E413					
.24EUR PAR ORDINARY		02/25/11	09/16/11	2,469.63	4,223.32	0.00	(1,753.69)	
342 0000 Sale								
GLORY LTD		CUSIP Number	J17304130					
JPY PAR ORDINARY		03/17/11	09/16/11	5,760.80	5,205.64	0.00	555.16	
262.0000 Sale								
HONDA MOTORS LTD 7267		CUSIP Number	J22302111					
JPY PAR ORDINARY		03/17/11	09/16/11	17,975.67	21,859.40	0.00	(3,883.73)	
572.0000 Sale								
KONICA MINOLTA 4902		CUSIP Number	J36060119					
50.JPY PAR ORDINARY		04/12/11	08/15/11	13,686.98	16,394.34	0.00	(2,707.36)	
1996 0000 Sale								
BAYERISCHE MOTOREN WERK		CUSIP Number	D12096109					
1.EUR PAR ORDINARY		06/28/11	09/15/11	1,971.72	2,484.50	0.00	(512.78)	
25.0000 Sale								
BP PLC		CUSIP Number	G12793108					
GBP PAR ORDINARY		03/22/11	09/16/11	4,056.72	4,717.93	0.00	(661.21)	
620 0000 Sale								
WESTPAC BANKING CORP FN		CUSIP Number	Q97417101					
AUD PAR ORDINARY		02/28/11	09/16/11	4,039.25	4,768.59	0.00	(729.34)	
198.0000 Sale								
SCHNEIDER ELECTRIC SA		CUSIP Number	F86921107					
8.EUR PAR ORDINARY		07/14/11	09/16/11	3,331.35	4,240.40	0.00	(909.05)	
56 0000 Sale								



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Covered Short Term Capital Gains and Losses Subtotal								
				241,583.93	264,949.26	0.00	(23,365.33)	
NONCOVERED TRANSACTIONS								
BANKERS PETROLEUM LTD 1422.0000 Sale	CUSIP Number 066286303 10/27/10	09/15/11		6,597.95	9,754.50	0.00	(3,156.55)	
ESPRIT HOLDINGS LTD .1HKD PAR ORDINARY 2224.0000 Sale	CUSIP Number G3122U145 05/06/10	01/31/11		10,532.02	14,974.95	0.00	(4,442.93)	
CHINA PETROLEUM & CHEMIC 1.HKD PAR ORDINARY 16919.0000 Sale	CUSIP Number Y15010104 10/15/10	06/28/11		15,817.27	16,494.39	0.00	(677.12)	
SONOVA HOLDING AG .05CHF PAR ORDINARY 90.0000 Sale	CUSIP Number H8024W106 10/12/10	09/16/11		8,008.94	11,129.63	0.00	(3,120.69)	
ACER INC GDR REG S NEW 10.USD PAR ORDINARY 1449.0000 Sale	CUSIP Number 004434205 07/26/10	04/14/11		13,841.88	18,804.25	0.00	(4,962.37)	
TELECOM ITALIA SPA EUR PAR ORDINARY 7743.0000 Sale	CUSIP Number T92778108 09/24/10	09/16/11		8,424.11	10,803.69	0.00	(2,379.58)	
ENERGIAS DE PORTUGAL SA 1.EUR PAR ORDINARY 1342.0000 Sale	CUSIP Number X67925119 10/14/10	09/16/11		4,389.41	5,015.59	0.00	(626.18)	
NUFARM LTD AUD PAR ORDINARY 1138.0000 Sale	CUSIP Number Q7007B105 10/15/10	09/16/11		4,985.61	4,769.89	0.00	215.72	
BP PLC GBP PAR ORDINARY 956.0000 Sale	CUSIP Number G12793108 10/22/10	09/16/11		6,255.18	6,495.54	0.00	(240.36)	



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	LAWSON, INC. #2651	CUSIP Number	J3871L103					
	JPY PAR ORDINARY	12/08/10	09/16/11	7,728.47	6,216.44	0.00	1,512.03	
	138.0000 Sale							
	TOKYO GAS CO LTD 9531 FN	CUSIP Number	J87000105					
	JPY PAR ORDINARY	10/25/10	09/16/11	5,499.07	5,634.81	0.00	(135.74)	
	1220.0000 Sale							
	WESTPAC BANKING CORP FN	CUSIP Number	Q97417101					
	AUD PAR ORDINARY	12/15/10	09/16/11	14,606.55	16,500.87	0.00	(1,894.32)	
	716.0000 Sale							
	Noncovered Short Term Capital Gains and Losses Subtotal			106,686.46	126,594.55	0.00	(19,908.09)	
	NET SHORT TERM CAPITAL GAINS AND LOSSES			348,270.39	391,543.81	0.00	(43,273.42)	
LONG TERM CAPITAL GAINS AND LOSSES								
NONCOVERED TRANSACTIONS								
	BANCO SANTANDER BRZL SA	CUSIP Number	05967A107					
	AMERICAN DEPOSITARY SHARES							
	REPRESENTING 1 ORDINARY							
	813.0000 Sale	12/21/09	09/15/11	7,291.08	11,052.49	0.00	(3,761.41)	
	416.0000 Sale	02/11/10	09/15/11	3,730.75	4,981.27	0.00	(1,250.52)	
	Security Subtotal			11,021.83	16,033.76	0.00	(5,011.93)	
	CHINA UNICOM HONG KONG LTD	CUSIP Number	16945R104					
	442.0000 Sale	10/29/08	09/15/11	9,875.90	5,803.86	0.00	4,072.04	
	HDFC BANK LTD ADR	CUSIP Number	40415F101					
	93.0000 Sale	08/26/09	02/25/11	13,594.29	9,158.67	0.00	4,435.62	
	KDDI CORP SHS	CUSIP Number	48667L106					
	648.0000 Sale	04/23/10	09/15/11	13,037.51	7,990.00	0.00	5,047.51	
	KEPPEL LTD SPONS ADR	CUSIP Number	492051305					
	1414.0000 Sale	03/23/09	03/17/11	25,176.21	8,956.57	0.00	16,219.64	



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SUMITOMO MITSUI-UNSPONS ADR	CUSIP Number	86562M209					
1305.0000 Sale	01/31/08	09/15/11	7,177.36	20,775.60	0.00	(13,598.24)	
395.0000 Sale	04/30/08	09/15/11	2,172.45	6,809.40	0.00	(4,636.95)	
460.0000 Sale	10/03/08	09/15/11	2,529.95	5,586.40	0.00	(3,056.45)	
531.0000 Sale	03/03/09	09/15/11	2,920.44	3,128.75	0.00	(208.31)	
299.0000 Sale	11/30/09	09/15/11	1,644.48	1,961.11	0.00	(316.63)	
Security Subtotal			16,444.68	38,261.26	0.00	(21,816.58)	
TECK RESOURCES LTD CLS B	CUSIP Number	878742204					
334.0000 Sale	01/15/10	09/15/11	13,546.78	13,352.75	0.00	194.03	
ROY DUT SHELL PLC A LON .07 GBP PAR ORDINARY	CUSIP Number	G7690A100					
75.0000 Sale	10/29/08	09/16/11	2,506.30	1,947.12	0.00	559.18	
240.0000 Sale	12/16/08	09/16/11	8,020.18	6,526.83	0.00	1,493.35	
442.0000 Sale	05/22/09	09/16/11	14,770.50	11,464.33	0.00	3,306.17	
310.0000 Sale	10/05/09	09/16/11	10,359.40	8,651.70	0.00	1,707.70	
123.0000 Sale	10/20/09	09/16/11	4,110.35	3,860.64	0.00	249.71	
Security Subtotal			39,766.73	32,450.62	0.00	7,316.11	
VODAFONE GROUP PLC .11GBP PAR ORDINARY	CUSIP Number	G93882135					
162.0000 Sale	04/16/08	09/16/11	419.89	493.46	0.00	(73.57)	
3805.0000 Sale	10/30/08	09/16/11	9,862.42	7,709.64	0.00	2,152.78	
3570.0000 Sale	11/30/09	09/16/11	9,253.30	8,156.32	0.00	1,096.98	
2084.0000 Sale	12/17/09	09/16/11	5,401.66	4,752.77	0.00	648.89	
Security Subtotal			24,937.27	21,112.19	0.00	3,825.08	
NESTLE SA CHAM UND VEVE	CUSIP Number	H57312649					
142.0000 Sale	02/01/08	04/15/11	8,559.17	6,394.64	0.00	2,164.53	
621.0000 Sale	02/01/08	09/16/11	34,657.99	27,965.28	0.00	6,692.71	
Security Subtotal			43,217.16	34,359.92	0.00	8,857.24	
WPP PLC PAR ORDINARY	CUSIP Number	G9787K108					
713.0000 Sale	02/01/08	01/20/11	9,031.83	8,796.64	0.00	235.19	
874.0000 Sale	02/01/08	01/21/11	10,937.03	10,782.98	0.00	154.05	
Security Subtotal			19,968.86	19,579.62	0.00	389.24	



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CHINA PACIFIC INSURANCE 1 CNY PAR ORDINARY	CUSIP Number	Y1505R101					
2655.0000 Sale	01/20/10	07/14/11	10,330.67	10,826.72	0.00	(496.05)	
814.0000 Sale	02/12/10	07/14/11	3,167.30	3,387.06	0.00	(219.76)	
Security Subtotal			13,497.97	14,213.78	0.00	(715.81)	
AKZO NOBEL NV EUR 2 2.EUR PAR ORDINARY	CUSIP Number	N01803100					
426.0000 Sale	08/18/08	09/16/11	19,643.69	25,957.57	0.00	(6,313.88)	
102.0000 Sale	08/28/08	09/16/11	4,703.42	6,200.36	0.00	(1,496.94)	
Security Subtotal			24,347.11	32,157.93	0.00	(7,810.82)	
SAMSUNG ELEC GDS REGS NV 5000.USD PAR ORDINARY	CUSIP Number	796050201					
34.0000 Sale	02/01/08	08/24/11	7,765.84	7,633.01	0.00	132.83	
24.0000 Sale	02/01/08	09/15/11	5,831.99	5,388.00	0.00	443.99	
11.0000 Sale	08/31/10	09/15/11	2,673.00	2,430.04	0.00	242.96	
Security Subtotal			16,270.83	15,451.05	0.00	819.78	
RHOEN-KLINIKUM ORD 5.DEM PAR ORDINARY	CUSIP Number	D6530N119					
378.0000 Sale	04/15/10	09/16/11	8,126.31	9,908.83	0.00	(1,782.52)	
159.0000 Sale	07/15/10	09/16/11	3,418.22	3,962.32	0.00	(544.10)	
Security Subtotal			11,544.53	13,871.15	0.00	(2,326.62)	
BNP PARIBAS 2.EUR PAR ORDINARY	CUSIP Number	F1058Q238					
356.0000 Sale	02/01/08	09/16/11	15,590.80	34,961.34	0.00	(19,370.54)	
61.0000 Sale	03/20/08	09/16/11	2,671.45	5,694.70	0.00	(3,023.25)	
30.0000 Sale	11/30/09	09/16/11	1,313.83	2,508.52	0.00	(1,194.69)	
Security Subtotal			19,576.08	43,164.56	0.00	(23,588.48)	
EAST JAPAN RAILWAY 9020 JPY PAR ORDINARY	CUSIP Number	J1257M109					
184.0000 Sale	12/01/09	09/16/11	11,153.26	12,740.65	0.00	(1,587.39)	
81.0000 Sale	12/04/09	09/16/11	4,909.86	5,545.99	0.00	(636.13)	
Security Subtotal			16,063.12	18,286.64	0.00	(2,223.52)	



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CREDIT SUISSE GROUP AG .5CHF PAR ORDINARY 349.0000 Sale	CUSIP Number 02/12/10	H3698D419 09/16/11	8,833.60	15,092.44	0.00	(6,258.84)	
KONINKLIJKE KPN NV FN .24EUR PAR ORDINARY 823.0000 Sale	CUSIP Number 05/11/09	N4297B146 09/16/11	10,753.95	10,151.95	0.00	602.00	
JAPAN TOBACCO INC 2914 JPY PAR ORDINARY 5.0000 Sale	CUSIP Number 12/30/09	J27869106 09/16/11	22,684.08	17,671.30	0.00	5,012.78	
BHP BILLITON PLC GBP PAR ORDINARY 634.0000 Sale	CUSIP Number 02/01/08	G10877101 04/12/11	26,157.77	19,460.77	0.00	6,697.00	
AEON CREDIT SVC 8570 JPY PAR ORDINARY 844.0000 Sale 476.0000 Sale 343.0000 Sale	CUSIP Number 12/02/08 03/04/09 05/22/09	J0021H107 09/16/11 09/16/11 09/16/11	12,827.17 7,234.28 5,212.94	10,432.36 3,535.65 4,565.76	0.00 0.00 0.00	2,394.81 3,698.63 647.18	
Security Subtotal			25,274.39	18,533.77	0.00	6,740.62	
DEUTSCHE BOERSE AG EUR PAR ORDINARY 190.0000 Sale	CUSIP Number 09/08/09	D1882G119 09/16/11	11,613.74	15,350.09	0.00	(3,736.35)	
NOMURA RESEARCH INST4307 JPY PAR ORDINARY 560.0000 Sale	CUSIP Number 05/28/09	J5900F106 04/12/11	11,606.93	10,216.20	0.00	1,390.73	
BARCLAYS ORD GBP 0.25 .25GBP PAR ORDINARY 2851.0000 Sale 633.0000 Sale	CUSIP Number 05/20/10 07/15/10	G08036124 09/16/11 09/16/11	7,326.70 1,626.74	11,765.47 2,950.92	0.00 0.00	(4,438.77) (1,324.18)	
Security Subtotal			8,953.44	14,716.39	0.00	(5,762.95)	



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MAN SE								
EUR PAR ORDINARY								
55.0000	Sale	05/05/10	06/23/11	7,446.03	4,906.15	0.00	2,539.88	
39.0000	Sale	05/05/10	06/28/11	5,153.05	3,478.90	0.00	1,674.15	
95.0000	Sale	05/05/10	08/12/11	8,921.65	8,474.25	0.00	447.40	
	Security Subtotal			21,520.73	16,859.30	0.00	4,661.43	
L.V.M.H. EUR 0.3								
.3EUR PAR ORDINARY								
36.0000	Sale	08/25/08	01/31/11	5,651.22	3,755.74	0.00	1,895.48	
27.0000	Sale	08/25/08	08/22/11	4,169.31	2,816.80	0.00	1,352.51	
101.0000	Sale	08/25/08	09/16/11	16,184.23	10,536.92	0.00	5,647.31	
33.0000	Sale	05/06/10	09/16/11	5,287.92	3,556.76	0.00	1,731.16	
	Security Subtotal			31,292.68	20,666.22	0.00	10,626.46	
ENERGIAS DE PORTUGAL SA								
1.EUR PAR ORDINARY								
4214.0000	Sale	05/11/10	09/16/11	13,783.11	14,243.52	0.00	(460.41)	
DANONE S.A								
1.EUR PAR ORDINARY								
218.0000	Sale	10/02/08	09/16/11	13,340.23	14,941.21	0.00	(1,600.98)	
80.0000	Sale	10/29/08	09/16/11	4,895.49	4,700.02	0.00	195.47	
49.0000	Sale	05/12/10	09/16/11	2,998.50	2,687.19	0.00	311.31	
	Security Subtotal			21,234.22	22,328.42	0.00	(1,094.20)	
ING GROEP N.V. (NL)								
.24EUR PAR ORDINARY								
631.0000	Sale	09/04/09	09/16/11	4,556.51	9,400.82	0.00	(4,844.31)	
238.0000	Sale	10/05/09	09/16/11	1,718.62	3,817.71	0.00	(2,099.09)	
283.0000	Sale	10/20/09	09/16/11	2,043.57	5,201.93	0.00	(3,158.36)	
442.0000	Sale	12/11/09	09/16/11	3,191.73	4,040.25	0.00	(848.52)	
1080.0000	Sale	12/23/09	09/16/11	7,798.80	6,559.74	0.00	1,239.06	
	Security Subtotal			19,309.23	29,020.45	0.00	(9,711.22)	
GLORY LTD								
JPY PAR ORDINARY								
412.0000	Sale	04/11/08	09/16/11	9,058.96	8,789.35	0.00	269.61	



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NUFARM LTD							
AUD PAR ORDINARY							
1324.0000 Sale	06/08/10	09/16/11	5,800.46	6,205.93	0.00	(405.47)	
HUTCHISON WHAMPOA							
.25HKD PAR ORDINARY							
234.0000 Sale	08/28/09	01/26/11	2,827.62	1,737.35	0.00	1,090.27	
861.0000 Sale	08/28/09	01/27/11	10,483.33	6,392.56	0.00	4,090.77	
346.0000 Sale	08/28/09	03/17/11	3,845.70	2,568.90	0.00	1,276.80	
1000.0000 Sale	12/30/09	03/17/11	11,114.75	6,658.72	0.00	4,456.03	
Security Subtotal			28,271.40	17,357.53	0.00	10,913.87	
KONICA MINOLTA 4902							
50.JPY PAR ORDINARY							
1351.0000 Sale	05/21/10	08/15/11	9,264.07	15,190.83	0.00	(5,926.76)	
LINDE AG 50 DM FN							
EUR PAR ORDINARY							
163.0000 Sale	02/01/08	09/16/11	23,170.91	21,472.58	0.00	1,698.33	
SANOFI							
2.EUR PAR ORDINARY							
277.0000 Sale	01/15/10	09/16/11	18,390.84	22,897.39	0.00	(4,506.55)	
57.0000 Sale	06/07/10	09/16/11	3,784.40	3,276.74	0.00	507.66	
Security Subtotal			22,175.24	26,174.13	0.00	(3,998.89)	
HSBC HOLDINGS PLC							
.5USD PAR ORDINARY							
2960.0000 Sale	04/17/09	09/16/11	24,641.60	21,593.21	0.00	3,048.39	
454.0000 Sale	06/10/09	09/16/11	3,779.50	4,000.65	0.00	(221.15)	
Security Subtotal			28,421.10	25,593.86	0.00	2,827.24	
SIEMENS AG GERM							
EUR PAR ORDINARY							
148.0000 Sale	02/01/08	09/16/11	14,453.22	19,320.69	0.00	(4,867.47)	
72.0000 Sale	08/18/08	09/16/11	7,031.30	8,095.34	0.00	(1,064.04)	
25.0000 Sale	12/29/09	09/16/11	2,441.43	2,348.91	0.00	92.52	
Security Subtotal			23,925.95	29,764.94	0.00	(5,838.99)	



Bank of America Corporation

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34-1881601
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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
	BAYERISCHE MOTOREN WERK							
	1.EUR PAR ORDINARY							
244.0000	Sale	CUSIP Number 05/05/10	D12096109 09/15/11	19,243.90	11,518.30	0.00	7,725.60	
	BP PLC							
	GBP PAR ORDINARY							
461.0000	Sale	CUSIP Number 07/22/10	G12793108 08/23/11	2,986.36	2,829.80	0.00	156.56	
1936.0000	Sale	07/22/10	09/16/11	12,667.40	11,883.94	0.00	783.46	
	Security Subtotal			15,653.76	14,713.74	0.00	940.02	
	LAWSON INC. #2651							
	JPY PAR ORDINARY							
406.0000	Sale	CUSIP Number 05/06/10	J3871L103 09/16/11	22,737.36	17,970.29	0.00	4,767.07	
	ROCHE HOLDINGS GENUSH FN							
	CHF PAR ORDINARY							
162.0000	Sale	CUSIP Number 02/01/08	H69293217 09/16/11	25,396.70	29,615.81	0.00	(4,219.11)	
41.0000	Sale	12/11/09	09/16/11	6,427.57	6,714.33	0.00	(286.76)	
	Security Subtotal			31,824.27	36,330.14	0.00	(4,505.87)	
	MITSUBISHI CRP 8058 FN							
	50.JPY PAR ORDINARY							
64.0000	Sale	CUSIP Number 04/14/08	J43830116 09/16/11	1,466.62	2,192.10	0.00	(725.48)	
362.0000	Sale	12/02/08	09/16/11	8,295.58	4,416.24	0.00	3,879.34	
	Security Subtotal			9,762.20	6,608.34	0.00	3,153.86	
	SANTEN PHARMACEUTCL 4536							
	JPY PAR ORDINARY							
246.0000	Sale	CUSIP Number 03/20/09	J68467109 09/16/11	10,007.84	6,605.89	0.00	3,401.95	
233.0000	Sale	08/28/09	09/16/11	9,478.97	7,747.32	0.00	1,731.65	
77.0000	Sale	08/31/09	09/16/11	3,132.54	2,593.54	0.00	539.00	
	Security Subtotal			22,619.35	16,946.75	0.00	5,672.60	
	TOKYO GAS CO LTD 9531 FN							
	JPY PAR ORDINARY							
4130.0000	Sale	CUSIP Number 12/22/09	J87000105 09/16/11	18,615.67	16,399.19	0.00	2,216.48	



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ILUKA RESOURCES LIMITED								
AUD PAR ORDINARY								
645.0000	Sale	08/28/09	04/29/11	8,880.10	2,168.11	0.00	6,711.99	
934.0000	Sale	08/28/09	09/16/11	14,740.45	3,139.55	0.00	11,600.90	
1063.0000	Sale	08/28/09	09/16/11	16,776.35	3,573.18	0.00	13,203.17	
	Security Subtotal			40,396.90	8,880.84	0.00	31,516.06	
SCHNEIDER ELECTRIC SA								
8.EUR PAR ORDINARY								
256.0000	Sale	02/01/08	09/16/11	15,228.97	14,945.26	0.00	283.71	
18.0000	Sale	05/29/09	09/16/11	1,070.78	666.27	0.00	404.51	
	Security Subtotal			16,299.75	15,611.53	0.00	688.22	
	Noncovered Long Term Capital Gains and Losses Subtotal			912,145.98	864,043.42	0.00	48,102.56	
	NET LONG TERM CAPITAL GAINS AND LOSSES			912,145.98	864,043.42	0.00	48,102.56	

OTHER TRANSACTIONS

HUTCHISON WHAMPOA								
100.0000	Sale	03/03/11	03/21/11	0.00	N/A	0.00	N/A	
	Other Transactions Subtotal			0.00		0.00		
	TOTAL CAPITAL GAINS AND LOSSES			1,260,416.37				
	TOTAL REPORTED SALES PROCEEDS			1,260,416.37				

N/A Results which cannot be calculated because of insufficient data in the Capital Gain (or Loss) Column and are not included in the Realized Capital Gain and Loss summary



Merrill Lynch
Bank of America Corporation

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2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY

COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
(23,365.33)	(19,908.09)	0.00	48,102.56



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Bank of America Corporation

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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
COVERED TRANSACTIONS								
ALEXANDRIA REAL EST EQTS REIT								
		CUSIP Number	015271109					
1.0000	Sale	11/14/11	12/14/11	64.31	66.76	2.45 (W)	0.00	
AMERICAN ASSETS TR INC COM								
		CUSIP Number	024013104					
3.0000	Sale	01/13/11	10/17/11	55.19	64.13	0.00	(8.94)	
71.0000	Sale	01/13/11	11/28/11	1,434.68	1,517.69	0.00	(83.01)	
1.0000	Sale	01/13/11	12/14/11	19.93	21.38	0.00	(1.45)	
	Security Subtotal			1,509.80	1,603.20	0.00	(93.40)	
PROLOGIS INC								
		CUSIP Number	74340W103					
	Cash/Lieu	05/25/11	06/20/11	21.48	23.11	0.00	(1.63)	
12.0000	Sale	02/14/11	09/16/11	334.49	415.70	0.00	(81.21)	
25.0000	Sale	02/14/11	09/20/11	707.96	866.04	0.00	(158.08)	
84.0000	Sale	03/07/11	09/20/11	2,378.77	2,974.34	0.00	(595.57)	
5.0000	Sale	03/07/11	10/17/11	127.69	177.04	49.35 (W)	0.00	
9.0000	Sale	10/31/11	10/31/11	272.49	318.68	46.19 (W)	0.00	
5.0000	Sale	03/14/11	10/31/11	151.38	192.44	41.06 (WY)	0.00	
69.0000	Sale	05/20/11	10/31/11	2,089.12	2,455.79	366.67 (W)	0.00	
31.0000	Sale	05/20/11	11/14/11	865.03	1,103.32	238.29 (W)	0.00	
30.0000	Sale	05/22/11	11/14/11	837.13	1,022.64	185.51 (WY)	0.00	
9.0000	Sale	03/07/11	11/14/11	251.13	303.75	52.62 (WY)	0.00	



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PROLOGIS INC	CUSIP Number	74340W103					
5.0000 Sale	03/16/11	11/14/11	139.52	184.93	45.41 (WY)	0.00	
2.0000 Sale	03/07/11	12/14/11	53.89	69.24	15.35 (WY)	0.00	
Security Subtotal			8,230.08	10,107.02	1,040.45	(836.49)	
BRE PPTYS INC MARYLAND A REIT	CUSIP Number	05564E106					
2.0000 Sale	10/19/11	12/14/11	94.35	93.35	0.00	1.00	
BROOKFIELD OFFICE PROPERTIES INC	CUSIP Number	112900105					
135.0000 Sale	04/29/11	05/16/11	2,585.20	2,660.66	0.00	(75.46)	
2.0000 Sale	06/24/11	07/14/11	38.99	36.75	0.00	2.24	
122.0000 Sale	06/24/11	08/30/11	2,025.21	2,241.69	0.00	(216.48)	
15.0000 Sale	06/24/11	12/14/11	223.49	275.62	52.13 (W)	0.00	
Security Subtotal			4,872.89	5,214.72	52.13	(289.70)	
BOSTON PPTYS INC REIT	CUSIP Number	101121101					
21.0000 Sale	01/13/11	10/20/11	1,909.47	1,827.33	0.00	82.14	
1.0000 Sale	01/13/11	12/14/11	93.44	87.02	0.00	6.42	
Security Subtotal			2,002.91	1,914.35	0.00	88.56	
BIOMED REALTY TR INC	CUSIP Number	09063H107					
128.0000 Sale	02/24/11	04/08/11	2,344.91	2,167.97	0.00	176.94	
20.0000 Sale	02/24/11	06/24/11	374.85	338.75	0.00	36.10	
148.0000 Sale	03/07/11	06/24/11	2,773.94	2,570.42	0.00	203.52	
110.0000 Sale	04/01/11	06/24/11	2,061.72	2,079.81	0.00	(18.09)	
2.0000 Sale	09/08/11	10/17/11	34.37	36.39	2.02 (W)	0.00	
Security Subtotal			7,589.79	7,193.34	2.02	398.47	
COLONIAL PPTYS T SBI ALA REIT	CUSIP Number	195872106					
7.0000 Sale	09/08/11	12/14/11	134.11	148.79	0.00	(14.68)	
CBL & ASSOC PPTYS INC REIT	CUSIP Number	124830100					
2.0000 Sale	12/02/11	12/14/11	29.43	28.78	0.00	0.65	



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CANADIAN RE INVT TR	CUSIP Number	13650J104					
2.0000 Sale	09/02/11	10/17/11	67.40	70.12	0.00	(2.72)	
67.0000 Sale	09/02/11	11/14/11	2,312.02	2,348.96	0.00	(36.94)	
64.0000 Sale	09/02/11	12/15/11	2,177.28	2,243.79	0.00	(66.51)	
Security Subtotal			4,556.70	4,662.87	0.00	(106.17)	
DUKE REALTY CORP REIT	CUSIP Number	264411505					
194.0000 Sale	01/04/11	02/24/11	2,539.57	2,443.82	0.00	95.75	
DIGITAL RLTY TR INC	CUSIP Number	253868103					
1.0000 Sale	10/06/11	10/17/11	56.56	55.81	0.00	0.75	
49.0000 Sale	10/06/11	11/23/11	3,036.61	2,734.58	0.00	302.03	
34.0000 Sale	10/06/11	11/29/11	2,142.58	1,897.46	0.00	245.12	
24.0000 Sale	10/06/11	12/05/11	1,544.73	1,339.38	0.00	205.35	
7.0000 Sale	10/11/11	12/05/11	450.55	391.21	0.00	59.34	
Security Subtotal			7,231.03	6,418.44	0.00	812.59	
DOUGLAS EMMETT INC	CUSIP Number	25960P109					
3.0000 Sale	11/28/11	12/14/11	52.88	52.02	0.00	0.86	
DCT INDUSTRIAL TRUST INC	CUSIP Number	233153105					
484.0000 Sale	07/25/11	10/07/11	1,966.94	2,671.15	704.21 (W)	0.00	
45.0000 Sale	07/29/11	10/07/11	182.88	241.64	58.76 (W)	0.00	
24.0000 Sale	07/25/11	12/14/11	110.39	141.29	0.00 (Y)	(30.90)	
Security Subtotal			2,260.21	3,054.08	762.97	(30.90)	
DUNDEE REAL ESTATE INVT UNIT SER A	CUSIP Number	265270207					
7.0000 Sale	02/08/11	08/29/11	230.15	214.36	0.00	15.79	
6.0000 Sale	02/08/11	10/17/11	186.12	183.73	0.00	2.39	
Security Subtotal			416.27	398.09	0.00	18.18	
DDR CORP COM	CUSIP Number	23317H102					
46.0000 Sale	01/06/11	11/14/11	537.89	624.95	0.00	(87.06)	
38.0000 Sale	01/06/11	12/12/11	439.18	516.26	0.00	(77.08)	
150.0000 Sale	02/07/11	12/12/11	1,733.61	2,146.04	0.00	(412.43)	
Security Subtotal			2,710.68	3,287.25	0.00	(576.57)	



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ESSEX PPTY TR INC REIT	COM	CUSIP Number	297178105					
1.0000	Sale	10/19/11	12/14/11	132.93	133.35	0.42 (W)	0.00	
EXTRA SPACE STORAGE INC	COM	CUSIP Number	30225T102					
3.0000	Sale	11/23/11	12/14/11	69.20	67.26	0.00	1.94	
EQTY LIFESTYLES PPTYS INC	COM	CUSIP Number	29472R108					
42.0000	Sale	06/03/11	06/28/11	2,612.62	2,612.89	0.00	(0.27)	
1.0000	Sale	08/22/11	10/17/11	62.84	61.83	0.00	1.01	
3.0000	Sale	08/22/11	12/14/11	187.22	185.48	0.00	1.74	
	Security Subtotal			2,862.68	2,860.20	0.00	2.48	
EDUCATION REALTY TR INC	COM	CUSIP Number	28140H104					
24.0000	Sale	10/07/11	12/14/11	221.99	214.26	0.00	7.73	
FIRST INDL REALTY TR INC REIT	COM	CUSIP Number	32054K103					
3.0000	Sale	03/24/11	07/14/11	34.82	32.88	0.00	1.94	
227.0000	Sale	03/24/11	07/29/11	2,679.00	2,487.92	0.00	191.08	
194.0000	Sale	04/01/11	07/29/11	2,289.54	2,339.37	49.83 (W)	0.00	
213.0000	Sale	06/03/11	07/29/11	2,513.77	2,475.95	0.00	37.82	
141.0000	Sale	06/17/11	07/29/11	1,664.06	1,533.95	0.00	130.11	
	Security Subtotal			9,181.19	8,870.07	49.83	360.95	
FDL R INV TR SBI NEW MD REIT	COM	CUSIP Number	313747206					
32.0000	Sale	04/11/11	07/25/11	2,858.25	2,604.80	0.00	253.45	
30.0000	Sale	04/18/11	07/25/11	2,679.62	2,490.14	0.00	189.48	
30.0000	Sale	05/23/11	08/08/11	2,357.66	2,545.77	188.11 (W)	0.00	
21.0000	Sale	07/29/11	08/08/11	1,650.37	1,816.98	0.00	(166.61)	
30.0000	Sale	05/23/11	08/09/11	2,330.91	2,783.80	0.00 (Y)	(452.89)	
28.0000	Sale	07/29/11	08/09/11	2,175.52	2,422.65	0.00	(247.13)	
1.0000	Sale	09/23/11	12/14/11	89.48	84.10	0.00	5.38	
	Security Subtotal			14,141.81	14,748.24	188.11	(418.32)	
FOREST CITY ENTRPRS CL A	COM	CUSIP Number	345550107					
122.0000	Sale	04/18/11	12/20/11	1,423.72	2,216.01	0.00	(792.29)	



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HOME PROPERTIES INC								
	REIT	CUSIP Number	437306103					
2 0000	Sale	04/06/11	07/14/11	127.05	119.71	0.00	7.34	
22 0000	Sale	04/06/11	08/18/11	1,360.05	1,316.84	0.00	43.21	
19 0000	Sale	04/06/11	10/19/11	1,032.69	1,137.28	0.00	(104.59)	
18 0000	Sale	06/03/11	10/19/11	978.34	1,076.99	0.00	(98.65)	
32 0000	Sale	06/03/11	10/20/11	1,750.58	1,914.65	0.00	(164.07)	
38 0000	Sale	06/03/11	10/24/11	2,147.40	2,273.65	0.00	(126.25)	
1 0000	Sale	06/24/11	10/24/11	56.52	59.41	0.00	(2.89)	
40 0000	Sale	06/24/11	10/27/11	2,426.57	2,376.45	0.00	50.12	
	Security Subtotal			9,879.20	10,274.98	0.00	(395.78)	
HOST HOTELS & RESORTS								
	REIT	CUSIP Number	44107P104					
119 0000	Sale	03/18/11	08/30/11	1,378.00	2,085.51	0.00	(707.51)	
86 0000	Sale	03/24/11	08/30/11	995.87	1,521.89	0.00	(526.02)	
53 0000	Sale	05/04/11	08/30/11	613.74	900.75	0.00	(287.01)	
3 0000	Sale	05/04/11	10/17/11	35.99	50.99	15.00 (W)	0.00	
	Security Subtotal			3,023.60	4,559.14	15.00	(1,520.54)	
HCP INC								
	INC	CUSIP Number	40414L109					
5 0000	Sale	08/17/11	10/17/11	179.64	173.04	0.00	6.60	
131 0000	Sale	08/17/11	10/19/11	4,790.60	4,533.53	0.00	257.07	
21 0000	Sale	08/18/11	10/19/11	767.96	699.05	0.00	68.91	
65 0000	Sale	08/18/11	10/20/11	2,399.20	2,163.74	0.00	235.46	
55 0000	Sale	08/18/11	10/27/11	2,183.60	1,830.85	0.00	352.75	
5 0000	Sale	08/19/11	10/27/11	198.51	167.13	0.00	31.38	
24 0000	Sale	08/19/11	12/14/11	926.86	802.22	0.00	124.64	
	Security Subtotal			11,446.37	10,369.56	0.00	1,076.81	
H R REAL EST INVST TR								
	STPL	CUSIP Number	404428203					
119 0000	Sale	02/15/11	04/26/11	2,672.69	2,541.84	0.00	130.85	
1 0000	Sale	02/28/11	04/26/11	22.46	21.88	0.00	0.58	
118 0000	Sale	02/28/11	05/05/11	2,702.39	2,581.25	0.00	121.14	
	Security Subtotal			5,397.54	5,144.97	0.00	252.57	



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HEALTH CARE REIT INC COM							
	CUSIP Number	42217K106					
52.0000 Sale	03/02/11	04/01/11	2,724.08	2,669.98	0.00	54.10	
46.0000 Sale	03/02/11	05/10/11	2,367.75	2,361.91	0.00	5.84	
52.0000 Sale	03/02/11	05/16/11	2,643.81	2,669.98	0.00	(26.17)	
Security Subtotal			7,735.64	7,701.87	0.00	33.77	
KILROY REALTY CORP							
	CUSIP Number	49427F108					
1.0000 Sale	04/06/11	07/14/11	39.21	39.25	0.00	(0.04)	
4.0000 Sale	04/06/11	10/17/11	131.51	157.00	0.00	(25.49)	
5.0000 Sale	04/06/11	12/14/11	178.64	196.25	0.00	(17.61)	
Security Subtotal			349.36	392.50	0.00	(43.14)	
KIMCO REALTY CORP MD COM							
	CUSIP Number	49446R109					
12.0000 Sale	06/17/11	10/17/11	180.47	210.26	0.00	(29.79)	
431.0000 Sale	06/17/11	11/14/11	6,880.65	7,551.81	0.00	(671.16)	
92.0000 Sale	07/08/11	11/14/11	1,468.73	1,791.78	0.00	(323.05)	
2.0000 Sale	07/08/11	12/14/11	30.93	38.95	8.02 (W)	0.00	
Security Subtotal			8,560.78	9,592.80	8.02	(1,024.00)	
MACERICH CO							
	CUSIP Number	554382101					
50.0000 Sale	05/19/11	05/20/11	2,604.71	2,615.73	11.02 (W)	0.00	
50.0000 Sale	05/22/11	07/08/11	2,807.59	2,588.90	0.00 (Y)	218.69	
9.0000 Sale	05/23/11	07/08/11	505.37	464.02	0.00	41.35	
2.0000 Sale	05/23/11	07/14/11	106.01	103.11	0.00	2.90	
40.0000 Sale	05/23/11	07/20/11	2,183.66	2,062.30	0.00	121.36	
6.0000 Sale	05/25/11	07/20/11	327.56	311.08	0.00	16.48	
43.0000 Sale	05/25/11	07/25/11	2,338.84	2,229.44	0.00	109.40	
2.0000 Sale	06/03/11	07/25/11	108.79	103.88	0.00	4.91	
48.0000 Sale	06/03/11	10/06/11	2,023.13	2,493.09	0.00	(469.96)	
99.0000 Sale	06/07/11	10/06/11	4,172.73	5,221.62	0.00	(1,048.89)	
Security Subtotal			17,178.39	18,193.17	11.02	(1,003.76)	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MACK CALI REALTY CORP							
REIT	CUSIP Number	554489104					
69.0000 Sale	01/13/11	05/16/11	2,377.88	2,317.31	0.00	60.57	
6.0000 Sale	01/13/11	05/17/11	204.37	201.51	0.00	2.86	
69.0000 Sale	02/02/11	05/17/11	2,350.36	2,385.33	0.00	(34.97)	
77.0000 Sale	02/02/11	05/19/11	2,663.56	2,661.89	0.00	1.67	
Security Subtotal			7,596.17	7,566.04	0.00	30.13	
PUBLIC STORAGE \$0.10							
REIT	CUSIP Number	74460D109					
15.0000 Sale	01/21/11	06/24/11	1,664.51	1,577.53	0.00	86.98	
2.0000 Sale	01/24/11	06/24/11	221.94	209.71	0.00	12.23	
23.0000 Sale	01/24/11	06/29/11	2,610.70	2,411.68	0.00	199.02	
1.0000 Sale	10/06/11	12/14/11	126.75	110.80	0.00	15.95	
Security Subtotal			4,623.90	4,309.72	0.00	314.18	
REGENCY CENTERS CORP							
REIT	CUSIP Number	758849103					
1.0000 Sale	07/08/11	10/17/11	35.13	47.01	11.88 (W)	0.00	
39.0000 Sale	07/08/11	11/21/11	1,400.72	1,833.56	432.84 (W)	0.00	
3.0000 Sale	07/08/11	12/14/11	105.68	141.04	35.36 (W)	0.00	
Security Subtotal			1,541.53	2,021.61	480.08	0.00	
SUNSTONE HOTEL INVS INC							
REIT	CUSIP Number	867892101					
219.0000 Sale	01/04/11	09/16/11	1,288.47	2,209.38	0.00	(920.91)	
TAUBMAN CENTERS INC COM							
REITS-REGIONAL MALLS	CUSIP Number	876664103					
1.0000 Sale	10/06/11	10/17/11	52.76	52.89	0.13 (W)	0.00	
47.0000 Sale	10/06/11	12/05/11	2,896.45	2,485.83	0.00	410.62	
2.0000 Sale	10/06/11	12/14/11	121.83	105.78	0.00	16.05	
Security Subtotal			3,071.04	2,644.50	0.13	426.67	
UDR INC							
REIT	CUSIP Number	902653104					
53.0000 Sale	01/03/11	10/03/11	1,113.16	1,261.63	0.00	(148.47)	
53.0000 Sale	01/03/11	11/23/11	1,194.59	1,261.62	0.00	(67.03)	
63.0000 Sale	01/10/11	11/23/11	1,420.00	1,427.57	0.00	(7.57)	
62.0000 Sale	01/10/11	11/29/11	1,399.56	1,404.92	0.00	(5.36)	



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Transaction	Quantity	Description	Date Acquired	Date Liquidated	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
UDR INC	27.0000	Sale	CUSIP Number	902653104					
	3.0000	Sale	01/13/11	11/29/11	609.49	614.90	0.00	(5.41)	
			01/13/11	12/14/11	70.46	68.32	0.00	2.14	
		Security Subtotal			5,807.26	6,038.96	0.00	(231.70)	
VORNADO REALTY TRUST COM REIT	7.0000	Sale	CUSIP Number	929042109					
	28.0000	Sale	04/08/11	07/14/11	647.49	612.26	0.00	35.23	
	52.0000	Sale	04/08/11	10/06/11	2,039.15	2,449.06	0.00	(409.91)	
	16.0000	Sale	04/11/11	10/06/11	3,787.01	4,586.16	0.00	(799.15)	
	25.0000	Sale	04/12/11	10/06/11	1,165.24	1,415.62	0.00	(250.38)	
	11.0000	Sale	04/12/11	10/31/11	2,093.29	2,211.90	0.00	(118.61)	
	30.0000	Sale	04/12/11	11/23/11	778.89	973.23	0.00	(194.34)	
	8.0000	Sale	04/20/11	11/23/11	2,124.26	2,735.10	0.00	(610.84)	
	20.0000	Sale	04/26/11	11/23/11	566.47	752.47	0.00	(186.00)	
	6.0000	Sale	04/26/11	11/30/11	1,481.00	1,881.18	0.00	(400.18)	
	3.0000	Sale	04/29/11	11/30/11	444.31	578.26	0.00	(133.95)	
		Security Subtotal			216.80	289.13	0.00	(72.33)	
					15,343.91	18,484.37	0.00	(3,140.46)	
GECINA EUR PAR ORDINARY	15.0000	Sale	CUSIP Number	F4268U171					
	7.0000	Sale	01/24/11	06/01/11	2,194.72	1,732.08	0.00	462.64	
	6.0000	Sale	01/27/11	06/03/11	1,008.26	808.31	0.00	199.95	
	14.0000	Sale	01/27/11	06/03/11	864.23	716.59	0.00	147.64	
	1.0000	Sale	01/27/11	08/18/11	1,571.49	1,672.05	0.00	(100.56)	
	18.0000	Sale	01/27/11	08/22/11	101.91	119.43	0.00	(17.52)	
	1.0000	Sale	02/11/11	08/22/11	1,834.46	2,220.04	0.00	(385.58)	
	19.0000	Sale	02/28/11	08/22/11	101.92	127.04	0.00	(25.12)	
	2.0000	Sale	02/28/11	08/31/11	2,128.79	2,413.71	0.00	(284.92)	
	8.0000	Sale	06/17/11	08/31/11	224.09	287.51	0.00	(63.42)	
	13.0000	Sale	07/11/11	09/09/11	822.51	1,150.05	0.00	(327.54)	
		Security Subtotal			1,336.60	1,792.35	0.00	(455.75)	
					12,188.98	13,039.16	0.00	(850.18)	
PSP SWISS PROPERTY 16.78CHF PAR ORDINARY	1.0000	Sale	CUSIP Number	H64687124					
			08/29/11	10/18/11	90.12	95.01	0.00	(4.89)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
GREAT PORTLAND ESTATES	CUSIP Number	G40712179					
GBP PAR ORDINARY 269.0000 Sale	07/15/11	10/10/11	1,476.33	1,924.62	0.00	(448.29)	
GPT GROUP	CUSIP Number	Q4252X155					
AUD PAR ORDINARY							
1019.0000 Sale	01/19/11	09/15/11	3,249.40	3,025.02	0.00	224.38	
72.0000 Sale	01/19/11	10/18/11	227.21	213.74	0.00	13.47	
3.0000 Sale	01/19/11	11/09/11	9.56	8.91	0.00	0.65	
416.0000 Sale	02/08/11	11/09/11	1,326.67	1,297.43	0.00	29.24	
125.0000 Sale	02/08/11	12/15/11	395.29	389.86	0.00	5.43	
Security Subtotal			5,208.13	4,934.96	0.00	273.17	
LINK (THE) REAL ESTATE I	CUSIP Number	Y5281M111					
HKD PAR ORDINARY							
9.0000 Sale	06/10/11	07/15/11	31.18	31.98	0.00	(0.80)	
665.0000 Sale	06/10/11	08/04/11	2,319.25	2,363.31	44.06 (W)	0.00	
69.0000 Sale	06/10/11	08/04/11	240.64	245.21	0.00	(4.57)	
18.0000 Sale	07/01/11	10/18/11	60.97	64.25	3.28 (WY)	0.00	
31.0000 Sale	07/01/11	12/15/11	112.81	110.65	0.00 (Y)	2.16	
Security Subtotal			2,764.85	2,815.40	47.34	(3.21)	
AGILE PROPERTY HOLDINGS	CUSIP Number	G01198103					
.1HKD PAR ORDINARY							
25.0000 Sale	06/01/11	06/08/11	39.42	44.11	0.00	(4.69)	
1566.0000 Sale	06/01/11	06/13/11	2,258.06	2,763.27	0.00	(505.21)	
Security Subtotal			2,297.48	2,807.38	0.00	(509.90)	
SHIMAO PROPERTY HOLDINGS	CUSIP Number	G81043104					
.1HKD PAR ORDINARY							
63.0000 Sale	08/30/10	04/01/11	89.99	106.53	0.00 (Y)	(16.54)	
558.0000 Sale	09/02/10	04/01/11	797.09	967.97	0.00 (Y)	(170.88)	
40.0000 Sale	09/02/10	04/07/11	62.81	69.39	0.00 (Y)	(6.58)	
1051.0000 Sale	09/14/10	04/07/11	1,650.52	1,634.41	0.00 (Y)	16.11	
Security Subtotal			2,600.41	2,778.30	0.00	(177.89)	



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SOHO CHINA LTD	CUSIP Number	G82600100					
.02HKD PAR ORDINARY							
63.0000 Sale	09/27/11	10/18/11	41.95	41.37	0.00	0.58	
95.0000 Sale	09/27/11	12/15/11	60.38	62.38	0.00	(2.00)	
Security Subtotal			102.33	103.75	0.00	(1.42)	
NOMURA REAL ESTATE HOLD	CUSIP Number	J5893B104					
JPY PAR ORDINARY							
121.0000 Sale	01/12/11	09/01/11	1,902.92	2,327.19	0.00	(424.27)	
4.0000 Sale	02/08/11	09/01/11	62.91	77.36	0.00	(14.45)	
8.0000 Sale	02/08/11	10/18/11	126.04	154.72	0.00	(28.68)	
130.0000 Sale	02/08/11	12/05/11	1,996.57	2,514.12	517.55 (W)	0.00	
7.0000 Sale	02/15/11	12/05/11	107.51	134.11	26.60 (W)	0.00	
15.0000 Sale	02/15/11	12/05/11	230.38	287.37	56.99 (W)	0.00	
10.0000 Sale	02/08/11	12/15/11	144.58	181.26	36.68 (WY)	0.00	
Security Subtotal			4,570.91	5,676.13	637.82	(467.40)	
NORWEGIAN PROPERTY AS	CUSIP Number	R6370J108					
25 NOK PAR ORDINARY							
1282.0000 Sale	07/18/11	12/08/11	1,698.87	2,592.73	0.00	(893.86)	
CTRY GARDEN HLDGS CO	CUSIP Number	G24524103					
HKD PAR ORDINARY							
150.0000 Sale	08/22/11	10/18/11	49.08	63.24	14.16 (W)	0.00	
449.0000 Sale	08/22/11	12/15/11	156.80	189.30	0.00	(32.50)	
Security Subtotal			205.88	252.54	14.16	(32.50)	
ALSTRIA OFFICE AG, HAMB	CUSIP Number	D0378R100					
1 EUR PAR ORDINARY							
9.0000 Sale	04/01/11	07/15/11	135.16	126.09	0.00	9.07	
3.0000 Sale	04/01/11	10/18/11	37.33	42.03	0.00	(4.70)	
Security Subtotal			172.49	168.12	0.00	4.37	
DEXUS PROPERTY GROUP	CUSIP Number	Q3190P100					
AUD PAR ORDINARY							
124.0000 Sale	05/19/11	07/15/11	112.09	113.95	1.86 (W)	0.00	
2760.0000 Sale	05/19/11	09/09/11	2,449.55	2,536.26	0.00	(86.71)	
124.0000 Sale	05/19/11	09/09/11	110.05	120.78	0.00 (Y)	(10.73)	
723.0000 Sale	05/24/11	09/09/11	641.69	670.48	0.00	(28.79)	
283.0000 Sale	05/24/11	10/18/11	238.99	262.44	0.00	(23.45)	



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DEXUS PROPERTY GROUP AUD PAR ORDINARY	CUSIP Number	Q3190P100					
1661 0000 Sale	05/24/11	11/03/11	1,441.34	1,540.33	0.00	(98.99)	
602.0000 Sale	05/26/11	11/03/11	522.40	549.64	0.00	(27.24)	
Security Subtotal			5,516.11	5,793.88	1.86	(275.91)	
SEGRO PLC (REIT) SHS .1 GBP PAR ORDINARY	CUSIP Number	G80277141					
454.0000 Sale	02/08/11	08/18/11	1,888.23	2,347.85	0.00	(459.62)	
481.0000 Sale	03/14/11	08/18/11	2,000.52	2,454.75	0.00	(454.23)	
347 0000 Sale	03/28/11	08/18/11	1,443.21	1,852.87	0.00	(409.66)	
713.0000 Sale	04/26/11	08/18/11	2,965.45	3,777.80	0.00	(812.35)	
Security Subtotal			8,297.41	10,433.27	0.00	(2,135.86)	
ATRIUM EUROPEAN REAL EST 5 EUR PAR ORDINARY	CUSIP Number	G0621C113					
5.0000 Sale	04/11/11	07/15/11	31.89	33.60	0.00	(1.71)	
319.0000 Sale	04/11/11	08/18/11	1,596.53	2,143.88	0.00	(547.35)	
54 0000 Sale	04/11/11	08/23/11	256.01	362.91	0.00	(106.90)	
408.0000 Sale	05/17/11	08/23/11	1,934.38	2,717.39	0.00	(783.01)	
Security Subtotal			3,818.81	5,257.78	0.00	(1,438.97)	
CAPITAMALLS ASIA LTD SGD PAR ORDINARY	CUSIP Number	Y1122V105					
837 0000 Sale	05/04/10	03/03/11	1,150.45	1,439.47	0.00 (Y)	(289.02)	
396.0000 Sale	05/06/10	03/03/11	544.31	647.23	0.00 (Y)	(102.92)	
1002.0000 Sale	01/14/11	08/05/11	1,047.06	1,488.26	0.00	(441.20)	
36.0000 Sale	08/26/11	10/18/11	35.48	38.19	0.00	(2.71)	
2177.0000 Sale	08/26/11	10/20/11	2,120.76	2,309.51	0.00	(188.75)	
Security Subtotal			4,898.06	5,922.66	0.00	(1,024.60)	
GLOBAL LOGISTIC PROPERTY SGD PAR ORDINARY	CUSIP Number	Y27187106					
151.0000 Sale	03/14/11	07/15/11	241.30	224.60	0.00	16.70	
1374.0000 Sale	03/14/11	08/26/11	1,858.01	2,043.69	0.00	(185.68)	
215 0000 Sale	03/14/11	10/18/11	262.28	319.79	0.00	(57.51)	
1220 0000 Sale	03/14/11	10/25/11	1,525.81	1,814.63	0.00	(288.82)	



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GLOBAL LOGISTIC PROPERTY SGD PAR ORDINARY	CUSIP Number	Y27187106					
339 0000 Sale	03/14/11	12/21/11	445.30	504.23	0.00	(58.93)	
791 0000 Sale	04/28/11	12/21/11	1,039.04	1,261.89	0.00	(222.85)	
Security Subtotal			5,371.74	6,168.83	0.00	(797.09)	
WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	CUSIP Number	Q97145108					
118.0000 Sale	08/19/11	10/18/11	304.35	294.75	0.00	9.60	
39.0000 Sale	08/19/11	12/15/11	98.97	97.42	0.00	1.55	
Security Subtotal			403.32	392.17	0.00	11.15	
WEINGARTEN RLTY INVS SBI REIT	CUSIP Number	948741103					
7.0000 Sale	05/16/11	07/14/11	179.12	186.41	0.00	(7.29)	
59.0000 Sale	05/16/11	09/08/11	1,396.00	1,571.17	0.00	(175.17)	
72.0000 Sale	05/16/11	09/14/11	1,641.56	1,917.36	0.00	(275.80)	
17.0000 Sale	05/18/11	09/14/11	387.60	453.17	0.00	(65.57)	
2.0000 Sale	05/24/11	09/20/11	45.83	52.01	0.00	(6.18)	
61.0000 Sale	05/18/11	09/20/11	1,397.77	1,626.10	0.00	(228.33)	
82.0000 Sale	05/24/11	11/08/11	1,838.64	2,132.61	0.00	(293.97)	
39.0000 Sale	06/03/11	11/08/11	874.48	975.74	0.00	(101.26)	
8.0000 Sale	06/03/11	12/14/11	163.59	200.15	0.00	(36.56)	
Security Subtotal			7,924.59	9,114.72	0.00	(1,190.13)	
CITY DEVELOPMENTS LTD .SSGD PAR ORDINARY	CUSIP Number	V23130111					
8.0000 Sale	08/19/11	10/18/11	61.63	65.47	0.00	(3.84)	
269.0000 Sale	08/19/11	11/21/11	2,068.62	2,201.59	0.00	(132.97)	
Security Subtotal			2,130.25	2,267.06	0.00	(136.81)	
HYSAN DEVELOPMENT CO 5.HKD PAR ORDINARY	CUSIP Number	Y38203124					
7.0000 Sale	06/27/11	07/15/11	32.65	33.95	1.30 (W)	0.00	
493.0000 Sale	06/27/11	09/02/11	1,983.20	2,391.22	408.02 (W)	0.00	
18.0000 Sale	06/27/11	10/18/11	60.50	87.31	0.00	(26.81)	
12.0000 Sale	06/27/11	10/25/11	39.72	58.20	0.00	(18.48)	
7.0000 Sale	06/27/11	10/25/11	23.17	35.16	0.00 (Y)	(11.99)	
427.0000 Sale	06/27/11	10/25/11	1,413.66	2,162.79	0.00 (Y)	(749.13)	
66.0000 Sale	06/27/11	11/03/11	218.35	334.30	0.00 (Y)	(115.95)	



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HYSAN DEVELOPMENT CO	CUSIP Number	Y38203124					
5.HKD PAR ORDINARY							
572.0000 Sale	07/07/11	11/03/11	1,892.37	2,766.99	0.00	(874.62)	
65.0000 Sale	08/18/11	11/03/11	215.05	275.43	0.00	(60.38)	
Security Subtotal			5,878.67	8,145.35	409.32	(1,857.36)	
CHINA RESOURCES LAND LTD	CUSIP Number	G2108Y105					
.1HKD PAR ORDINARY							
1143.0000 Sale	08/18/11	08/24/11	1,797.96	2,016.87	218.91 (W)	0.00	
201.0000 Sale	08/18/11	09/01/11	329.54	354.67	0.00	(25.13)	
1143.0000 Sale	08/18/11	09/01/11	1,873.97	2,100.36	0.00 (Y)	(226.39)	
138.0000 Sale	08/22/11	09/01/11	226.26	227.16	0.00	(0.90)	
58.0000 Sale	12/01/11	12/15/11	84.72	95.10	10.38 (W)	0.00	
Security Subtotal			4,312.45	4,794.16	229.29	(252.42)	
EUROCOMMERCIAL	CUSIP Number	N31065142					
.5EUR PAR ORDINARY							
3.0000 Sale	09/09/11	10/18/11	126.13	133.69	0.00	(7.56)	
CORIO N.V	CUSIP Number	N2273C104					
20.NLG PAR ORDINARY							
29.0000 Sale	02/15/11	07/07/11	1,923.21	1,904.56	0.00	18.65	
39.0000 Sale	02/25/11	07/07/11	2,586.40	2,525.78	0.00	60.62	
13.0000 Sale	05/19/11	07/07/11	862.14	876.07	0.00	(13.93)	
37.0000 Sale	08/23/11	09/13/11	1,813.83	2,033.33	219.50 (W)	0.00	
1.0000 Sale	08/26/11	09/19/11	47.74	56.47	0.00	(8.73)	
5.0000 Sale	08/23/11	09/19/11	238.65	274.77	0.00	(36.12)	
37.0000 Sale	08/23/11	09/19/11	1,766.06	2,308.98	0.00 (Y)	(542.92)	
Security Subtotal			9,238.03	9,979.96	219.50	(522.43)	
CAPITALAND LIMITED	CUSIP Number	Y10923103					
1.SGD PAR ORDINARY							
813.0000 Sale	01/07/11	06/17/11	1,847.62	2,434.17	0.00	(586.55)	
1204.0000 Sale	08/18/11	09/13/11	2,455.04	2,526.07	0.00	(71.03)	
1046.0000 Sale	08/18/11	10/10/11	1,993.94	2,194.58	0.00	(200.64)	
Security Subtotal			6,296.60	7,154.82	0.00	(858.22)	



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CAPITAMALL TRUST MGT LTD	CUSIP Number	Y1100L160					
1.SGD PAR ORDINARY							
216.0000 Sale	04/29/11	07/15/11	335.47	334.62	0.00	0.85	
183.0000 Sale	04/29/11	10/18/11	263.32	283.50	0.00	(20.18)	
Security Subtotal			598.79	618.12	0.00	(19.33)	
LAND SEC GRP ORD GBP	CUSIP Number	G5375M118					
GBP PAR ORDINARY							
7.0000 Sale	02/28/11	07/15/11	97.67	85.44	0.00	12.23	
148.0000 Sale	02/28/11	08/24/11	1,805.31	1,806.44	1.13	0.00	
17.0000 Sale	02/28/11	08/30/11	199.27	207.50	8.23	0.00	
40.0000 Sale	02/28/11	08/30/11	468.86	488.22	19.36	0.00	
81.0000 Sale	02/28/11	08/30/11	949.46	1,051.88	102.42	0.00	
17.0000 Sale	02/28/11	08/31/11	198.25	220.76	22.51	0.00	
50.0000 Sale	02/28/11	08/31/11	583.10	649.32	0.00	(66.22)	
17.0000 Sale	02/28/11	08/31/11	198.25	228.87	0.00	(30.62)	
40.0000 Sale	02/28/11	08/31/11	466.48	514.14	0.00	(47.66)	
44.0000 Sale	02/28/11	08/31/11	513.13	599.88	0.00	(86.75)	
37.0000 Sale	02/28/11	09/26/11	359.05	504.46	0.00	(145.41)	
17.0000 Sale	02/28/11	09/26/11	164.97	232.79	0.00	(67.82)	
111.0000 Sale	04/01/11	09/26/11	1,077.16	1,320.90	0.00	(243.74)	
17.0000 Sale	04/01/11	10/18/11	187.58	202.30	0.00	(14.72)	
Security Subtotal			7,268.54	8,112.90	153.65	(690.71)	
ASCENDAS REAL ESTATE INV	CUSIP Number	Y0205X103					
SGD PAR ORDINARY							
23.0000 Sale	08/29/11	10/18/11	35.52	39.78	0.00	(4.26)	
48.0000 Sale	08/29/11	12/15/11	68.87	83.00	0.00	(14.13)	
1035.0000 Sale	08/29/11	12/29/11	1,458.93	1,789.75	0.00	(330.82)	
Security Subtotal			1,563.32	1,912.53	0.00	(349.21)	
HANG LUNG PROPERTIES LTD	CUSIP Number	Y30166105					
1.HKD PAR ORDINARY							
504.0000 Sale	05/05/11	08/18/11	1,715.04	2,182.79	0.00	(467.75)	
11.0000 Sale	12/05/11	12/15/11	30.96	34.39	3.43	0.00	
Security Subtotal			1,746.00	2,217.18	3.43	(467.75)	



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HENDERSON LAND DEVELOPMENT	CUSIP Number	Y31476107					
2.HKD PAR ORDINARY							
9.0000 Sale	08/22/11	10/18/11	43.53	47.99	0.00	(4.46)	
5.0000 Sale	08/22/11	12/15/11	22.89	26.66	0.00	(3.77)	
Security Subtotal			66.42	74.65	0.00	(8.23)	
KERRY PROPERTIES LIMITED	CUSIP Number	G52440107					
1.HKD PAR ORDINARY							
577.0000 Sale	09/09/11	09/14/11	2,164.43	2,332.32	0.00	(167.89)	
CWEALTH PROPERTY OFFICE	CUSIP Number	Q27075102					
AUD PAR ORDINARY							
180.0000 Sale	08/08/11	10/18/11	171.15	165.30	0.00	5.85	
218.0000 Sale	08/08/11	12/15/11	209.64	200.20	0.00	9.44	
Security Subtotal			380.79	365.50	0.00	15.29	
MITSUBISHI ESTATE 8802	CUSIP Number	J43916113					
JPY PAR ORDINARY							
24.0000 Sale	11/05/10	11/04/11	415.14	423.49	8.35 (WY)	0.00	
72.0000 Sale	02/03/11	11/04/11	1,245.45	1,405.04	159.59 (W)	0.00	
25.0000 Sale	02/03/11	12/15/11	390.94	487.86	0.00	(96.92)	
Security Subtotal			2,051.53	2,316.39	167.94	(96.92)	
SINO LAND COMPANY	CUSIP Number	Y80267126					
1.HKD PAR ORDINARY							
118.0000 Sale	08/18/11	10/18/11	177.13	171.87	0.00	5.26	
779.0000 Sale	08/18/11	12/15/11	981.46	1,031.46	50.00 (W)	0.00	
95.0000 Sale	08/18/11	12/15/11	119.69	125.79	0.00	(6.10)	
Security Subtotal			1,278.28	1,329.12	50.00	(0.84)	
SUMITOMO REALTY &	CUSIP Number	J77841112					
JPY PAR ORDINARY							
5.0000 Sale	05/09/11	07/15/11	116.29	108.10	0.00	8.19	
118.0000 Sale	05/09/11	08/19/11	2,247.00	2,551.18	0.00	(304.18)	
9.0000 Sale	05/11/11	08/19/11	171.39	195.16	0.00	(23.77)	
15.0000 Sale	05/11/11	10/18/11	308.61	325.26	0.00	(16.65)	
103.0000 Sale	05/11/11	10/20/11	2,113.60	2,233.44	0.00	(119.84)	
147.0000 Sale	06/29/11	10/20/11	3,016.52	3,271.02	0.00	(254.50)	
84.0000 Sale	06/29/11	10/25/11	1,776.66	1,869.15	0.00	(92.49)	
13.0000 Sale	07/08/11	10/25/11	274.96	309.08	0.00	(34.12)	



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SUMITOMO REALTY & JPY PAR ORDINARY							
105.0000 Sale	07/08/11	10/25/11	2,214.53	2,496.39	0.00	(281.86)	
8.0000 Sale	07/08/11	12/15/11	145.61	190.20	0.00	(44.59)	
72.0000 Sale	07/08/11	12/20/11	1,285.15	1,711.82	0.00	(426.67)	
17.0000 Sale	07/11/11	12/20/11	303.44	400.81	0.00	(97.37)	
47.0000 Sale	07/11/11	12/27/11	857.53	1,108.11	0.00	(250.58)	
69.0000 Sale	07/12/11	12/27/11	1,258.93	1,619.02	0.00	(360.09)	
Security Subtotal			16,090.22	18,388.74	0.00	(2,298.52)	
SWIRE PAC LTD SHS A .6HKD PAR ORDINARY							
4.0000 Sale	01/27/11	06/29/11	58.12	64.50	0.00	(6.38)	
181.0000 Sale	01/27/11	07/05/11	2,672.96	2,918.75	0.00	(245.79)	
Security Subtotal			2,731.08	2,983.25	0.00	(252.17)	
TOKYU LAND CORP 8815 JPY PAR ORDINARY							
445.0000 Sale	02/25/11	06/30/11	1,893.64	2,526.71	0.00	(633.07)	
41.0000 Sale	03/22/11	06/30/11	174.48	188.65	0.00	(14.17)	
622.0000 Sale	03/22/11	07/07/11	2,706.23	2,862.01	0.00	(155.78)	
Security Subtotal			4,774.35	5,577.37	0.00	(803.02)	
Covered Short Term Capital Gains and Losses Subtotal			313,474.39	344,274.36	4,546.94	(26,253.03)	
NONCOVERED TRANSACTIONS							
BROOKFIELD OFFICE PROP							
135.0000 Sale	CUSIP Number 05/13/11	112900121 06/20/11	0.00	4.72	0.00	(4.72)	
AVALONBAY CMMUN INC REIT							
7.0000 Sale	04/26/10	02/02/11	803.36	703.31	0.00	100.05	
19.0000 Sale	06/04/10	02/02/11	2,180.58	1,749.33	0.00	431.25	
1.0000 Sale	06/04/10	04/18/11	119.50	92.07	0.00	27.43	
13.0000 Sale	06/10/10	04/18/11	1,553.60	1,295.82	0.00	257.78	
12.0000 Sale	09/14/10	04/18/11	1,434.10	1,315.92	0.00	118.18	
11.0000 Sale	09/14/10	04/20/11	1,342.92	1,206.26	0.00	136.66	
13.0000 Sale	09/16/10	04/20/11	1,587.10	1,440.79	0.00	146.31	



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AVALONBAY CMMUN INC								
	REIT	CUSIP Number	053484101					
7.0000	Sale	09/16/10	05/05/11	895.35	775.81	0.00	119.54	
13.0000	Sale	10/12/10	05/05/11	1,662.80	1,388.53	0.00	274.27	
2.0000	Sale	11/09/10	05/05/11	255.82	219.25	0.00	36.57	
12.0000	Sale	11/09/10	08/17/11	1,600.57	1,315.50	0.00	285.07	
	Security Subtotal			13,435.70	11,502.59	0.00	1,933.11	
PROLOGIS INC								
	REIT	CUSIP Number	74340W103					
2.0000	Sale	10/28/10	07/12/11	71.70	59.60	0.00	12.10	
1.0000	Sale	10/28/10	07/14/11	34.56	29.80	0.00	4.76	
54.0000	Sale	10/28/10	08/17/11	1,580.54	1,609.25	0.00	(28.71)	
74.0000	Sale	11/02/10	08/17/11	2,165.94	2,303.42	0.00	(137.48)	
65.0000	Sale	11/09/10	08/17/11	1,902.52	2,163.22	0.00	(260.70)	
22.0000	Sale	11/10/10	08/17/11	643.93	681.29	0.00	(37.36)	
46.0000	Sale	11/10/10	09/02/11	1,208.29	1,424.51	0.00	(216.22)	
43.0000	Sale	11/10/10	09/16/11	1,198.58	1,331.61	0.00	(133.03)	
76.0000	Sale	11/17/10	09/16/11	2,118.43	2,257.52	0.00	(139.09)	
	Security Subtotal			10,924.49	11,860.22	0.00	(935.73)	
BRE PPTYS INC MARYLAND A								
	REIT	CUSIP Number	05564E106					
14.0000	Sale	04/07/10	01/10/11	598.49	517.39	0.00	81.10	
43.0000	Sale	11/17/10	01/10/11	1,838.22	1,830.18	0.00	8.04	
	Security Subtotal			2,436.71	2,347.57	0.00	89.14	
BOSTON PPTYS INC								
	REIT	CUSIP Number	101121101					
16.0000	Sale	06/04/10	05/16/11	1,674.04	1,145.28	0.00	528.76	
18.0000	Sale	06/11/10	05/16/11	1,883.30	1,396.53	0.00	486.77	
14.0000	Sale	07/29/10	05/16/11	1,464.80	1,140.85	0.00	323.95	
18.0000	Sale	07/29/10	05/20/11	1,883.54	1,466.81	0.00	416.73	
7.0000	Sale	08/03/10	05/20/11	732.50	588.75	0.00	143.75	
17.0000	Sale	08/03/10	05/24/11	1,752.51	1,429.81	0.00	322.70	
8.0000	Sale	08/19/10	05/24/11	824.72	649.65	0.00	175.07	
2.0000	Sale	08/19/10	07/14/11	216.21	162.41	0.00	53.80	
	Security Subtotal			10,431.62	7,980.09	0.00	2,451.53	
BROOKDALE SR LIVING INC								
	REIT	CUSIP Number	112463104					
78.0000	Sale	05/12/10	02/11/11	1,848.12	1,533.44	0.00	314.68	



Merrill Lynch
Bank of America Corporation

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CBL & ASSOC PPTYS INC							
REIT	CUSIP Number	124830100					
134.0000 Sale	10/25/10	02/24/11	2,311.25	2,161.11	0.00	150.14	
25.0000 Sale	10/25/10	03/25/11	435.55	403.19	0.00	32.36	
119.0000 Sale	10/28/10	03/25/11	2,073.27	1,868.29	0.00	204.98	
43.0000 Sale	10/28/10	03/31/11	751.30	675.09	0.00	76.21	
114.0000 Sale	11/04/10	03/31/11	1,991.83	2,064.20	0.00	(72.37)	
132.0000 Sale	11/09/10	03/31/11	2,306.35	2,424.29	0.00	(117.94)	
Security Subtotal			9,869.55	9,596.17	0.00	273.38	
DUKE REALTY CORP							
REIT	CUSIP Number	264411505					
206.0000 Sale	12/28/10	01/26/11	2,688.41	2,527.62	0.00	160.79	
1.0000 Sale	12/28/10	02/24/11	13.09	12.27	0.00	0.82	
Security Subtotal			2,701.50	2,539.89	0.00	161.61	
DUNDEE REAL ESTATE INVT							
UNIT SER A	CUSIP Number	265270207					
26.0000 Sale	11/12/10	07/14/11	883.98	770.43	0.00	113.55	
50.0000 Sale	11/12/10	08/18/11	1,528.29	1,481.60	0.00	46.69	
16.0000 Sale	11/30/10	08/18/11	489.06	464.80	0.00	24.26	
67.0000 Sale	11/30/10	08/22/11	2,048.90	1,946.35	0.00	102.55	
16.0000 Sale	12/20/10	08/22/11	489.29	468.43	0.00	20.86	
75.0000 Sale	12/20/10	08/29/11	2,465.78	2,195.78	0.00	270.00	
Security Subtotal			7,905.30	7,327.39	0.00	577.91	
DDR CORP COM							
COM	CUSIP Number	23317H102					
49.0000 Sale	10/28/10	09/16/11	565.62	642.11	0.00	(76.49)	
117.0000 Sale	10/28/10	10/06/11	1,279.18	1,533.19	0.00	(254.01)	
106.0000 Sale	11/09/10	10/06/11	1,158.92	1,464.60	0.00	(305.68)	
6.0000 Sale	11/09/10	10/17/11	67.49	82.90	0.00	(15.41)	
192.0000 Sale	11/09/10	11/04/11	2,383.32	2,652.87	0.00	(269.55)	
87.0000 Sale	11/17/10	11/14/11	1,017.31	1,074.19	0.00	(56.88)	
Security Subtotal			6,471.84	7,449.86	0.00	(978.02)	
FOREST CITY ENTRPRS CL A							
CL A	CUSIP Number	345550107					
69.0000 Sale	03/26/10	02/28/11	1,303.44	936.19	0.00	367.25	
10.0000 Sale	10/06/10	08/26/11	126.60	128.81	0.00	(2.21)	
130.0000 Sale	10/06/10	09/08/11	1,643.55	1,674.52	0.00	(30.97)	
16.0000 Sale	10/28/10	09/08/11	202.29	232.96	0.00	(30.67)	



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FOREST CITY ENTRPRS CL A							
162.0000 Sale	CUSIP Number 10/28/10	345550107 09/29/11	1,794.99	2,358.72	0.00	(563.73)	
12.0000 Sale	10/28/10	10/11/11	132.86	174.72	0.00	(41.86)	
147.0000 Sale	11/09/10	10/11/11	1,627.58	2,294.67	0.00	(667.09)	
33.0000 Sale	12/06/10	10/11/11	365.38	526.40	0.00	(161.02)	
Security Subtotal			7,196.69	8,326.99	0.00	(1,130.30)	
GENERAL GROWTH PROPERTIE INC SHS							
145.0000 Sale	CUSIP Number 11/17/10	370023103 09/08/11	1,845.88	2,128.37	0.00	(282.49)	
254.0000 Sale	11/17/10	09/20/11	3,315.00	3,728.31	0.00	(413.31)	
180.0000 Sale	11/17/10	09/30/11	2,233.76	2,642.11	0.00	(408.35)	
3.0000 Sale	11/17/10	10/17/11	37.37	44.04	0.00	(6.67)	
Security Subtotal			7,432.01	8,542.83	0.00	(1,110.82)	
HOST HOTELS & RESORTS REIT							
146.0000 Sale	CUSIP Number 02/12/10	44107P104 01/18/11	2,707.18	1,642.50	0.00	1,064.68	
55.0000 Sale	06/22/10	01/18/11	1,019.83	824.90	0.00	194.93	
97.0000 Sale	06/22/10	02/02/11	1,824.15	1,454.81	0.00	369.34	
54.0000 Sale	10/06/10	02/02/11	1,015.51	827.52	0.00	187.99	
149.0000 Sale	10/06/10	02/14/11	2,937.28	2,283.33	0.00	653.95	
17.0000 Sale	10/12/10	02/14/11	335.13	270.06	0.00	65.07	
157.0000 Sale	10/12/10	08/17/11	1,938.93	2,494.07	0.00	(555.14)	
8.0000 Sale	10/12/10	08/18/11	90.25	127.09	0.00	(36.84)	
102.0000 Sale	10/15/10	08/18/11	1,150.81	1,645.15	0.00	(494.34)	
19.0000 Sale	10/19/10	08/18/11	214.37	304.13	0.00	(89.76)	
138.0000 Sale	10/19/10	08/19/11	1,496.24	2,208.92	0.00	(712.68)	
48.0000 Sale	11/09/10	08/19/11	520.44	811.48	0.00	(291.04)	
91.0000 Sale	11/09/10	08/30/11	1,053.76	1,538.43	0.00	(484.67)	
81.0000 Sale	12/02/10	08/30/11	937.97	1,367.62	0.00	(429.65)	
Security Subtotal			17,241.85	17,800.01	0.00	(558.16)	
HERSHA HOSPTLTY TR A SBI REIT							
302.0000 Sale	CUSIP Number 10/06/10	427825104 03/25/11	1,860.28	1,633.82	0.00	226.46	



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KIMCO REALTY CORP MD COM								
	REIT	CUSIP Number	49446R109					
49.0000	Sale	01/22/10	01/13/11	876.28	646.77	0.00	229.51	
149.0000	Sale	02/09/10	01/13/11	2,664.63	1,905.61	0.00	759.02	
97.0000	Sale	02/09/10	01/14/11	1,751.88	1,240.56	0.00	511.32	
43.0000	Sale	05/11/10	01/14/11	776.62	705.12	0.00	71.50	
94.0000	Sale	05/11/10	01/21/11	1,665.99	1,541.42	0.00	124.57	
39.0000	Sale	06/04/10	01/21/11	691.21	519.80	0.00	171.41	
139.0000	Sale	06/04/10	03/28/11	2,469.24	1,852.62	0.00	616.62	
18.0000	Sale	06/04/10	04/11/11	317.01	239.91	0.00	77.10	
118.0000	Sale	06/22/10	04/11/11	2,078.25	1,744.81	0.00	333.44	
147.0000	Sale	06/22/10	04/26/11	2,775.30	2,173.61	0.00	601.69	
5.0000	Sale	10/12/10	04/26/11	94.40	83.85	0.00	10.55	
140.0000	Sale	10/12/10	04/27/11	2,653.61	2,347.80	0.00	305.81	
	Security Subtotal			18,814.42	15,001.88	0.00	3,812.54	
LIBERTY PPTY TR SBI								
	REIT	CUSIP Number	531172104					
54.0000	Sale	10/26/10	06/07/11	1,841.58	1,823.58	0.00	18.00	
22.0000	Sale	10/26/10	10/06/11	628.69	742.94	0.00	(114.25)	
74.0000	Sale	10/28/10	10/06/11	2,114.70	2,484.49	0.00	(369.79)	
13.0000	Sale	10/29/10	10/06/11	371.51	435.45	0.00	(63.94)	
	Security Subtotal			4,956.48	5,486.46	0.00	(529.98)	
MACERICH CO								
	REIT	CUSIP Number	554382101					
6.0000	Sale	03/23/10	01/18/11	287.63	231.20	0.00	56.43	
8.0000	Sale	04/15/10	01/18/11	383.51	325.67	0.00	57.84	
53.0000	Sale	04/15/10	01/21/11	2,450.67	2,157.59	0.00	293.08	
54.0000	Sale	04/15/10	01/26/11	2,570.35	2,198.29	0.00	372.06	
	Security Subtotal			5,692.16	4,912.75	0.00	779.41	
POST PROPERTIES INC								
	REIT	CUSIP Number	737464107					
34.0000	Sale	11/19/10	10/03/11	1,125.29	1,094.16	0.00	31.13	



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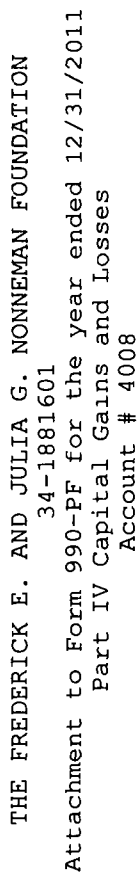
Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PUBLIC STORAGE \$0.10 REIT	CUSIP Number	74460D109					
4.0000 Sale	09/16/10	05/16/11	468.15	412.36	0.00	55.79	
16.0000 Sale	09/16/10	05/18/11	1,882.04	1,649.45	0.00	232.59	
7.0000 Sale	09/16/10	05/20/11	815.70	721.63	0.00	94.07	
14.0000 Sale	10/12/10	05/20/11	1,631.43	1,396.64	0.00	234.79	
5.0000 Sale	10/12/10	05/24/11	569.55	498.80	0.00	70.75	
17.0000 Sale	11/29/10	05/24/11	1,936.49	1,654.10	0.00	282.39	
5.0000 Sale	11/29/10	06/24/11	554.83	486.50	0.00	68.33	
24.0000 Sale	12/13/10	06/24/11	2,663.21	2,382.72	0.00	280.49	
22.0000 Sale	12/21/10	06/24/11	2,441.28	2,207.02	0.00	234.26	
Security Subtotal			12,962.68	11,409.22	0.00	1,553.46	
RIOCAN RL EST INV TR ONT REIT	CUSIP Number	766910103					
77.0000 Sale	06/17/10	01/04/11	1,717.84	1,473.01	0.00	244.83	
21.0000 Sale	06/17/10	01/19/11	485.72	401.73	0.00	83.99	
100.0000 Sale	06/29/10	01/19/11	2,312.96	1,819.00	0.00	493.96	
18.0000 Sale	09/22/10	07/14/11	486.00	398.79	0.00	87.21	
83.0000 Sale	09/22/10	09/08/11	2,130.57	1,838.87	0.00	291.70	
Security Subtotal			7,133.09	5,931.40	0.00	1,201.69	
SL GREEN REALTY CORP REIT	CUSIP Number	78440X101					
15.0000 Sale	03/30/10	02/07/11	1,099.11	856.89	0.00	242.22	
9.0000 Sale	03/30/10	02/09/11	665.87	514.14	0.00	151.73	
22.0000 Sale	05/05/10	02/09/11	1,627.71	1,429.58	0.00	198.13	
8.0000 Sale	09/16/10	02/09/11	591.90	512.00	0.00	79.90	
Security Subtotal			3,984.59	3,312.61	0.00	671.98	
SUNSTONE HOTEL INVS INC	CUSIP Number	86789Z101					
94.0000 Sale	10/12/10	08/24/11	487.86	944.13	0.00	(456.27)	
127.0000 Sale	10/12/10	09/01/11	755.63	1,275.57	0.00	(519.94)	
164.0000 Sale	10/19/10	09/01/11	975.78	1,761.05	0.00	(785.27)	
184.0000 Sale	11/10/10	09/01/11	1,094.79	1,858.40	0.00	(763.61)	
180.0000 Sale	11/10/10	09/16/11	1,059.00	1,818.00	0.00	(759.00)	
Security Subtotal			4,373.06	7,657.15	0.00	(3,284.09)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
UDR INC								
		CUSIP Number	902653104					
1 0000	Sale	12/28/10	07/14/11	25.68	23.56	0.00	2.12	
89.0000	Sale	12/28/10	08/17/11	2,239.56	2,096.84	0.00	142.72	
61.0000	Sale	12/28/10	09/29/11	1,382.48	1,437.16	0.00	(54.68)	
36.0000	Sale	12/29/10	09/29/11	815.90	842.25	0.00	(26.35)	
25.0000	Sale	12/29/10	10/03/11	525.07	584.89	0.00	(59.82)	
	Security Subtotal			4,988.69	4,984.70	0.00	3.99	
VENTAS INC REIT								
		CUSIP Number	92276F100					
36.0000	Sale	07/15/10	04/18/11	1,985.34	1,728.06	0.00	257.28	
32.0000	Sale	07/19/10	04/18/11	1,764.75	1,550.14	0.00	214.61	
21.0000	Sale	07/19/10	05/05/11	1,161.06	1,017.28	0.00	143.78	
16.0000	Sale	07/26/10	05/05/11	884.63	821.38	0.00	63.25	
26.0000	Sale	07/26/10	05/06/11	1,421.11	1,334.75	0.00	86.36	
20.0000	Sale	08/23/10	05/06/11	1,093.17	1,005.50	0.00	87.67	
25.0000	Sale	08/23/10	05/20/11	1,371.70	1,256.88	0.00	114.82	
22.0000	Sale	09/16/10	05/20/11	1,207.11	1,157.42	0.00	49.69	
29.0000	Sale	09/16/10	05/23/11	1,577.48	1,525.70	0.00	51.78	
19.0000	Sale	10/12/10	05/23/11	1,033.53	1,024.02	0.00	9.51	
1.0000	Sale	10/12/10	07/14/11	53.18	53.90	0.00	(0.72)	
30.0000	Sale	12/14/10	11/04/11	1,613.95	1,484.40	0.00	129.55	
38.0000	Sale	12/14/10	12/02/11	1,947.16	1,880.24	0.00	66.92	
5.0000	Sale	12/14/10	12/05/11	256.46	247.40	0.00	9.06	
36.0000	Sale	12/17/10	12/05/11	1,846.55	1,783.43	0.00	63.12	
44.0000	Sale	12/28/10	12/28/11	2,417.99	2,307.36	0.00	110.63	
	Security Subtotal			21,635.17	20,177.86	0.00	1,457.31	
GREAT PORTLAND ESTATES GBP PAR ORDINARY								
		CUSIP Number	G40712179					
79.0000	Sale	11/08/10	08/31/11	449.96	448.27	0.00	1.69	
434.0000	Sale	11/08/10	10/04/11	2,170.74	2,462.64	0.00	(291.90)	
112.0000	Sale	11/08/10	10/10/11	614.67	635.52	0.00	(20.85)	
	Security Subtotal			3,235.37	3,546.43	0.00	(311.06)	
FKP PROPERTY GROUP AUD PAR ORDINARY								
		CUSIP Number	Q3930V102					
764.0000	Sale	04/15/10	01/27/11	613.02	561.36	0.00	51.66	
1617.0000	Sale	08/09/10	01/27/11	1,297.47	1,065.79	0.00	231.68	
1321.0000	Sale	08/09/10	02/14/11	1,170.70	870.70	0.00	300.00	



Transaction Description	Quantity	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FKP PROPERTY GROUP								
AUD PAR ORDINARY								
845.0000 Sale		10/13/10	Q3930V102	748.86	724.17	0.00	24.69	
998.0000 Sale		10/13/10		741.52	855.30	0.00	(113.78)	
1829.0000 Sale		12/21/10		1,358.97	1,555.19	0.00	(196.22)	
Security Subtotal				5,930.54	5,632.51	0.00	298.03	
GPT GROUP								
AUD PAR ORDINARY								
1046.0000 Sale		10/27/10	Q4252X155	3,006.04	2,840.02	0.00	166.02	
571.0000 Sale		10/27/10		1,852.43	1,550.33	0.00	302.10	
498.0000 Sale		10/29/10		1,615.62	1,377.43	0.00	238.19	
104.0000 Sale		10/29/10		340.62	287.66	0.00	52.96	
330.0000 Sale		10/29/10		1,020.65	912.75	0.00	107.90	
972.0000 Sale		10/29/10		3,099.52	2,688.47	0.00	411.05	
620.0000 Sale		12/20/10		1,977.06	1,815.14	0.00	161.92	
955.0000 Sale		12/21/10		3,045.31	2,799.35	0.00	245.96	
Security Subtotal				15,957.25	14,271.15	0.00	1,686.10	
AGILE PROPERTY HOLDINGS								
.1HKD PAR ORDINARY								
1272.0000 Sale		07/20/10	G01198103	1,916.30	1,486.08	0.00	430.22	
168.0000 Sale		07/20/10		253.09	196.27	0.00	56.82	
542.0000 Sale		07/30/10		816.54	700.09	0.00	116.45	
550.0000 Sale		07/30/10		828.61	710.43	0.00	118.18	
383.0000 Sale		07/30/10		509.03	494.71	0.00	14.32	
1233.0000 Sale		10/13/10		1,638.75	1,542.80	0.00	95.95	
26.0000 Sale		10/20/10		34.56	34.63	0.00	(0.07)	
1151.0000 Sale		10/20/10		1,775.32	1,532.90	0.00	242.42	
417.0000 Sale		10/29/10		643.20	552.35	0.00	90.85	
1649.0000 Sale		10/29/10		2,599.50	2,184.23	0.00	415.27	
Security Subtotal				11,014.90	9,434.49	0.00	1,580.41	
DEUTSCHE WOHNEN AG-BR								
EUR PAR ORDINARY								
27.0000 Sale		10/26/10	D2046U176	435.28	326.10	0.00	109.18	
3.0000 Sale		10/26/10		44.33	36.23	0.00	8.10	
Security Subtotal				479.61	362.33	0.00	117.28	



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SHIMAO PROPERTY HOLDINGS	CUSIP Number	G81043104					
.1HKD PAR ORDINARY							
1051.0000 Sale	08/30/10	02/14/11	1,499.02	1,697.44	198.42 (W)	0.00	
63.0000 Sale	08/30/10	03/14/11	81.30	101.75	20.45 (W)	0.00	
331.0000 Sale	08/30/10	03/14/11	427.15	534.59	0.00	(107.44)	
598.0000 Sale	09/02/10	03/14/11	771.72	992.03	220.31 (W)	0.00	
842.0000 Sale	09/02/10	04/01/11	1,202.77	1,396.80	0.00	(194.03)	
234.0000 Sale	10/26/10	04/07/11	367.49	385.34	0.00	(17.85)	
1550.0000 Sale	10/26/10	04/26/11	2,255.24	2,552.50	0.00	(297.26)	
106.0000 Sale	10/26/10	06/03/11	140.29	174.56	0.00	(34.27)	
1691.0000 Sale	10/29/10	06/03/11	2,238.04	2,794.36	0.00	(556.32)	
Security Subtotal			8,983.02	10,629.37	439.18	(1,207.17)	
NOMURA REAL ESTATE HOLD	CUSIP Number	J5893B104					
.JPY PAR ORDINARY							
12.0000 Sale	12/20/10	07/15/11	204.22	205.87	0.00	(1.65)	
128.0000 Sale	12/20/10	09/01/11	2,012.99	2,195.95	0.00	(182.96)	
Security Subtotal			2,217.21	2,401.82	0.00	(184.61)	
GUANGZHOU R&F PROPERTIE	CUSIP Number	Y2933F115					
.25HKD PAR ORDINARY							
1764.0000 Sale	10/13/10	02/07/11	2,667.01	2,679.83	0.00	(12.82)	
1490.0000 Sale	10/20/10	02/07/11	2,252.76	2,254.01	0.00	(1.25)	
Security Subtotal			4,919.77	4,933.84	0.00	(14.07)	
NORWEGIAN PROPERTY AS	CUSIP Number	R6370J108					
.25 NOK PAR ORDINARY							
150.0000 Sale	10/15/10	08/18/11	258.86	300.90	0.00	(42.04)	
KWG PROPERTY	CUSIP Number	G53224104					
.HKD PAR ORDINARY							
1805.0000 Sale	07/20/10	03/22/11	1,307.65	1,281.71	0.00	25.94	
1149.0000 Sale	07/20/10	05/06/11	774.78	815.89	0.00	(41.11)	
2239.0000 Sale	09/15/10	05/06/11	1,509.78	1,841.65	0.00	(331.87)	
415.0000 Sale	09/15/10	06/01/11	291.67	341.35	0.00	(49.68)	
3452.0000 Sale	10/29/10	06/01/11	2,426.15	2,729.97	0.00	(303.82)	
Security Subtotal			6,310.03	7,010.57	0.00	(700.54)	



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GOODMAN GROUP AUD PAR ORDINARY	CUSIP Number	Q4229W108					
714 0000 Sale	10/18/10	09/21/11	447 07	460 16	0 00	(13 09)	
2827 0000 Sale	10/18/10	10/05/11	1,526 62	1,821 97	0 00	(295 35)	
203 0000 Sale	12/01/10	10/05/11	109 63	124 59	0 00	(14 96)	
59 0000 Sale	12/01/10	10/18/11	36 70	36 21	0 00	0 49	
3863 0000 Sale	12/01/10	10/28/11	2,627 36	2,370 81	0 00	256 55	
Security Subtotal			4,747.38	4,813.74	0.00	(66.36)	
SEGRO PLC (REIT) SHS .1 GBP PAR ORDINARY	CUSIP Number	G80277141					
450 0000 Sale	11/05/10	07/15/11	2,195 93	2,232 29	0 00	(36 36)	
2 0000 Sale	11/22/10	07/15/11	9 76	9 47	0 00	0 29	
49 0000 Sale	11/22/10	07/15/11	239 17	232 12	0 00	7 05	
446 0000 Sale	11/22/10	08/05/11	1,961 93	2,112 77	0 00	(150 84)	
67 0000 Sale	11/30/10	08/05/11	294 73	286 83	0 00	7 90	
544 0000 Sale	11/30/10	08/18/11	2,262 54	2,328 92	0 00	(66 38)	
Security Subtotal			6,964.06	7,202.40	0.00	(238.34)	
CAPITAMALLS ASIA LTD SGD PAR ORDINARY	CUSIP Number	Y1122V105					
837 0000 Sale	05/04/10	02/25/11	1,157 81	1,321 77	163 96 (W)	0 00	
178 0000 Sale	05/04/10	02/25/11	246 22	281 09	0 00	(34 87)	
396 0000 Sale	05/06/10	02/25/11	547 78	591 55	43 77 (W)	0 00	
641 0000 Sale	05/06/10	03/03/11	881 05	957 54	0 00	(76 49)	
41 0000 Sale	05/12/10	03/03/11	56 36	59 96	0 00	(3 60)	
273 0000 Sale	07/28/10	07/26/11	325 46	409 45	0 00	(83 99)	
Security Subtotal			3,214.68	3,621.36	207.73	(198.95)	
WEINGARTEN RLTY INVS SBI REIT	CUSIP Number	948741103					
110 0000 Sale	10/28/10	01/13/11	2,616 40	2,669 06	0 00	(52 66)	
5 0000 Sale	10/28/10	01/21/11	120 65	121 32	0 00	(0 67)	
101 0000 Sale	11/09/10	01/21/11	2,437 22	2,591 36	0 00	(154 14)	
Security Subtotal			5,174.27	5,381.74	0.00	(207.47)	
MIRVAC GROUP FN AUD PAR ORDINARY	CUSIP Number	Q62377108					
531 0000 Sale	06/07/10	05/06/11	664 60	554 73	0 00	109 87	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CITY DEVELOPMENTS LTD								
.5SGD PAR ORDINARY								
45.0000	Sale	07/20/10	01/06/11	441.81	377.70	0.00	64.11	
211.0000	Sale	07/28/10	01/06/11	2,071.64	1,829.85	0.00	241.79	
45.0000	Sale	07/28/10	01/24/11	409.44	390.25	0.00	19.19	
174.0000	Sale	09/28/10	01/24/11	1,583.18	1,650.96	0.00	(67.78)	
152.0000	Sale	10/13/10	01/24/11	1,383.02	1,506.16	0.00	(123.14)	
132.0000	Sale	10/18/10	02/07/11	1,195.66	1,378.14	0.00	(182.48)	
258.0000	Sale	11/19/10	02/07/11	2,336.98	2,613.48	0.00	(276.50)	
	Security Subtotal			9,421.73	9,746.54	0.00	(324.81)	
FABEGE AB								
50.SEK PAR ORDINARY								
138.0000	Sale	01/20/10	01/07/11	1,589.96	893.08	0.00	696.88	
6.0000	Sale	01/20/10	01/11/11	66.89	38.83	0.00	28.06	
172.0000	Sale	02/17/10	01/11/11	1,917.61	1,044.55	0.00	873.06	
147.0000	Sale	02/17/10	01/24/11	1,597.26	892.72	0.00	704.54	
33.0000	Sale	08/25/10	06/17/11	308.12	220.03	0.00	88.09	
20.0000	Sale	08/25/10	07/15/11	187.71	133.35	0.00	54.36	
	Security Subtotal			5,667.55	3,222.56	0.00	2,444.99	
CHINA OVERSEAS LAND & INV								
.1HKD PAR ORDINARY								
938.0000	Sale	05/24/10	03/18/11	1,603.80	1,807.93	0.00	(204.13)	
318.0000	Sale	06/14/10	03/18/11	543.72	626.64	0.00	(82.92)	
1230.0000	Sale	06/14/10	03/21/11	2,252.40	2,423.80	0.00	(171.40)	
670.0000	Sale	07/30/10	03/21/11	1,226.92	1,446.69	0.00	(219.77)	
58.0000	Sale	08/20/10	03/21/11	106.22	120.93	0.00	(14.71)	
524.0000	Sale	08/20/10	04/08/11	1,109.75	1,092.52	0.00	17.23	
80.0000	Sale	08/20/10	04/11/11	173.79	166.80	0.00	6.99	
653.0000	Sale	08/27/10	04/11/11	1,418.62	1,357.86	0.00	60.76	
269.0000	Sale	11/08/10	04/11/11	584.40	574.80	0.00	9.60	
927.0000	Sale	11/08/10	07/06/11	2,011.55	1,980.80	0.00	30.75	
594.0000	Sale	11/12/10	07/06/11	1,288.96	1,255.37	0.00	33.59	
97.0000	Sale	11/12/10	07/07/11	211.46	205.00	0.00	6.46	
725.0000	Sale	12/02/10	07/07/11	1,580.50	1,461.24	0.00	119.26	
383.0000	Sale	12/21/10	07/07/11	834.94	711.97	0.00	122.97	
61.0000	Sale	12/21/10	07/15/11	128.32	113.39	0.00	14.93	
253.0000	Sale	12/21/10	10/18/11	418.73	470.31	0.00	(51.58)	
	Security Subtotal			15,494.08	15,816.05	0.00	(321.97)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHANGRI-LA ASIA LTD	CUSIP Number	G8063F106					
1.HKD PAR ORDINARY	05/20/10	03/14/11	1,793.91	1,244.18	0.00	549.73	
713 0000 Sale	07/02/10	06/27/11	1,659.60	1,291.83	0.00	367.77	
687 0000 Sale			3,453.51	2,536.01	0.00	917.50	
Security Subtotal							
SPONDA OYJ EUR1	CUSIP Number	X84465107					
1.EUR PAR ORDINARY	11/18/10	08/25/11	81.16	90.65	0.00	(9.49)	
19 0000 Sale	11/18/10	10/07/11	2,083.89	2,595.31	0.00	(511.42)	
544 0000 Sale			2,165.05	2,685.96	0.00	(520.91)	
Security Subtotal							
SM PRIME HOLDINGS INC	CUSIP Number	Y8076N112					
1.PHP PAR ORDINARY	10/06/10	03/14/11	2,128.59	2,510.94	0.00	(382.35)	
8276 0000 Sale	10/15/10	03/14/11	502.57	532.85	0.00	(30.28)	
1954 0000 Sale	10/15/10	07/19/11	960.98	983.36	22.38 (W)	0.00	
3606 0000 Sale	10/15/10	07/19/11	1,252.79	1,281.96	0.00	(29.17)	
4701 0000 Sale	10/20/10	07/19/11	486.09	497.59	11.50 (W)	0.00	
1824 0000 Sale	10/20/10	10/18/11	190.57	199.96	0.00	(9.39)	
733 0000 Sale			5,521.59	6,006.66	33.88	(451.19)	
Security Subtotal							
CORIO N.V.	CUSIP Number	N2273C104					
20.NLG PAR ORDINARY	07/23/10	06/17/11	1,512.29	1,294.52	0.00	217.77	
23 0000 Sale	07/23/10	06/30/11	978.65	844.26	0.00	134.39	
15 0000 Sale	12/06/10	06/30/11	1,761.58	1,667.47	0.00	94.11	
27 0000 Sale			4,252.52	3,806.25	0.00	446.27	
Security Subtotal							
CAPITALAND LIMITED	CUSIP Number	Y10923103					
1.SGD PAR ORDINARY	12/10/10	02/10/11	2,336.68	2,457.81	0.00	(121.13)	
876 0000 Sale	12/14/10	02/10/11	1,155.01	1,252.09	0.00	(97.08)	
433 0000 Sale	12/14/10	02/14/11	1,190.23	1,315.70	0.00	(125.47)	
455 0000 Sale	12/15/10	02/14/11	1,198.08	1,279.91	0.00	(81.83)	
458 0000 Sale	12/15/10	02/25/11	1,184.00	1,288.30	0.00	(104.30)	
461 0000 Sale	12/20/10	02/25/11	1,099.25	1,187.80	0.00	(88.55)	
428 0000 Sale	12/20/10	06/08/11	1,130.65	1,290.48	0.00	(159.83)	
465 0000 Sale							



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CAPITALAND LIMITED							
1.SGD PAR ORDINARY							
335.0000 Sale	12/30/10	06/08/11	814.57	980.63	0.00	(166.06)	
1328.0000 Sale	12/30/10	06/17/11	3,018.00	3,887.40	0.00	(869.40)	
Security Subtotal			13,126.47	14,940.12	0.00	(1,813.65)	
CAPITAMALL TRUST MGT LTD							
1.SGD PAR ORDINARY							
6252.0000 Prin Payment	11/29/11	11/29/11	5.76	5.76	0.00	0.00	
ASCENDAS REAL ESTATE INV							
SGD PAR ORDINARY							
1572.0000 Sale	11/08/10	01/14/11	2,630.78	2,587.77	0.00	43.01	
39.0000 Sale	11/08/10	04/08/11	61.48	64.11	0.00	(2.63)	
1291.0000 Sale	11/16/10	04/08/11	2,035.28	2,063.58	0.00	(28.30)	
233.0000 Sale	11/16/10	04/19/11	368.28	372.44	0.00	(4.16)	
1392.0000 Sale	12/02/10	04/19/11	2,200.20	2,268.32	0.00	(68.12)	
2955.0000 Prin Payment	05/09/11	05/09/11	6.45	6.45	0.00	0.00	
2634.0000 Prin Payment	11/25/11	11/25/11	1.00	1.00	0.00	0.00	
Security Subtotal			7,303.47	7,363.67	0.00	(60.20)	
CASTELLUM							
2.SEK PAR ORDINARY							
143.0000 Sale	08/17/10	03/21/11	2,111.80	1,467.48	0.00	644.32	
68.0000 Sale	08/17/10	06/03/11	1,038.45	697.82	0.00	340.63	
33.0000 Sale	09/30/10	06/03/11	503.96	438.27	0.00	65.69	
11.0000 Sale	09/30/10	07/15/11	155.42	146.09	0.00	9.33	
Security Subtotal			3,809.63	2,749.66	0.00	1,059.97	
HANG LUNG PROPERTIES LTD							
1.HKD PAR ORDINARY							
230.0000 Sale	09/15/10	06/13/11	876.56	1,102.68	0.00	(226.12)	
121.0000 Sale	09/15/10	08/08/11	421.27	580.11	0.00	(158.84)	
445.0000 Sale	09/30/10	08/08/11	1,549.32	2,182.37	0.00	(633.05)	
110.0000 Sale	11/12/10	08/08/11	382.98	514.24	0.00	(131.26)	
117.0000 Sale	11/12/10	08/18/11	398.13	546.96	0.00	(148.83)	
Security Subtotal			3,628.26	4,926.36	0.00	(1,298.10)	



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KERRY PROPERTIES LIMITED 1.HKD PAR ORDINARY	CUSIP Number	G52440107					
76 0000 Sale	03/10/10	01/24/11	418 08	387.45	0.00	30.63	
364 0000 Sale	03/31/10	01/24/11	2,002 41	1,976.13	0.00	26.28	
30 0000 Sale	09/17/10	01/24/11	165 04	160 18	0.00	4.86	
460.0000 Sale	09/17/10	02/07/11	2,410.51	2,456.15	0.00	(45.64)	
Security Subtotal			4,996.04	4,979.91	0.00	16.13	
mitsubishi estate 8802 JPY PAR ORDINARY	CUSIP Number	J439161113					
163 0000 Sale	11/02/10	08/19/11	2,488 99	2,886 33	0.00	(397.34)	
24 0000 Sale	11/02/10	10/18/11	419 08	424 98	5.90 (W)	0.00	
Security Subtotal			2,908.07	3,311.31	5.90	(397.34)	
SINO LAND COMPANY 1.HKD PAR ORDINARY	CUSIP Number	Y80267126					
906 0000 Sale	11/19/10	02/07/11	1,807 66	1,932 93	0.00	(125 27)	
1309 0000 Sale	11/22/10	02/07/11	2,611 74	2,625.43	0.00	(13 69)	
299 0000 Sale	11/24/10	02/07/11	596 58	584.21	0.00	12.37	
Security Subtotal			5,015.98	5,142.57	0.00	(126.59)	
KEPPEL LAND .5SGD PAR ORDINARY	CUSIP Number	V87778102					
258.0000 Sale	02/23/10	02/07/11	906.76	601 13	0.00	305 63	
312.0000 Sale	03/10/10	02/07/11	1,096.56	802 54	0.00	294 02	
843 0000 Sale	10/27/10	06/17/11	2,364.23	2,919 49	0.00	(555.26)	
656 0000 Sale	11/08/10	06/17/11	1,839.79	2,428.51	0.00	(588 72)	
Security Subtotal			6,207.34	6,751.67	0.00	(544.33)	
SWIRE PAC LTD SHS A .6HKD PAR ORDINARY	CUSIP Number	Y83310105					
107.0000 Sale	11/01/10	03/03/11	1,521 92	1,538.35	0.00	(16 43)	
46 0000 Sale	11/01/10	04/21/11	698.83	661 35	0.00	37 48	
147 0000 Sale	11/02/10	04/21/11	2,233.23	2,166.78	0.00	66.45	
34 0000 Sale	11/02/10	06/29/11	493 95	501.16	0.00	(7.21)	
121 0000 Sale	11/22/10	06/29/11	1,757.89	1,902 35	0.00	(144 46)	
Security Subtotal			6,705.82	6,769.99	0.00	(64.17)	



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Noncovered Short Term Capital Gains and Losses Subtotal							
			365,175.71	359,272.21	686.69	6,590.19	
NET SHORT TERM CAPITAL GAINS AND LOSSES							
			678,650.10	703,546.57	5,233.63	(19,662.84)	
LONG TERM CAPITAL GAINS AND LOSSES							
COVERED TRANSACTIONS							
WESTFIELD GROUP							
AUD PAR ORDINARY	CUSIP Number	Q97062105					
232.0000 Sale	08/26/09	07/18/11	2,085.44	2,653.05	0.00 (Y)	(567.61)	
15.0000 Sale	08/26/09	08/02/11	129.56	171.54	0.00 (Y)	(41.98)	
Security Subtotal			2,215.00	2,824.59	0.00	(609.59)	
CAPITAMALLS ASIA LTD							
SGD PAR ORDINARY	CUSIP Number	Y1122V105					
139.0000 Sale	05/20/10	07/26/11	165.70	222.73	0.00 (Y)	(57.03)	
CHINA OVERSEAS LAND & INV							
.1HKD PAR ORDINARY	CUSIP Number	Y15004107					
120.0000 Sale	10/10/09	04/07/11	249.76	295.97	0.00 (Y)	(46.21)	
631.0000 Sale	10/16/09	04/07/11	1,313.33	1,648.27	0.00 (Y)	(334.94)	
123.0000 Sale	10/16/09	04/08/11	260.49	321.30	0.00 (Y)	(60.81)	
298.0000 Sale	01/06/10	04/08/11	631.11	734.95	0.00 (Y)	(103.84)	
Security Subtotal			2,454.69	3,000.49	0.00	(545.80)	
MITSUBISHI ESTATE 8802							
JPY PAR ORDINARY	CUSIP Number	J43916113					
24.0000 Sale	11/05/10	12/15/11	375.30	430.01	0.00 (Y)	(54.71)	
MITSUI FUDOSAN 8801							
JPY PAR ORDINARY	CUSIP Number	J4509L101					
95.0000 Sale	10/02/09	08/18/11	1,535.12	1,760.46	0.00 (Y)	(225.34)	
23.0000 Sale	10/02/09	08/18/11	371.66	421.21	0.00 (Y)	(49.55)	
Security Subtotal			1,906.78	2,181.67	0.00	(274.89)	



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STOCKLAND								
AUD PAR ORDINARY		CUSIP Number	Q8773B105					
14.0000	Sale	05/31/10	12/15/11	45.80	38.29	0.00 (Y)	7.51	
Covered Long Term Capital Gains and Losses Subtotal				7,163.27	8,697.78	0.00	(1,534.51)	
NONCOVERED TRANSACTIONS								
APARTMENT INVT & MGMT CO		CUSIP Number	03748R101					
CL A								
10.0000	Sale	12/17/08	07/14/11	264.29	146.89	0.00	117.40	
2.0000	Sale	02/04/09	07/14/11	52.86	19.16	0.00	33.70	
1.0000	Sale	02/04/09	10/17/11	22.79	9.58	0.00	13.21	
11.0000	Sale	02/04/09	12/14/11	233.41	105.38	0.00	128.03	
Security Subtotal				573.35	281.01	0.00	292.34	
AVALONBAY CMMUN INC		CUSIP Number	053484101					
REIT								
3.0000	Sale	11/09/10	12/14/11	375.68	328.88	0.00	46.80	
6.0000	Sale	11/09/10	12/19/11	762.88	657.75	0.00	105.13	
6.0000	Sale	11/12/10	12/19/11	762.89	657.42	0.00	105.47	
Security Subtotal				1,901.45	1,644.05	0.00	257.40	
PROLOGIS INC		CUSIP Number	74340W103					
REIT								
7.0000	Sale	11/12/09	07/12/11	250.94	203.53	0.00	47.41	
43.0000	Sale	03/26/10	07/12/11	1,541.52	1,339.77	0.00	201.75	
Security Subtotal				1,792.46	1,543.30	0.00	249.16	
BOSTON PPTYS INC		CUSIP Number	101121101					
REIT								
19.0000	Sale	08/19/10	10/20/11	1,727.60	1,542.91	0.00	184.69	
UTS BOARDWALK REIT		CUSIP Number	096631106					
REIT								
28.0000	Sale	08/18/09	04/25/11	1,435.25	883.96	0.00	551.29	
2.0000	Sale	08/18/09	10/17/11	93.88	63.14	0.00	30.74	
3.0000	Sale	04/13/10	10/17/11	140.82	122.55	0.00	18.27	



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UTS BOARDWALK REIT	CUSIP Number	096631106					
52.0000 Sale	04/13/10	10/24/11	2,479.31	2,124.20	0.00	355.11	
2.0000 Sale	04/13/10	12/15/11	99.72	81.70	0.00	18.02	
Security Subtotal			4,248.98	3,275.55	0.00	973.43	
BROOKDALE SR LIVING INC	CUSIP Number	112463104					
26.0000 Sale	08/05/09	01/13/11	559.72	338.32	0.00	221.40	
72.0000 Sale	09/22/09	01/13/11	1,550.02	1,390.17	0.00	159.85	
33.0000 Sale	09/22/09	01/14/11	715.89	637.16	0.00	78.73	
89.0000 Sale	11/11/09	01/14/11	1,930.76	1,476.27	0.00	454.49	
34.0000 Sale	11/11/09	02/11/11	805.58	563.97	0.00	241.61	
Security Subtotal			5,561.97	4,405.89	0.00	1,156.08	
DUPONT FABROS TECHNOLOGY	CUSIP Number	26613Q106					
3.0000 Sale	05/28/10	07/14/11	77.60	77.51	0.00	0.09	
79.0000 Sale	05/28/10	08/26/11	1,656.59	2,041.12	0.00	(384.53)	
33.0000 Sale	06/10/10	08/26/11	692.00	889.23	0.00	(197.23)	
2.0000 Sale	06/10/10	10/17/11	40.03	53.89	0.00	(13.86)	
4.0000 Sale	06/10/10	12/14/11	92.31	107.78	0.00	(15.47)	
Security Subtotal			2,558.53	3,169.53	0.00	(611.00)	
DDR CORP COM	CUSIP Number	23317H102					
21.0000 Sale	01/21/10	09/16/11	242.40	189.00	0.00	53.40	
143.0000 Sale	05/03/10	09/16/11	1,650.67	1,838.85	0.00	(188.18)	
42.0000 Sale	11/09/10	11/14/11	491.11	580.31	0.00	(89.20)	
Security Subtotal			2,384.18	2,608.16	0.00	(223.98)	
DEVELOPERS DVSFD RLTY CP	CUSIP Number	251591103					
REIT							
131.0000 Sale	09/11/09	09/02/11	1,538.24	1,084.68	0.00	453.56	
99.0000 Sale	11/09/09	09/02/11	1,162.49	858.26	0.00	304.23	
75.0000 Sale	11/09/09	09/08/11	876.86	650.20	0.00	226.66	
131.0000 Sale	01/21/10	09/08/11	1,531.60	1,179.00	0.00	352.60	
Security Subtotal			5,109.19	3,772.14	0.00	1,337.05	



Merrill Lynch
Bank of America Corporation

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EQUITY RESIDENTIAL REIT								
		CUSIP Number	29476L107					
33.0000	Sale	08/18/09	02/11/11	1,797.71	885.25	0.00	912.46	
60.0000	Sale	08/18/09	04/11/11	3,328.90	1,609.54	0.00	1,719.36	
8.0000	Sale	08/18/09	04/15/11	454.42	214.61	0.00	239.81	
49.0000	Sale	09/03/09	04/15/11	2,783.33	1,277.92	0.00	1,505.41	
51.0000	Sale	09/03/09	04/26/11	3,008.43	1,330.08	0.00	1,678.35	
3.0000	Sale	09/03/09	08/17/11	181.52	78.24	0.00	103.28	
49.0000	Sale	02/12/10	08/17/11	2,964.89	1,626.80	0.00	1,338.09	
6.0000	Sale	04/12/10	08/17/11	363.05	251.99	0.00	111.06	
1.0000	Sale	04/12/10	10/17/11	53.37	42.00	0.00	11.37	
15.0000	Sale	04/12/10	12/14/11	820.93	629.96	0.00	190.97	
	Security Subtotal			15,756.55	7,946.39	0.00	7,810.16	
FOREST CITY ENTRPRS CL A								
		CUSIP Number	345550107					
71.0000	Sale	10/20/09	02/24/11	1,323.41	796.29	0.00	527.12	
67.0000	Sale	11/09/09	02/24/11	1,248.86	660.62	0.00	588.24	
65.0000	Sale	11/09/09	02/28/11	1,227.86	640.90	0.00	586.96	
8.0000	Sale	03/26/10	07/14/11	147.43	108.54	0.00	38.89	
82.0000	Sale	03/26/10	08/26/11	1,038.10	1,112.57	0.00	(74.47)	
78.0000	Sale	12/06/10	12/20/11	910.24	1,244.21	0.00	(333.97)	
	Security Subtotal			5,895.90	4,563.13	0.00	1,332.77	
GENERAL GROWTH PROPERTIE INC SHS								
		CUSIP Number	370023103					
33.0000	Sale	11/17/10	12/14/11	463.64	484.39	0.00	(20.75)	
HOST HOTELS & RESORTS REIT								
		CUSIP Number	44107P104					
18.0000	Sale	12/21/09	01/18/11	333.76	188.25	0.00	145.51	
HERSHA HOSPTLTY TR A SBI REIT								
		CUSIP Number	427825104					
6.0000	Sale	10/06/10	12/14/11	27.11	32.46	0.00	(5.35)	



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HYATT HOTELS CORP									
32.0000	Sale	01/22/10	448579102	08/18/11	1,010.22	945.91	0.00	64.31	
2.0000	Sale	01/22/10		10/17/11	66.81	59.12	0.00	7.69	
4.0000	Sale	01/22/10		12/14/11	135.47	118.24	0.00	17.23	
1.0000	Sale	05/19/10		12/14/11	33.87	38.54	0.00	(4.67)	
	Security Subtotal				1,246.37	1,161.81	0.00	84.56	
LIBERTY PPTY TR SBI REIT									
66.0000	Sale	10/29/10	531172104	11/28/11	1,899.80	2,210.72	0.00	(310.92)	
2.0000	Sale	11/04/10		11/28/11	57.57	68.73	0.00	(11.16)	
64.0000	Sale	11/04/10		12/02/11	1,903.32	2,199.31	0.00	(295.99)	
6.0000	Sale	11/04/10		12/14/11	175.49	206.19	0.00	(30.70)	
	Security Subtotal				4,036.18	4,684.95	0.00	(648.77)	
MACERICH CO REIT									
54.0000	Sale	11/02/09	554382101	01/04/11	2,538.55	1,608.26	0.00	930.29	
29.0000	Sale	11/02/09		01/18/11	1,390.18	863.69	0.00	526.49	
10.0000	Sale	12/23/09		01/18/11	479.37	301.60	0.00	177.77	
	Security Subtotal				4,408.10	2,773.55	0.00	1,634.55	
POST PROPERTIES INC REIT									
69.0000	Sale	09/18/09	737464107	02/02/11	2,542.78	1,348.90	0.00	1,193.88	
61.0000	Sale	09/18/09		04/12/11	2,323.09	1,192.51	0.00	1,130.58	
17.0000	Sale	09/24/09		04/12/11	647.42	307.62	0.00	339.80	
71.0000	Sale	09/24/09		04/20/11	2,760.99	1,284.75	0.00	1,476.24	
48.0000	Sale	09/24/09		10/03/11	1,588.63	868.56	0.00	720.07	
8.0000	Sale	11/19/10		12/02/11	320.82	257.45	0.00	63.37	
53.0000	Sale	11/29/10		12/02/11	2,125.44	1,800.81	0.00	324.63	
4.0000	Sale	12/01/10		12/02/11	160.42	135.68	0.00	24.74	
6.0000	Sale	12/01/10		12/14/11	246.83	203.53	0.00	43.30	
	Security Subtotal				12,716.42	7,399.81	0.00	5,316.61	
PUBLIC STORAGE \$0.10 REIT									
1.0000	Sale	07/14/08	74460D109	02/24/11	108.98	76.93	0.00	32.05	
42.0000	Sale	04/06/09		02/24/11	4,577.29	2,542.92	0.00	2,034.37	
15.0000	Sale	06/29/09		02/24/11	1,634.75	956.89	0.00	677.86	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4008

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PUBLIC STORAGE \$0.10 REIT	CUSIP Number	74460D109					
24.0000 Sale	06/29/09	02/28/11	2,693.97	1,531.02	0.00	1,162.95	
6.0000 Sale	06/29/09	03/24/11	644.12	382.75	0.00	261.37	
13.0000 Sale	09/23/09	03/24/11	1,395.62	1,017.46	0.00	378.16	
23.0000 Sale	09/23/09	03/25/11	2,485.82	1,800.13	0.00	685.69	
10.0000 Sale	09/23/09	05/16/11	1,170.34	782.66	0.00	387.68	
Security Subtotal			14,710.89	9,090.76	0.00	5,620.13	
PS BUSINESS PARKS INC REIT	CUSIP Number	69360J107					
18.0000 Sale	10/26/09	06/02/11	1,023.77	896.60	0.00	127.17	
21.0000 Sale	10/29/09	06/02/11	1,194.42	1,019.97	0.00	174.45	
9.0000 Sale	10/29/09	10/07/11	424.47	437.13	0.00	(12.66)	
37.0000 Sale	02/09/10	10/07/11	1,745.06	1,680.54	0.00	64.52	
Security Subtotal			4,387.72	4,034.24	0.00	353.48	
PROLOGIS REIT	CUSIP Number	743410102					
267.0000 Sale	05/11/09	03/16/11	3,968.34	2,261.49	0.00	1,706.85	
37.0000 Sale	09/01/09	03/16/11	549.92	398.82	0.00	151.10	
103.0000 Sale	09/01/09	04/15/11	1,662.75	1,110.23	0.00	552.52	
111.0000 Sale	11/12/09	04/15/11	1,791.91	1,440.73	0.00	351.18	
Security Subtotal			7,972.92	5,211.27	0.00	2,761.65	
PRIMARIS RETAIL REAL ESTATE INV TR	CUSIP Number	74157U109					
95.0000 Sale	09/25/09	06/02/11	2,046.26	1,292.95	0.00	753.31	
40.0000 Sale	09/25/09	06/13/11	841.58	544.40	0.00	297.18	
69.0000 Sale	10/01/09	06/13/11	1,451.74	927.02	0.00	524.72	
16.0000 Sale	10/01/09	07/14/11	347.00	214.96	0.00	132.04	
Security Subtotal			4,686.58	2,979.33	0.00	1,707.25	
RIOCAN RL EST INV TR ONT	CUSIP Number	766910103					
9.0000 Sale	06/29/10	07/14/11	242.99	163.71	0.00	79.28	
8.0000 Sale	09/22/10	10/17/11	195.44	177.24	0.00	18.20	
Security Subtotal			438.43	340.95	0.00	97.48	



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34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
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Account # 4008

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SL GREEN REALTY CORP								
	REIT	CUSIP Number	78440X101					
30.0000	Sale	02/04/10	02/07/11	2,198.22	1,358.94	0.00	839.28	
27.0000	Sale	09/16/10	10/06/11	1,580.67	1,728.00	0.00	(147.33)	
6.0000	Sale	09/22/10	10/06/11	351.26	380.19	0.00	(28.93)	
	Security Subtotal			4,130.15	3,467.13	0.00	663.02	
SIMON PROPERTY GROUP DEL								
	REIT	CUSIP Number	828806109					
32.0000	Sale	04/06/09	03/18/11	3,317.70	1,262.12	0.00	2,055.58	
27.0000	Sale	04/06/09	04/01/11	2,904.57	1,064.91	0.00	1,839.66	
10.0000	Sale	05/20/11	05/20/11	1,149.42	394.41	0.00	755.01	
15.0000	Sale	04/06/09	05/23/11	1,700.27	591.62	0.00	1,108.65	
24.0000	Sale	04/06/09	06/02/11	2,771.07	946.59	0.00	1,824.48	
16.0000	Sale	04/06/09	07/18/11	1,883.89	631.06	0.00	1,252.83	
28.0000	Sale	04/06/09	08/17/11	3,285.58	1,104.36	0.00	2,181.22	
9.0000	Sale	05/11/09	08/17/11	1,056.09	471.77	0.00	584.32	
5.0000	Sale	05/11/09	10/17/11	567.59	262.10	0.00	305.49	
21.0000	Sale	05/11/09	12/02/11	2,582.89	1,100.80	0.00	1,482.09	
6.0000	Sale	06/24/09	12/02/11	737.97	317.25	0.00	420.72	
4.0000	Sale	09/14/09	12/02/11	491.98	273.90	0.00	218.08	
14.0000	Sale	09/14/09	12/05/11	1,713.08	958.67	0.00	754.41	
5.0000	Sale	09/14/09	12/14/11	602.59	342.38	0.00	260.21	
13.0000	Sale	09/14/09	12/28/11	1,678.78	890.19	0.00	788.59	
	Security Subtotal			26,443.47	10,612.13	0.00	15,831.34	
SUNSTONE HOTEL INVS INC								
		CUSIP Number	867892101					
103.0000	Sale	01/28/10	08/24/11	534.55	881.61	0.00	(347.06)	
183.0000	Sale	06/22/10	08/24/11	949.75	2,055.05	0.00	(1,105.30)	
	Security Subtotal			1,484.30	2,936.66	0.00	(1,452.36)	
VENTAS INC								
	REIT	CUSIP Number	92276F100					
34.0000	Sale	10/12/10	11/04/11	1,829.13	1,832.45	0.00	(3.32)	
11.0000	Sale	12/17/10	12/28/11	604.49	544.94	0.00	59.55	
	Security Subtotal			2,433.62	2,377.39	0.00	56.23	



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Account # 4008

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CAPITACOMMERCIAL-1000								
SGD PAR ORDINARY								
1170.0000	Sale	03/26/10	09/12/11	1,088.44	919.82	0.00	168.62	
83.0000	Sale	03/26/10	10/18/11	70.42	65.25	0.00	5.17	
24.0000	Sale	03/26/10	12/15/11	18.77	18.87	0.00	(0.10)	
	Security Subtotal			1,177.63	1,003.94	0.00	173.69	
WESTFIELD GROUP								
AUD PAR ORDINARY								
4.0000	Sale	02/19/09	07/15/11	35.94	25.52	0.00	10.42	
247.0000	Sale	08/26/09	07/15/11	2,219.41	2,655.51	436.10 (W)	0.00	
18.0000	Sale	08/26/09	07/15/11	161.74	193.52	0.00	(31.78)	
143.0000	Sale	11/17/09	07/15/11	1,284.93	1,657.79	0.00	(372.86)	
39.0000	Sale	11/17/09	07/15/11	350.43	452.12	0.00	(101.69)	
47.0000	Sale	11/17/09	08/02/11	405.97	544.87	0.00	(138.90)	
151.0000	Sale	03/05/10	08/02/11	1,304.32	1,684.46	0.00	(380.14)	
100.0000	Sale	03/05/10	08/08/11	790.64	1,115.54	0.00	(324.90)	
208.0000	Sale	03/18/10	08/08/11	1,644.54	2,303.58	0.00	(659.04)	
71.0000	Sale	04/06/10	08/08/11	561.36	789.36	0.00	(228.00)	
157.0000	Sale	04/06/10	08/22/11	1,268.10	1,745.50	0.00	(477.40)	
2.0000	Sale	08/20/10	08/22/11	16.16	22.11	0.00	(5.95)	
39.0000	Sale	08/20/10	10/18/11	304.14	431.08	126.94 (W)	0.00	
	Security Subtotal			10,347.68	13,620.96	563.04	(2,710.24)	
GREAT PORTLAND ESTATES								
GBP PAR ORDINARY								
39.0000	Sale	07/01/09	07/15/11	276.64	145.01	0.00	131.63	
301.0000	Sale	07/01/09	08/05/11	1,883.66	1,119.18	0.00	764.48	
297.0000	Sale	07/01/09	08/30/11	1,722.06	1,104.31	0.00	617.75	
295.0000	Sale	07/01/09	08/31/11	1,680.20	1,096.87	0.00	583.33	
	Security Subtotal			5,562.56	3,465.37	0.00	2,097.19	
DEUTSCHE WOHNEN AG-BR								
EUR PAR ORDINARY								
219.0000	Sale	10/26/10	12/02/11	3,006.00	2,645.08	0.00	360.92	
11.0000	Sale	11/02/10	12/02/11	150.99	135.22	0.00	15.77	
	Security Subtotal			3,156.99	2,780.30	0.00	376.69	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NORWEGIAN PROPERTY AS								
25 NOK PAR ORDINARY								
1110 0000	Sale	03/24/10	08/18/11	1,915.52	2,281.28	0.00	(365.76)	
70 0000	Sale	10/15/10	10/18/11	109.61	140.42	0.00	(30.81)	
655 0000	Sale	10/15/10	11/25/11	810.76	1,313.93	0.00	(503.17)	
421 0000	Sale	11/02/10	11/25/11	521.12	795.93	0.00	(274.81)	
292 0000	Sale	11/02/10	12/08/11	386.95	552.04	0.00	(165.09)	
	Security Subtotal			3,743.96	5,083.60	0.00	(1,339.64)	
KWG PROPERTY								
HKD PAR ORDINARY								
92.0000	Sale	02/05/10	03/22/11	66.64	56.39	0.00	10.25	
GOODMAN GROUP								
AUD PAR ORDINARY								
4786.0000	Sale	03/05/10	03/14/11	3,292.87	2,630.37	0.00	662.50	
204.0000	Sale	03/05/10	07/15/11	150.76	112.12	0.00	38.64	
437.0000	Sale	03/05/10	08/31/11	302.88	240.17	0.00	62.71	
3658.0000	Sale	03/15/10	08/31/11	2,535.41	2,059.54	0.00	475.87	
854.0000	Sale	03/15/10	09/21/11	534.73	480.82	0.00	53.91	
1599.0000	Sale	05/26/10	09/21/11	1,001.21	778.82	0.00	222.39	
	Security Subtotal			7,817.86	6,301.84	0.00	1,516.02	
GLORIOUS PROPERTY HOLDIN								
.01 HKD PAR ORDINARY								
2949.0000	Sale	10/02/09	04/07/11	872.85	1,370.79	0.00	(497.94)	
2716.0000	Sale	10/27/09	04/07/11	803.90	1,202.55	0.00	(398.65)	
2284.0000	Sale	10/27/09	04/21/11	696.74	1,011.27	0.00	(314.53)	
4520.0000	Sale	11/24/09	04/21/11	1,378.85	2,266.53	0.00	(887.68)	
	Security Subtotal			3,752.34	5,851.14	0.00	(2,098.80)	
CAPITAMALLS ASIA LTD								
SGD PAR ORDINARY								
779.0000	Sale	05/12/10	07/26/11	928.67	1,139.23	0.00	(210.56)	
1220.0000	Sale	07/28/10	08/05/11	1,274.85	1,829.80	0.00	(554.95)	
	Security Subtotal			2,203.52	2,969.03	0.00	(765.51)	



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34-1881601
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Account # 4008

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	CUSIP Number	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MIRVAC GROUP FN									
AUD PAR ORDINARY									
873.0000	Sale	08/03/09	02/25/11	Q62377108	1,135.85	918.58	0.00	217.27	
916.0000	Sale	10/21/09	02/25/11		1,191.81	1,389.05	0.00	(197.24)	
1023.0000	Sale	10/21/09	03/18/11		1,215.82	1,551.30	0.00	(335.48)	
648.0000	Sale	12/15/09	03/18/11		770.15	858.17	0.00	(88.02)	
918.0000	Sale	12/15/09	05/06/11		1,148.96	1,215.75	0.00	(66.79)	
648.0000	Sale	12/15/09	05/06/11		811.03	858.17	0.00	(47.14)	
128.0000	Sale	06/07/10	07/15/11		166.06	133.72	0.00	32.34	
224.0000	Sale	06/07/10	10/18/11		276.43	234.01	0.00	42.42	
91.0000	Sale	06/07/10	12/15/11		113.66	95.06	0.00	18.60	
47.0000	Sale	06/11/10	12/15/11		58.71	54.83	0.00	3.88	
Security Subtotal					6,888.48	7,308.64	0.00	(420.16)	
HAMMERSON ORD 25P									
GBP PAR ORDINARY									
41.0000	Sale	04/08/09	07/15/11	G4273Q107	306.95	169.90	0.00	137.05	
465.0000	Sale	04/08/09	08/19/11		3,041.56	1,926.91	0.00	1,114.65	
109.0000	Sale	10/13/09	08/19/11		712.97	713.86	0.89 (W)	0.00	
36.0000	Sale	10/13/09	10/18/11		234.39	235.77	1.38 (W)	0.00	
Security Subtotal					4,295.87	3,046.44	2.27	1,251.70	
FABEGE AB									
50.SEK PAR ORDINARY									
73.0000	Sale	05/12/10	06/17/11	W7888D108	681.58	422.21	0.00	259.37	
75.0000	Sale	02/17/10	06/17/11		700.25	455.47	0.00	244.78	
12.0000	Sale	08/25/10	10/18/11		99.86	80.01	0.00	19.85	
Security Subtotal					1,481.69	957.69	0.00	524.00	
CHINA OVERSEAS LAND & INV									
.1HKD PAR ORDINARY									
461.0000	Sale	08/06/09	02/07/11	Y15004107	868.96	1,086.94	0.00	(217.98)	
752.0000	Sale	10/02/09	02/07/11		1,417.49	1,625.86	0.00	(208.37)	
120.0000	Sale	10/02/09	03/17/11		196.23	259.45	63.22 (W)	0.00	
210.0000	Sale	10/02/09	03/17/11		343.39	454.03	0.00	(110.64)	
754.0000	Sale	10/08/09	03/17/11		1,232.96	1,740.09	507.13 (W)	0.00	
298.0000	Sale	12/29/09	03/17/11		487.31	644.27	156.96 (W)	0.00	
281.0000	Sale	12/29/09	03/18/11		480.45	607.51	0.00	(127.06)	
Security Subtotal					5,026.79	6,418.15	727.31	(664.05)	



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SHANGRI-LA ASIA LTD								
1.HKD PAR ORDINARY								
109 0000	Sale	05/20/10	06/27/11	263.31	190.20	0.00	73.11	
SPONDA OYJ EUR1								
1.EUR PAR ORDINARY								
392 0000	Sale	08/13/09	03/04/11	2,156.74	1,409.44	0.00	747.30	
264 0000	Sale	01/26/10	03/04/11	1,452.51	1,037.98	0.00	414.53	
5 0000	Sale	01/26/10	07/15/11	27.22	19.66	0.00	7.56	
66 0000	Sale	01/26/10	08/18/11	291.62	259.50	0.00	32.12	
246 0000	Sale	02/17/10	08/18/11	1,086.96	900.88	0.00	186.08	
120 0000	Sale	02/17/10	08/23/11	492.47	439.46	0.00	53.01	
349 0000	Sale	03/12/10	08/23/11	1,432.29	1,414.78	0.00	17.51	
426 0000	Sale	06/04/10	08/25/11	1,819.57	1,436.02	0.00	383.55	
109 0000	Sale	03/12/10	08/25/11	465.56	441.86	0.00	23.70	
				9,224.94	7,359.58	0.00	1,865.36	
Security Subtotal								
UNIBAIL RODAMCO								
5.EUR PAR ORDINARY								
4 0000	Sale	04/08/09	03/21/11	828.61	531.31	0.00	297.30	
2 0000	Sale	07/01/09	03/21/11	414.31	280.42	0.00	133.89	
9 0000	Sale	07/01/09	03/28/11	1,887.82	1,261.87	0.00	625.95	
10 0000	Sale	07/01/09	04/01/11	2,167.16	1,402.07	0.00	765.09	
12 0000	Sale	07/01/09	06/03/11	2,661.63	1,637.86	0.00	1,023.77	
1 0000	Sale	08/06/09	07/15/11	216.64	170.52	0.00	46.12	
3 0000	Sale	08/06/09	10/18/11	593.30	511.57	0.00	81.73	
3 0000	Sale	08/06/09	12/05/11	559.56	511.56	0.00	48.00	
7 0000	Sale	10/30/09	12/05/11	1,305.67	1,467.26	0.00	(161.59)	
1 0000	Sale	10/30/09	12/06/11	185.50	209.61	0.00	(24.11)	
4 0000	Sale	11/09/09	12/06/11	742.02	864.09	0.00	(122.07)	
				11,562.22	8,848.14	0.00	2,714.08	
Security Subtotal								
SM PRIME HOLDINGS INC								
1.PHP PAR ORDINARY								
786 0000	Sale	10/20/10	12/15/11	204.35	214.42	0.00	(10.07)	
CORIO N.V.								
20.NLG PAR ORDINARY								
12 0000	Sale	08/24/09	05/19/11	805.64	723.00	0.00	82.64	
24 0000	Sale	09/18/09	05/19/11	1,611.31	1,698.00	0.00	(86.69)	
5 0000	Sale	09/18/09	06/08/11	339.78	353.75	0.00	(13.97)	



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Part IV Capital Gains and Losses

Account # 4008

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CORIO N.V.							
20.NLG PAR ORDINARY							
41.0000 Sale	03/29/10	06/08/11	2,786.21	2,588.01	0.00	198.20	
11.0000 Sale	05/12/10	06/08/11	747.53	579.92	0.00	167.61	
7.0000 Sale	05/12/10	06/17/11	460.25	369.04	0.00	91.21	
Security Subtotal			6,750.72	6,311.72	0.00	439.00	
WHARF HOLDINGS LTD (HK)							
1.HKD PAR ORDINARY							
92.0000 Sale	01/28/10	03/03/11	583.16	466.94	0.00	116.22	
219.0000 Sale	01/28/10	06/03/11	1,607.66	1,111.52	0.00	496.14	
91.0000 Sale	01/28/10	06/28/11	607.23	461.87	0.00	145.36	
163.0000 Sale	03/18/10	06/28/11	1,087.69	916.94	0.00	170.75	
7.0000 Sale	03/18/10	07/15/11	48.58	39.38	0.00	9.20	
296.0000 Sale	03/18/10	08/26/11	1,799.34	1,665.13	0.00	134.21	
66.0000 Sale	03/23/10	08/26/11	401.21	364.39	0.00	36.82	
236.0000 Sale	03/23/10	08/31/11	1,449.57	1,302.95	0.00	146.62	
56.0000 Sale	05/31/10	08/31/11	343.97	279.85	0.00	64.12	
216.0000 Sale	05/31/10	09/02/11	1,379.10	1,079.42	0.00	299.68	
203.0000 Sale	07/28/10	09/02/11	1,296.10	1,128.65	0.00	167.45	
30.0000 Sale	07/28/10	10/18/11	151.65	166.79	0.00	(15.14)	
Security Subtotal			10,755.26	8,983.83	0.00	1,771.43	
CASTELLUM							
2.SEK PAR ORDINARY							
2.0000 Sale	09/30/10	10/18/11	26.97	26.56	0.00	0.41	
BRITISH LAND CO 25P FN							
GBP PAR ORDINARY							
386.0000 Sale	04/08/09	04/19/11	3,559.89	2,321.84	0.00	1,238.05	
2.0000 Sale	08/24/09	04/19/11	18.45	15.77	0.00	2.68	
39.0000 Sale	08/24/09	10/18/11	319.39	307.58	0.00	11.81	
Security Subtotal			3,897.73	2,645.19	0.00	1,252.54	
HANG LUNG PROPERTIES LTD							
1.HKD PAR ORDINARY							
365.0000 Sale	08/14/09	05/27/11	1,466.87	1,219.50	0.00	247.37	
52.0000 Sale	10/02/09	05/27/11	208.99	185.14	0.00	23.85	
430.0000 Sale	10/02/09	06/01/11	1,779.15	1,530.95	0.00	248.20	
175.0000 Sale	12/14/09	06/01/11	724.08	681.94	0.00	42.14	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4008

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
HANG LUNG PROPERTIES LTD	CUSIP Number	Y30166105					
1.HKD PAR ORDINARY							
418 0000 Sale	12/14/09	06/08/11	1,657.62	1,628.87	0.00	28.75	
258 0000 Sale	02/17/10	06/08/11	1,023.13	972.20	0.00	50.93	
98 0000 Sale	02/17/10	06/13/11	373.48	369.28	0.00	4.20	
320 0000 Sale	05/25/10	06/13/11	1,219.55	1,161.37	0.00	58.18	
Security Subtotal			8,452.87	7,749.25	0.00	703.62	
SUN HUNG KAI PROPERTIES	CUSIP Number	Y82594121					
.5HKD PAR ORDINARY							
50 0000 Sale	05/13/09	03/03/11	804.57	556.85	0.00	247.72	
163 0000 Sale	05/13/09	05/03/11	2,548.33	1,815.32	0.00	733.01	
227 0000 Sale	05/13/09	07/08/11	3,390.95	2,528.08	0.00	862.87	
155 0000 Sale	05/13/09	07/11/11	2,352.61	1,726.22	0.00	626.39	
53 0000 Sale	08/06/09	07/11/11	804.45	775.01	0.00	29.44	
8 0000 Sale	08/06/09	07/15/11	116.04	116.98	0.00	(0.94)	
45 0000 Sale	08/06/09	10/18/11	571.59	658.03	86.44 (W)	0.00	
Security Subtotal			10,588.54	8,176.49	86.44	2,498.49	
HONG KONG LAND HLDGS	CUSIP Number	G4587L109					
.1USD PAR ORDINARY							
32 0000 Sale	07/01/09	01/12/11	228.32	113.21	0.00	115.11	
346 0000 Sale	07/10/09	01/12/11	2,468.77	1,149.38	0.00	1,319.39	
166 0000 Sale	07/10/09	04/04/11	1,156.99	551.44	0.00	605.55	
46 0000 Sale	08/24/09	04/04/11	320.62	177.12	0.00	143.50	
89 0000 Sale	08/24/09	10/18/11	415.62	342.68	0.00	72.94	
55 0000 Sale	08/24/09	12/15/11	251.89	211.77	0.00	40.12	
Security Subtotal			4,842.21	2,545.60	0.00	2,296.61	
MITSUBISHI ESTATE 8802	CUSIP Number	J43916113					
.JPY PAR ORDINARY							
111 0000 Sale	04/06/10	07/12/11	1,991.00	1,855.66	0.00	135.34	
12 0000 Sale	04/06/10	07/15/11	215.56	200.61	0.00	14.95	
62 0000 Sale	04/06/10	08/05/11	1,019.62	1,036.49	0.00	(16.87)	
66 0000 Sale	04/30/10	08/05/11	1,085.41	1,158.09	0.00	(72.68)	
117 0000 Sale	04/30/10	08/18/11	1,861.02	2,052.97	0.00	(191.95)	
45 0000 Sale	07/30/10	08/18/11	715.78	646.78	0.00	69.00	
199 0000 Sale	08/03/10	08/18/11	3,165.34	2,889.39	0.00	275.95	
6 0000 Sale	08/03/10	08/19/11	91.61	87.12	0.00	4.49	
Security Subtotal			10,145.34	9,927.11	0.00	218.23	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4008

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MTSUI FUDOSAN 8801								
JPY PAR ORDINARY								
95.0000	Sale	10/02/09	04/15/11	1,549.68	1,577.69	28.02 (W)	0.00	
23.0000	Sale	10/02/09	04/15/11	375.18	381.97	6.78 (W)	0.00	
47.0000	Sale	10/02/09	07/15/11	838.36	780.54	0.00	57.82	
73.0000	Sale	10/02/09	08/18/11	1,179.62	1,212.34	0.00	(32.72)	
180.0000	Sale	10/16/09	08/18/11	2,908.66	3,124.40	0.00	(215.74)	
89.0000	Sale	04/02/10	08/18/11	1,438.17	1,551.09	0.00	(112.92)	
63.0000	Sale	04/30/10	08/18/11	1,018.04	1,160.39	0.00	(142.35)	
123.0000	Sale	04/30/10	08/19/11	1,917.50	2,265.52	0.00	(348.02)	
40.0000	Sale	05/21/10	08/19/11	623.58	656.34	0.00	(32.76)	
46.0000	Sale	05/21/10	08/22/11	705.89	754.80	0.00	(48.91)	
57.0000	Sale	05/25/10	08/22/11	874.71	892.29	0.00	(17.58)	
106.0000	Sale	05/25/10	08/26/11	1,638.40	1,659.35	0.00	(20.95)	
7.0000	Sale	06/18/10	08/26/11	108.20	106.14	0.00	2.06	
119.0000	Sale	06/18/10	08/31/11	1,979.51	1,804.33	0.00	175.18	
36.0000	Sale	06/18/10	10/18/11	602.38	545.84	0.00	56.54	
11.0000	Sale	06/18/10	12/02/11	174.37	166.79	0.00	7.58	
125.0000	Sale	06/23/10	12/02/11	1,981.59	1,881.51	0.00	100.08	
28.0000	Sale	06/30/10	12/02/11	443.88	396.44	0.00	47.44	
57.0000	Sale	06/30/10	12/15/11	842.39	807.04	0.00	35.35	
Security Subtotal				21,200.11	21,724.81	34.80	(489.90)	
NEW WORLD DEVELOPMENT								
1.HKD PAR ORDINARY								
248.0000	Sale	07/02/09	01/05/11	490.80	463.65	0.00	27.15	
606.0000	Sale	10/02/09	01/05/11	1,199.32	1,296.11	0.00	(96.79)	
705.0000	Sale	10/02/09	02/10/11	1,229.80	1,507.84	0.00	(278.04)	
58.0000	Sale	10/02/09	02/14/11	103.89	124.05	0.00	(20.16)	
565.0000	Sale	10/27/09	02/14/11	1,012.11	1,280.73	0.00	(268.62)	
729.0000	Sale	11/10/09	02/14/11	1,305.89	1,616.22	0.00	(310.33)	
229.0000	Sale	11/11/09	02/14/11	410.23	511.86	0.00	(101.63)	
722.0000	Sale	11/11/09	05/09/11	1,224.32	1,613.80	0.00	(389.48)	
604.0000	Sale	01/22/10	05/09/11	1,024.24	1,070.81	0.00	(46.57)	
438.0000	Sale	01/22/10	05/20/11	752.60	776.51	0.00	(23.91)	
1124.0000	Sale	02/22/10	05/20/11	1,931.35	1,991.34	0.00	(59.99)	
Security Subtotal				10,684.55	12,252.92	0.00	(1,568.37)	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4008

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
STOCKLAND								
AUD PAR ORDINARY								
		CUSIP Number	Q8773B105					
360.0000	Sale	07/29/09	02/15/11	1,376.04	932.17	0.00	443.87	
683.0000	Sale	07/29/09	05/05/11	2,572.69	1,768.54	0.00	804.15	
533.0000	Sale	07/29/09	05/06/11	1,992.95	1,380.14	0.00	612.81	
1.0000	Sale	07/29/09	05/09/11	3.81	2.59	0.00	1.22	
252.0000	Sale	08/06/09	05/09/11	961.85	651.18	0.00	310.67	
875.0000	Sale	08/06/09	05/20/11	3,271.54	2,261.06	0.00	1,010.48	
102.0000	Sale	08/06/09	06/10/11	377.90	263.57	0.00	114.33	
394.0000	Sale	11/10/09	06/10/11	1,459.76	1,374.57	0.00	85.19	
316.0000	Sale	03/18/10	06/10/11	1,170.78	1,139.27	0.00	31.51	
394.0000	Sale	03/18/10	06/17/11	1,426.17	1,420.49	0.00	5.68	
385.0000	Sale	03/23/10	06/17/11	1,393.61	1,431.44	0.00	(37.83)	
113.0000	Sale	03/23/10	07/07/11	400.21	420.14	0.00	(19.93)	
305.0000	Sale	04/06/10	07/07/11	1,080.22	1,117.16	0.00	(36.94)	
258.0000	Sale	04/06/10	07/12/11	874.13	945.01	0.00	(70.88)	
257.0000	Sale	05/12/10	07/12/11	870.74	891.23	0.00	(20.49)	
288.0000	Sale	05/26/10	07/12/11	908.02	814.42	0.00	93.60	
58.0000	Sale	05/26/10	07/15/11	196.74	176.25	0.00	20.49	
17.0000	Sale	05/31/10	07/15/11	57.67	54.19	0.00	3.48	
665.0000	Sale	05/31/10	08/02/11	2,195.42	2,119.80	0.00	75.62	
61.0000	Sale	05/31/10	10/18/11	192.50	194.45	1.95 (W)	0.00	
74.0000	Sale	05/31/10	12/15/11	242.08	235.88	0.00	6.20	
Security Subtotal				23,024.83	19,593.55	1.95	3,433.23	
KEPPEL LAND								
.55GD PAR ORDINARY								
		CUSIP Number	V87778102					
480.0000	Sale	03/10/10	05/06/11	1,538.34	1,234.68	0.00	303.66	
131.0000	Sale	03/10/10	06/10/11	417.42	336.96	0.00	80.46	
683.0000	Sale	03/23/10	06/10/11	2,176.34	1,764.79	0.00	411.55	
148.0000	Sale	03/23/10	06/17/11	415.07	382.41	0.00	32.66	
Security Subtotal				4,547.17	3,718.84	0.00	828.33	
Noncovered Long Term Capital Gains and Losses Subtotal				329,122.95	271,658.84	1,415.81	58,879.92	
NET LONG TERM CAPITAL GAINS AND LOSSES				336,286.22	280,356.62	1,415.81	57,345.41	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4008

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
OTHER TRANSACTIONS							
EUROCOMMERCIAL EUR 101.0000 Sale	CUSIP Number 11/08/11	N31065209 11/18/11	0.00	N/A	0.00		
SHANGRI-LA ASIA LTD RTS HKD RT (9BLB8) 125 0000 Sale	CUSIP Number 01/14/11	01/28/11	8.80	N/A	0.00		
WHARF HOLDINGS LTD HKD RTS 90AD7 234.0000 Sale	CUSIP Number 02/23/11	03/04/11	394.90	N/A	0.00		
CORIO N.V 20.NLG PAR ORDINARY Cash/Lieu	CUSIP Number 06/02/11	N2273C104 06/02/11	9.06	N/A	0.00		
Other Transactions Subtotal			412.76		0.00	413	

TOTAL CAPITAL GAINS AND LOSSES
TOTAL REPORTED SALES PROCEEDS

Total cost basis 977,254
Net gain/(loss) 38,095



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

SHORT TERM CAPITAL GAINS AND LOSSES
COVERED TRANSACTIONS

AEGON NV PERP CAPITAL SECURITIES 6.875% PERP		CUSIP Number N00927306						
13.0000	Sale	12/05/11	12/13/11	278.71	275.07	0.00	3.64	
AMERICAN INTL GROUP SRS A-4 JR SUB DEB 6.45% JUNE 15 2077		CUSIP Number 026874800						
161.0000	Sale	05/11/11	06/09/11	3,740.68	3,696.51	0.00	44.17	
231.0000	Sale	05/11/11	06/10/11	5,231.15	5,303.69	0.00	(72.54)	
365.0000	Sale	05/11/11	06/15/11	8,312.35	8,380.29	0.00	(67.94)	
Security Subtotal				17,284.18	17,380.49	0.00	(96.31)	

AMERICAN INTL GROUP PED 7.70% DEC 18 2062		CUSIP Number 026874859						
104.0000	Sale	01/14/11	08/24/11	2,451.60	2,541.93	90.33 (W)	0.00	
90.0000	Sale	01/18/11	08/24/11	2,121.59	2,194.87	73.29 (W)	0.00	
17.0000	Sale	01/18/11	08/24/11	400.74	414.59	0.00	(13.84)	
6.0000	Sale	01/14/11	08/24/11	141.44	146.65	5.21 (W)	0.00	
68.0000	Sale	01/14/11	09/09/11	1,679.14	1,683.54	0.00 (Y)	(4.40)	
105.0000	Sale	01/18/11	09/12/11	2,546.01	2,560.69	0.00	(14.68)	
36.0000	Sale	01/18/11	09/12/11	872.93	903.77	0.00 (Y)	(30.84)	
36.0000	Sale	01/14/11	09/12/11	872.91	891.29	0.00 (Y)	(18.38)	
6.0000	Sale	01/14/11	09/12/11	145.48	150.95	0.00 (Y)	(5.47)	



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34-1881601
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Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
AMERICAN INTL GROUP							
PFD	CUSIP Number	026874859					
7.70% DEC 18 2062							
54.0000 Sale	01/18/11	09/29/11	1,271.92	1,355.68	0.00 (Y)	(83.76)	
169.0000 Sale	01/19/11	09/29/11	3,980.67	4,135.58	0.00	(154.91)	
108.0000 Sale	01/20/11	09/29/11	2,543.87	2,650.41	0.00	(106.54)	
38.0000 Sale	01/20/11	10/11/11	886.52	932.55	0.00	(46.03)	
118.0000 Sale	01/20/11	10/12/11	2,855.03	2,895.81	0.00	(40.78)	
71.0000 Sale	01/20/11	10/13/11	1,674.86	1,742.40	0.00	(67.54)	
180.0000 Sale	01/20/11	10/13/11	4,246.13	4,403.05	0.00	(156.92)	
28.0000 Sale	01/28/11	10/13/11	660.52	686.50	0.00	(25.98)	
42.0000 Sale	01/28/11	12/13/11	1,012.18	1,029.74	0.00	(17.56)	
Security Subtotal			30,363.54	31,320.00	168.83	(787.63)	
CITIGROUP CAPITAL XX							
TRUST PFD SECURITIES	CUSIP Number	173085200					
7.875% DEC 15 2067							
20.0000 Sale	01/27/11	04/28/11	516.81	512.24	0.00	4.57	
181.0000 Sale	02/01/11	04/28/11	4,677.17	4,666.09	0.00	11.08	
120.0000 Sale	02/04/11	04/28/11	3,100.89	3,112.30	0.00	(11.41)	
84.0000 Sale	02/04/11	05/11/11	2,177.55	2,178.61	0.00	(1.06)	
125.0000 Sale	02/04/11	05/12/11	3,227.15	3,241.97	0.00	(14.82)	
117.0000 Sale	02/04/11	05/13/11	3,019.85	3,034.49	0.00	(14.64)	
Security Subtotal			16,719.42	16,745.70	0.00	(26.28)	
CREDIT SUISSE							
TIER 1 CAPITAL NOTES	CUSIP Number	225448208					
7.90% PERP NON CUM							
8.0000 Sale	09/28/11	10/17/11	202.31	201.92	0.00	0.39	
59.0000 Sale	09/28/11	11/02/11	1,512.99	1,489.17	0.00	23.82	
129.0000 Sale	09/29/11	11/02/11	3,308.06	3,283.98	0.00	24.08	
132.0000 Sale	09/30/11	11/02/11	3,385.00	3,363.43	0.00	21.57	
2.0000 Sale	10/07/11	11/02/11	51.29	50.27	0.00	1.02	
10.0000 Sale	10/07/11	12/13/11	256.19	251.36	0.00	4.83	
140.0000 Sale	10/07/11	12/16/11	3,546.62	3,519.06	0.00	27.56	
171.0000 Sale	10/10/11	12/16/11	4,331.95	4,344.27	0.00	(12.32)	
Security Subtotal			16,594.41	16,503.46	0.00	90.95	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CITIGROUP CAPITAL XIII							
7.875% FIX/FLT RATE							
TRST PFD DUE OCT 30 2040							
16.0000 Sale	01/26/11	11/23/11	411.26	426.41	0.00	(15.15)	
28.0000 Sale	01/26/11	11/25/11	718.58	746.21	0.00	(27.63)	
40.0000 Sale	01/27/11	11/25/11	1,026.56	1,067.96	0.00	(41.40)	
146.0000 Sale	01/27/11	11/28/11	3,762.80	3,898.07	0.00	(135.27)	
Security Subtotal			5,919.20	6,138.65	0.00	(219.45)	
DUKE REALTY CORPORATION							
PFD STOCK SER M							
6.950%							
20.0000 Sale	01/06/11	10/11/11	497.59	486.25	0.00	11.34	
16.0000 Sale	01/06/11	10/17/11	399.99	389.00	0.00	10.99	
15.0000 Sale	01/06/11	12/13/11	378.59	364.69	0.00	13.90	
Security Subtotal			1,276.17	1,239.94	0.00	36.23	
DDR CORP							
SER I							
PFD STK							
6.0000 Sale	04/26/11	10/11/11	139.91	150.13	0.00	(10.22)	
27.0000 Sale	04/26/11	10/17/11	643.94	675.57	0.00	(31.63)	
10.0000 Sale	04/26/11	12/13/11	245.39	250.21	0.00	(4.82)	
Security Subtotal			1,029.24	1,075.91	0.00	(46.67)	
FIFTH THIRD CAPTRUST VII							
TRUST PREFERRED SHARES							
8.875% 05/15/2068							
142.0000 Sale	01/06/11	05/19/11	3,570.81	3,705.36	0.00	(134.55)	
45.0000 Sale	01/07/11	05/19/11	1,131.60	1,174.19	0.00	(42.59)	
Security Subtotal			4,702.41	4,879.55	0.00	(177.14)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
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Part IV Capital Gains and Losses
Account # 4011

Transaction	Quantity	Date Acquired	Date Liquidated	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
EQUITY LIFESTYLE PPTY								
SER A CUM REDEEMABLE								
8.034 PERPETUAL PFD STK								
1.0000 Sale	24.89	03/15/11	10/11/11	24.89	24.79	0.00	0.10	
22.0000 Sale	547.80	03/16/11	10/11/11	547.80	545.41	0.00	2.39	
11.0000 Sale	274.99	03/16/11	10/17/11	274.99	272.71	0.00	2.28	
18.0000 Sale	452.15	03/16/11	12/13/11	452.15	446.25	0.00	5.90	
Security Subtotal				1,299.83	1,289.16	0.00	10.67	
ENERGY MISSISSIPPI INC								
6.00% PFD STK								
20.0000 Sale	537.59	05/11/11	10/11/11	537.59	499.09	0.00	38.50	
8.0000 Sale	215.27	05/11/11	10/17/11	215.27	199.63	0.00	15.64	
65.0000 Sale	1,735.89	05/11/11	12/07/11	1,735.89	1,622.03	0.00	113.86	
16.0000 Sale	427.29	05/11/11	12/08/11	427.29	399.27	0.00	28.02	
29.0000 Sale	765.31	05/11/11	12/08/11	765.31	723.67	0.00	41.64	
164.0000 Sale	4,327.97	05/12/11	12/08/11	4,327.97	4,098.66	0.00	229.31	
64.0000 Sale	1,688.97	05/13/11	12/08/11	1,688.97	1,605.01	0.00	83.96	
3.0000 Sale	80.09	05/13/11	12/13/11	80.09	75.24	0.00	4.85	
Security Subtotal				9,778.38	9,222.60	0.00	555.78	
ENDURANCE SPECIALTY HLDG								
(ENH) SERIES B NON CUM								
PFD SHARES 7.5% PERPETUA								
9.0000 Sale	220.76	06/01/11	10/11/11	220.76	224.96	0.00	(4.20)	
5.0000 Sale	123.49	06/01/11	10/17/11	123.49	124.98	0.00	(1.49)	
14.0000 Sale	344.25	06/01/11	12/13/11	344.25	349.94	0.00	(5.69)	
Security Subtotal				688.50	699.88	0.00	(11.38)	
GOLDMAN SACHS GROUP INC								
\$25 PAR SENIOR NOTES								
6.125% NOV 01 2060								
338.0000 Sale	8,256.23	10/19/11	12/08/11	8,256.23	8,250.88	0.00	5.35	
6.0000 Sale	146.57	11/09/11	12/08/11	146.57	146.36	0.00	0.21	
8.0000 Sale	197.03	11/09/11	12/13/11	197.03	195.14	0.00	1.89	
59.0000 Sale	1,444.28	11/09/11	12/16/11	1,444.28	1,439.17	0.00	5.11	
188.0000 Sale	4,602.11	11/10/11	12/16/11	4,602.11	4,601.17	0.00	0.94	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
GOLDMAN SACHS GROUP INC \$25 PAR SENIOR NOTES 6.125% NOV 01 2060	CUSIP Number 38145X111						
19 0000 Sale	11/11/11	12/16/11	465.10	465.48	0.00	(0.38)	
62 0000 Sale	11/14/11	12/16/11	1,517.73	1,519.00	0.00	(1.27)	
Security Subtotal			16,629.05	16,617.20	0.00	11.85	
GOLDMAN SACHS GP \$25 PAR SENIOR NOTES 6.50% DUE 11/1/2061	CUSIP Number 38144G184						
8 0000 Sale	12/08/11	12/13/11	197.51	196.70	0.00	0.81	
HSBC USA DEP SHRS REP 1/40 SHR 6. 6.50% PERP	CUSIP Number 40428H862						
3 0000 Sale	10/24/11	12/13/11	72.38	73.82	0.00	(1.44)	
KEYCORP CAPITAL X TRUST PREFERRED SECS 08.000% MAR 15 2068	CUSIP Number 49327R103						
24 0000 Sale	01/11/11	05/18/11	619.39	616.05	0.00	3.34	
75 0000 Sale	01/13/11	05/18/11	1,935.62	1,915.20	0.00	20.42	
190 0000 Sale	01/13/11	05/19/11	4,886.03	4,851.84	0.00	34.19	
7 0000 Sale	08/19/11	10/11/11	176.32	177.03	0.00	(0.71)	
9 0000 Sale	08/19/11	10/17/11	227.15	227.61	0.00	(0.46)	
9 0000 Sale	08/19/11	12/13/11	228.05	227.61	0.00	0.44	
6 0000 Sale	08/24/11	12/23/11	151.16	153.45	2.29	0.00	(W)
96 0000 Sale	08/19/11	12/23/11	2,418.47	2,427.84	9.37	0.00	(W)
38 0000 Sale	08/19/11	12/23/11	957.31	961.02	3.71	0.00	(W)
91 0000 Sale	08/22/11	12/23/11	2,292.51	2,314.88	22.37	0.00	(W)
12 0000 Sale	08/22/11	12/23/11	302.31	305.26	2.95	0.00	(W)
65 0000 Sale	08/23/11	12/23/11	1,637.51	1,654.62	17.11	0.00	(W)
8 0000 Sale	08/24/11	12/23/11	201.54	204.61	3.07	0.00	(W)
Security Subtotal			16,033.37	16,037.02	60.87	57.22	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
KIMCO REALTY CORP							
6.90% CUM PFD STK							
SER H, PERPETUAL							
10.0000 Sale	07/14/11	10/11/11	256.79	257.65	0.00	(0.86)	
10.0000 Sale	07/14/11	10/17/11	260.79	257.65	0.00	3.14	
10.0000 Sale	07/14/11	12/13/11	273.59	257.65	0.00	15.94	
Security Subtotal			791.17	772.95	0.00	18.22	
JPM CHASE CAPITAL XIX							
JR SUB NOTES SER S							
6.625% SEP 29, 2036							
25.0000 Sale	06/01/11	10/11/11	626.49	637.43	0.00	(10.94)	
40.0000 Sale	06/01/11	10/17/11	1,002.38	1,019.89	0.00	(17.51)	
31.0000 Sale	06/01/11	12/13/11	785.52	790.41	4.89 (W)	0.00	
Security Subtotal			2,414.39	2,447.73	4.89	(28.45)	
JP MORGAN CHASE CAP XXIV							
SERIES X TRUST PFD SEC							
06.875% AUG 01 2077							
7.0000 Sale	09/30/11	10/17/11	177.30	177.22	0.00	0.08	
16.0000 Sale	09/30/11	12/13/11	404.31	405.07	0.00	(0.76)	
Security Subtotal			581.61	582.29	0.00	(0.68)	
LLOYDS BANKING GRP PLC							
PINES SENIOR NOTES							
07.750% JUL 15 2050							
6.0000 Sale	10/11/11	10/17/11	151.19	151.06	0.00	0.13	
8.0000 Sale	10/11/11	12/13/11	203.35	201.41	0.00	1.94	
Security Subtotal			354.54	352.47	0.00	2.07	
NEXTERA ENERGY CAPITAL H							
SERIES A 6.60%							
PFD STK							
78.0000 Sale	08/15/11	09/28/11	1,961.26	1,984.51	0.00	(23.25)	
76.0000 Sale	08/16/11	09/28/11	1,910.98	1,936.94	0.00	(25.96)	
41.0000 Sale	08/16/11	09/29/11	1,034.32	1,044.93	0.00	(10.61)	
82.0000 Sale	08/16/11	09/30/11	2,060.28	2,089.86	0.00	(29.58)	
48.0000 Sale	08/16/11	10/03/11	1,208.30	1,223.34	0.00	(15.04)	
Security Subtotal			8,175.14	8,279.58	0.00	(104.44)	



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Transaction	Quantity	Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
MONTPELIER RE HOLDINGS									
LTD SERIES A 8.875%									
PERPETUAL PFD STK									
	11.0000	Sale	05/12/11	10/17/11	280.82	282.88	0.00	(2.06)	
	40.0000	Sale	05/12/11	11/02/11	1,060.61	1,028.64	0.00	31.97	
	162.0000	Sale	05/12/11	11/04/11	4,236.91	4,165.99	0.00	70.92	
	20.0000	Sale	05/13/11	11/04/11	523.08	518.03	0.00	5.05	
	8.0000	Sale	05/13/11	12/13/11	212.87	207.21	0.00	5.66	
					6,314.29	6,202.75	0.00	111.54	
Security Subtotal									
TELEPHONE & DATA SYSTEMS									
NOTES SER A									
07.600% DEC 01 2041									
	39.0000	Sale	01/03/11	04/11/11	977.04	981.97	4.93 (W)	0.00	
	176.0000	Sale	07/13/10	04/14/11	4,408.86	4,416.18	0.00 (Y)	(7.32)	
	141.0000	Sale	01/03/11	04/14/11	3,532.10	3,550.19	0.00 (Y)	(18.09)	
	21.0000	Sale	01/03/11	04/14/11	526.06	529.00	0.00 (Y)	(2.94)	
	18.0000	Redemption	01/03/11	05/02/11	449.99	453.43	0.00 (Y)	(3.44)	
	653.0000	Redemption	03/14/11	05/02/11	16,325.01	16,366.77	0.00	(41.76)	
					26,219.06	26,297.54	4.93	(73.55)	
Security Subtotal									
USB CAPITAL VIII									
TRUST PREFERRED SECURITI									
06.350% DEC 29 2065									
	1.0000	Sale	11/30/11	12/13/11	24.95	25.09	0.14 (W)	0.00	
Security Subtotal									
LINCOLN NATIONAL COR CLD									
CAPITAL SECURITIES									
06.750% APR 20 2066									
	94.0000	Redemption	01/24/11	07/07/11	2,350.00	2,301.41	0.00	48.59	
	96.0000	Redemption	01/06/11	07/07/11	2,400.00	2,373.50	0.00	26.50	
	256.0000	Redemption	01/07/11	07/07/11	6,400.00	6,381.16	0.00	18.84	
	97.0000	Redemption	01/14/11	07/07/11	2,425.00	2,400.29	0.00	24.71	
	417.0000	Redemption	01/21/11	07/07/11	10,425.00	10,303.85	0.00	121.15	
	125.0000	Redemption	04/12/11	07/07/11	3,125.00	3,109.81	0.00	15.19	
	89.0000	Redemption	04/13/11	07/07/11	2,225.00	2,218.98	0.00	6.02	
	56.0000	Redemption	04/14/11	07/07/11	1,400.00	1,395.58	0.00	4.42	
	17.0000	Redemption	04/15/11	07/07/11	425.00	424.23	0.00	0.77	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
LINCOLN NATIONAL COR CLD							
CAPITAL SECURITIES							
06.750% APR 20 2066							
26.0000 Redemption	04/18/11	07/07/11	650.00	648.77	0.00	1.23	
70.0000 Redemption	04/19/11	07/07/11	1,750.02	1,752.12	0.00	(2.10)	
Security Subtotal			33,575.02	33,309.70	0.00	265.32	
KEYCORP CAPITAL VIII CLD							
ENHANCED TRUST PFD SECS							
07.000% JUN 15 2066							
1.0000 Redemption	01/26/11	09/01/11	25.00	24.43	0.00	0.57	
16.0000 Redemption	01/27/11	09/01/11	400.00	392.94	0.00	7.06	
86.0000 Redemption	02/01/11	09/01/11	2,149.99	2,124.26	0.00	25.73	
230.0000 Redemption	02/04/11	09/01/11	5,750.00	5,678.44	0.00	71.56	
133.0000 Redemption	03/18/11	09/01/11	3,325.00	3,343.84	0.00	(18.84)	
37.0000 Redemption	05/13/11	09/01/11	925.00	931.92	0.00	(6.92)	
497.0000 Redemption	05/16/11	09/01/11	12,425.00	12,472.80	0.00	(47.80)	
226.0000 Redemption	05/18/11	09/01/11	5,650.00	5,657.35	0.00	(7.35)	
122.0000 Redemption	05/19/11	09/01/11	3,050.01	3,056.05	0.00	(6.04)	
Security Subtotal			33,700.00	33,682.03	0.00	17.97	
CITIGROUP CAPITAL XIV(C)							
TRUST PREFERRED SECS							
6.875% JUNE 30, 2066							
13.0000 Sale	04/07/11	10/11/11	300.20	322.03	0.00	(21.83)	
13.0000 Sale	04/07/11	10/17/11	302.56	322.03	0.00	(19.47)	
78.0000 Sale	04/07/11	11/02/11	1,805.39	1,932.21	0.00	(126.82)	
162.0000 Sale	04/12/11	11/02/11	3,749.67	4,017.49	0.00	(267.82)	
47.0000 Sale	04/13/11	11/02/11	1,087.88	1,159.11	0.00	(71.23)	
22.0000 Sale	04/13/11	12/13/11	509.67	542.56	32.89 (W)	0.00	
Security Subtotal			7,755.37	8,295.43	32.89	(507.17)	
GMAC LLC							
PUBLIC INCOME NOTES							
7.35% AUG 08 2032							
71.0000 Sale	02/02/11	08/25/11	1,495.27	1,660.28	0.00	(165.01)	
143.0000 Sale	02/03/11	08/25/11	3,011.61	3,426.55	0.00	(414.94)	
137.0000 Sale	02/04/11	08/25/11	2,885.25	3,302.70	0.00	(417.45)	
3.0000 Sale	02/08/11	08/25/11	63.19	73.06	0.00	(9.87)	
67.0000 Sale	02/08/11	10/05/11	1,317.51	1,631.78	0.00	(314.27)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
GMAC LLC								
PUBLIC INCOME NOTES								
7.35% AUG 08 2032								
32.0000	Sale	02/09/11	10/05/11	629.27	782.79	0.00	(153.52)	
70.0000	Sale	02/09/11	10/06/11	1,375.32	1,712.35	0.00	(337.03)	
44.0000	Sale	02/10/11	10/06/11	864.49	1,067.76	0.00	(203.27)	
81.0000	Sale	03/30/11	10/07/11	1,601.53	1,935.36	0.00	(333.83)	
21.0000	Sale	02/10/11	10/10/11	424.75	509.62	0.00	(84.87)	
57.0000	Sale	02/11/11	10/10/11	1,152.90	1,385.70	0.00	(232.80)	
35.0000	Sale	02/14/11	10/10/11	707.92	854.43	0.00	(146.51)	
2.0000	Sale	02/15/11	10/10/11	40.45	48.86	0.00	(8.41)	
22.0000	Sale	03/30/11	10/10/11	444.99	525.65	0.00	(80.66)	
21.0000	Sale	03/30/11	10/11/11	429.75	501.76	0.00	(72.01)	
23.0000	Sale	03/30/11	10/17/11	466.72	549.55	0.00	(82.83)	
23.0000	Sale	03/30/11	12/13/11	462.89	549.54	0.00	(86.65)	
				17,373.81	20,517.74	0.00	(3,143.93)	
Security Subtotal								
CITIGROUP CAP TRUST XV								
TRUST PFD SECS								
06.500% SEP 15 2066								
11.0000	Sale	11/07/11	12/13/11	238.90	254.04	0.00	(15.14)	
KEYCORP CAPITAL IX								
TRUST PFD SECS								
6.750% DEC 15 2066								
44.0000	Sale	10/03/11	12/14/11	1,080.33	1,092.84	0.00	(12.51)	
51.0000	Redemption	01/06/11	12/15/11	1,275.00	1,227.74	0.00	47.26	
22.0000	Redemption	01/07/11	12/15/11	550.00	534.43	0.00	15.57	
239.0000	Redemption	08/08/11	12/15/11	5,975.00	5,656.92	0.00	318.08	
59.0000	Redemption	08/09/11	12/15/11	1,475.00	1,432.09	0.00	42.91	
61.0000	Redemption	08/15/11	12/15/11	1,525.00	1,527.96	0.00	(2.96)	
56.0000	Redemption	08/19/11	12/15/11	1,400.00	1,396.68	0.00	3.32	
70.0000	Redemption	08/22/11	12/15/11	1,750.00	1,750.11	0.00	(0.11)	
68.0000	Redemption	08/23/11	12/15/11	1,700.00	1,701.65	0.00	(1.65)	
37.0000	Redemption	08/24/11	12/15/11	925.00	926.76	0.00	(1.76)	
21.0000	Redemption	08/25/11	12/15/11	525.00	526.28	0.00	(1.28)	
256.0000	Redemption	09/16/11	12/15/11	6,400.00	6,466.98	0.00	(66.98)	
32.0000	Redemption	09/19/11	12/15/11	800.00	805.52	0.00	(5.52)	
29.0000	Redemption	09/20/11	12/15/11	725.00	732.87	0.00	(7.87)	



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KEYCORP CAPITAL IX								
TRUST PFD SECS								
6.750% DEC 15 2066								
51.0000	Redemption	09/21/11	12/15/11	1,275.00	1,285.65	0.00	(10.65)	
267.0000	Redemption	10/03/11	12/15/11	6,675.01	6,631.58	0.00	43.43	
	Security Subtotal			34,055.34	33,696.06	0.00	359.28	
DEUTSCHE BANK CAP FNDG								
NONCUM PFD TRUST IX								
6.625% PERP								
73.0000	Sale	05/11/11	07/18/11	1,687.28	1,794.53	0.00	(107.25)	
85.0000	Sale	05/12/11	07/18/11	1,964.65	2,088.43	0.00	(123.78)	
83.0000	Sale	05/13/11	07/18/11	1,918.43	2,043.22	0.00	(124.79)	
77.0000	Sale	05/13/11	07/19/11	1,775.62	1,895.52	0.00	(119.90)	
25.0000	Sale	05/16/11	07/19/11	576.51	616.39	0.00	(39.88)	
	Security Subtotal			7,922.49	8,438.09	0.00	(515.60)	
FIFTH THIRD CAP TRUST V								
TRUST PREFERRED SEC								
7.25% AUG 15 2067								
2.0000	Sale	08/25/11	10/11/11	49.50	49.89	0.39 (W)	0.00	
8.0000	Sale	08/25/11	10/17/11	197.29	199.58	2.29 (W)	0.00	
19.0000	Sale	08/25/11	12/13/11	476.68	474.00	0.00	2.68	
	Security Subtotal			723.47	723.47	2.68	2.68	
DEUTSCHE BK CAPITAL FDG								
TRUST X PFD NON-CUMUL								
07.350% PERPETUAL								
7.0000	Sale	04/14/11	08/10/11	153.92	175.23	0.00	(21.31)	
50.0000	Sale	04/15/11	08/10/11	1,099.48	1,253.58	0.00	(154.10)	
102.0000	Sale	04/20/11	08/10/11	2,242.95	2,561.94	0.00	(318.99)	
87.0000	Sale	04/26/11	08/10/11	1,913.11	2,194.58	0.00	(281.47)	
72.0000	Sale	04/27/11	08/10/11	1,583.27	1,822.31	0.00	(239.04)	
24.0000	Sale	04/27/11	08/11/11	542.45	607.43	0.00	(64.98)	
131.0000	Sale	04/28/11	08/11/11	2,960.89	3,332.11	0.00	(371.22)	
50.0000	Sale	04/29/11	08/11/11	1,130.11	1,271.18	0.00	(141.07)	
61.0000	Sale	05/02/11	08/11/11	1,378.73	1,552.44	0.00	(173.71)	
36.0000	Sale	05/03/11	08/11/11	813.69	918.19	0.00	(104.50)	
49.0000	Sale	05/03/11	08/12/11	1,134.00	1,249.75	0.00	(115.75)	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
DEUTSCHE BK CAPITAL FDG								
TRUST X PFD NON-CUMUL								
07.350% PERPETUAL								
17 0000	Sale	09/29/11	10/17/11	88.88	89.13	0.25 (W)	0.00	
		09/29/11	12/13/11	368.63	378.82	0.00	(10.19)	
	Security Subtotal			15,410.11	17,406.69	0.25	(1,996.33)	
PNC CAPITAL TRUST E								
TRUST PFD SECURITIES								
07.750% MAR 15 2068								
318 0000	Sale	03/14/11	03/31/11	8,296.10	8,445.56	0.00	(149.46)	
153 0000	Sale	03/14/11	04/04/11	3,986.87	4,063.43	0.00	(76.56)	
161 0000	Sale	03/14/11	04/05/11	4,188.34	4,275.89	0.00	(87.55)	
	Security Subtotal			16,471.31	16,784.88	0.00	(313.57)	
ZIONS BANCORP								
SERIES C 9.50%								
PFD STOCK								
22 0000	Sale	03/29/11	10/11/11	549.52	572.77	0.00	(23.25)	
19 0000	Sale	03/29/11	10/17/11	477.44	494.67	0.00	(17.23)	
23 0000	Sale	03/29/11	12/13/11	580.13	598.81	0.00	(18.68)	
	Security Subtotal			1,607.09	1,666.25	0.00	(59.16)	
PARTNER RE LTD								
PERPETUAL SERIES C								
6.75% PFD STK CUM								
1 0000	Sale	01/11/11	03/14/11	24.24	24.70	0.46 (W)	0.00	
10 0000	Sale	01/14/11	03/14/11	242.45	247.88	5.43 (W)	0.00	
92 0000	Sale	01/21/11	03/14/11	2,230.54	2,285.07	54.53 (W)	0.00	
25 0000	Sale	01/21/11	06/08/11	615.96	620.94	0.00	(4.98)	
32 0000	Sale	01/24/11	06/08/11	788.45	801.48	0.00	(13.03)	
144 0000	Sale	01/24/11	06/09/11	3,520.83	3,606.67	0.00	(85.84)	
29 0000	Sale	01/24/11	06/10/11	706.08	726.34	0.00	(20.26)	
107 0000	Sale	01/24/11	08/03/11	2,652.73	2,679.96	0.00	(27.23)	
1 0000	Sale	02/10/11	08/03/11	24.79	24.87	0.00 (N)	(0.08)	
10 0000	Sale	02/13/11	08/03/11	247.92	249.55	0.00 (N)	(1.63)	
56 0000	Sale	02/20/11	08/03/11	1,388.36	1,400.25	0.00 (N)	(11.89)	
36 0000	Sale	02/20/11	08/05/11	868.29	900.17	0.00 (N)	(31.88)	
12 0000	Sale	04/14/11	08/05/11	289.43	293.16	0.00	(3.73)	
26 0000	Sale	04/14/11	08/08/11	579.60	635.18	0.00	(55.58)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PARTNER RE LTD								
PERPETUAL SERIES C								
6.75% PFD STK CUM								
49.0000	Sale	04/18/11	08/08/11	1,092.35	1,198.54	0.00	(106.19)	
51.0000	Sale	04/18/11	08/09/11	1,147.49	1,247.45	0.00	(99.96)	
	Security Subtotal			16,419.51	16,942.21	60.42	(462.28)	
JPMCHASE CAPITAL XVI								
CAP SECURITIES								
06.350% JUN 01 2035								
22.0000	Sale	05/11/11	10/11/11	551.53	558.24	6.71 (W)	0.00	
20.0000	Sale	05/11/11	10/17/11	500.99	507.49	0.00	(6.50)	
25.0000	Sale	05/11/11	12/13/11	625.24	634.36	0.00	(9.12)	
	Security Subtotal			1,677.76	1,700.09	6.71	(15.62)	
RENAISSANCE HLDGS LTD								
SER D PRF SHARES								
6.60% PERP								
6.0000	Sale	11/22/11	12/13/11	149.57	148.94	0.00	0.63	
QWEST CORP								
PFD STK 7.375%								
NOTES DUE JUNE 1, 2051								
206.0000	Sale	06/09/11	09/28/11	5,134.14	5,142.89	0.00	(8.75)	
141.0000	Sale	06/09/11	09/29/11	3,520.97	3,520.14	0.00	0.83	
63.0000	Sale	06/09/11	10/17/11	1,585.79	1,572.83	0.00	12.96	
213.0000	Sale	06/09/11	11/02/11	5,457.32	5,317.65	0.00	139.67	
95.0000	Sale	06/09/11	11/03/11	2,423.85	2,371.72	0.00	52.13	
147.0000	Sale	06/09/11	11/04/11	3,749.47	3,669.93	0.00	79.54	
28.0000	Sale	06/09/11	11/07/11	712.43	699.03	0.00	13.40	
180.0000	Sale	06/10/11	11/07/11	4,579.91	4,487.27	0.00	92.64	
608.0000	Sale	06/10/11	11/09/11	15,382.28	15,157.02	0.00	225.26	
43.0000	Sale	06/10/11	12/13/11	1,103.79	1,071.96	0.00	31.83	
7.0000	Sale	06/13/11	12/13/11	179.69	174.71	0.00	4.98	
	Security Subtotal			43,829.64	43,185.15	0.00	644.49	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
QWEST CORP (CTL) \$25 PAR \$25 PAR SENIOR NOTES 07.500% SEP 15 2051	CUSIP Number 74913G303						
9.0000 Sale	09/27/11	10/17/11	224.36	224.26	0.00	0.10	
37.0000 Sale	09/27/11	12/13/11	944.96	921.97	0.00	22.99	
Security Subtotal			1,169.32	1,146.23	0.00	23.09	
REGIONS FINANCING TR III TRUST PREFERRED SECS 8.875% DUE 06/15/2078	CUSIP Number 7591EM107						
1.0000 Sale	01/27/11	10/11/11	24.99	25.54	0.55 (W)	0.00	
11.0000 Sale	01/27/11	10/17/11	275.65	280.98	5.33 (W)	0.00	
18.0000 Sale	01/27/11	12/13/11	451.79	459.79	0.00	(8.00)	
Security Subtotal			752.43	766.31	5.88	(8.00)	
SANTANDER FIN PFD SA UNI PFD STK 10.500% PERPETUAL	CUSIP Number E8683R144						
1.0000 Sale	10/18/11	12/13/11	26.05	26.40	0.35 (W)	0.00	
SEASPAR CORPORATE SER C CUM REDEEMABLE PFD STK 9.50% PERPETUAL	CUSIP Number Y75638125						
21.0000 Sale	05/20/11	10/11/11	536.54	568.50	0.00	(31.96)	
14.0000 Sale	05/20/11	10/17/11	370.85	379.00	0.00	(8.15)	
19.0000 Sale	05/20/11	12/13/11	506.15	514.35	0.00	(8.20)	
Security Subtotal			1,413.54	1,461.85	0.00	(48.31)	
SUNTRUST CAPITAL IX TRUST PFD SECS 7.875% MARCH 15 2068	CUSIP Number 867885105						
111.0000 Sale	01/06/11	05/19/11	2,864.85	2,847.47	0.00	17.38	
62.0000 Sale	01/07/11	05/19/11	1,600.20	1,590.99	0.00	9.21	
52.0000 Sale	11/07/11	12/23/11	1,316.62	1,326.58	9.96 (W)	0.00	
127.0000 Sale	11/07/11	12/23/11	3,215.59	3,239.92	24.33 (W)	0.00	
137.0000 Sale	11/07/11	12/23/11	3,468.79	3,495.03	0.00	(26.24)	
Security Subtotal			12,466.05	12,499.99	34.29	0.35	



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Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
WACHOVIA CAP TR IV								
TRUST PFD SECS								
6.375% MARCH 01, 2067								
6.0000	Sale	08/18/11	10/11/11	150.29	150.04	0.00	0.25	
12.0000	Sale	08/18/11	10/17/11	300.83	300.07	0.00	0.76	
15.0000	Sale	08/18/11	12/13/11	375.14	375.09	0.00	0.05	
Security Subtotal				826.26	825.20	0.00	1.06	
US CELLULAR CORP (USM)								
\$25 PAR SENIOR NOTES								
6.95% DUE 5/15/2060								
1.0000	Sale	08/08/11	10/11/11	25.18	23.13	0.00	2.05	
13.0000	Sale	08/08/11	10/17/11	327.59	300.68	0.00	26.91	
14.0000	Sale	08/08/11	12/13/11	362.45	323.81	0.00	38.64	
Security Subtotal				715.22	647.62	0.00	67.60	
VORNADO REALTY TR SER J								
CUM REDEEMABLE PFD SHRS								
6.875% PERPETUAL								
8.0000	Sale	09/13/11	10/11/11	205.59	205.10	0.00	0.49	
1.0000	Sale	09/13/11	10/17/11	25.79	25.64	0.00	0.15	
5.0000	Sale	09/13/11	12/13/11	131.04	128.18	0.00	2.86	
Security Subtotal				362.42	358.92	0.00	3.50	
Covered Short Term Capital Gains and Losses Subtotal				432,382.13	439,138.84	383.13	(6,373.58)	
NONCOVERED TRANSACTIONS								
AEGON NV PFD								
NON CUM PFD STK								
06.500% PERPETUAL								
168.0000	Sale	03/09/10	01/10/11	3,640.02	3,334.22	0.00	305.80	
282.0000	Sale	03/10/10	01/10/11	6,110.04	5,620.06	0.00	489.98	
30.0000	Sale	03/11/10	01/10/11	650.01	598.50	0.00	51.51	
4.0000	Sale	03/12/10	01/10/11	86.67	80.63	0.00	6.04	
89.0000	Sale	07/26/10	04/19/11	1,990.47	1,730.06	0.00	260.41	
Security Subtotal				12,477.21	11,363.47	0.00	1,113.74	



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Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
BARCLAYS BANK PLC							
NEW MONEY SER 3							
07.100% PERPETUAL							
62.0000 Sale	03/17/10	01/06/11	1,508.51	1,514.77	0.00	(6.26)	
204.0000 Sale	03/18/10	01/06/11	4,963.51	4,993.67	0.00	(30.16)	
79.0000 Sale	03/18/10	01/10/11	1,921.02	1,933.83	0.00	(12.81)	
19.0000 Sale	07/27/10	01/10/11	462.02	457.19	0.00	4.83	
177.0000 Sale	07/27/10	01/11/11	4,309.51	4,259.10	0.00	50.41	
52.0000 Sale	07/27/10	01/12/11	1,266.33	1,251.26	0.00	15.07	
13.0000 Sale	08/19/10	08/11/11	288.49	323.15	0.00	(34.66)	
294.0000 Sale	08/19/10	08/18/11	6,519.76	7,308.10	0.00	(788.34)	
21.0000 Sale	08/19/10	08/19/11	445.51	522.01	0.00	(76.50)	
141.0000 Sale	08/24/10	08/19/11	2,991.34	3,527.04	0.00	(535.70)	
96.0000 Sale	08/25/10	08/19/11	2,036.66	2,393.26	0.00	(356.60)	
Security Subtotal			26,712.66	28,483.38	0.00	(1,770.72)	
CITIGROUP CAPITAL XVI							
ENHANCED TRUST PFD SEC							
06.450% DEC 31 2066							
38.0000 Sale	10/12/10	03/28/11	901.72	876.44	0.00	25.28	
15.0000 Sale	10/12/10	10/11/11	324.14	345.96	21.82 (W)	0.00	
Security Subtotal			1,225.86	1,222.40	21.82	25.28	
COMMONWEALTH REIT							
CONV NEW MONEY SER D							
06.500% PERPETUAL							
76.0000 Sale	09/14/10	08/29/11	1,612.72	1,686.75	0.00	(74.03)	
156.0000 Sale	09/14/10	08/31/11	3,327.98	3,462.28	0.00	(134.30)	
17.0000 Sale	09/14/10	09/01/11	361.24	377.30	0.00	(16.06)	
7.0000 Sale	09/16/10	09/01/11	148.74	159.35	0.00	(10.61)	
41.0000 Sale	09/17/10	09/01/11	871.25	938.65	0.00	(67.40)	
Security Subtotal			6,321.93	6,624.33	0.00	(302.40)	
CITIGROUP CAPITAL XIII							
7.875% FIX/FLT RATE							
TRST PFD DUE OCT 30 2040							
302.0000 Sale	10/08/10	07/15/11	8,304.60	7,903.88	0.00	400.72	
231.0000 Sale	10/08/10	07/21/11	6,404.03	6,045.69	0.00	358.34	
85.0000 Sale	10/08/10	07/22/11	2,358.70	2,224.60	0.00	134.10	
Security Subtotal			17,067.33	16,174.17	0.00	893.16	



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Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
DB CONT CAP TRST II	CUSIP Number	25153X208					
NEW MONEY							
06.550% PERPETUAL							
96.0000 Sale	08/25/10	07/18/11	2,248.82	2,238.63	0.00	10.19	
59.0000 Sale	08/25/10	07/19/11	1,374.53	1,375.82	0.00	(1.29)	
26.0000 Sale	08/26/10	07/19/11	605.72	610.60	0.00	(4.88)	
78.0000 Sale	11/04/10	07/19/11	1,817.19	1,941.85	0.00	(124.66)	
Security Subtotal			6,046.26	6,166.90	0.00	(120.64)	
FIFTH THIRD CAPTRUST VII	CUSIP Number	316780204					
TRUST PREFERRED SHARES							
8.875% 05/15/2068							
54.0000 Sale	12/21/10	04/28/11	1,443.02	1,421.64	0.00	21.38	
49.0000 Sale	12/21/10	04/29/11	1,308.74	1,290.00	0.00	18.74	
62.0000 Sale	12/21/10	05/02/11	1,651.23	1,632.25	0.00	18.98	
32.0000 Sale	12/21/10	05/03/11	850.25	842.45	0.00	7.80	
319.0000 Sale	12/21/10	05/10/11	8,560.72	8,398.19	0.00	162.53	
133.0000 Sale	12/21/10	05/19/11	3,344.48	3,501.44	0.00	(156.96)	
Security Subtotal			17,158.44	17,085.97	0.00	72.47	
HSBC HLDGS PLC	CUSIP Number	404280802					
SERIES							
08.00% PFD STK							
253.0000 Sale	06/21/10	03/28/11	6,866.29	6,325.00	0.00	541.29	
KEYCORP CAPITAL X	CUSIP Number	49327R103					
TRUST PREFERRED SECS							
08.000% MAR 15 2068							
132.0000 Sale	12/16/10	04/14/11	3,408.26	3,348.59	0.00	59.67	
1.0000 Sale	12/16/10	04/15/11	25.79	25.37	0.00	0.42	
133.0000 Sale	12/21/10	04/15/11	3,430.94	3,382.79	0.00	48.15	
40.0000 Sale	12/21/10	04/18/11	1,026.90	1,017.38	0.00	9.52	
50.0000 Sale	12/21/10	05/10/11	1,303.99	1,271.73	0.00	32.26	
75.0000 Sale	12/21/10	05/11/11	1,952.92	1,907.59	0.00	45.33	
90.0000 Sale	12/21/10	05/12/11	2,345.92	2,289.10	0.00	56.82	
108.0000 Sale	12/21/10	05/13/11	2,809.46	2,746.92	0.00	62.54	
39.0000 Sale	12/21/10	05/18/11	1,006.51	991.95	0.00	14.56	
Security Subtotal			17,310.69	16,981.42	0.00	329.27	



34-1881601

Part IV Capital Gains and Losses

Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
JPMORGAN CHASE CAP XXIX								
PFD STK								
6.70% DUE 4/02/2040								
409.0000	Sale	04/06/10	03/28/11	10,511.10	9,969.05	0.00	542.05	
LLOYDS BANKING GRP PLC								
PINES SENIOR NOTES								
07.750% JUL 15 2050								
179.0000	Sale	08/03/10	01/06/11	4,603.50	4,549.43	0.00	54.07	
168.0000	Sale	08/03/10	01/07/11	4,287.51	4,269.85	0.00	17.66	
53.0000	Sale	08/05/10	01/07/11	1,352.62	1,355.20	0.00	(2.58)	
154.0000	Sale	08/05/10	04/18/11	4,025.25	3,937.76	0.00	87.49	
139.0000	Sale	08/05/10	04/19/11	3,633.29	3,554.22	0.00	79.07	
117.0000	Sale	08/05/10	06/15/11	3,071.27	2,991.68	0.00	79.59	
75.0000	Sale	08/05/10	06/16/11	1,936.12	1,917.74	0.00	18.38	
104.0000	Sale	08/24/10	08/11/11	2,564.82	2,693.49	0.00	(128.67)	
32.0000	Sale	08/24/10	08/12/11	784.32	828.76	0.00	(44.44)	
2.0000	Sale	08/24/10	08/18/11	49.69	51.80	0.00	(2.11)	
148.0000	Sale	08/25/10	08/18/11	3,677.14	3,826.94	0.00	(149.80)	
6.0000	Sale	08/26/10	08/18/11	149.08	155.34	0.00	(6.26)	
34.0000	Sale	08/26/10	08/19/11	833.45	880.26	0.00	(46.81)	
1.0000	Sale	08/26/10	08/19/11	24.57	25.89	0.00	(1.32)	
210.0000	Sale	09/14/10	08/19/11	5,161.03	5,506.90	0.00	(345.87)	
125.0000	Sale	09/14/10	08/22/11	3,079.45	3,277.91	0.00	(198.46)	
Security Subtotal				39,233.11	39,823.17	0.00	(590.06)	
TELEPHONE & DATA SYSTEMS								
NOTES SER A								
07.600% DEC 01 2041								
108.0000	Sale	05/19/10	03/30/11	2,659.95	2,623.11	0.00	36.84	
251.0000	Sale	05/20/10	03/30/11	6,181.95	6,096.22	0.00	85.73	
122.0000	Sale	06/22/10	04/04/11	3,058.93	3,021.88	0.00	37.05	
39.0000	Sale	05/20/10	04/04/11	977.85	947.22	0.00	30.63	
114.0000	Sale	05/21/10	04/04/11	2,858.33	2,773.01	0.00	85.32	
1.0000	Sale	05/24/10	04/04/11	25.07	24.31	0.00	0.76	
34.0000	Sale	05/25/10	04/04/11	852.48	825.27	0.00	27.21	
274.0000	Sale	06/18/10	04/04/11	6,870.04	6,800.97	0.00	69.07	
76.0000	Sale	06/21/10	04/04/11	1,905.56	1,881.75	0.00	23.81	
30.0000	Sale	06/22/10	04/11/11	751.56	743.08	0.00	8.48	
54.0000	Sale	06/23/10	04/11/11	1,352.80	1,336.10	0.00	16.70	
24.0000	Sale	06/24/10	04/11/11	601.24	594.49	0.00	6.75	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
TELEPHONE & DATA SYSTEMS							
NOTES SER A							
07.600% DEC 01 2041							
31.0000 Sale	06/25/10	04/11/11	776.61	770.85	0.00	5.76	
176.0000 Sale	07/13/10	04/11/11	4,409.15	4,414.07	4.92 (W)	0.00	
316.0000 Sale	12/29/10	04/11/11	7,916.44	7,811.43	0.00	105.01	
Security Subtotal			41,197.96	40,663.76	4.92	539.12	
DB CAPITAL FDG VIII							
NONCUMULATIVE TRUST							
6.375% PERP							
155.0000 Sale	10/13/10	01/06/11	3,462.17	3,719.07	0.00	(256.90)	
220.0000 Sale	10/13/10	01/07/11	4,888.20	5,278.68	0.00	(390.48)	
Security Subtotal			8,350.37	8,997.75	0.00	(647.38)	
PRINCIPAL FINL GROUP							
PFD STK							
VAR% PERPETUAL							
30.0000 Sale	04/14/10	03/28/11	716.39	720.72	0.00	(4.33)	
RENAISSANCERE HLDGS LTD							
SER D PRF SHARES							
6.60% PERP							
7.0000 Sale	05/11/10	03/11/11	171.12	153.35	0.00	17.77	
135.0000 Sale	05/13/10	03/11/11	3,300.26	2,942.47	0.00	357.79	
193.0000 Sale	05/14/10	03/11/11	4,718.15	4,202.67	0.00	515.48	
Security Subtotal			8,189.53	7,298.49	0.00	891.04	
PUBLIC STORAGE							
PFD STK							
06.875% PERPETUAL							
225.0000 Sale	07/27/10	01/07/11	5,769.23	5,676.77	0.00	92.46	
2.0000 Sale	07/28/10	01/07/11	51.29	50.22	0.00	1.07	
15.0000 Sale	07/28/10	01/11/11	386.62	376.69	0.00	9.93	
82.0000 Sale	07/28/10	01/14/11	2,104.07	2,059.23	0.00	44.84	
210.0000 Sale	07/28/10	01/21/11	5,364.57	5,273.62	0.00	90.95	
111.0000 Sale	07/29/10	01/21/11	2,835.56	2,797.00	0.00	38.56	
62.0000 Sale	08/03/10	01/21/11	1,583.83	1,560.25	0.00	23.58	
2.0000 Sale	08/04/10	01/21/11	51.10	50.39	0.00	0.71	



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Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
PUBLIC STORAGE								
	PFD STK	CUSIP Number	74460D182					
	06.875% PERPETUAL							
166.0000	Sale	08/04/10	02/08/11	4,218.99	4,182.65	0.00	36.34	
137.0000	Sale	08/04/10	02/09/11	3,470.33	3,451.95	0.00	18.38	
	Security Subtotal			25,835.59	25,478.77	0.00	356.82	
SUNTRUST CAPITAL IX								
	TRUST PFD SECS	CUSIP Number	867885105					
	7.875% MARCH 15 2068							
116.0000	Sale	12/16/10	04/14/11	2,993.52	2,956.00	0.00	37.52	
20.0000	Sale	12/16/10	04/15/11	516.15	509.65	0.00	6.50	
27.0000	Sale	12/20/10	04/15/11	696.82	689.37	0.00	7.45	
29.0000	Sale	12/20/10	04/18/11	747.92	740.44	0.00	7.48	
325.0000	Sale	12/20/10	05/10/11	8,530.18	8,298.00	0.00	232.18	
117.0000	Sale	12/20/10	05/18/11	3,029.18	2,987.28	0.00	41.90	
37.0000	Sale	12/20/10	05/19/11	954.95	944.69	0.00	10.26	
	Security Subtotal			17,468.72	17,125.43	0.00	343.29	
W.R. BERKLEY CAPTL TR II								
	TRUST ORG PFD SEC TOPRS	CUSIP Number	08449Q203					
	6.75% PERPETUAL							
32.0000	Sale	12/16/10	03/28/11	798.38	768.68	0.00	29.70	
54.0000	Sale	12/16/10	09/06/11	1,377.08	1,297.14	0.00	79.94	
635.0000	Sale	12/21/10	09/06/11	16,193.46	15,446.44	0.00	747.02	
	Security Subtotal			18,368.92	17,512.26	0.00	856.66	
Noncovered Short Term Capital Gains and Losses Subtotal								
				281,058.36	278,016.44	26.74	3,068.66	
NET SHORT TERM CAPITAL GAINS AND LOSSES								
				713,440.49	717,155.28	409.87	(3,304.92)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

LONG TERM CAPITAL GAINS AND LOSSES

COVERED TRANSACTIONS

PARTNER RE LTD CUSIP Number G685ZT204

PERPETUAL SERIES C
6.75% PFD STK CUM

55,000	Sale	11/05/09	06/08/11	1,355.12	1,362.95	0.00	(7.83)	
29,000	Sale	11/05/09	06/08/11	714.51	715.63	0.00	(1.12)	
33,000	Sale	11/06/09	06/08/11	813.07	813.08	0.00	(0.01)	
	Security Subtotal			2,882.70	2,891.66	0.00	(8.96)	

Covered Long Term Capital Gains and Losses Subtotal

2,882.70 2,891.66 0.00 (8.96)

NONCOVERED TRANSACTIONS

AXIS CAPITAL HOLDINGS

PFD STOCK

7.25%

CUSIP Number G0692U208

27,000	Sale	09/10/09	01/27/11	673.46	600.06	0.00	73.40	
102,000	Sale	09/10/09	01/28/11	2,539.98	2,266.88	0.00	273.10	
24,000	Sale	09/10/09	01/31/11	601.45	533.38	0.00	68.07	
63,000	Sale	09/10/09	02/01/11	1,573.89	1,400.13	0.00	173.76	
79,000	Sale	09/10/09	03/09/11	1,989.18	1,755.72	0.00	233.46	
77,000	Sale	09/10/09	03/10/11	1,938.96	1,711.27	0.00	227.69	
108,000	Sale	12/07/09	03/14/11	2,675.95	2,398.11	0.00	277.84	
16,000	Sale	12/08/09	03/14/11	396.44	355.31	0.00	41.13	
316,000	Sale	09/10/09	03/14/11	7,889.74	7,022.89	0.00	866.85	
169,000	Sale	09/10/09	03/14/11	4,219.51	3,755.91	0.00	463.60	
105,000	Sale	09/10/09	03/14/11	2,601.62	2,333.55	0.00	268.07	
50,000	Sale	12/08/09	03/15/11	1,228.50	1,110.36	0.00	118.14	
52,000	Sale	12/08/09	03/16/11	1,280.77	1,154.76	0.00	126.01	
5,000	Sale	12/08/09	03/18/11	123.92	111.04	0.00	12.88	
111,000	Sale	12/09/09	03/18/11	2,751.05	2,470.24	0.00	280.81	
18,000	Sale	12/09/09	03/21/11	447.18	400.58	0.00	46.60	
39,000	Sale	12/09/09	03/23/11	969.47	867.92	0.00	101.55	
4,000	Sale	12/10/09	03/23/11	99.44	88.79	0.00	10.65	
17,000	Sale	12/10/09	03/24/11	423.19	377.36	0.00	45.83	
15,000	Sale	12/10/09	03/25/11	374.23	332.96	0.00	41.27	
25,000	Sale	12/10/09	03/29/11	617.60	554.94	0.00	62.66	
21,000	Sale	12/10/09	03/30/11	519.04	466.15	0.00	52.89	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NONCOVERED TRANSACTIONS								
AXIS CAPITAL HOLDINGS								
PFD STOCK		CUSIP Number	G0692U208					
7.25%								
28.0000	Sale	12/10/09	03/31/11	690.88	621.53	0.00	69.35	
5.0000	Sale	02/08/10	03/31/11	123.37	119.67	0.00	3.70	
18.0000	Sale	02/09/10	03/31/11	444.14	430.92	0.00	13.22	
28.0000	Sale	02/10/10	03/31/11	690.90	670.57	0.00	20.33	
9.0000	Sale	02/10/10	10/17/11	223.64	215.54	0.00	8.10	
18.0000	Sale	02/10/10	12/13/11	457.01	431.08	0.00	25.93	
Security Subtotal				38,564.51	34,557.62	0.00	4,006.89	
AEGON NV								
6.375% PERPETUAL CAP SEC		CUSIP Number	007924301					
PFD STK								
409.0000	Sale	10/26/09	01/06/11	8,965.54	7,087.89	0.00	1,877.65	
AEGON NV								
PFD STOCK 7.25%		CUSIP Number	N00927348					
PERP CAP SECS								
135.0000	Sale	12/09/09	08/03/11	3,312.99	2,563.79	0.00	749.20	
59.0000	Sale	12/09/09	08/04/11	1,416.62	1,120.47	0.00	296.15	
117.0000	Sale	12/15/09	08/04/11	2,809.24	2,230.10	0.00	579.14	
36.0000	Sale	12/15/09	08/18/11	833.53	686.19	0.00	147.34	
108.0000	Sale	12/16/09	08/18/11	2,500.62	2,105.60	0.00	395.02	
92.0000	Sale	12/16/09	08/18/11	2,130.16	1,787.08	0.00	343.08	
111.0000	Sale	12/16/09	08/19/11	2,539.92	2,156.15	0.00	383.77	
23.0000	Sale	12/16/09	08/24/11	525.82	446.77	0.00	79.05	
217.0000	Sale	12/17/09	08/24/11	4,961.07	4,269.69	0.00	691.38	
19.0000	Sale	12/18/09	08/24/11	434.39	374.44	0.00	59.95	
34.0000	Sale	12/18/09	10/11/11	755.47	670.05	0.00	85.42	
2.0000	Sale	12/18/09	12/13/11	45.01	39.42	0.00	5.59	
39.0000	Sale	01/05/10	12/13/11	877.88	788.65	0.00	89.23	
Security Subtotal				23,142.72	19,238.40	0.00	3,904.32	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
ALLIANZ SE							
8.375% UNDATED SUBORDINA CALLABLE BONDS							
216 0000 Sale	06/17/08	07/12/11	5,648.40	5,395.43	0.00	252.97	
157 0000 Sale	06/17/08	07/28/11	4,067.87	3,921.67	0.00	146.20	
362 0000 Sale	09/10/09	07/28/11	9,379.42	8,906.18	0.00	473.24	
323 0000 Sale	09/10/09	08/03/11	8,372.16	7,946.67	0.00	425.49	
24 0000 Sale	09/10/09	10/13/11	603.60	590.46	0.00	13.14	
18 0000 Sale	09/10/09	10/17/11	463.14	442.85	0.00	20.29	
41 0000 Sale	09/10/09	12/19/11	1,020.90	1,008.71	0.00	12.19	
Security Subtotal			29,555.49	28,211.97	0.00	1,343.52	
AEGON NV PFD NON CUM PFD STK 06.500% PERPETUAL							
86 0000 Sale	03/12/10	04/18/11	1,922.34	1,733.48	0.00	188.86	
200 0000 Sale	03/12/10	04/19/11	4,472.95	4,031.36	0.00	441.59	
232 0000 Sale	07/26/10	08/11/11	4,362.61	4,509.82	0.00	(147.21)	
93 0000 Sale	07/26/10	08/12/11	1,838.52	1,807.82	0.00	30.70	
27 0000 Sale	07/29/10	08/12/11	533.76	539.94	0.00	(6.18)	
25 0000 Sale	07/30/10	08/12/11	494.24	500.15	0.00	(5.91)	
Security Subtotal			13,624.42	13,122.57	0.00	501.85	
AMERICAN FINANCIAL GROUP \$25 PAR SENIOR NOTES 7.0% DUE 09/30/2050							
29 0000 Sale	10/08/10	10/11/11	744.13	727.20	0.00	16.93	
30 0000 Sale	10/08/10	10/17/11	771.59	752.28	0.00	19.31	
10 0000 Sale	10/08/10	12/13/11	253.99	250.76	0.00	3.23	
55 0000 Sale	10/08/10	12/23/11	1,418.19	1,379.17	0.00	39.02	
Security Subtotal			3,187.90	3,109.41	0.00	78.49	
BARCLAYS BANK PLC NEW MONEY SER 3 07.100% PERPETUAL							
144 0000 Sale	10/26/09	01/06/11	3,503.64	3,232.45	0.00	271.19	
258 0000 Sale	07/27/10	08/11/11	5,725.37	6,208.18	0.00	(482.81)	
19 0000 Sale	08/25/10	12/13/11	398.04	473.67	0.00	(75.63)	
Security Subtotal			9,627.05	9,914.30	0.00	(287.25)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
BARCLAYS BANK PLC							
AMERN DEP SHS SER 4							
7.75% PERP							
140.0000 Sale	09/10/09	03/28/11	3,573.46	3,057.03	0.00	516.43	
174.0000 Sale	09/10/09	06/15/11	4,428.21	3,799.45	0.00	628.76	
334.0000 Sale	09/10/09	06/16/11	8,376.53	7,293.19	0.00	1,083.34	
37.0000 Sale	09/10/09	10/11/11	844.95	807.93	0.00	37.02	
26.0000 Sale	09/10/09	10/17/11	584.47	567.73	0.00	16.74	
38.0000 Sale	09/10/09	12/13/11	847.38	829.76	0.00	17.62	
Security Subtotal			18,655.00	16,355.09	0.00	2,299.91	
CBL & ASSOCIATES PROP							
NEWM SER D							
07.375% PERPETUAL							
77.0000 Sale	02/25/10	08/29/11	1,806.64	1,609.30	0.00	197.34	
36.0000 Sale	02/25/10	08/31/11	843.78	752.40	0.00	91.38	
50.0000 Sale	02/25/10	09/01/11	1,170.93	1,045.00	0.00	125.93	
51.0000 Sale	02/25/10	09/02/11	1,187.63	1,065.90	0.00	121.73	
66.0000 Sale	02/25/10	09/06/11	1,521.84	1,379.40	0.00	142.44	
26.0000 Sale	02/25/10	10/11/11	598.51	543.40	0.00	55.11	
3.0000 Sale	02/25/10	10/17/11	69.83	62.70	0.00	7.13	
38.0000 Sale	02/25/10	12/13/11	875.88	794.20	0.00	81.68	
Security Subtotal			8,075.04	7,252.30	0.00	822.74	
CAPITAL ONE CAPITAL II							
ENHANCED TRUST PFD SECS							
7.50% JUNE 15, 2066							
533.0000 Sale	09/10/09	04/14/11	13,563.99	11,880.94	0.00	1,683.05	
81.0000 Sale	09/23/09	04/14/11	2,061.33	1,827.62	0.00	233.71	
63.0000 Sale	09/23/09	05/11/11	1,617.84	1,421.48	0.00	196.36	
45.0000 Sale	09/23/09	05/12/11	1,159.00	1,015.34	0.00	143.66	
12.0000 Sale	09/23/09	05/13/11	309.44	270.76	0.00	38.68	
85.0000 Sale	09/23/09	05/16/11	2,189.64	1,917.87	0.00	271.77	
8.0000 Sale	09/23/09	05/17/11	205.40	180.51	0.00	24.89	
23.0000 Sale	09/24/09	05/17/11	590.53	523.51	0.00	67.02	
47.0000 Sale	09/30/09	05/17/11	1,206.74	1,088.41	0.00	118.33	
46.0000 Sale	09/30/09	05/18/11	1,178.46	1,065.25	0.00	113.21	
10.0000 Sale	09/30/09	10/17/11	252.89	231.58	0.00	21.31	
29.0000 Sale	09/30/09	12/13/11	730.79	671.57	0.00	59.22	
Security Subtotal			25,066.05	22,094.84	0.00	2,971.21	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CITIGROUP CAPITAL XVI ENHANCED TRUST PFD SEC 06.450% DEC 31 2066								
		CUSIP Number	17310L201					
9 0000	Sale	10/12/10	10/17/11	195.74	207.58	11 84 (W)	0.00	
1 0000	Sale	10/12/10	12/13/11	22.10	23.06	0 96 (W)	0.00	
	Security Subtotal			217.84	230.64	12.80	0.00	
COMCAST CORPORATION NOTES 6.625% MAY 15, 2056								
		CUSIP Number	20030N507					
430 0000	Sale	05/03/07	02/08/11	10,849.64	10,750.00	0.00	99.64	
29.0000	Sale	05/03/07	03/28/11	750.03	725.00	0.00	25.03	
65.0000	Sale	05/03/07	05/10/11	1,680.18	1,625.00	0.00	55.18	
68.0000	Sale	05/03/07	05/11/11	1,759.46	1,700.00	0.00	59.46	
78 0000	Sale	05/03/07	05/12/11	2,024.08	1,950.00	0.00	74.08	
38.0000	Sale	05/03/07	05/13/11	989.03	950.00	0.00	39.03	
82.0000	Sale	05/03/07	06/07/11	2,123.69	2,050.00	0.00	73.69	
97 0000	Sale	05/03/07	06/08/11	2,508.39	2,425.00	0.00	83.39	
73 0000	Sale	05/03/07	06/09/11	1,881.72	1,825.00	0.00	56.72	
90.0000	Sale	05/03/07	06/10/11	2,317.24	2,250.00	0.00	67.24	
56.0000	Sale	05/03/07	10/17/11	1,466.05	1,400.00	0.00	66.05	
72.0000	Sale	05/03/07	12/13/11	1,861.16	1,800.00	0.00	61.16	
	Security Subtotal			30,210.67	29,450.00	0.00	760.67	
CREDIT SUISSE TIER 1 CAPITAL NOTES 7.90% PERP NON CUM								
		CUSIP Number	225448208					
31 0000	Sale	06/12/08	03/28/11	837.29	767.87	0.00	69.42	
1 0000	Sale	06/12/08	04/18/11	26.86	24.77	0.00	2.09	
69.0000	Sale	09/10/09	04/18/11	1,853.43	1,721.55	0.00	131.88	
215.0000	Sale	09/10/09	04/19/11	5,771.63	5,364.25	0.00	407.38	
135 0000	Sale	09/10/09	05/10/11	3,666.22	3,368.25	0.00	297.97	
22 0000	Sale	10/05/09	05/10/11	597.46	553.94	0.00	43.52	
157 0000	Sale	10/05/09	05/11/11	4,260.18	3,953.08	0.00	307.10	
	Security Subtotal			17,013.07	15,753.71	0.00	1,259.36	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
COMMONWEALTH REIT								
CONV NEW MONEY SER D								
06.500% PERPETUAL								
24.0000	Sale	09/17/10	10/11/11	481.19	549.45	0.00	(68.26)	
18.0000	Sale	09/17/10	10/17/11	367.33	412.09	0.00	(44.76)	
11.0000	Sale	09/17/10	12/13/11	224.06	251.83	0.00	(27.77)	
	Security Subtotal			1,072.58	1,213.37	0.00	(140.79)	
CITIGROUP CAPITAL XIII								
7.875% FIX/FLT RATE								
TRST PFD DUE OCT 30 2040								
15.0000	Sale	10/08/10	10/11/11	384.29	392.58	0.00	(8.29)	
8.0000	Sale	10/08/10	10/17/11	205.83	209.38	0.00	(3.55)	
585.0000	Sale	10/12/10	11/02/11	15,682.49	15,264.64	0.00	417.85	
8.0000	Sale	10/08/10	11/02/11	214.46	209.37	0.00	5.09	
79.0000	Sale	10/12/10	11/23/11	2,030.58	2,061.38	0.00	(30.80)	
	Security Subtotal			18,517.65	18,137.35	0.00	380.30	
DB CONT CAP TRST II								
NEW MONEY								
06.550% PERPETUAL								
140.0000	Sale	07/02/07	01/06/11	3,256.07	3,500.04	0.00	(243.97)	
58.0000	Sale	09/10/09	01/06/11	1,348.95	1,147.75	0.00	201.20	
241.0000	Sale	09/10/09	01/07/11	5,554.29	4,769.10	0.00	785.19	
100.0000	Sale	09/10/09	01/10/11	2,283.97	1,978.88	0.00	305.09	
92.0000	Sale	09/10/09	01/11/11	2,111.15	1,820.57	0.00	290.58	
71.0000	Sale	09/10/09	01/12/11	1,638.61	1,405.00	0.00	233.61	
9.0000	Sale	09/10/09	01/13/11	208.26	178.10	0.00	30.16	
48.0000	Sale	10/05/09	01/13/11	1,110.74	991.73	0.00	119.01	
21.0000	Sale	10/05/09	01/26/11	485.90	433.88	0.00	52.02	
123.0000	Sale	10/05/09	01/27/11	2,842.46	2,541.32	0.00	301.14	
21.0000	Sale	10/05/09	01/28/11	482.91	433.88	0.00	49.03	
171.0000	Sale	10/06/09	01/28/11	3,932.32	3,556.14	0.00	376.18	
27.0000	Sale	10/06/09	01/31/11	617.19	561.49	0.00	55.70	
75.0000	Sale	10/06/09	04/18/11	1,849.74	1,559.71	0.00	290.03	
33.0000	Sale	10/07/09	04/18/11	813.89	689.73	0.00	124.16	
65.0000	Sale	10/07/09	04/19/11	1,605.26	1,358.57	0.00	246.69	
206.0000	Sale	10/23/09	04/19/11	5,087.47	4,377.75	0.00	709.72	
65.0000	Sale	10/23/09	07/12/11	1,549.57	1,381.33	0.00	168.24	
91.0000	Sale	01/21/10	07/12/11	2,169.39	2,008.63	0.00	160.76	
66.0000	Sale	01/25/10	07/12/11	1,573.42	1,455.80	0.00	117.62	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
DB CONT CAP TRST II								
NEW MONEY								
06.550% PERPETUAL								
103.0000	Sale	01/25/10	07/13/11	2,468.45	2,271.93	0.00	196.52	
100.0000	Sale	01/25/10	07/18/11	2,342.51	2,205.76	0.00	136.75	
	Security Subtotal			45,332.52	40,627.09	0.00	4,705.43	
DOMINION RESOURCES								
SERIES A JR SUB NOTE								
8.375% JUNE 15 2079								
CUSIP Number 25153X208								
65.0000	Sale	06/18/09	03/28/11	1,832.71	1,645.80	0.00	186.91	
89.0000	Sale	06/18/09	05/10/11	2,567.64	2,253.49	0.00	314.15	
88.0000	Sale	06/18/09	05/11/11	2,517.29	2,228.16	0.00	289.13	
116.0000	Sale	06/22/09	05/11/11	3,318.26	2,919.84	0.00	398.42	
34.0000	Sale	06/22/09	05/12/11	972.76	855.81	0.00	116.95	
78.0000	Sale	06/22/09	10/11/11	2,242.46	1,963.34	0.00	279.12	
11.0000	Sale	06/22/09	10/17/11	318.76	276.88	0.00	41.88	
13.0000	Sale	06/22/09	12/13/11	374.52	327.22	0.00	47.30	
	Security Subtotal			14,144.40	12,470.54	0.00	1,673.86	
DUKE REALTY CORP								
NEW SER L								
06.600% PERPETUAL								
CUSIP Number 264417745								
313.0000	Sale	09/10/09	01/07/11	7,070.14	5,553.90	0.00	1,516.24	
1.0000	Sale	09/10/09	01/11/11	22.87	17.74	0.00	5.13	
91.0000	Sale	09/10/09	01/13/11	2,093.19	1,614.72	0.00	478.47	
111.0000	Sale	09/28/09	01/13/11	2,553.23	2,188.68	0.00	364.55	
114.0000	Sale	09/29/09	01/13/11	2,622.24	2,241.46	0.00	380.78	
108.0000	Sale	09/30/09	01/13/11	2,484.24	2,133.31	0.00	350.93	
38.0000	Sale	09/30/09	10/11/11	898.68	750.61	0.00	148.07	
7.0000	Sale	09/30/09	10/17/11	165.40	138.27	0.00	27.13	
5.0000	Sale	09/30/09	12/13/11	118.39	98.77	0.00	19.62	
20.0000	Sale	01/12/10	12/13/11	473.60	392.97	0.00	80.63	
	Security Subtotal			18,501.98	15,130.43	0.00	3,371.55	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FPC CAPITAL I								
CUM PFD STK								
7.100%								
100.0000	Sale	09/10/09	03/28/11	2,548.95	2,488.65	0.00	60.30	
55.0000	Sale	09/10/09	10/11/11	1,418.97	1,368.76	0.00	50.21	
25.0000	Sale	09/10/09	10/17/11	643.37	622.16	0.00	21.21	
70.0000	Sale	09/10/09	11/02/11	1,808.76	1,742.06	0.00	66.70	
166.0000	Sale	09/10/09	11/03/11	4,247.54	4,131.17	0.00	116.37	
126.0000	Sale	09/10/09	11/07/11	3,233.50	3,135.71	0.00	97.79	
15.0000	Sale	09/10/09	12/13/11	383.84	373.30	0.00	10.54	
Security Subtotal				14,284.93	13,861.81	0.00	423.12	
GOLDMAN SACHS GROUP INC								
NEW MONEY SER D								
FLT% PERPETUAL								
3.0000	Sale	01/21/10	03/28/11	66.74	66.45	0.00	0.29	
37.0000	Sale	01/25/10	03/28/11	823.24	798.55	0.00	24.69	
135.0000	Sale	01/25/10	08/03/11	2,919.64	2,913.61	0.00	6.03	
246.0000	Sale	01/25/10	08/04/11	5,092.94	5,309.24	0.00	(216.30)	
12.0000	Sale	04/20/10	08/04/11	248.44	262.36	0.00	(13.92)	
126.0000	Sale	04/20/10	08/08/11	2,453.57	2,754.79	0.00	(301.22)	
265.0000	Sale	04/20/10	08/09/11	5,368.59	5,793.80	0.00	(425.21)	
Security Subtotal				16,973.16	17,898.80	0.00	(925.64)	
HARRIS PREFERRED CAP COR								
NON-CUM EXCH PFD SER A								
7.375%								
76.0000	Sale	01/05/10	03/28/11	1,914.40	1,759.95	0.00	154.45	
36.0000	Sale	01/05/10	10/11/11	907.90	833.66	0.00	74.24	
19.0000	Sale	01/05/10	10/17/11	481.45	439.99	0.00	41.46	
306.0000	Sale	01/05/10	11/09/11	7,720.41	7,086.09	0.00	634.32	
69.0000	Sale	01/05/10	11/14/11	1,746.96	1,597.85	0.00	149.11	
23.0000	Sale	01/05/10	11/15/11	582.17	532.61	0.00	49.56	
22.0000	Sale	01/05/10	11/16/11	557.51	509.46	0.00	48.05	
26.0000	Sale	01/05/10	11/17/11	657.54	602.09	0.00	55.45	
81.0000	Sale	01/05/10	11/29/11	2,050.05	1,875.73	0.00	174.32	
15.0000	Sale	02/08/10	11/29/11	379.64	360.88	0.00	18.76	
55.0000	Sale	02/08/10	11/30/11	1,391.76	1,323.22	0.00	68.54	
5.0000	Sale	02/10/10	11/30/11	126.52	122.30	0.00	4.22	
5.0000	Sale	02/11/10	11/30/11	126.52	121.28	0.00	5.24	
13.0000	Sale	02/12/10	11/30/11	328.97	319.13	0.00	9.84	



Merrill Lynch
Bank of America Corporation

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part IV Capital Gains and Losses

Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
HARRIS PREFERRED CAP COR							
NON-CUM EXCH PFD SER A							
7.375%							
	CUSIP Number	414567206					
27 0000 Sale	02/12/10	12/06/11	684.20	662.82	0.00	21.38	
57 0000 Sale	02/12/10	12/06/11	1,445.09	1,399.28	0.00	45.81	
83 0000 Sale	02/12/10	12/07/11	2,100.88	2,037.54	0.00	63.34	
6 0000 Sale	02/12/10	12/13/11	151.19	147.29	0.00	3.90	
30 0000 Sale	02/12/10	12/16/11	751.47	736.46	0.00	15.01	
16 0000 Sale	06/02/10	12/16/11	400.78	395.20	0.00	5.58	
42 0000 Sale	06/03/10	12/16/11	1,052.06	1,043.23	0.00	8.83	
87 0000 Sale	06/04/10	12/16/11	2,179.29	2,159.78	0.00	19.51	
90 0000 Sale	06/07/10	12/16/11	2,254.44	2,247.07	0.00	7.37	
17 0000 Sale	06/07/10	12/19/11	426.11	424.45	0.00	1.66	
4 0000 Sale	06/16/10	12/20/11	100.04	99.00	0.00	1.04	
28 0000 Sale	06/07/10	12/20/11	700.25	699.09	0.00	1.16	
Security Subtotal			31,217.60	29,535.45	0.00	1,682.15	
HSBC HLDGS PLC							
SER A							
PFD STK							
	CUSIP Number	404280604					
99 0000 Sale	09/10/09	03/28/11	2,350.18	2,077.69	0.00	272.49	
54 0000 Sale	09/10/09	10/11/11	1,229.56	1,133.29	0.00	96.27	
28 0000 Sale	09/10/09	10/17/11	646.51	587.63	0.00	58.88	
481 0000 Sale	09/10/09	10/20/11	11,569.08	10,094.65	0.00	1,474.43	
368 0000 Sale	09/10/09	10/21/11	8,903.07	7,723.14	0.00	1,179.93	
148 0000 Sale	09/10/09	10/21/11	3,580.58	3,106.05	0.00	474.53	
23 0000 Sale	09/10/09	12/13/11	556.13	482.70	0.00	73.43	
Security Subtotal			28,835.11	25,205.15	0.00	3,629.96	
HSBC HLDGS PLC							
SERIES							
08.00% PFD STK							
	CUSIP Number	404280802					
151 0000 Sale	06/21/10	10/11/11	3,841.37	3,775.00	0.00	66.37	
62 0000 Sale	06/21/10	10/17/11	1,593.62	1,550.00	0.00	43.62	
56 0000 Sale	06/21/10	12/13/11	1,455.41	1,400.00	0.00	55.41	
Security Subtotal			6,890.40	6,725.00	0.00	165.40	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
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Account # 4011

Transaction	Quantity	Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
KIMCO REALTY CORP									
CUM PFD STK SER G REITS									
07.750% PERPETUAL									
	140.0000	Sale	02/04/08	01/07/11	3,604.80	3,455.20	0.00	149.60	
	3.0000	Sale	02/04/08	01/11/11	77.46	74.04	0.00	3.42	
	71.0000	Sale	02/04/08	01/14/11	1,819.60	1,752.28	0.00	67.32	
	11.0000	Sale	02/04/08	01/18/11	281.26	271.48	0.00	9.78	
	32.0000	Sale	02/04/08	01/19/11	819.14	789.76	0.00	29.38	
	97.0000	Sale	02/04/08	06/03/11	2,555.24	2,393.96	0.00	161.28	
	188.0000	Sale	04/21/08	06/03/11	4,952.43	4,540.20	0.00	412.23	
	16.0000	Sale	04/21/08	12/13/11	416.47	386.40	0.00	30.07	
		Security Subtotal			14,526.40	13,663.32	0.00	863.08	
ING GROUP NV									
PERP HYBRID CAPITAL SECS									
7.375% PFD NON CUM									
	44.0000	Sale	12/07/09	03/28/11	1,058.62	823.42	0.00	235.20	
	37.0000	Sale	12/07/09	08/11/11	747.75	692.43	0.00	55.32	
	81.0000	Sale	12/08/09	08/11/11	1,636.97	1,515.26	0.00	121.71	
	174.0000	Sale	12/11/09	08/11/11	3,516.46	3,272.24	0.00	244.22	
	186.0000	Sale	12/11/09	08/19/11	3,809.05	3,497.92	0.00	311.13	
	63.0000	Sale	01/21/10	08/19/11	1,290.17	1,324.34	0.00	(34.17)	
	8.0000	Sale	01/21/10	10/11/11	159.83	168.17	0.00	(8.34)	
	21.0000	Sale	01/21/10	10/17/11	407.18	441.45	0.00	(34.27)	
	10.0000	Sale	01/21/10	12/13/11	190.00	210.21	20.21 (W)	0.00	
	16.0000	Sale	01/25/10	12/13/11	304.01	333.73	29.72 (W)	0.00	
		Security Subtotal			13,120.04	12,279.17	49.93	890.80	
JPMORGAN CHASE CAP XXIX									
PFD STK									
6.70% DUE 4/02/2040									
	188.0000	Sale	04/06/10	05/10/11	4,916.30	4,582.35	0.00	333.95	
	371.0000	Sale	04/06/10	05/11/11	9,704.43	9,042.82	0.00	661.61	
	16.0000	Sale	04/06/10	05/12/11	418.84	389.99	0.00	28.85	
	97.0000	Sale	04/07/10	05/12/11	2,539.26	2,355.37	0.00	183.89	
	253.0000	Sale	04/07/10	05/20/11	6,533.47	6,143.40	0.00	390.07	
	10.0000	Sale	04/07/10	05/23/11	259.35	242.82	0.00	16.53	
	330.0000	Sale	04/07/10	05/25/11	8,528.45	8,013.13	0.00	515.32	
	89.0000	Sale	04/09/10	05/25/11	2,300.10	2,173.65	0.00	126.45	
	82.0000	Sale	04/09/10	05/26/11	2,111.71	2,002.68	0.00	109.03	
	142.0000	Sale	04/12/10	05/26/11	3,656.87	3,471.03	0.00	185.84	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
JPMORGAN CHASE CAP XXIX							
6.70% DUE 4/02/2040							
PFD STK	CUSIP Number		48125E207				
280.0000 Sale	04/12/10	06/02/11	7,224.87	6,844.29	0.00	380.58	
74.0000 Sale	04/12/10	06/03/11	1,909.36	1,808.85	0.00	100.51	
225.0000 Sale	04/12/10	06/09/11	5,782.73	5,499.88	0.00	282.85	
35.0000 Sale	04/12/10	06/10/11	899.30	855.54	0.00	43.76	
62.0000 Sale	04/22/10	06/10/11	1,593.06	1,504.03	0.00	89.03	
300.0000 Sale	04/22/10	06/14/11	7,702.55	7,277.58	0.00	424.97	
16.0000 Sale	05/07/10	06/14/11	410.81	362.87	0.00	47.94	
202.0000 Sale	05/07/10	06/15/11	5,172.63	4,581.30	0.00	591.33	
134.0000 Sale	05/10/10	06/15/11	3,431.35	3,127.79	0.00	303.56	
86.0000 Sale	05/10/10	07/06/11	2,190.61	2,007.38	0.00	183.23	
171.0000 Sale	05/11/10	07/06/11	4,355.77	3,995.12	0.00	360.65	
19.0000 Sale	05/11/10	07/07/11	484.72	443.90	0.00	40.82	
41.0000 Sale	05/11/10	10/11/11	1,035.64	957.90	0.00	77.74	
3.0000 Sale	05/12/10	10/11/11	75.78	71.74	0.00	4.04	
56.0000 Sale	05/12/10	10/17/11	1,415.65	1,339.12	0.00	76.53	
65.0000 Sale	05/12/10	12/13/11	1,662.02	1,554.34	0.00	107.68	
252.0000 Sale	06/01/10	12/16/11	6,430.99	5,872.28	0.00	558.71	
192.0000 Sale	05/12/10	12/16/11	4,899.80	4,591.28	0.00	308.52	
149.0000 Sale	06/01/10	12/19/11	3,797.34	3,472.10	0.00	325.24	
Security Subtotal			101,443.76	94,584.53	0.00	6,859.23	
ING GROEP NV							
PERP HYBRID CAPITAL SECS							
8.5% PFD NON CUM							
CUSIP Number		456837806					
31.0000 Sale	12/31/09	03/28/11	795.75	683.20	0.00	112.55	
5.0000 Sale	12/31/09	10/11/11	116.09	110.19	0.00	5.90	
13.0000 Sale	12/31/09	10/17/11	292.62	286.50	0.00	6.12	
20.0000 Sale	12/31/09	12/13/11	439.39	440.77	1.38 (W)	0.00	
Security Subtotal			1,643.85	1,520.66	1.38	124.57	
METLIFE INC							
NON CUM PFD STK SER B							
06.500% PERPETUAL							
CUSIP Number		59156R603					
47.0000 Sale	02/04/08	10/11/11	1,175.45	1,158.49	0.00	16.96	
42.0000 Sale	02/04/08	10/17/11	1,047.12	1,035.25	0.00	11.87	
309.0000 Sale	02/04/08	12/07/11	7,778.68	7,616.46	0.00	162.22	
26.0000 Sale	02/04/08	12/13/11	655.19	640.87	0.00	14.32	



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Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
METLIFE INC								
NON CUM PFD STK SER B								
06.500% PERPETUAL								
225.0000	Sale	02/04/08	12/16/11	5,699.54	5,545.96	0.00	153.58	
95.0000	Sale	10/05/09	12/16/11	2,406.48	2,223.71	0.00	182.77	
	Security Subtotal			18,762.46	18,220.74	0.00	541.72	
LLOYDS BANKING GRP PLC								
PINES SENIOR NOTES								
07.750% JUL 15 2050								
113.0000	Sale	08/05/10	08/11/11	2,786.76	2,889.40	0.00	(102.64)	
NATIONAL CITY CAP TR II								
TRUST PREFERRED SECS								
06.625% NOV 15 2066								
271.0000	Sale	09/10/09	01/26/11	6,788.42	5,448.43	0.00	1,339.99	
88.0000	Sale	09/10/09	01/27/11	2,206.52	1,769.23	0.00	437.29	
89.0000	Sale	09/10/09	01/28/11	2,230.50	1,789.34	0.00	441.16	
128.0000	Sale	09/10/09	05/11/11	3,227.93	2,573.43	0.00	654.50	
72.0000	Sale	09/10/09	05/12/11	1,822.20	1,447.55	0.00	374.65	
4.0000	Sale	10/05/09	05/12/11	101.24	85.10	0.00	16.14	
164.0000	Sale	10/05/09	05/13/11	4,150.47	3,488.97	0.00	661.50	
34.0000	Sale	10/06/09	05/13/11	860.47	736.28	0.00	124.19	
104.0000	Sale	10/06/09	05/16/11	2,628.31	2,252.15	0.00	376.16	
96.0000	Sale	10/06/09	05/17/11	2,431.43	2,078.91	0.00	352.52	
41.0000	Sale	10/06/09	06/07/11	1,041.64	887.87	0.00	153.77	
31.0000	Sale	10/22/09	06/07/11	787.59	665.89	0.00	121.70	
78.0000	Sale	10/22/09	06/08/11	1,981.26	1,675.48	0.00	305.78	
52.0000	Sale	10/23/09	06/08/11	1,320.84	1,118.49	0.00	202.35	
62.0000	Sale	10/23/09	06/09/11	1,572.86	1,333.59	0.00	239.27	
51.0000	Sale	10/26/09	06/09/11	1,293.82	1,111.99	0.00	181.83	
49.0000	Sale	10/26/09	06/10/11	1,244.57	1,068.38	0.00	176.19	
118.0000	Sale	12/07/09	06/10/11	2,997.14	2,617.19	0.00	379.95	
116.0000	Sale	12/08/09	06/10/11	2,946.34	2,574.49	0.00	371.85	
65.0000	Sale	05/11/10	06/10/11	1,650.98	1,470.98	0.00	180.00	
35.0000	Sale	05/11/10	10/11/11	880.93	792.07	0.00	88.86	
14.0000	Sale	05/11/10	10/17/11	355.31	316.83	0.00	38.48	
11.0000	Sale	05/12/10	10/17/11	279.18	248.68	0.00	30.50	
144.0000	Redemption	05/12/10	11/15/11	3,600.00	3,255.44	0.00	344.56	
718.0000	Redemption	05/19/10	11/15/11	17,950.00	15,830.89	0.00	2,119.11	
131.0000	Redemption	06/01/10	11/15/11	3,274.99	2,873.88	0.00	401.11	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NATIONAL CITY CAP TR II								
TRUST PREFERRED SECS								
06.625% NOV 15 2066								
210.0000	Redemption	06/03/10	11/15/11	5,250.00	4,798.00	0.00	452.00	
69.0000	Redemption	06/04/10	11/15/11	1,725.00	1,575.40	0.00	149.60	
75.0000	Redemption	08/24/10	11/15/11	1,875.00	1,814.75	0.00	60.25	
158.0000	Redemption	08/25/10	11/15/11	3,950.00	3,824.15	0.00	125.85	
60.0000	Redemption	08/26/10	11/15/11	1,500.00	1,455.00	0.00	45.00	
13.0000	Redemption	08/27/10	11/15/11	325.00	315.12	0.00	9.88	
61.0000	Redemption	09/01/10	11/15/11	1,525.00	1,485.35	0.00	39.65	
651.0000	Redemption	09/20/10	11/15/11	16,275.01	16,250.59	0.00	24.42	
				102,049.95	91,029.89	0.00	11,020.06	
Security Subtotal								
MORGAN STANLEY CAP TRVII								
CAPITAL SECURITIES								
06.60% OCT 15 2066								
97.0000	Sale	09/10/09	03/28/11	2,356.09	2,103.47	0.00	252.62	
307.0000	Sale	09/10/09	10/04/11	5,998.17	6,657.36	0.00	(659.19)	
54.0000	Sale	09/10/09	10/11/11	1,202.08	1,171.00	0.00	31.08	
65.0000	Sale	09/10/09	12/13/11	1,487.17	1,409.54	0.00	77.63	
				11,043.51	11,341.37	0.00	(297.86)	
Security Subtotal								
NATIONAL WESTMINSTER BK								
PLC ADS NONCUM PFD SRS C								
7.760%								
113.0000	Sale	12/07/09	06/15/11	2,649.89	1,999.72	0.00	650.17	
1.0000	Sale	12/10/09	06/15/11	23.46	17.64	0.00	5.82	
40.0000	Sale	12/10/09	06/16/11	929.00	705.70	0.00	223.30	
69.0000	Sale	12/10/09	06/17/11	1,587.60	1,217.32	0.00	370.28	
106.0000	Sale	12/10/09	08/11/11	2,183.50	1,870.10	0.00	313.40	
64.0000	Sale	12/10/09	08/12/11	1,345.99	1,129.11	0.00	216.88	
66.0000	Sale	12/10/09	08/12/11	1,388.06	1,177.64	0.00	210.42	
58.0000	Sale	12/10/09	08/15/11	1,251.64	1,034.89	0.00	216.75	
19.0000	Sale	12/10/09	08/24/11	373.81	339.02	0.00	34.79	
11.0000	Sale	01/05/10	08/24/11	216.42	196.90	0.00	19.52	
30.0000	Sale	01/05/10	08/25/11	589.45	536.99	0.00	52.46	
25.0000	Sale	01/05/10	08/26/11	479.84	447.50	0.00	32.34	
29.0000	Sale	01/06/10	08/26/11	556.63	536.37	0.00	20.26	
19.0000	Sale	01/06/10	10/11/11	352.78	351.42	0.00	1.36	
1.0000	Sale	01/07/10	10/11/11	18.56	18.70	0.00	(0.14)	



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Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NATIONAL WESTMINSTER BK PLC ADS NONCUM PFD SRS C 7.760%	CUSIP Number 638539882						
15.0000 Sale	01/08/10	10/11/11	278.52	285.97	0.00	(7.45)	
3.0000 Sale	01/08/10	10/17/11	58.04	57.19	0.00	0.85	
Security Subtotal			14,283.19	11,922.18	0.00	2,361.01	
BGE CAPITAL TRUST II TRUST PREFERRED SECS 06.200% OCT 15 2043	CUSIP Number 05541Q206						
80.0000 Sale	03/04/10	03/28/11	1,972.18	1,841.96	0.00	130.22	
2.0000 Sale	03/04/10	10/11/11	50.27	46.05	0.00	4.22	
1.0000 Sale	03/05/10	10/11/11	25.13	23.11	0.00	2.02	
34.0000 Sale	03/08/10	10/11/11	854.64	785.70	0.00	68.94	
11.0000 Sale	03/10/10	10/11/11	276.51	256.28	0.00	20.23	
10.0000 Sale	03/10/10	10/17/11	251.37	232.98	0.00	18.39	
22.0000 Sale	03/10/10	12/13/11	554.77	512.56	0.00	42.21	
Security Subtotal			3,984.87	3,698.64	0.00	286.23	
CITIGROUP CAP VII CUM DEF INT TRUST PF STK 7.125% JUL 31 2031	CUSIP Number 17306N203						
71.0000 Sale	12/10/09	10/11/11	1,644.20	1,479.44	0.00	164.76	
31.0000 Sale	12/10/09	10/17/11	723.48	645.95	0.00	77.53	
41.0000 Sale	12/10/09	12/13/11	991.43	854.32	0.00	137.11	
173.0000 Sale	12/10/09	12/16/11	4,162.86	3,604.83	0.00	558.03	
30.0000 Sale	12/10/09	12/19/11	719.84	625.12	0.00	94.72	
Security Subtotal			8,241.81	7,209.66	0.00	1,032.15	
CITIGROUP CAPITAL VIII DEF INT TRUST PFD STK 6.950% SEPT 15 2031	CUSIP Number 17306R204						
164.0000 Sale	09/10/09	03/28/11	4,016.79	3,044.01	0.00	972.78	
58.0000 Sale	09/10/09	10/11/11	1,299.75	1,076.54	0.00	223.21	
48.0000 Sale	09/10/09	10/17/11	1,079.07	890.93	0.00	188.14	
80.0000 Sale	09/10/09	12/13/11	1,845.62	1,484.88	0.00	360.74	
Security Subtotal			8,241.23	6,496.36	0.00	1,744.87	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
TELEPHONE & DATA SYSTEMS								
NOTES SER A								
07.600% DEC 01 2041								
163.0000	Sale	09/10/09	03/30/11	4,014.56	3,610.69	0.00	403.87	
MORGAN STANLEY CP TR III								
CAP TRUST SEC								
6.250% MAR 01 2033								
59.0000	Sale	09/10/09	01/26/11	1,341.40	1,200.15	0.00	141.25	
124.0000	Sale	09/10/09	01/27/11	2,818.35	2,522.36	0.00	295.99	
48.0000	Sale	09/23/09	01/27/11	1,090.98	985.55	0.00	105.43	
184.0000	Sale	09/23/09	01/28/11	4,162.21	3,777.95	0.00	384.26	
193.0000	Sale	09/23/09	02/03/11	4,407.96	3,962.75	0.00	445.21	
170.0000	Sale	10/05/09	02/03/11	3,882.66	3,661.57	0.00	221.09	
10.0000	Sale	10/05/09	10/11/11	211.50	215.39	0.00	(3.89)	
58.0000	Sale	10/06/09	10/11/11	1,226.72	1,260.43	0.00	(33.71)	
26.0000	Sale	10/06/09	12/13/11	552.92	565.02	12.10 (W)	0.00	
4.0000	Sale	11/19/09	12/13/11	85.07	80.42	0.00	4.65	
				19,779.77	18,231.59	12.10	1,560.28	
Security Subtotal								
USB CAPITAL X								
DEP INT TR PFD SECS								
06.500% APRIL 12 2066								
199.0000	Sale	08/26/09	02/08/11	4,976.81	4,451.66	0.00	525.15	
13.0000	Sale	08/27/09	02/08/11	325.11	290.85	0.00	34.26	
66.0000	Sale	09/10/09	02/08/11	1,650.61	1,477.85	0.00	172.76	
29.0000	Sale	09/10/09	10/11/11	719.65	649.36	0.00	70.29	
10.0000	Sale	09/10/09	10/17/11	251.39	223.92	0.00	27.47	
16.0000	Sale	09/10/09	12/13/11	399.95	358.27	0.00	41.68	
				8,323.52	7,451.91	0.00	871.61	
Security Subtotal								
LINCOLN NATIONAL COR CLD								
CAPITAL SECURITIES								
06.750% APR 20 2066								
22.0000	Redemption	04/15/10	07/07/11	550.00	518.97	0.00	31.03	
128.0000	Redemption	04/16/10	07/07/11	3,200.00	3,008.65	0.00	191.35	
144.0000	Redemption	04/19/10	07/07/11	3,600.00	3,396.60	0.00	203.40	
23.0000	Redemption	04/20/10	07/07/11	574.99	542.42	0.00	32.57	
1.0000	Redemption	04/21/10	07/07/11	25.00	23.56	0.00	1.44	
15.0000	Redemption	04/23/10	07/07/11	375.00	352.83	0.00	22.17	



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LINCOLN NATIONAL COR CLD							
CAPITAL SECURITIES							
06.750% APR 20 2066							
1.0000 Redemption	06/02/10	07/07/11	24.99	22.18	0.00	2.81	
337.0000 Redemption	06/03/10	07/07/11	8,425.00	7,646.49	0.00	778.51	
Security Subtotal			16,774.98	15,511.70	0.00	1,263.28	
ARCH CAPITAL GROUP LTD							
NON CUM PFD SHRS SRS B							
7.875% PERPETUAL							
89.0000 Sale	09/10/09	03/28/11	2,233.39	2,031.35	0.00	202.04	
43.0000 Sale	09/10/09	10/11/11	1,070.04	981.44	0.00	88.60	
21.0000 Sale	09/10/09	10/17/11	525.09	479.31	0.00	45.78	
25.0000 Sale	09/10/09	12/13/11	626.75	570.60	0.00	56.15	
Security Subtotal			4,455.27	4,062.70	0.00	392.57	
KEYCORP CAPITAL IX							
TRUST PFD SECS							
6.750% DEC 15 2066							
7.0000 Sale	09/10/09	10/11/11	174.04	126.36	0.00	47.68	
42.0000 Sale	09/10/09	10/17/11	1,044.35	758.16	0.00	286.19	
632.0000 Sale	09/10/09	11/02/11	15,888.43	11,408.51	0.00	4,479.92	
127.0000 Redemption	09/10/09	12/15/11	3,174.99	2,292.53	0.00	882.46	
185.0000 Redemption	10/05/09	12/15/11	4,625.00	3,818.24	0.00	806.76	
38.0000 Redemption	10/06/09	12/15/11	950.00	796.62	0.00	153.38	
92.0000 Redemption	04/07/10	12/15/11	2,300.00	1,986.60	0.00	313.40	
10.0000 Redemption	04/13/10	12/15/11	250.00	216.75	0.00	33.25	
140.0000 Redemption	04/14/10	12/15/11	3,500.00	3,060.83	0.00	439.17	
3.0000 Redemption	05/07/10	12/15/11	75.00	57.77	0.00	17.23	
61.0000 Redemption	05/14/10	12/15/11	1,525.00	1,305.40	0.00	219.60	
148.0000 Redemption	05/17/10	12/15/11	3,700.00	3,165.08	0.00	534.92	
225.0000 Redemption	05/19/10	12/15/11	5,625.00	4,830.36	0.00	794.64	
228.0000 Redemption	05/20/10	12/15/11	5,700.00	4,798.10	0.00	901.90	
Security Subtotal			48,531.81	38,621.31	0.00	9,910.50	



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Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
CBS CORPORATION								
SENIOR NOTES								
06.75% MARCH 27 2056								
98.0000	Sale	01/05/10	03/28/11	2,464.84	2,077.07	0.00	387.77	
67.0000	Sale	01/05/10	10/11/11	1,670.67	1,420.04	0.00	250.63	
7.0000	Sale	01/06/10	10/11/11	174.54	149.40	0.00	25.14	
15.0000	Sale	01/07/10	10/11/11	374.04	321.91	0.00	52.13	
41.0000	Sale	01/07/10	10/17/11	1,024.27	879.88	0.00	144.39	
181.0000	Sale	01/07/10	12/07/11	4,595.30	3,884.36	0.00	710.94	
214.0000	Sale	01/07/10	12/08/11	5,314.45	4,592.56	0.00	721.89	
10.0000	Sale	01/07/10	12/13/11	255.86	214.61	0.00	41.25	
				15,873.97	13,539.83	0.00	2,334.14	
Security Subtotal								
FIFTH THIRD CAPITAL TR								
TR PREFERRED SECS VI								
7.25% NOVEMBER 15, 2067								
62.0000	Sale	01/05/10	05/10/11	1,560.39	1,274.82	0.00	285.57	
219.0000	Sale	01/05/10	05/11/11	5,432.74	4,503.01	0.00	929.73	
9.0000	Sale	01/05/10	05/12/11	223.37	185.06	0.00	38.31	
104.0000	Sale	01/05/10	06/07/11	2,613.88	2,138.41	0.00	475.47	
3.0000	Sale	01/05/10	06/08/11	75.37	61.69	0.00	13.68	
107.0000	Sale	01/06/10	06/08/11	2,688.46	2,213.29	0.00	475.17	
20.0000	Sale	01/06/10	06/09/11	501.37	413.70	0.00	87.67	
61.0000	Sale	01/07/10	06/09/11	1,529.20	1,278.20	0.00	251.00	
3.0000	Sale	01/07/10	06/10/11	75.18	62.86	0.00	12.32	
2.0000	Sale	01/07/10	10/11/11	49.50	41.91	0.00	7.59	
43.0000	Sale	01/07/10	10/17/11	1,058.32	901.03	0.00	157.29	
55.0000	Sale	01/07/10	12/13/11	1,383.16	1,152.48	0.00	230.68	
				17,190.94	14,226.46	0.00	2,964.48	
Security Subtotal								
DB CONT CAP TRUST III								
CUM TR PFD SEC								
7.60% PERPETUAL								
16.0000	Sale	09/10/09	03/28/11	412.34	350.04	0.00	62.30	
115.0000	Sale	09/10/09	04/14/11	2,971.98	2,515.93	0.00	456.05	
219.0000	Sale	09/10/09	04/15/11	5,654.70	4,791.20	0.00	863.50	
12.0000	Sale	09/10/09	04/18/11	309.62	262.53	0.00	47.09	
176.0000	Sale	09/10/09	04/18/11	4,532.35	3,850.46	0.00	681.89	
137.0000	Sale	09/10/09	04/19/11	3,534.31	2,997.23	0.00	537.08	
74.0000	Sale	09/10/09	10/11/11	1,729.76	1,618.94	0.00	110.82	
1.0000	Sale	09/10/09	10/17/11	22.64	21.88	0.00	0.76	



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DB CONT CAP TRUST III								
CUM TR PFD SEC								
7.60% PERPETUAL								
86.0000	Sale	09/10/09	12/13/11	1,945.92	1,881.48	0.00	64.44	
379.0000	Sale	09/10/09	12/16/11	8,184.56	8,291.62	0.00	(107.06)	
	Security Subtotal			29,298.18	26,581.31	0.00	2,716.87	
DUKE RLTY CORP								
SERIES O								
PFD STK								
25.0000	Sale	09/10/09	03/28/11	662.74	574.58	0.00	88.16	
73.0000	Sale	09/10/09	04/27/11	1,934.63	1,677.78	0.00	256.85	
53.0000	Sale	09/10/09	04/28/11	1,404.97	1,218.12	0.00	186.85	
29.0000	Sale	09/10/09	04/29/11	767.95	666.52	0.00	101.43	
25.0000	Sale	09/10/09	05/02/11	660.55	574.58	0.00	85.97	
19.0000	Sale	09/10/09	05/03/11	501.65	436.68	0.00	64.97	
19.0000	Sale	09/10/09	05/04/11	500.83	436.68	0.00	64.15	
38.0000	Sale	09/10/09	05/05/11	1,002.93	873.37	0.00	129.56	
28.0000	Sale	09/10/09	05/06/11	738.67	643.53	0.00	95.14	
80.0000	Sale	09/10/09	06/06/11	2,109.89	1,838.67	0.00	271.22	
239.0000	Sale	09/10/09	06/07/11	6,305.34	5,493.02	0.00	812.32	
	Security Subtotal			16,590.15	14,433.53	0.00	2,156.62	
NATIONAL CITY CAPITAL TR								
TRUST PFD SECS								
6.625% MAY 25 2067								
87.0000	Sale	02/10/10	03/28/11	2,194.97	1,965.23	0.00	229.74	
46.0000	Sale	02/10/10	10/11/11	1,169.76	1,039.08	0.00	130.68	
24.0000	Sale	02/10/10	10/17/11	610.31	542.13	0.00	68.18	
18.0000	Sale	02/10/10	12/13/11	454.84	406.60	0.00	48.24	
14.0000	Sale	02/12/10	12/13/11	353.78	316.68	0.00	37.10	
	Security Subtotal			4,783.66	4,269.72	0.00	513.94	



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PS BUSINESS PARKS INC								
	CUM PFD STK	CUSIP Number	69360J875					
122.0000	Sale	09/10/09	03/28/11	3,037.74	2,656.58	0.00	381.16	
65.0000	Sale	09/10/09	10/11/11	1,619.77	1,415.39	0.00	204.38	
30.0000	Sale	09/10/09	10/17/11	745.79	653.26	0.00	92.53	
39.0000	Sale	09/10/09	12/13/11	975.37	849.23	0.00	126.14	
	Security Subtotal			6,378.67	5,574.46	0.00	804.21	
PARTNER RE LTD								
	PERPETUAL SERIES C	CUSIP Number	G6852T204					
11.0000	Sale	09/10/09	01/27/11	274.82	249.90	0.00	24.92	
205.0000	Sale	09/10/09	01/28/11	5,138.84	4,657.15	0.00	481.69	
6.0000	Sale	09/10/09	01/31/11	149.40	136.31	0.00	13.09	
22.0000	Sale	10/05/09	01/31/11	547.81	515.68	0.00	32.13	
25.0000	Sale	10/05/09	02/01/11	620.46	586.01	0.00	34.45	
70.0000	Sale	10/06/09	02/01/11	1,737.29	1,715.69	0.00	21.60	
22.0000	Sale	10/06/09	03/11/11	540.38	539.22	0.00	1.16	
29.0000	Sale	10/06/09	03/14/11	703.10	710.79	7.69 (W)	0.00	
37.0000	Sale	10/06/09	03/14/11	897.05	906.86	0.00	(9.81)	
55.0000	Sale	10/07/09	03/14/11	1,333.46	1,353.15	19.69 (W)	0.00	
33.0000	Sale	10/08/09	03/14/11	800.08	807.20	7.12 (W)	0.00	
42.0000	Sale	10/08/09	03/14/11	1,018.28	1,027.35	0.00	(9.07)	
	Security Subtotal			13,760.97	13,205.31	34.50	590.16	
PRINCIPAL FINL GROUP								
	PFD STK	CUSIP Number	74251V300					
29.0000	Sale	04/14/10	10/11/11	727.60	696.69	0.00	30.91	
14.0000	Sale	04/14/10	10/17/11	351.57	336.33	0.00	15.24	
27.0000	Sale	04/14/10	12/13/11	702.80	648.65	0.00	54.15	
125.0000	Sale	04/14/10	12/23/11	3,148.13	3,002.99	0.00	145.14	
	Security Subtotal			4,930.10	4,684.66	0.00	245.44	

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Merrill Lynch
Bank of America Corporation

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PUBLIC STORAGE INC							
DEP SHRS REP 1/1000 PFD							
6.75% SERIES L PERP							
30 0000 Sale	02/04/09	01/27/11	749.27	584.32	0.00	164.95	
64 0000 Sale	02/04/09	01/28/11	1,595.28	1,246.56	0.00	348.72	
166 0000 Sale	02/04/09	02/01/11	4,128.02	3,233.25	0.00	894.77	
22 0000 Sale	02/17/09	02/01/11	547.09	414.04	0.00	133.05	
23 0000 Sale	02/17/09	10/11/11	579.82	432.86	0.00	146.96	
21 0000 Sale	02/17/09	10/17/11	533.39	395.22	0.00	138.17	
29 0000 Sale	02/17/09	12/13/11	728.18	545.78	0.00	182.40	
Security Subtotal			8,861.05	6,852.03	0.00	2,009.02	
RENAISSANCE HLDGS LTD							
SER D PRF SHARES							
6.60% PERP							
5 0000 Sale	02/08/10	03/11/11	122.23	109.75	0.00	12.48	
3 0000 Sale	02/10/10	03/11/11	73.33	65.94	0.00	7.39	
1 0000 Sale	02/11/10	03/11/11	24.44	22.03	0.00	2.41	
340 0000 Sale	02/12/10	03/11/11	8,311.76	7,497.00	0.00	814.76	
Security Subtotal			8,531.76	7,694.72	0.00	837.04	
PUBLIC STORAGE							
PFD STK							
06.875% PERPETUAL							
24 0000 Sale	08/04/10	10/11/11	656.15	604.72	0.00	51.43	
9 0000 Sale	08/04/10	10/17/11	246.59	226.77	0.00	19.82	
14 0000 Sale	08/04/10	12/13/11	388.77	352.75	0.00	36.02	
Security Subtotal			1,291.51	1,184.24	0.00	107.27	
SANTANDER FIN PFD SA UNI							
PFD STK							
10.500% PERPETUAL							
226 0000 Sale	10/22/09	03/14/11	6,338.23	6,218.21	0.00	120.02	
78 0000 Sale	11/18/09	03/14/11	2,187.54	2,145.00	0.00	42.54	
112 0000 Sale	11/18/09	05/20/11	3,265.80	3,080.00	0.00	185.80	
183 0000 Sale	04/28/10	05/20/11	5,336.11	4,864.34	0.00	471.77	
53 0000 Sale	04/28/10	05/25/11	1,517.80	1,408.80	0.00	109.00	
143 0000 Sale	04/28/10	05/26/11	4,097.84	3,801.10	0.00	296.74	
99 0000 Sale	04/28/10	05/27/11	2,854.32	2,631.53	0.00	222.79	
Security Subtotal			25,597.64	24,148.98	0.00	1,448.66	



34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SCANA CORPORATION SERIES A JUNIOR SUB DEB 7.70% DUE JAN 30 2080								
		CUSIP Number	80589M201					
78,000	Sale	11/30/09	03/28/11	2,160.56	1,973.40	0.00	187.16	
1,000	Sale	11/30/09	05/13/11	28.07	25.30	0.00	2.77	
56,000	Sale	11/30/09	05/23/11	1,558.32	1,416.80	0.00	141.52	
37,000	Sale	11/30/09	05/24/11	1,024.21	936.10	0.00	88.11	
39,000	Sale	11/30/09	05/25/11	1,087.73	986.70	0.00	101.03	
75,000	Sale	11/30/09	05/26/11	2,080.67	1,897.50	0.00	183.17	
20,000	Sale	12/01/09	05/26/11	554.85	508.00	0.00	46.85	
39,000	Sale	12/01/09	10/11/11	1,104.07	990.60	0.00	113.47	
16,000	Sale	12/01/09	10/17/11	454.71	406.40	0.00	48.31	
27,000	Sale	12/01/09	12/13/11	776.24	685.80	0.00	90.44	
	Security Subtotal			10,829.43	9,826.60	0.00	1,002.83	
WEINGARTEN REALTY SERIES F DEPOSITARY SHAR 6.50% PERP CUM								
		CUSIP Number	948741889					
142,000	Sale	02/04/08	01/06/11	3,259.72	3,234.02	0.00	25.70	
311,000	Sale	02/04/08	01/07/11	7,057.99	7,082.96	0.00	(24.97)	
79,000	Sale	02/04/08	02/01/11	1,846.91	1,799.21	0.00	47.70	
277,000	Sale	02/04/08	02/03/11	6,489.60	6,308.62	0.00	180.98	
18,000	Sale	02/04/08	10/11/11	431.09	409.95	0.00	21.14	
8,000	Sale	02/04/08	10/17/11	195.51	182.20	0.00	13.31	
11,000	Sale	02/04/08	12/13/11	274.44	250.52	0.00	23.92	
	Security Subtotal			19,555.26	19,267.48	0.00	287.78	
WACHOVIA CAPITAL TR IX TRUST PFD SECS 6.375% JUNE 01 2067								
		CUSIP Number	92978X201					
47,000	Sale	09/10/09	03/28/11	1,175.92	960.38	0.00	215.54	
26,000	Sale	09/10/09	10/11/11	652.33	531.27	0.00	121.06	
22,000	Sale	09/10/09	10/17/11	551.97	449.54	0.00	102.43	
26,000	Sale	09/10/09	12/13/11	651.29	531.27	0.00	120.02	
	Security Subtotal			3,031.51	2,472.46	0.00	559.05	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
WELLS FARGO & CO NEW	CUSIP Number	949746879					
SER J							
08.000% PERPETUAL							
173.0000 Sale	09/10/09	03/28/11	4,852.56	4,270.30	0.00	582.26	
286.0000 Sale	09/10/09	08/24/11	8,067.94	7,059.57	0.00	1,008.37	
184.0000 Sale	09/10/09	08/25/11	5,210.98	4,541.82	0.00	669.16	
40.0000 Sale	09/10/09	08/26/11	1,135.09	987.35	0.00	147.74	
32.0000 Sale	09/10/09	10/11/11	889.26	789.88	0.00	99.38	
34.0000 Sale	09/10/09	10/17/11	950.62	839.25	0.00	111.37	
48.0000 Sale	09/10/09	12/13/11	1,362.69	1,184.82	0.00	177.87	
Security Subtotal			22,469.14	19,672.99	0.00	2,796.15	
USB CAPITAL XI	CUSIP Number	903300200					
TRUST PREFERRED SECURITI							
06.600% SEP 15 2066							
29.0000 Sale	08/23/06	03/28/11	738.62	725.00	0.00	13.62	
10.0000 Sale	08/23/06	10/17/11	251.59	250.00	0.00	1.59	
19.0000 Sale	08/23/06	12/13/11	477.46	475.00	0.00	2.46	
Security Subtotal			1,467.67	1,450.00	0.00	17.67	
USB CAPITAL XII	CUSIP Number	903305209					
TRUST PREFERRED SHARES							
6.30% FEBRUARY 15 2067							
16.0000 Sale	09/10/09	01/26/11	401.93	358.19	0.00	43.74	
42.0000 Sale	09/10/09	01/27/11	1,056.33	940.24	0.00	116.09	
50.0000 Sale	09/10/09	01/28/11	1,256.70	1,119.33	0.00	137.37	
33.0000 Sale	09/10/09	10/11/11	835.21	738.76	0.00	96.45	
11.0000 Sale	09/10/09	10/17/11	278.29	246.25	0.00	32.04	
11.0000 Sale	09/10/09	12/13/11	278.18	246.25	0.00	31.93	
Security Subtotal			4,106.64	3,649.02	0.00	457.62	
VORNADO REALTY TR SER G	CUSIP Number	929042802					
CUM RED PFD SHARES							
06.625% PERPETUAL							
33.0000 Sale	09/10/09	01/27/11	785.69	699.08	0.00	86.61	
67.0000 Sale	09/10/09	01/28/11	1,584.15	1,419.35	0.00	164.80	
254.0000 Sale	09/10/09	02/01/11	6,016.84	5,380.82	0.00	636.02	
38.0000 Sale	09/10/09	10/11/11	942.38	805.00	0.00	137.38	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
VORNADO REALTY TR SER G								
CUM RED PFD SHARES		CUSIP Number	929042802					
19.0000	Sale	09/10/09	10/17/11	471.57	402.50	0.00	69.07	
30.0000	Sale	09/10/09	12/13/11	744.89	635.53	0.00	109.36	
Security Subtotal				10,545.52	9,342.28	0.00	1,203.24	
VIACOM INC								
SENIOR NOTES		CUSIP Number	92553P300					
6.85% DEC 15 2055								
73.0000	Sale	12/06/06	03/28/11	1,883.16	1,825.00	0.00	58.16	
73.0000	Sale	12/06/06	06/08/11	1,870.67	1,825.00	0.00	45.67	
84.0000	Sale	12/06/06	06/09/11	2,139.00	2,100.00	0.00	39.00	
62.0000	Sale	12/06/06	06/10/11	1,577.80	1,550.00	0.00	27.80	
65.0000	Sale	12/06/06	06/13/11	1,661.21	1,625.00	0.00	36.21	
33.0000	Sale	12/06/06	10/11/11	829.93	825.00	0.00	4.93	
17.0000	Sale	12/06/06	10/17/11	429.41	425.00	0.00	4.41	
Security Subtotal				10,391.18	10,175.00	0.00	216.18	
WACHOVIA PFD FUNDING								
PERPETUAL SERIES A		CUSIP Number	92977V206					
7.25% NON CUM PFD								
202.0000	Sale	02/04/08	03/28/11	5,165.52	5,170.69	0.00	(5.17)	
89.0000	Sale	02/04/08	08/24/11	2,248.06	2,278.18	0.00	(30.12)	
102.0000	Sale	02/04/08	08/25/11	2,576.19	2,610.94	0.00	(34.75)	
63.0000	Sale	02/04/08	08/26/11	1,597.50	1,612.64	0.00	(15.14)	
70.0000	Sale	02/04/08	08/29/11	1,779.40	1,791.83	0.00	(12.43)	
113.0000	Sale	02/04/08	08/30/11	2,885.36	2,892.52	0.00	(7.16)	
42.0000	Sale	02/04/08	10/11/11	1,072.66	1,075.09	0.00	(2.43)	
41.0000	Sale	02/04/08	10/17/11	1,046.71	1,049.50	0.00	(2.79)	
212.0000	Sale	02/04/08	11/02/11	5,479.14	5,426.67	0.00	52.47	
114.0000	Sale	02/04/08	11/03/11	2,933.78	2,918.12	0.00	15.66	
64.0000	Sale	02/04/08	12/13/11	1,639.01	1,638.24	0.00	0.77	
Security Subtotal				28,423.33	28,464.42	0.00	(41.09)	
Noncovered Long Term Capital Gains and Losses Subtotal				1,087,591.65	990,245.05	110.71	97,457.31	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4011

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
NET LONG TERM CAPITAL GAINS AND LOSSES							
			1,090,474.35	993,136.71	110.71	97,448.35	

OTHER TRANSACTIONS

SANTANDER FIN PFD SA UNI PFD STK 10.500% PERPETUAL	CUSIP Number	E8683R144					
101.0000 Sale	09/29/09	03/11/11	2,861.15		0.00		
237.0000 Sale	09/29/09	03/14/11	6,646.72		0.00		
Security Subtotal			9,507.87	7,965	0.00	1,542	

TOTAL CAPITAL GAINS AND LOSSES
TOTAL REPORTED SALES PROCEEDS

1,813,422.71
1,813,422.71

Total cost basis
Net gain/(loss)

1,717,737
95,686



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES								
NONCOVERED TRANSACTIONS								
	U.S. TREASURY NOTE	CUSIP Number	912828DM9					
	4.000% FEB 15 2015							
	24000.0000 Sale	08/11/10	02/01/11	26,319.30	26,585.35	0.00	(266.05)	
	U.S. TRSY INFLATION NOTE	CUSIP Number	912828FB1					
	2.375% APR 15 2011							
	12000.0000 Redemption	08/11/10	04/15/11	13,344.73	13,344.77	0.00	(0.04)	
	U.S. TREASURY NOTE	CUSIP Number	912828LS7					
	2.375% OCT 31 2014							
	7000.0000 Sale	04/09/10	02/11/11	7,156.38	6,969.38	0.00	187.00	
	24000.0000 Sale	08/11/10	02/11/11	24,536.17	25,047.08	0.00	(510.91)	
	Security Subtotal			31,692.55	32,016.46	0.00	(323.91)	
	U.S. TREASURY NOTE	CUSIP Number	912828NK2					
	2.500% JUN 30 2017							
	54000.0000 Sale	08/19/10	02/10/11	52,801.66	55,703.46	0.00	(2,901.80)	
	U.S. TREASURY NOTE	CUSIP Number	912828NR7					
	2.375% JUL 31 2017							
	181000.0000 Sale	08/13/10	02/04/11	175,809.66	184,283.25	0.00	(8,473.59)	
	90000.0000 Sale	08/17/10	02/04/11	87,419.18	91,804.51	0.00	(4,385.33)	
	Security Subtotal			263,228.84	276,087.76	0.00	(12,858.92)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks

Noncovered Short Term Capital Gains and Losses Subtotal			387,387.08	403,737.80	0.00	(16,350.72)	

NET SHORT TERM CAPITAL GAINS AND LOSSES			387,387.08	403,737.80	0.00	(16,350.72)	

LONG TERM CAPITAL GAINS AND LOSSES
NONCOVERED TRANSACTIONS

U.S. TREASURY NOTE 4.000% FEB 15 2015	CUSIP Number	912828DM9					
35000.0000 Sale	09/16/09	02/01/11	38,382.30	36,883.92	0.00	1,498.38	
35000.0000 Sale	10/30/09	02/01/11	38,382.31	37,160.28	0.00	1,222.03	
30000.0000 Sale	09/29/09	02/01/11	32,899.11	31,766.36	0.00	1,132.75	
Security Subtotal			109,663.72	105,810.56	0.00	3,853.16	

U.S. TRSY INFLATION NOTE 2.375% APR 15 2011	CUSIP Number	912828FB1					
205000.0000 Redemption	09/16/09	04/15/11	227,972.29	227,973.08	0.00	(0.79)	

Noncovered Long Term Capital Gains and Losses Subtotal			337,636.01	333,783.64	0.00	3,852.37	

NET LONG TERM CAPITAL GAINS AND LOSSES			337,636.01	333,783.64	0.00	3,852.37	

TOTAL CAPITAL GAINS AND LOSSES			725,023.09				
TOTAL REPORTED SALES PROCEEDS			725,023.09				

2011 REALIZED CAPITAL GAIN AND LOSS SUMMARY

COVERED SHORT TERM GAINS/LOSSES	NONCOVERED SHORT TERM GAINS/LOSSES	COVERED LONG TERM GAINS/LOSSES	NONCOVERED LONG TERM GAINS/LOSSES
0.00	(16,350.72)	0.00	3,852.37



THE FREDERICK E. AND JULIA S. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013 Supplemental Annual Statement Summary

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
SHORT TERM CAPITAL GAINS AND LOSSES							
NONCOVERED TRANSACTIONS							
FNMA PAE0392 05 50%2039 AMORTIZED FACTOR 0.79095	CUSIP Number	31419ANJ2					
Prin Payment	05/25/11	05/25/11	1,355.99	1,355.99	0.00	0.00	
Prin Payment	06/27/11	06/27/11	1,293.43	1,293.43	0.00	0.00	
Prin Payment	07/25/11	07/25/11	1,284.95	1,284.95	0.00	0.00	
Prin Payment	08/25/11	08/25/11	1,386.97	1,386.97	0.00	0.00	
Prin Payment	09/26/11	09/26/11	1,311.56	1,311.56	0.00	0.00	
Prin Payment	10/25/11	10/25/11	1,205.45	1,205.45	0.00	0.00	
Prin Payment	11/25/11	11/25/11	1,241.01	1,241.01	0.00	0.00	
Prin Payment	12/27/11	12/27/11	1,294.90	1,294.90	0.00	0.00	
Prin Payment	01/25/12	01/25/12	1,228.30	1,228.30	0.00	0.00	
Security Subtotal			11,602.56	11,602.56	0.00	0.00	
FNMA PAL0065 04 50%2041 AMORTIZED FACTOR 0.99650							
Prin Payment	CUSIP Number	3138EGCB8					
Prin Payment	04/25/11	04/25/11	650.29	650.29	0.00	0.00	
Prin Payment	05/25/11	05/25/11	488.45	488.45	0.00	0.00	
Prin Payment	06/27/11	06/27/11	827.34	827.34	0.00	0.00	
Prin Payment	07/25/11	07/25/11	905.74	905.74	0.00	0.00	
Prin Payment	08/25/11	08/25/11	1,182.77	1,182.77	0.00	0.00	
Prin Payment	09/26/11	09/26/11	1,805.53	1,805.53	0.00	0.00	
Prin Payment	10/25/11	10/25/11	3,885.59	3,885.59	0.00	0.00	
Prin Payment	11/25/11	11/25/11	3,811.95	3,811.95	0.00	0.00	



THE FREDERICK E. AND JULIA G. NOEL MAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013 Supplemental Annual Statement Summary

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FNMA PAL0065 04 50%2041								
AMORTIZED FACTOR 0.99650								
	Prin Payment	12/27/11	12/27/11	3,363.37	3,363.37	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	2,614.15	2,614.15	0.00	0.00	
	Security Subtotal			19,535.18	19,535.18	0.00	0.00	
FNMA P735580 05%2035								
AMORTIZED FACTOR 0.40700								
	Prin Payment	02/25/11	02/25/11	3,049.81	3,049.81	0.00	0.00	
	Prin Payment	03/25/11	03/25/11	2,514.20	2,514.20	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	2,187.39	2,187.39	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	2,091.45	2,091.45	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	1,673.88	1,673.88	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	2,042.03	2,042.03	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	2,136.48	2,136.48	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	2,523.03	2,523.03	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	2,483.62	2,483.62	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	3,053.33	3,053.33	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	2,826.57	2,826.57	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	3,188.34	3,188.34	0.00	0.00	
	Security Subtotal			29,770.13	29,770.13	0.00	0.00	
FNMA P889579 06%2038								
AMORTIZED VALUE 48305								
AMORTIZED FACTOR 0.39275								
	Prin Payment	02/25/11	02/25/11	11,929.91	11,929.91	0.00	0.00	
	Prin Payment	03/25/11	03/25/11	3,455.22	3,455.22	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	3,743.06	3,743.06	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	3,224.57	3,224.57	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	2,966.80	2,966.80	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	2,915.07	2,915.07	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	2,668.39	2,668.39	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	2,681.16	2,681.16	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	2,446.10	2,446.10	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	2,473.96	2,473.96	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	2,359.59	2,359.59	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	2,368.77	2,368.77	0.00	0.00	
	Security Subtotal			43,232.60	43,232.60	0.00	0.00	



THE FREDERICK E. AND JULIA S. NONWICKMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013 Supplemental Annual Statement Summary

Transaction Quantity Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FNMA P889572 05 50%2038 AMORTIZED VALUE 270202 AMORTIZED FACTOR 0.41880							
Prin Payment	03/25/11	03/25/11	1,712.21	1,712.21	0.00	0.00	
Prin Payment	04/25/11	04/25/11	1,675.42	1,675.42	0.00	0.00	
Prin Payment	05/25/11	05/25/11	1,480.80	1,480.80	0.00	0.00	
Prin Payment	06/27/11	06/27/11	1,536.01	1,536.01	0.00	0.00	
Prin Payment	07/25/11	07/25/11	1,426.58	1,426.58	0.00	0.00	
Prin Payment	08/25/11	08/25/11	1,362.67	1,362.67	0.00	0.00	
Prin Payment	09/26/11	09/26/11	1,482.19	1,482.19	0.00	0.00	
Prin Payment	10/25/11	10/25/11	1,437.35	1,437.35	0.00	0.00	
Prin Payment	11/25/11	11/25/11	1,509.45	1,509.45	0.00	0.00	
Prin Payment	12/27/11	12/27/11	1,424.77	1,424.77	0.00	0.00	
Prin Payment	01/25/12	01/25/12	1,470.13	1,470.13	0.00	0.00	
Security Subtotal			16,517.58	16,517.58	0.00	0.00	
FNMA P889982 05 50%2038 AMORTIZED VALUE 3694 AMORTIZED FACTOR 0.45075							
Prin Payment	02/25/11	02/25/11	5,532.19	5,532.19	0.00	0.00	
Prin Payment	03/25/11	03/25/11	4,226.45	4,226.45	0.00	0.00	
Prin Payment	04/25/11	04/25/11	4,083.28	4,083.28	0.00	0.00	
Prin Payment	05/25/11	05/25/11	3,614.63	3,614.63	0.00	0.00	
Prin Payment	06/27/11	06/27/11	3,373.07	3,373.07	0.00	0.00	
Prin Payment	07/25/11	07/25/11	3,477.60	3,477.60	0.00	0.00	
Prin Payment	08/25/11	08/25/11	3,117.45	3,117.45	0.00	0.00	
Prin Payment	09/26/11	09/26/11	3,494.03	3,494.03	0.00	0.00	
Prin Payment	10/25/11	10/25/11	3,645.40	3,645.40	0.00	0.00	
Prin Payment	11/25/11	11/25/11	3,585.23	3,585.23	0.00	0.00	
Prin Payment	12/27/11	12/27/11	3,684.20	3,684.20	0.00	0.00	
Prin Payment	01/25/12	01/25/12	3,615.63	3,615.63	0.00	0.00	
Security Subtotal			45,449.16	45,449.16	0.00	0.00	
FHLMC G0 5188 05%2038 AMORTIZED FACTOR 0.40755							
Prin Payment	11/15/11	11/15/11	2,967.62	2,967.62	0.00	0.00	
Prin Payment	12/15/11	12/15/11	2,807.94	2,807.94	0.00	0.00	
Prin Payment	01/17/12	01/17/12	2,550.59	2,550.59	0.00	0.00	
Security Subtotal			8,326.15	8,326.15	0.00	0.00	



THE FREDERICK E. AND JULIA G. NONEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part IV Capital Gains and Losses
Account # 4013 Supplemental Annual Statement Summary

Quantity	Transaction Description	Date Acquired Cover of Short	Date Liquidated Short Sale	Amount	Cost Basis	Adjustments	Gain or (Loss)	Remarks
FNMA P995672 04 50%2039 AMORTIZED FACTOR 0.74622								
	Prin Payment	03/25/11	03/25/11	1,340.68	1,340.68	0.00	0.00	
	Prin Payment	04/25/11	04/25/11	1,281.61	1,281.61	0.00	0.00	
	Prin Payment	05/25/11	05/25/11	1,000.61	1,000.61	0.00	0.00	
	Prin Payment	06/27/11	06/27/11	1,368.67	1,368.67	0.00	0.00	
	Prin Payment	07/25/11	07/25/11	1,783.71	1,783.71	0.00	0.00	
	Prin Payment	08/25/11	08/25/11	3,123.18	3,123.18	0.00	0.00	
	Prin Payment	09/26/11	09/26/11	3,811.50	3,811.50	0.00	0.00	
	Prin Payment	10/25/11	10/25/11	5,998.61	5,998.61	0.00	0.00	
	Prin Payment	11/25/11	11/25/11	11,202.70	11,202.70	0.00	0.00	
	Prin Payment	12/27/11	12/27/11	10,638.80	10,638.80	0.00	0.00	
	Prin Payment	01/25/12	01/25/12	8,544.93	8,544.93	0.00	0.00	
	Security Subtotal			50,095.00	50,095.00	0.00	0.00	
	Noncovered Short Term Capital Gains and Losses Subtotal			224,528.36	224,528.36	0.00	0.00	
	NET SHORT TERM CAPITAL GAINS AND LOSSES			224,528.36	224,528.36	0.00	0.00	
OTHER TRANSACTIONS								
FNMA P889579 06%2038 AMORTIZED VALUE 48305 AMORTIZED FACTOR 0.39275								
	396000.0000 Sale	09/18/09	02/09/11	167,974.41	164,547.85	0.00		
	317000.0000 Sale	09/18/09	02/14/11	134,581.09	131,721.38	0.00		
	Security Subtotal			302,555.50	296,269.23	0.00	6,287	

TOTAL SALES PROCEEDS FOR CAPITAL GAINS AND LOSSES
TOTAL REPORTED SALES PROCEEDS

527,083.86
527,083.86
520,797
6,287

Total cost basis
Net gain/(loss)

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4380



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

9	APARTMENT INVT & MGMT CO CL A	02/13/08	22.59	206.19	183.60	5.00
1	APARTMENT INVT & MGMT CO CL A	12/02/08	8.46	22.91	14.45	1.00
1	APARTMENT INVT & MGMT CO CL A	02/04/09	9.58	22.91	13.33	1.00
Total Equities			40.63	252.01	211.38	7.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10b
Investments - Corporate Stock
Account # 4380

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Mutual Funds/Closed End Funds/UIT						
255	ADVENT CLAYMORE GLOBAL CONV SECS & INCOME FUND	02/15/08	3,802.81	1,606.50	(2,196.31)	203.00
Total Mutual Funds/Closed End Funds/UIT			3,802.81	1,606.50	(2,196.31)	203.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

433	ABERCROMBIE & FITCH CO	09/29/11	27,942.05	21,147.72	(6,794.33)	304.00
117	ABERCROMBIE & FITCH CO	11/04/11	6,779.61	5,714.28	(1,065.33)	82.00
23	ABERCROMBIE & FITCH CO	11/07/11	1,354.02	1,123.32	(230.70)	17.00
20	AMAZON COM INC COM	09/14/10	2,923.66	3,462.00	538.34	
8	AMAZON COM INC COM	06/03/11	1,532.16	1,384.80	(147.36)	
85	AMAZON COM INC COM	08/23/11	16,239.50	14,713.50	(1,526.00)	15.00
73	ALLERGAN INC	11/05/09	4,298.60	6,405.02	2,106.42	21.00
103	ALLERGAN INC	02/05/10	5,924.91	9,037.22	3,112.31	25.00
122	ALLERGAN INC	11/01/10	8,991.33	10,704.28	1,712.95	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
183	ALLERGAN INC	11/02/10	13,663.55	16,056.42	2,392.87	37.00
5	ALLERGAN INC	06/03/11	401.32	438.70	37.38	1.00
1,011	AMERISOURCEBERGEN CORP	11/18/08	15,439.95	37,599.09	22,159.14	526.00
11	AMERISOURCEBERGEN CORP	05/20/10	342.84	409.09	66.25	6.00
2,812	ALCOA INC	02/07/11	48,904.90	24,323.80	(24,581.10)	338.00
1,396	ALCOA INC	02/28/11	23,470.39	12,075.40	(11,394.99)	168.00
676	AETNA INC NEW	03/24/10	23,650.13	28,520.44	4,870.31	474.00
959	AETNA INC NEW	06/03/11	41,635.37	40,460.21	(1,175.16)	672.00
193	ASSURANT INC	03/09/10	6,236.64	7,924.58	1,687.94	139.00
263	ASSURANT INC	03/12/10	8,657.36	10,798.78	2,141.42	190.00
391	ASSURANT INC	03/15/10	12,769.08	16,054.46	3,285.38	282.00
562	ASSURANT INC	03/16/10	18,563.98	23,075.72	4,511.74	405.00
517	AMN ELEC POWER CO	05/23/11	19,885.63	21,357.27	1,471.64	972.00
322	AMN ELEC POWER CO	05/24/11	12,460.98	13,301.82	840.84	606.00
7	AMN ELEC POWER CO	06/03/11	263.94	289.17	25.23	14.00
603	AMER EXPRESS COMPANY	10/25/11	30,096.63	28,443.51	(1,653.12)	435.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000



Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
351	ASML HLDG N.V. NEW YORK REGISTRY SHAR	10/31/11	14,838.56	14,668.29	(170.27)	175.00
398	ASML HLDG N.V. NEW YORK REGISTRY SHAR	12/06/11	16,532.60	16,632.42	99.82	198.00
120	ASML HLDG N.V. NEW YORK REGISTRY SHAR	12/08/11	4,993.26	5,014.80	21.54	60.00
147	APPLE INC	03/24/08	20,646.84	59,535.00	38,888.16	
57	APPLE INC	03/25/08	8,090.00	23,085.00	14,995.00	
36	APPLE INC	04/18/08	5,784.84	14,580.00	8,795.16	
74	APPLE INC	10/22/08	7,215.95	29,970.00	22,754.05	
161	APPLE INC	11/21/08	13,215.86	65,205.00	51,989.14	
84	APPLE INC	12/09/08	8,617.55	34,020.00	25,402.45	
48	APPLE INC	02/05/10	9,201.60	19,440.00	10,238.40	
9	APPLE INC	06/03/11	3,094.29	3,645.00	550.71	
1,767	APPLIED MATERIAL INC	01/10/11	24,317.99	18,924.57	(5,393.42)	566.00
939	APPLIED MATERIAL INC	01/11/11	13,175.30	10,056.69	(3,118.61)	301.00
1,831	APPLIED MATERIAL INC	01/18/11	27,764.19	19,610.01	(8,154.18)	586.00
643	AVERY DENNISON CORP	05/18/10	23,147.04	18,441.24	(4,705.80)	644.00

Attachment to Form 990-PF for the year ended 12/31/2011
 Part II - Line 10b
 Investments - Corporate Stock
 Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
206	AVERY DENNISON CORP	05/19/10	7,277.79	5,908.08	(1,369.71)	206.00
230	BORG WARNER INC COM	08/11/10	10,511.80	14,660.20	4,148.40	
4	BORG WARNER INC COM	06/03/11	276.49	254.96	(21.53)	
99	BORG WARNER INC COM	10/28/11	7,504.31	6,310.26	(1,194.05)	
215	BORG WARNER INC COM	12/05/11	14,996.90	13,704.10	(1,292.80)	
121	BIODEN IDEC INC	11/02/11	13,742.70	13,316.05	(426.65)	
10	BIODEN IDEC INC	11/03/11	1,137.59	1,100.50	(37.09)	
123	BIODEN IDEC INC	11/23/11	13,623.47	13,536.15	(87.32)	
260	BG GROUP PLC SPON ADR	04/19/11	31,612.97	27,820.00	(3,792.97)	294.00
378	BERKSHIRE HATHAWAY INC DEL CL B NEW	12/27/10	30,217.99	28,841.40	(1,376.59)	
117	BOEING COMPANY	06/11/10	7,585.81	8,581.95	996.14	206.00
174	BOEING COMPANY	07/22/10	11,614.99	12,762.90	1,147.91	307.00
12	BOEING COMPANY	06/03/11	896.87	880.20	(16.67)	22.00
197	BOEING COMPANY	12/02/11	14,061.05	14,449.95	388.90	347.00
547	BRISTOL-MYERS SQUIBB CO	11/15/10	14,418.43	19,276.28	4,857.85	744.00
317	BRISTOL-MYERS SQUIBB CO	11/16/10	8,246.47	11,171.08	2,924.61	432.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
674	BRISTOL-MYERS SQUIBB CO	12/13/10	17,726.67	23,751.76	6,025.09	917.00
553	BRISTOL-MYERS SQUIBB CO	12/20/10	14,672.36	19,487.72	4,815.36	753.00
136	BRISTOL-MYERS SQUIBB CO	12/21/10	3,592.83	4,792.64	1,199.81	185.00
337	CARDINAL HEALTH INC OHIO	11/23/09	10,845.97	13,685.57	2,839.60	290.00
601	CARDINAL HEALTH INC OHIO	11/24/09	19,409.96	24,406.61	4,996.65	517.00
300	CARDINAL HEALTH INC OHIO	11/30/09	9,646.35	12,183.00	2,536.65	258.00
449	CARDINAL HEALTH INC OHIO	12/03/09	14,629.68	18,233.89	3,604.21	387.00
365	CMS ENERGY CORP	04/28/09	4,348.88	8,059.20	3,710.32	307.00
308	CMS ENERGY CORP	05/04/09	3,740.97	6,800.64	3,059.67	259.00
509	CMS ENERGY CORP	05/05/09	6,221.71	11,238.72	5,017.01	428.00
310	CMS ENERGY CORP	05/06/09	3,735.56	6,844.80	3,109.24	261.00
368	CMS ENERGY CORP	05/07/09	4,393.29	8,125.44	3,732.15	310.00
26	CMS ENERGY CORP	05/20/10	390.46	574.08	183.62	22.00
221	CAPITAL ONE FINL	04/06/10	9,524.37	9,346.09	(178.28)	45.00
632	CAPITAL ONE FINL	04/07/10	27,335.01	26,727.28	(607.73)	127.00
386	CAPITAL ONE FINL	05/03/10	17,563.04	16,323.94	(1,239.10)	78.00
256	CAPITAL ONE FINL	05/04/10	11,542.17	10,826.24	(715.93)	52.00



Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10b
Investments - Corporate Stock
Account # 4000

CURRENT PORTFOLIO SUMMARY

CURRENT PORTFOLIO SUMMARY						
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
			Equities			
9	CAPITAL ONE FINL	06/03/11	465.12	380.61	(84.51)	2.00
321	CITRIX SYSTEMS INC COM	04/22/10	15,527.12	19,491.12	3,964.00	
17	CITRIX SYSTEMS INC COM	05/20/10	761.53	1,032.24	270.71	
228	CITRIX SYSTEMS INC COM	07/27/10	10,959.69	13,844.16	2,884.47	
127	CITRIX SYSTEMS INC COM	10/25/10	7,751.80	7,711.44	(40.36)	
39	CITRIX SYSTEMS INC COM	10/26/10	2,413.42	2,368.08	(45.34)	
10	COVENTRY HEALTH CARE INC	09/08/09	230.70	303.70	73.00	
400	COVENTRY HEALTH CARE INC	09/09/09	9,330.96	12,148.00	2,817.04	
376	COVENTRY HEALTH CARE INC	09/10/09	8,992.08	11,419.12	2,427.04	
339	COVENTRY HEALTH CARE INC	09/11/09	8,291.57	10,295.43	2,003.86	
570	COVENTRY HEALTH CARE INC	09/14/09	14,018.87	17,310.90	3,292.03	
547	COACH INC	01/29/10	19,268.63	33,388.88	14,120.25	493.00
3	COACH INC	06/03/11	183.30	183.12	(0.18)	3.00
307	CHEVRON CORP	01/29/08	25,290.67	32,664.80	7,374.13	995.00
188	CHEVRON CORP	06/07/10	13,501.33	20,003.20	6,501.87	610.00
281	CONOCOPHILLIPS	02/16/10	13,962.52	20,476.47	6,513.95	742.00
222	CONOCOPHILLIPS	03/01/10	10,833.13	16,177.14	5,344.01	587.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
120	CONOCOPHILLIPS	03/02/10	5,981.30	8,744.40	2,783.10	317.00
63	CONOCOPHILLIPS	05/20/10	3,255.18	4,590.81	1,335.63	167.00
198	CONOCOPHILLIPS	05/02/11	15,438.06	14,428.26	(1,009.80)	523.00
217	CONOCOPHILLIPS	05/03/11	16,242.12	15,812.79	(429.33)	573.00
34	CONOCOPHILLIPS	06/03/11	2,447.69	2,477.58	29.89	90.00
478	CONOCOPHILLIPS	08/29/11	32,149.95	34,831.86	2,681.91	1,262.00
1,740	CBS CORP NEW CL B	11/22/10	28,593.42	47,223.60	18,630.18	696.00
840	CBS CORP NEW CL B	12/27/10	16,199.99	22,797.60	6,597.61	336.00
94	CA INC	01/29/08	2,055.50	1,900.21	(155.29)	19.00
1,257	CA INC	03/02/09	21,164.86	25,410.26	4,245.40	252.00
14	CA INC	05/20/10	279.27	283.01	3.74	3.00
251	CERNER CORP COM	11/21/11	14,278.16	15,373.75	1,095.59	54.00
60	COVIDIEN PLC SHS NEW	01/25/10	3,062.57	2,700.60	(361.97)	240.00
266	COVIDIEN PLC SHS NEW	01/29/10	13,483.32	11,972.66	(1,490.66)	280.00
311	COVIDIEN PLC SHS NEW	04/30/10	14,961.00	13,998.11	(962.89)	26.00
28	COVIDIEN PLC SHS NEW	05/20/10	1,191.09	1,260.28	69.19	127.00
81	CHUBB CORP	08/01/11	5,028.83	5,606.82	577.99	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
483	CHUBB CORP	08/01/11	30,527.77	33,433.26	2,905.49	754.00
65	CHUBB CORP	08/02/11	4,046.72	4,499.30	452.58	102.00
113	COCA COLA COM	02/10/10	6,086.24	7,906.61	1,820.37	213.00
550	COCA COLA COM	03/05/10	29,986.22	38,483.50	8,497.28	1,035.00
366	COCA COLA COM	05/18/11	24,890.71	25,609.02	718.31	689.00
16	COCA COLA COM	06/03/11	1,045.92	1,119.52	73.60	31.00
377	COCA COLA COM	06/23/11	24,640.46	26,378.69	1,738.23	709.00
210	COMERICA INC COM	04/07/11	8,055.64	5,418.00	(2,637.64)	84.00
261	COMERICA INC COM	04/08/11	9,915.96	6,733.80	(3,182.16)	105.00
184	COMERICA INC COM	04/11/11	7,023.06	4,747.20	(2,275.86)	74.00
315	COMERICA INC COM	06/03/11	10,857.42	8,127.00	(2,730.42)	126.00
858	CORNING INC	03/07/11	19,486.81	11,136.84	(8,349.97)	258.00
567	CORNING INC	04/04/11	11,694.89	7,359.66	(4,335.23)	171.00
904	CORNING INC	04/05/11	18,551.35	11,733.92	(6,817.43)	272.00
188	DANAHER CORP DEL COM	05/16/11	10,169.50	8,843.52	(1,325.98)	19.00
408	DANAHER CORP DEL COM	05/17/11	21,819.51	19,192.32	(2,627.19)	41.00
8	DANAHER CORP DEL COM	06/03/11	416.69	376.32	(40.37)	1.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
3,563	DELL INC	08/30/10	43,207.08	52,126.69	8,919.61	
1,022	DELL INC	09/13/10	12,536.57	14,951.86	2,415.29	
2,329	DISCOVER FINL SVCS	11/15/10	44,087.03	55,896.00	11,808.97	932.00
664	DISCOVER FINL SVCS	11/16/10	12,113.22	15,936.00	3,822.78	266.00
215	E M C CORPORATION MASS	04/13/09	2,758.97	4,631.10	1,872.13	
931	E M C CORPORATION MASS	06/03/09	11,529.22	20,053.74	8,524.52	
351	E M C CORPORATION MASS	10/30/09	5,830.50	7,560.54	1,730.04	
34	E M C CORPORATION MASS	06/03/11	951.92	732.36	(219.56)	
437	EXPRESS SCRIPTS INC COM	06/14/10	23,336.50	19,529.53	(3,806.97)	
245	EXPRESS SCRIPTS INC COM	05/16/11	14,637.67	10,949.05	(3,688.62)	
31	EXPRESS SCRIPTS INC COM	05/17/11	1,845.58	1,385.39	(460.19)	
5	EXPRESS SCRIPTS INC COM	06/03/11	286.04	223.45	(62.59)	
17	EDISON INTL CALIF	07/26/10	560.04	703.80	143.76	23.00
144	EDISON INTL CALIF	07/27/10	4,815.65	5,961.60	1,145.95	188.00
817	EDISON INTL CALIF	08/02/10	27,793.52	33,823.80	6,030.28	1,063.00
37	EXXON MOBIL CORP COM	02/01/10	2,446.28	3,136.12	689.84	70.00
139	EXXON MOBIL CORP COM	02/05/10	8,953.27	11,781.64	2,828.37	262.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
91	EXXON MOBIL CORP COM	02/09/10	5,936.49	7,713.16	1,776.67	172.00
491	EXXON MOBIL CORP COM	12/27/10	35,886.11	41,617.16	5,731.05	924.00
509	EXXON MOBIL CORP COM	01/03/11	37,923.25	43,142.84	5,219.59	957.00
199	EXXON MOBIL CORP COM	01/31/11	15,960.62	16,867.24	906.62	375.00
283	EXXON MOBIL CORP COM	02/07/11	23,735.49	23,987.08	251.59	533.00
55	EOG RESOURCES INC	10/15/10	5,501.25	5,418.05	(83.20)	36.00
215	EOG RESOURCES INC	10/18/10	21,767.87	21,179.65	(588.22)	138.00
79	EOG RESOURCES INC	02/24/11	8,825.41	7,782.29	(1,043.12)	51.00
2	EOG RESOURCES INC	06/03/11	221.21	197.02	(24.19)	2.00
162	EOG RESOURCES INC	12/05/11	16,605.39	15,958.62	(646.77)	104.00
432	FAMILY DOLLAR STORES	10/19/11	24,958.80	24,909.12	(49.68)	312.00
94	FAMILY DOLLAR STORES	10/20/11	5,415.40	5,420.04	4.64	68.00
71	FAMILY DOLLAR STORES	12/02/11	4,177.39	4,093.86	(83.53)	52.00
158	FAMILY DOLLAR STORES	12/05/11	9,372.77	9,110.28	(262.49)	114.00
10	FLUOR CORP NEW DEL COM	05/11/11	720.00	502.50	(217.50)	5.00
208	FLUOR CORP NEW DEL COM	05/12/11	14,713.94	10,452.00	(4,261.94)	104.00
308	FLUOR CORP NEW DEL COM	05/31/11	21,180.85	15,477.00	(5,703.85)	154.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

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Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
717	GANNETT CO	05/11/10	11,989.82	9,586.29	(2,403.53)	230.00
948	GANNETT CO	05/12/10	16,057.13	12,674.76	(3,382.37)	304.00
82	GANNETT CO	05/20/10	1,250.21	1,096.34	(153.87)	27.00
761	GAP INC DELAWARE	03/10/08	14,867.52	14,116.55	(750.97)	343.00
930	GAP INC DELAWARE	04/14/08	17,165.66	17,251.50	85.84	419.00
36	GAP INC DELAWARE	05/20/10	801.30	667.80	(133.50)	17.00
628	GENL DYNAMICS CORP COM	07/25/11	44,635.85	41,705.48	(2,930.37)	1,181.00
239	GENL DYNAMICS CORP COM	08/15/11	14,865.23	15,871.99	1,006.76	450.00
1,640	GENERAL ELECTRIC	10/25/10	26,563.90	29,372.40	2,808.50	1,116.00
243	GENERAL ELECTRIC	04/04/11	4,995.57	4,352.13	(643.44)	166.00
442	GENERAL ELECTRIC	04/05/11	9,053.13	7,916.22	(1,136.91)	301.00
53	GOOGLE INC CL A	02/11/11	33,064.66	34,232.70	1,168.04	
27	GOOGLE INC CL A	02/14/11	16,967.45	17,439.30	471.85	
39	GOOGLE INC CL A	02/23/11	23,873.35	25,190.10	1,316.75	
17	GOOGLE INC CL A	04/01/11	10,098.13	10,980.30	882.17	
16	GOOGLE INC CL A	04/28/11	8,604.26	10,334.40	1,730.14	
28	GOOGLE INC CL A	05/04/11	15,044.28	18,085.20	3,040.92	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
3	GOOGLE INC CL A	06/03/11	1,576.95	1,937.70	360.75	
23	GOOGLE INC CL A	08/03/11	13,800.80	14,855.70	1,054.90	
27	GOOGLE INC CL A	11/30/11	16,113.36	17,439.30	1,325.94	
207	HUMANA INC	01/19/10	10,625.51	18,135.27	7,509.76	207.00
117	HUMANA INC	04/12/10	5,214.03	10,250.37	5,036.34	117.00
134	HUMANA INC	04/13/10	5,903.14	11,739.74	5,836.60	134.00
129	HUMANA INC	04/14/10	5,619.19	11,301.69	5,682.50	129.00
17	HUMANA INC	05/20/10	765.37	1,489.37	724.00	17.00
187	HUMANA INC	10/10/11	13,418.00	16,383.07	2,965.07	187.00
57	ILLUMINA INC COM	01/13/11	3,930.01	1,737.36	(2,192.65)	
32	ILLUMINA INC COM	01/14/11	2,196.26	975.36	(1,220.90)	
235	ILLUMINA INC COM	03/16/11	15,001.25	7,162.80	(7,838.45)	
159	ILLUMINA INC COM	05/02/11	11,377.99	4,846.32	(6,531.67)	
93	ILLUMINA INC COM	05/03/11	6,637.21	2,834.64	(3,802.57)	
10	ILLUMINA INC COM	06/03/11	723.00	304.80	(418.20)	
221	ILLUMINA INC COM	07/29/11	13,631.55	6,736.08	(6,895.47)	
1,117	INTEL CORP	06/28/10	22,839.97	27,087.25	4,247.28	939.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
263	INTEL CORP	05/18/11	6,277.60	6,377.75	100.15	221.00
740	INTEL CORP	05/19/11	17,395.03	17,945.00	549.97	622.00
1,132	INTEL CORP	05/19/11	26,419.30	27,451.00	1,031.70	951.00
641	INTEL CORP	08/15/11	13,316.58	15,544.25	2,227.67	539.00
557	INTL PAPER CO	09/01/09	12,461.25	16,487.20	4,025.95	585.00
780	INTL PAPER CO	11/09/09	19,437.91	23,088.00	3,650.09	819.00
694	INTL PAPER CO	06/06/11	20,656.22	20,542.40	(113.82)	729.00
141	JUNIPER NETWORKS INC	11/11/10	4,854.96	2,877.81	(1,977.15)	
705	JUNIPER NETWORKS INC	11/12/10	24,720.75	14,389.05	(10,331.70)	
162	JUNIPER NETWORKS INC	03/04/11	7,125.59	3,306.42	(3,819.17)	
168	JUNIPER NETWORKS INC	03/07/11	7,439.63	3,428.88	(4,010.75)	
7	JUNIPER NETWORKS INC	06/03/11	228.96	142.87	(86.09)	
688	JPMORGAN CHASE & CO	07/06/09	22,069.73	22,876.00	806.27	688.00
324	JPMORGAN CHASE & CO	04/15/10	15,592.53	10,773.00	(4,819.53)	324.00
500	JPMORGAN CHASE & CO	04/25/11	22,408.55	16,625.00	(5,783.55)	500.00
660	JPMORGAN CHASE & CO	12/02/11	21,407.96	21,945.00	537.04	660.00
721	JPMORGAN CHASE & CO	12/05/11	24,378.38	23,973.25	(405.13)	721.00

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Merrill Lynch

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
429	JOHNSON AND JOHNSON COM	06/23/11	27,926.31	28,133.82	207.51	979.00
270	JOHNSON AND JOHNSON COM	07/20/11	17,905.02	17,706.60	(198.42)	616.00
20	KIMBERLY CLARK	09/22/11	1,376.40	1,471.20	94.80	56.00
384	KIMBERLY CLARK	10/03/11	27,202.37	28,247.04	1,044.67	1,076.00
154	KOHL'S CORP WISC PV 1CT	08/11/11	7,378.08	7,599.90	221.82	154.00
163	KOHL'S CORP WISC PV 1CT	09/16/11	7,798.75	8,044.05	245.30	163.00
286	KOHL'S CORP WISC PV 1CT	09/30/11	14,263.99	14,114.10	(149.89)	286.00
1,135	KROGER CO	07/06/10	22,770.26	27,489.70	4,719.44	523.00
989	KROGER CO	12/20/10	21,491.96	23,953.58	2,461.62	455.00
492	KROGER CO	12/21/10	10,675.91	11,916.24	1,240.33	227.00
415	KROGER CO	06/24/11	10,164.39	10,051.30	(113.09)	191.00
902	KROGER CO	06/27/11	21,930.60	21,846.44	(84.16)	415.00
734	KROGER CO	07/05/11	18,427.80	17,777.48	(650.32)	338.00
325	LOCKHEED MARTIN CORP	04/04/11	26,287.30	26,292.50	5.20	1,301.00
275	LOCKHEED MARTIN CORP	04/05/11	22,349.25	22,247.50	(101.75)	1,101.00
255	LOCKHEED MARTIN CORP	04/06/11	20,739.10	20,629.50	(109.60)	1,020.00
320	LAUDER ESTEE COS INC A	08/09/11	28,753.76	35,942.40	7,188.64	336.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
49	LAUDER ESTEE COS INC A	08/15/11	4,589.19	5,503.68	914.49	52.00
117	L-3 COMMNCTNS HLDGS	05/11/09	9,069.57	7,801.56	(1,268.01)	211.00
10	L-3 COMMNCTNS HLDGS	05/20/10	842.53	666.80	(175.73)	18.00
282	L-3 COMMNCTNS HLDGS	06/01/10	23,360.01	18,803.76	(4,556.25)	508.00
148	LAS VEGAS SANDS CORP	06/07/11	7,201.32	6,324.04	(877.28)	
680	LAS VEGAS SANDS CORP	06/08/11	27,457.72	29,056.40	1,598.68	
197	LAS VEGAS SANDS CORP	08/04/11	8,798.49	8,417.81	(380.68)	
1	LAS VEGAS SANDS CORP	09/27/11	45.18	42.73	(2.45)	
326	LORILLARD INC	09/26/11	35,466.88	37,164.00	1,697.12	1,696.00
106	LORILLARD INC	10/03/11	11,996.33	12,084.00	87.67	552.00
245	LORILLARD INC	10/04/11	27,093.25	27,930.00	836.75	1,274.00
46	LORILLARD INC	10/04/11	5,062.96	5,244.00	181.04	240.00
1,618	ELJ LILLY & CO	09/27/10	58,357.53	67,244.08	8,886.55	3,172.00
502	LIMITED BRANDS INC	05/03/10	13,981.35	20,255.70	6,274.35	402.00
318	LIMITED BRANDS INC	05/04/10	8,608.39	12,831.30	4,222.91	255.00
137	MONSANTO CO NEW DEL COM	05/31/11	9,703.96	9,599.59	(104.37)	165.00
436	MONSANTO CO NEW DEL COM	06/01/11	30,747.16	30,550.52	(196.64)	524.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
4	MONSANTO CO NEW DEL COM	06/03/11	273.24	280.28	7.04	5.00
22	MONSANTO CO NEW DEL COM	06/28/11	1,646.30	1,541.54	(104.76)	27.00
237	MONSANTO CO NEW DEL COM	06/30/11	17,075.52	16,606.59	(468.93)	285.00
168	MONSANTO CO NEW DEL COM	10/14/11	12,409.89	11,771.76	(638.13)	202.00
1,002	MARATHON OIL CORP	01/29/08	30,762.83	29,328.54	(1,434.29)	602.00
621	MARATHON OIL CORP	05/17/10	11,545.85	18,176.67	6,630.82	373.00
613	MARATHON OIL CORP	07/11/11	19,601.10	17,942.51	(1,658.59)	368.00
124	MEADWESTVACO CORP	12/02/09	3,464.11	3,713.80	249.69	124.00
442	MEADWESTVACO CORP	12/07/09	12,477.57	13,237.90	760.33	442.00
580	MEADWESTVACO CORP	12/08/09	16,263.90	17,371.00	1,107.10	580.00
1,367	MACYS INC	12/05/11	45,146.82	43,990.06	(1,156.76)	547.00
39	MEAD JOHNSON NUTRTION CO	12/21/09	1,672.69	2,680.47	1,007.78	41.00
322	MEAD JOHNSON NUTRTION CO	01/06/10	14,526.10	22,131.06	7,604.96	335.00
244	MEAD JOHNSON NUTRTION CO	01/27/10	10,690.35	16,770.12	6,079.77	254.00
6	MEAD JOHNSON NUTRTION CO	06/03/11	399.11	412.38	13.27	7.00
96	MEAD JOHNSON NUTRTION CO	12/22/11	6,544.07	6,598.08	54.01	100.00
1,105	MOTOROLA SOLUTIONS INC	02/07/11	44,427.19	51,150.45	6,723.26	973.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
334	MOTOROLA SOLUTIONS INC	02/08/11	13,375.33	15,460.86	2,085.53	294.00
268	MCDONALDS CORP COM	05/25/11	22,211.26	26,888.44	4,677.18	751.00
7	MCDONALDS CORP COM	05/25/11	593.80	702.31	108.51	20.00
312	MCDONALDS CORP COM	05/26/11	25,719.47	31,302.96	5,583.49	874.00
879	MICROSOFT CORP	08/09/11	17,114.40	17,626.84	512.44	544.00
1,618	MICROSOFT CORP	08/18/11	40,261.34	42,003.28	1,741.94	1,295.00
556	MURPHY OIL CORP	05/16/11	36,778.89	30,991.44	(5,787.45)	612.00
339	NATIONAL-OILWELL VARCO INC	03/17/11	26,310.23	23,048.61	(3,261.62)	163.00
76	NATIONAL-OILWELL VARCO INC	03/18/11	5,983.37	5,167.24	(816.13)	37.00
6	NATIONAL-OILWELL VARCO INC	06/03/11	436.28	407.94	(28.34)	3.00
195	NATIONAL-OILWELL VARCO INC	07/27/11	15,568.62	13,258.05	(2,310.57)	94.00
486	NISOURCE INC	08/10/09	6,399.07	11,571.66	5,172.59	448.00
545	NISOURCE INC	08/11/09	7,217.49	12,976.45	5,758.96	502.00
461	NISOURCE INC	08/12/09	6,087.60	10,976.41	4,888.81	425.00
243	NISOURCE INC	05/20/10	3,666.77	5,785.83	2,119.06	224.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
421	NETFLIX COM INC	11/04/11	38,097.47	29,171.09	(8,926.38)	
674	NORTHROP GRUMMAN CORP	08/22/11	33,859.40	39,415.52	5,556.12	1,349.00
574	NORTHROP GRUMMAN CORP	09/06/11	29,355.97	33,567.52	4,211.55	1,149.00
279	ORACLE CORP \$0.01 DEL	04/01/08	5,655.33	7,156.35	1,501.02	67.00
1,737	ORACLE CORP \$0.01 DEL	04/12/10	45,590.34	44,554.05	(1,036.29)	417.00
695	ORACLE CORP \$0.01 DEL	09/28/10	18,884.54	17,826.75	(1,057.79)	167.00
508	ORACLE CORP \$0.01 DEL	12/15/10	15,448.08	13,030.20	(2,417.88)	122.00
18	ORACLE CORP \$0.01 DEL	06/03/11	585.16	461.70	(123.46)	5.00
220	ORACLE CORP \$0.01 DEL	09/22/11	6,276.95	5,643.00	(633.95)	53.00
71	PRUDENTIAL FINANCIAL INC	07/07/11	4,610.98	3,558.52	(1,052.46)	103.00
154	PRUDENTIAL FINANCIAL INC	07/08/11	9,869.03	7,718.48	(2,150.55)	224.00
504	PRUDENTIAL FINANCIAL INC	07/18/11	30,077.96	25,260.48	(4,817.48)	731.00
24	PEPSICO INC	05/24/11	1,657.60	1,592.40	(65.20)	50.00
6	PEPSICO INC	06/03/11	414.11	398.10	(16.01)	13.00
349	PEPSICO INC	06/23/11	23,709.25	23,156.15	(553.10)	719.00
86	PEPSICO INC	09/22/11	5,156.97	5,706.10	549.13	178.00
1,249	Pfizer INC	03/24/10	21,943.55	27,028.36	5,084.81	1,100.00

**Merrill Lynch**

THE FREDERICK E. AND JULIA G. NONNEFMAN FOUNDATION

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
439	PFIZER INC	05/05/10	7,549.35	9,499.96	1,950.61	387.00
54	PRAXAIR INC	08/26/11	5,079.59	5,772.60	693.01	108.00
191	PRAXAIR INC	08/29/11	18,421.55	20,417.90	1,996.35	382.00
58	PRAXAIR INC	08/30/11	5,645.08	6,200.20	555.12	116.00
23	PRECISION CASTPARTS	07/27/10	2,775.81	3,790.17	1,014.36	3.00
170	PRECISION CASTPARTS	07/28/10	20,826.63	28,014.30	7,187.67	21.00
112	PRECISION CASTPARTS	08/19/10	13,395.87	18,456.48	5,060.61	14.00
101	PRECISION CASTPARTS	10/21/10	13,729.48	16,643.79	2,914.31	13.00
3	PRECISION CASTPARTS	06/03/11	458.92	494.37	35.45	1.00
232	PROCTER & GAMBLE CO	05/12/11	15,411.18	15,476.72	65.54	488.00
254	PROCTER & GAMBLE CO	05/17/11	17,066.21	16,944.34	(121.87)	534.00
12	PROCTER & GAMBLE CO	06/03/11	785.49	800.52	15.03	26.00
167	PROCTER & GAMBLE CO	06/22/11	10,738.82	11,140.57	401.75	351.00
511	QUALCOMM INC	07/21/11	29,090.41	27,951.70	(1,138.71)	440.00
69	QUALCOMM INC	07/22/11	3,940.47	3,774.30	(166.17)	60.00
253	QUALCOMM INC	11/18/11	14,129.16	13,839.10	(290.06)	218.00
134	ROCKWELL AUTOMATION INC	12/09/11	10,324.55	9,831.58	(492.97)	228.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
295	ROCKWELL AUTOMATION INC	12/12/11	22,232.79	21,644.15	(588.64)	502.00
149	ROCKWELL AUTOMATION INC	12/13/11	11,330.71	10,932.13	(398.58)	254.00
118	RANGE RESOURCES CORP DEL	05/01/08	7,890.48	7,308.92	(581.56)	19.00
2	RANGE RESOURCES CORP DEL	05/17/08	136.96	123.88	(13.08)	1.00
139	RANGE RESOURCES CORP DEL	09/05/08	6,108.41	8,609.66	2,501.25	23.00
137	RANGE RESOURCES CORP DEL	12/17/09	6,820.72	8,485.78	1,665.06	22.00
78	RAYTHEON CO DELAWARE NEW	11/30/09	4,014.79	3,773.64	(241.15)	135.00
110	RAYTHEON CO DELAWARE NEW	12/17/09	5,888.25	5,321.80	(566.45)	190.00
271	RAYTHEON CO DELAWARE NEW	01/27/10	14,492.62	13,110.98	(1,381.64)	467.00
231	RAYTHEON CO DELAWARE NEW	08/09/10	10,730.20	11,175.78	445.58	398.00
66	RAYTHEON CO DELAWARE NEW	08/10/10	3,043.77	3,193.08	149.31	114.00
107	RAYTHEON CO DELAWARE NEW	05/18/11	5,272.78	5,176.66	(96.12)	185.00
236	RAYTHEON CO DELAWARE NEW	05/19/11	11,720.87	11,417.68	(303.19)	406.00
182	RAYTHEON CO DELAWARE NEW	05/20/11	9,016.17	8,805.16	(211.01)	314.00
135	RAYTHEON CO DELAWARE NEW	05/23/11	6,672.16	6,531.30	(140.86)	233.00
112	RYDER SYSTEM INC	07/07/08	7,565.35	5,951.68	(1,613.67)	130.00
277	RYDER SYSTEM INC	07/28/08	17,977.52	14,719.78	(3,257.74)	322.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4000



Merrill Lynch

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
341	RYDER SYSTEM INC	11/24/08	11,519.80	18,120.74	6,600.94	396.00
79	RYDER SYSTEM INC	05/20/10	3,405.10	4,198.06	792.96	92.00
397	SANDISK CORP INC	12/05/11	20,199.68	19,536.37	(663.31)	
187	SANDISK CORP INC	12/06/11	9,495.77	9,202.27	(293.50)	
107	SANDISK CORP INC	12/22/11	5,312.67	5,265.47	(47.20)	
40	SANDISK CORP INC	12/23/11	2,005.31	1,968.40	(36.91)	
178	STERICYCLE INC COM	08/19/11	14,235.77	13,869.76	(366.01)	
438	STARWOOD HOTELS AND RESORTS WORLDWIDE NE	01/24/11	27,349.91	21,010.86	(6,339.05)	219.00
68	STARWOOD HOTELS AND RESORTS WORLDWIDE NE	01/25/11	4,211.58	3,261.96	(949.62)	34.00
8	STARWOOD HOTELS AND RESORTS WORLDWIDE NE	02/06/11	502.22	383.76	(118.46)	4.00
304	STARWOOD HOTELS AND RESORTS WORLDWIDE NE	08/04/11	14,477.27	14,582.88	105.61	152.00
139	STARWOOD HOTELS AND RESORTS WORLDWIDE NE	08/24/11	5,905.84	6,667.83	761.99	70.00
167	SCHLUMBERGER LTD	01/08/10	11,825.27	11,407.77	(417.50)	167.00
112	SCHLUMBERGER LTD	05/20/10	6,795.94	7,650.72	854.78	112.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNETMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
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Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
71	SCHLUMBERGER LTD	11/15/10	5,279.50	4,850.01	(429.49)	71.00
105	SCHLUMBERGER LTD	11/16/10	7,700.89	7,172.55	(528.34)	105.00
188	SCHLUMBERGER LTD	02/04/11	16,689.57	12,842.28	(3,847.29)	188.00
9	SCHLUMBERGER LTD	06/03/11	768.31	614.79	(153.52)	9.00
191	SCHLUMBERGER LTD	10/26/11	13,127.11	13,047.21	(79.90)	191.00
185	SCHLUMBERGER LTD	11/30/11	13,779.02	12,637.35	(1,141.67)	185.00
171	SALESFORCE COM INC	12/05/11	21,352.31	17,349.66	(4,002.65)	
68	SALESFORCE COM INC	12/06/11	8,484.03	6,899.28	(1,584.75)	111.00
153	SIGMA ALDRICH CORP	06/23/11	10,400.02	9,556.38	(843.64)	
67	SIGMA ALDRICH CORP	06/24/11	4,613.42	4,184.82	(428.60)	49.00
52	SIGMA ALDRICH CORP	07/08/11	3,932.94	3,247.92	(685.02)	38.00
165	SIGMA ALDRICH CORP	07/11/11	12,198.60	10,305.90	(1,892.70)	119.00
838	SOUTHWEST AIRLNS CO	11/01/10	11,628.17	7,173.28	(4,454.89)	16.00
1,855	SOUTHWEST AIRLNS CO	11/02/10	25,963.32	15,878.80	(10,084.52)	34.00
1,248	SOUTHWEST AIRLNS CO	11/03/10	17,449.29	10,682.88	(6,766.41)	23.00
5,900	SPRINT NEXTEL CORP	08/09/10	26,790.12	13,806.00	(12,984.12)	
3,527	SPRINT NEXTEL CORP	08/10/10	16,105.69	8,253.18	(7,852.51)	

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
3,544	SPRINT NEXTEL CORP	02/28/11	15,421.01	8,292.96	(7,128.05)	
37	STARBUCKS CORP	05/07/10	945.66	1,702.37	756.71	26.00
567	STARBUCKS CORP	05/12/10	15,788.40	26,087.67	10,299.27	386.00
581	STARBUCKS CORP	09/27/10	15,270.07	26,731.81	11,461.74	396.00
10	STARBUCKS CORP	06/03/11	351.38	460.10	108.72	7.00
322	TYCO INTL LTD NAMEN-AKT	06/10/11	14,995.88	15,040.62	44.74	322.00
25	TYCO INTL LTD NAMEN-AKT	06/10/11	997.94	1,167.75	169.81	25.00
25	TYCO INTL LTD NAMEN-AKT	06/10/11	1,055.49	1,167.75	112.26	25.00
103	TYCO INTL LTD NAMEN-AKT	06/29/11	5,035.53	4,811.13	(224.40)	103.00
234	TYCO INTL LTD NAMEN-AKT	06/30/11	11,549.99	10,930.14	(619.85)	234.00
61	TYCO INTL LTD NAMEN-AKT	07/01/11	3,020.18	2,849.31	(170.87)	61.00
651	TYCO INTL LTD NAMEN-AKT	09/12/11	25,823.68	30,408.21	4,584.53	652.00
334	TYCO INTL LTD NAMEN-AKT	11/07/11	15,313.67	15,601.14	287.47	334.00
163	TYCO INTL LTD NAMEN-AKT	11/08/11	7,596.55	7,613.73	17.18	163.00
628	TIME WARNER INC SHS	05/19/11	23,093.88	22,695.92	(397.96)	591.00
248	TIME WARNER INC SHS	05/20/11	9,124.27	8,962.72	(161.55)	234.00
10	TIME WARNER INC SHS	06/03/11	353.33	361.40	8.07	10.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
404	TIME WARNER CABLE INC SHS	09/06/11	25,204.55	25,682.28	477.73	776.00
114	TIME WARNER CABLE INC SHS	09/07/11	7,269.38	7,246.98	(22.40)	219.00
301	TIME WARNER CABLE INC SHS	09/12/11	18,303.57	19,134.57	831.00	578.00
812	TYSON FOODS INC CL A	06/23/11	15,050.66	16,759.68	1,709.02	130.00
837	TYSON FOODS INC CL A	06/24/11	15,798.79	17,275.68	1,476.89	134.00
165	TYSON FOODS INC CL A	08/09/11	2,730.34	3,405.60	675.26	27.00
228	TYSON FOODS INC CL A	08/10/11	3,774.27	4,705.92	931.65	37.00
695	UNUM GROUP	05/05/08	17,116.25	14,643.65	(2,472.60)	292.00
1,105	UNUM GROUP	03/02/09	10,448.00	23,282.35	12,834.35	465.00
1	UNITEDHEALTH GROUP INC	01/21/10	33.53	50.68	17.15	1.00
478	UNITEDHEALTH GROUP INC	04/19/10	14,968.81	24,225.04	9,256.23	311.00
488	UNITEDHEALTH GROUP INC	04/20/10	15,139.52	24,731.84	9,592.32	318.00
13	UNITEDHEALTH GROUP INC	05/20/10	383.16	658.84	275.68	9.00
552	UNITEDHEALTH GROUP INC	06/01/10	16,222.23	27,975.36	11,753.13	359.00
406	UNITEDHEALTH GROUP INC	06/16/10	12,797.20	20,576.08	7,778.88	264.00

THE FREDERICK E. AND JULIA G. NONNETMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
346	UNITEDHEALTH GROUP INC	06/21/10	10,879.00	17,535.28	6,656.28	225.00
380	UNITEDHEALTH GROUP INC	10/26/10	14,191.90	19,258.40	5,066.50	248.00
43	UNITEDHEALTH GROUP INC	06/03/11	2,109.54	2,179.24	69.70	28.00
327	UNION PACIFIC CORP	10/06/11	29,108.20	34,842.38	5,534.18	785.00
148	UNION PACIFIC CORP	10/07/11	13,185.59	15,678.12	2,493.53	356.00
29	UNION PACIFIC CORP	10/10/11	2,619.54	3,072.26	452.72	70.00
170	UNITED TECHS CORP COM	05/21/09	8,537.01	12,425.30	3,888.29	327.00
82	UNITED TECHS CORP COM	07/20/09	4,488.13	5,993.38	1,505.25	158.00
114	UNITED TECHS CORP COM	09/11/09	7,032.65	8,332.26	1,299.61	219.00
12	UNITED TECHS CORP COM	06/03/11	997.04	877.08	(119.96)	24.00
4	V F CORPORATION	04/23/10	346.13	507.96	161.83	12.00
138	V F CORPORATION	07/15/10	10,450.13	17,524.62	7,074.49	398.00
47	V F CORPORATION	07/16/10	3,527.97	5,968.53	2,440.56	136.00
101	V F CORPORATION	10/28/10	8,403.65	12,825.99	4,422.34	291.00
9	V F CORPORATION	06/03/11	860.00	1,142.91	282.91	26.00
1,442	VALERO ENERGY CORP NEW	03/14/11	41,274.95	30,354.10	(10,920.85)	866.00
751	VALERO ENERGY CORP NEW	03/15/11	21,032.88	15,808.55	(5,224.33)	451.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4000



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
578	VALERO ENERGY CORP NEW	05/09/11	15,849.05	12,166.90	(3,682.15)	347.00
38	VALERO ENERGY CORP NEW	06/03/11	999.56	799.90	(199.66)	23.00
183	VERIFONE SYSTEMS INC	09/19/11	7,214.79	6,500.16	(714.63)	
202	VERIFONE SYSTEMS INC	09/20/11	8,017.32	7,175.04	(842.28)	
7	VERIFONE SYSTEMS INC	11/02/11	291.27	248.64	(42.63)	
177	VERIFONE SYSTEMS INC	11/03/11	7,532.87	6,287.04	(1,245.83)	
116	WATERS CORP	02/11/11	9,224.73	8,589.80	(634.93)	
87	WATERS CORP	02/14/11	6,961.10	6,442.35	(518.75)	
14	WATERS CORP	02/15/11	1,119.41	1,036.70	(82.71)	
55	WATERS CORP	05/24/11	5,339.07	4,072.75	(1,266.32)	
111	WATERS CORP	05/25/11	10,847.83	8,219.55	(2,628.28)	
7	WATERS CORP	06/03/11	662.34	518.35	(143.99)	
88	WATERS CORP	07/26/11	7,870.94	6,516.40	(1,354.54)	
9	WAL-MART STORES INC	06/23/11	477.43	537.84	60.41	14.00
74	WAL-MART STORES INC	06/24/11	3,929.91	4,422.24	492.33	109.00
44	WAL-MART STORES INC	07/11/11	2,290.86	2,629.44	338.58	65.00
233	WAL-MART STORES INC	10/04/11	12,112.74	13,924.08	1,811.34	341.00



THE FREDERICK E. AND JULIA G. NONNENFAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4000

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
813	WALGREEN CO	09/06/11	28,298.74	26,877.78	(1,420.96)	732.00
401	WALGREEN CO	09/19/11	14,774.52	13,257.06	(1,517.46)	361.00
401	YUM BRANDS INC	05/23/11	22,423.07	23,663.01	1,239.94	458.00
239	YUM BRANDS INC	05/24/11	13,338.71	14,103.39	764.68	273.00
389	WELLPOINT INC	01/29/08	29,785.39	25,771.25	(4,014.14)	389.00
359	WELLPOINT INC	11/03/08	14,124.46	23,783.75	9,659.29	359.00
Total Equities			5,467,893.67	5,896,383.01	428,489.34	111,016.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

101	ATLAS COPCO A ADR NEW	09/29/08	1,111.00	2,166.45	1,055.45	46.00
107	ATLAS COPCO A ADR NEW	02/06/09	922.63	2,295.15	1,372.52	49.00
16	ATLAS COPCO A ADR NEW	05/20/10	213.38	343.20	129.82	8.00
4	ATLAS COPCO A ADR NEW	06/03/11	103.60	85.80	(17.80)	2.00
62	ABB LTD SPON ADR	02/04/08	1,589.06	1,167.46	(421.60)	72.00
328	ABB LTD SPON ADR	11/20/08	2,998.18	6,176.24	3,178.06	376.00
319	AXA -SPONS ADR	02/04/08	10,935.42	4,102.34	(6,833.08)	268.00
1	AXA -SPONS ADR	06/03/11	21.47	12.86	(8.61)	1.00
59	AKZO NOBEL N V SPNSD ADR	03/04/10	3,189.74	2,849.70	(340.04)	99.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

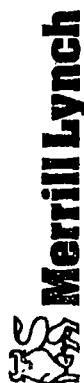
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
26	AKZO NOBEL N V SPNSD ADR	03/10/10	1,436.57	1,255.80	(180.77)	44.00
24	AKZO NOBEL N V SPNSD ADR	03/18/10	1,363.99	1,159.20	(204.79)	41.00
22	AKZO NOBEL N V SPNSD ADR	04/14/10	1,305.92	1,062.60	(243.32)	37.00
25	AKZO NOBEL N V SPNSD ADR	10/11/10	1,549.89	1,207.50	(342.39)	42.00
281	ALLIANZ SE SPD ADR	02/04/08	4,970.89	2,661.07	(2,309.82)	136.00
176	ALLIANZ SE SPD ADR	04/07/08	3,687.20	1,666.72	(2,020.48)	86.00
4	ALLIANZ SE SPD ADR	06/03/11	54.20	37.88	(16.32)	2.00
82	AMERICA MOVIL SAB DE CV ADR	02/21/08	2,510.84	1,853.20	(657.64)	24.00
100	AMERICA MOVIL SAB DE CV ADR	05/23/08	2,838.96	2,260.00	(578.96)	29.00
10	AMERICA MOVIL SAB DE CV ADR	06/02/09	192.48	226.00	33.52	3.00
6	AMERICA MOVIL SAB DE CV ADR	06/03/11	150.98	135.60	(15.38)	2.00
105	ANHEUSER-BUSCH INBEV ADR	07/08/09	3,953.68	6,403.95	2,450.27	102.00
92	ANHEUSER-BUSCH INBEV ADR	10/19/09	4,717.29	5,611.08	893.79	90.00
40	ANHEUSER-BUSCH INBEV ADR	11/05/09	1,938.25	2,439.60	501.35	39.00
2	ANHEUSER-BUSCH INBEV ADR	06/03/11	118.28	121.98	3.70	2.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4001



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
36	ANHEUSER-BUSCH INBEV ADR	06/21/11	2,079.95	2,195.64	115.69	35.00
69	ACCENTURE PLC SHS	08/04/09	2,084.49	3,672.87	1,588.38	94.00
23	ACCENTURE PLC SHS	07/06/09	761.24	1,224.29	463.05	32.00
611	ALCATEL LUCENT SPD ADR	05/27/10	1,555.73	953.16	(602.57)	
473	ALCATEL LUCENT SPD ADR	10/29/10	1,645.38	737.88	(907.50)	
920	ALCATEL LUCENT SPD ADR	11/05/10	2,994.05	1,435.20	(1,558.85)	
30	ALCATEL LUCENT SPD ADR	06/03/11	167.82	46.80	(120.82)	
229	ALCATEL LUCENT SPD ADR	08/12/11	858.48	357.24	(501.24)	
1,057	ALCATEL LUCENT SPD ADR	12/21/11	1,626.62	1,848.92	22.30	
100	BHP BILLITON PLC SP ADR	08/31/11	6,884.42	5,839.00	(1,045.42)	202.00
555	BANCO BILBAO VIZCAYA ARGENTARIA S A ADR	02/04/08	11,471.37	4,756.35	(6,715.02)	281.00
14	BANCO BILBAO VIZCAYA ARGENTARIA S A ADR	06/02/09	171.26	119.98	(51.28)	8.00
8	BANCO BILBAO VIZCAYA ARGENTARIA S A ADR	06/03/11	93.41	68.56	(24.85)	5.00
50	BAYER AG SP ADR	03/18/08	3,945.50	3,190.00	(755.50)	81.00
36	BAYER AG SP ADR	04/07/08	2,953.80	2,296.80	(657.00)	58.00

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Account # 4001



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
12	BAYER AG SP ADR	07/08/08	1,035.00	765.60	(269.40)	20.00
5	BAYER AG SP ADR	06/02/09	286.70	319.00	32.30	9.00
85	BRITISH AMN TOBACO SPADR	02/04/08	6,043.93	8,084.80	2,020.87	327.00
4	BRITISH AMN TOBACO SPADR	06/02/09	223.18	379.52	156.34	16.00
20	BRITISH AMN TOBACO SPADR	02/04/10	1,314.75	1,897.60	582.85	77.00
1	BRITISH AMN TOBACO SPADR	08/03/11	89.46	94.88	5.42	4.00
133	BARCLAYS PLC ADR	05/28/09	2,503.65	1,461.67	(1,041.98)	48.00
75	BARCLAYS PLC ADR	06/02/09	1,362.00	824.25	(537.75)	27.00
160	BARCLAYS PLC ADR	06/02/09	2,908.08	1,758.40	(1,149.68)	57.00
59	BARCLAYS PLC ADR	06/11/09	1,195.81	648.41	(547.20)	21.00
1	BARCLAYS PLC ADR	06/03/11	17.46	10.99	(6.47)	1.00
18	BASF SE SPONSORED ADR	02/20/09	500.50	1,255.14	754.64	42.00
35	BASF SE SPONSORED ADR	01/29/10	2,002.96	2,440.55	437.59	81.00
24	BASF SE SPONSORED ADR	03/17/11	1,851.38	1,673.52	(177.84)	58.00
1	BASF SE SPONSORED ADR	06/03/11	90.83	69.73	(21.10)	3.00
50	BG GROUP PLC SPON ADR	02/04/08	5,550.00	5,350.00	(200.00)	57.00
3	BG GROUP PLC SPON ADR	02/04/08	352.22	321.00	(31.22)	4.00



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
11	BG GROUP PLC SPON ADR	02/04/08	1,197.38	1,177.00	(20.38)	13.00
3	BG GROUP PLC SPON ADR	06/02/09	288.21	321.00	32.79	4.00
14	BG GROUP PLC SPON ADR	11/05/09	1,273.21	1,498.00	224.79	16.00
58	BG GROUP PLC SPON ADR	01/26/10	5,590.62	6,206.00	615.38	66.00
25	BG GROUP PLC SPON ADR	02/09/10	2,218.75	2,675.00	456.25	29.00
26	BG GROUP PLC SPON ADR	04/30/10	2,244.55	2,782.00	537.45	30.00
9	BG GROUP PLC SPON ADR	11/04/10	945.08	963.00	17.92	11.00
12	BG GROUP PLC SPON ADR	02/14/11	1,466.76	1,284.00	(182.76)	14.00
5	BG GROUP PLC SPON ADR	05/31/11	583.96	535.00	(48.96)	6.00
12	BG GROUP PLC SPON ADR	06/17/11	1,290.59	1,284.00	(6.59)	14.00
63	BUNZL PLC ADR	02/04/08	4,069.81	4,334.40	264.59	120.00
23	BUNZL PLC ADR	11/21/08	1,040.75	1,582.40	541.65	44.00
28	BUNZL PLC ADR	04/13/10	1,849.20	1,926.40	277.20	53.00
37	BUNZL PLC ADR	04/01/11	2,247.62	2,545.60	297.98	70.00
47	BNP PARIBAS SPONSORD ADR	06/02/09	1,559.70	923.55	(636.15)	53.00
84	BNP PARIBAS SPONSORD ADR	04/29/10	2,883.48	1,650.60	(1,232.88)	93.00
174	BNP PARIBAS SPONSORD ADR	07/21/10	5,362.11	3,419.10	(1,943.01)	193.00



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
112	BHP BILLITON LTD ADR	02/17/09	4,357.38	7,910.56	3,553.18	227.00
83	BHP BILLITON LTD ADR	05/11/11	7,886.09	5,862.29	(2,023.80)	168.00
5	BHP BILLITON LTD ADR	06/03/11	458.81	353.15	(105.66)	11.00
45	BHP BILLITON LTD ADR	06/16/11	4,001.12	3,178.35	(822.77)	91.00
55	BURBERRY GROU PLC-SP ADR	08/05/11	2,379.75	2,037.20	(342.55)	38.00
65	BURBERRY GROU PLC-SP ADR	08/18/11	2,700.37	2,407.60	(292.77)	44.00
75	BAYTEX ENERGY CORP SHS	03/18/11	4,249.59	4,191.75	(57.84)	197.00
22	BAYTEX ENERGY CORP SHS	04/14/11	1,299.08	1,229.58	(69.50)	58.00
37	BAYTEX ENERGY CORP SHS	05/24/11	2,081.09	2,067.93	8.84	97.00
1	BAYTEX ENERGY CORP SHS	08/03/11	56.42	55.89	(0.53)	3.00
83	BRIDGESTONE CORP ADR	10/07/11	3,793.19	3,735.00	(58.19)	34.00
1	CREDIT SUISSE GP SP ADR	06/09/09	46.27	23.48	(22.79)	2.00
161	CREDIT SUISSE GP SP ADR	08/18/09	7,955.85	3,780.28	(4,175.37)	239.00
35	CREDIT SUISSE GP SP ADR	02/10/10	1,524.67	821.80	(702.87)	52.00
91	CREDIT SUISSE GP SP ADR	04/23/10	4,363.38	2,136.68	(2,226.70)	135.00
74	CREDIT SUISSE GP SP ADR	07/21/10	3,100.87	1,737.52	(1,363.35)	110.00
57	CREDIT SUISSE GP SP ADR	03/01/11	2,589.86	1,338.36	(1,251.50)	85.00



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	CREDIT SUISSE GP SP ADR	06/03/11	300.01	164.36	(135.65)	11.00
65	CREDIT SUISSE GP SP ADR	08/24/11	1,788.77	1,526.20	(262.57)	97.00
131	CANON INC ADR REPSSH	02/04/08	5,612.05	5,769.24	157.19	190.00
34	CANON INC ADR REPSSH	07/08/08	1,674.40	1,497.36	(177.04)	50.00
9	CANON INC ADR REPSSH	06/02/09	301.04	396.36	95.32	14.00
145	CANON INC ADR REPSSH	07/29/09	5,178.47	6,385.80	1,207.33	210.00
65	CANON INC ADR REPSSH	09/02/09	2,451.47	2,862.60	411.13	95.00
1	CANON INC ADR REPSSH	08/03/11	47.84	44.04	(3.80)	2.00
195	CORUS ENTMT INC CL B N V	01/21/10	3,619.65	3,929.68	310.03	164.00
75	CORUS ENTMT INC CL B N V	02/22/10	1,346.21	1,511.42	165.21	63.00
6	CORUS ENTMT INC CL B N V	06/03/11	124.98	120.91	(4.07)	6.00
6	CNOOC LTD ADR	03/23/10	965.51	1,048.08	82.57	35.00
11	CNOOC LTD ADR	04/29/10	1,946.66	1,921.48	(25.18)	64.00
1	CNOOC LTD ADR	06/03/11	242.02	174.68	(67.34)	6.00
10	CNOOC LTD ADR	10/10/11	1,726.21	1,746.80	20.59	58.00
12	CHINA MOBILE LTD SPN ADR	08/19/08	697.28	581.88	(115.40)	23.00
30	CHINA MOBILE LTD SPN ADR	10/08/08	1,357.41	1,454.70	97.29	56.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
27	CHINA MOBILE LTD SPN ADR	10/13/08	1,385.63	1,309.23	(76.40)	50.00
15	CHINA MOBILE LTD SPN ADR	10/21/08	655.65	727.35	71.70	28.00
43	CHINA MOBILE LTD SPN ADR	02/06/09	2,164.19	2,085.07	(79.12)	79.00
35	CHINA MOBILE LTD SPN ADR	06/08/09	1,782.49	1,697.15	(85.34)	65.00
17	CHINA MOBILE LTD SPN ADR	07/17/09	845.40	824.33	(21.07)	32.00
284	CENTRICA PLC SPR ADR NEW	02/25/11	6,227.98	5,060.88	(1,167.10)	263.00
349	CSL LTD SHS	07/07/11	6,112.63	5,681.72	(430.91)	130.00
97	CSL LTD SHS	08/16/11	1,515.74	1,579.16	63.42	36.00
494	CIE FINANCIERE RICHEMONT SA SHS	08/19/11	2,537.68	2,479.88	(57.80)	14.00
242	CIE FINANCIERE RICHEMONT SA SHS	09/14/11	1,315.71	1,214.84	(100.87)	7.00
309	CIE FINANCIERE RICHEMONT SA SHS	10/10/11	1,573.03	1,551.18	(21.85)	9.00
243	CHINA CONSTRUCT UNSPN AD	12/06/11	3,519.39	3,387.42	(131.97)	131.00
71	CENOVUS ENERGY INC	04/30/10	2,059.80	2,357.20	297.40	56.00
82	CENOVUS ENERGY INC	04/27/11	3,010.07	2,722.40	(287.67)	65.00
3	CENOVUS ENERGY INC	06/03/11	105.90	99.60	(6.30)	3.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
163	DBS GROUP HLDGS SPN ADR	02/04/08	7,803.39	5,773.46	(1,829.93)	281.00
3	DBS GROUP HLDGS SPN ADR	05/20/10	117.45	106.26	(11.19)	6.00
3	DBS GROUP HLDGS SPN ADR	06/03/11	145.35	106.28	(39.09)	6.00
280	DEUTSCHE TELE AG SPN ADR	04/13/11	4,502.54	3,206.00	(1,296.54)	269.00
62	DEUTSCHE TELE AG SPN ADR	04/27/11	1,003.05	709.90	(293.15)	60.00
249	DEUTSCHE TELE AG SPN ADR	04/28/11	4,119.56	2,851.05	(1,268.51)	240.00
15	DIAGEO PLC SPSD ADR NEW	06/11/09	850.07	1,311.30	461.23	39.00
56	DIAGEO PLC SPSD ADR NEW	06/23/09	3,202.37	4,895.52	1,693.15	146.00
40	DIAGEO PLC SPSD ADR NEW	10/21/10	2,992.34	3,496.80	504.46	104.00
24	DIAGEO PLC SPSD ADR NEW	11/30/10	1,720.66	2,098.08	377.42	63.00
34	DIAGEO PLC SPSD ADR NEW	01/25/11	2,665.71	2,972.28	306.57	89.00
8	DIAGEO PLC SPSD ADR NEW	01/26/11	638.41	699.36	60.95	21.00
1	DIAGEO PLC SPSD ADR NEW	06/03/11	84.49	87.42	2.93	3.00
359	ERICSSON LM TEL CL B ADR SEK 10 NEW	03/16/11	4,184.18	3,636.67	(547.51)	93.00
3	ERICSSON LM TEL CL B ADR SEK 10 NEW	06/03/11	44.84	30.39	(14.45)	1.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
170	ERICSSON LM TEL CL B ADR SEK 10 NEW	07/19/11	2,389.11	1,722.10	(667.01)	44.00
200	ERICSSON LM TEL CL B ADR SEK 10 NEW	08/12/11	2,271.36	2,026.00	(245.36)	52.00
495	EXPERIAN PLC SP ADR	02/04/08	4,356.00	6,717.15	2,361.15	129.00
235	EXPERIAN PLC SP ADR	05/14/08	1,902.89	3,188.95	1,286.06	62.00
172	EXPERIAN PLC SP ADR	06/23/09	1,293.90	2,334.04	1,040.14	45.00
31	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/04/08	1,602.71	2,107.38	504.67	21.00
107	FRESENIUS MEDICAL CARE AG & CO SPON ADR	03/04/08	5,518.30	7,273.86	1,755.56	70.00
14	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/09/11	874.49	951.72	77.23	10.00
4	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/10/11	251.66	271.92	20.26	3.00
11	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/11/11	684.75	747.78	63.03	8.00
6	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/14/11	377.84	407.88	30.04	4.00
7	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/15/11	453.37	475.86	22.49	5.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
16	FRESENIUS MEDICAL CARE AG & CO SPON ADR	02/25/11	1,048.66	1,087.68	39.02	11.00
23	FRESENIUS MEDICAL CARE AG & CO SPON ADR	04/08/11	1,639.90	1,563.54	(76.36)	15.00
3	FRESENIUS MEDICAL CARE AG & CO SPON ADR	06/03/11	215.64	203.94	(11.70)	2.00
25	FRESENIUS MEDICAL CARE AG & CO SPON ADR	07/05/11	1,867.78	1,699.50	(168.28)	17.00
2	FRESENIUS MEDICAL CARE AG & CO SPON ADR	07/06/11	148.68	135.96	(12.72)	2.00
101	FANUC LTD-UNSP	09/16/11	2,464.36	2,555.30	90.94	38.00
88	FANUC LTD-UNSP	10/03/11	1,988.52	2,226.40	237.88	33.00
149	GLAXOSMITHKLINE PLC ADR	02/04/08	6,965.76	6,798.87	(166.89)	329.00
9	GLAXOSMITHKLINE PLC ADR	06/02/09	306.61	410.67	104.06	20.00
10	GLAXOSMITHKLINE PLC ADR	10/22/10	402.82	456.30	53.48	23.00
33	GLAXOSMITHKLINE PLC ADR	10/25/10	1,347.01	1,505.79	158.78	73.00
4	GLAXOSMITHKLINE PLC ADR	06/03/11	170.35	182.52	12.17	9.00
126	GOLDCORP INC	05/16/11	6,137.88	5,575.50	(562.38)	69.00
87	GOLDCORP INC	08/05/11	4,063.20	3,849.75	(213.45)	47.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
289	GAFISA S A SPON ADR 1 ADR: 2 COMMON SHARES	05/13/10	3,812.06	1,329.40	(2,482.66)	79.00
92	GAFISA S A SPON ADR 1 ADR: 2 COMMON SHARES	07/21/10	1,298.23	423.20	(875.03)	26.00
147	GIVAUDAN SA UNSP ADR	06/29/09	1,819.52	2,842.98	1,023.46	63.00
203	GIVAUDAN SA UNSP ADR	06/30/09	2,500.21	3,926.02	1,425.81	86.00
160	GIVAUDAN SA UNSP ADR	04/15/10	2,943.78	3,094.40	150.62	68.00
41	GIVAUDAN SA UNSP ADR	04/13/11	853.37	792.94	(60.43)	18.00
5	GIVAUDAN SA UNSP ADR	06/03/11	112.25	96.70	(15.55)	3.00
55	HSBC HLDG PLC SP ADR	04/21/09	1,830.20	2,095.50	265.30	108.00
31	HSBC HLDG PLC SP ADR	04/30/09	1,125.88	1,181.10	55.22	61.00
93	HSBC HLDG PLC SP ADR	05/01/09	3,384.98	3,543.30	178.32	182.00
11	HSBC HLDG PLC SP ADR	06/02/09	491.70	419.10	(72.60)	22.00
19	HSBC HLDG PLC SP ADR	08/11/09	871.90	723.90	(148.00)	38.00
29	HSBC HLDG PLC SP ADR	07/20/09	1,340.64	1,104.90	(235.74)	57.00
57	HSBC HLDG PLC SP ADR	08/17/09	2,985.53	2,171.70	(813.83)	112.00
43	HSBC HLDG PLC SP ADR	02/24/11	2,403.71	1,638.30	(765.41)	84.00
3	HSBC HLDG PLC SP ADR	06/03/11	154.05	114.30	(39.75)	6.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
143	HANG LUNG PROPERTIES ADR	03/01/11	3,081.79	2,030.60	(1,051.19)	61.00
1	HANG LUNG PROPERTIES ADR	06/03/11	20.33	14.20	(6.13)	1.00
140	HANG LUNG PROPERTIES ADR	06/22/11	2,780.06	1,988.00	(792.06)	60.00
212	HONDA MOTOR ADR NEW	02/04/08	6,758.56	6,476.60	(281.96)	147.00
11	HONDA MOTOR ADR NEW	06/02/09	327.78	336.05	8.27	8.00
4	HONDA MOTOR ADR NEW	08/03/11	150.28	122.20	(28.08)	3.00
92	IMPERIAL TOB GRP SPS ADR	09/28/09	5,295.34	6,931.28	1,635.94	283.00
1	IMPERIAL TOB GRP SPS ADR	06/03/11	71.42	75.34	3.92	4.00
149	INDUSTRL AND COMMRL BNK OF CHN	04/04/11	2,549.09	1,776.08	(773.01)	69.00
1	INDUSTRL AND COMMRL BNK OF CHN	06/03/11	15.87	11.92	(3.75)	1.00
135	INDUSTRL AND COMMRL BNK OF CHN	06/20/11	2,013.27	1,609.20	(404.07)	63.00
243	INFORMA PLC UNSP ADR	11/08/11	2,921.44	2,711.88	(209.56)	101.00
229	INFORMA PLC UNSP ADR	11/09/11	2,705.61	2,555.64	(149.97)	95.00
89	INFORMA PLC UNSP ADR	11/10/11	1,034.61	993.24	(41.37)	37.00
105	ING GP NV SPSP ADR	02/04/08	3,456.60	752.85	(2,703.75)	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
167	ING GP NV SPSP ADR	10/22/08	1,832.71	1,197.39	(635.32)	
507	ING GP NV SPSP ADR	12/22/09	4,983.86	3,635.19	(1,348.67)	
12	ING GP NV SPSP ADR	06/03/11	143.38	86.04	(57.34)	
35	JUPITER TELECOM CO ADR	06/26/09	1,808.51	2,368.80	560.29	46.00
47	JUPITER TELECOM CO ADR	07/07/09	2,575.10	3,180.96	605.86	62.00
29	JUPITER TELECOM CO ADR	12/28/09	1,981.95	1,962.72	(19.23)	38.00
25	JUPITER TELECOM CO ADR	01/05/10	1,588.75	1,692.00	103.25	33.00
8	JUPITER TELECOM CO ADR	03/01/11	572.79	541.44	(31.35)	11.00
32	JUPITER TELECOM CO ADR	03/02/11	2,316.83	2,165.76	(151.07)	42.00
4	JUPITER TELECOM CO ADR	03/02/11	297.55	270.72	(26.83)	6.00
10	JUPITER TELECOM CO ADR	09/29/11	728.71	676.80	(51.91)	14.00
91	KOMATSU NEW NEW SPNSADR	04/08/08	2,394.44	2,149.42	(245.02)	40.00
156	KOMATSU NEW NEW SPNSADR	08/03/09	2,571.41	3,684.72	1,113.31	68.00
12	KOMATSU NEW NEW SPNSADR	07/12/10	236.13	283.44	47.31	6.00
72	KOMATSU NEW NEW SPNSADR	07/13/10	1,397.23	1,700.84	303.41	32.00
147	KAO CORP SPD ADR	06/17/09	3,220.62	3,998.40	777.78	94.00
1	KAO CORP SPD ADR	06/03/11	25.59	27.20	1.61	1.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
203	KONINKLJKE AHOLD NV ADR	11/10/08	2,172.77	2,730.35	557.58	71.00
61	KONINKLJKE AHOLD NV ADR	11/21/08	669.19	820.45	151.26	22.00
205	KONINKLJKE AHOLD NV ADR	02/10/09	2,278.96	2,757.25	478.29	72.00
16	KONINKLJKE AHOLD NV ADR	06/02/09	192.48	215.20	22.72	6.00
81	KONINKLJKE AHOLD NV ADR	06/16/09	926.28	1,089.45	163.17	29.00
128	KONINKLJKE AHOLD NV ADR	07/31/09	1,457.45	1,721.60	264.15	45.00
117	KONINKLJKE AHOLD NV ADR	08/21/09	1,415.83	1,573.65	157.82	41.00
200	KDDI CORP SHS	06/24/09	2,607.43	3,220.00	612.57	82.00
92	KDDI CORP SHS	07/02/09	1,208.96	1,481.20	272.24	38.00
52	KDDI CORP SHS	07/17/09	721.28	837.20	115.92	22.00
64	KDDI CORP SHS	07/20/09	896.00	1,030.40	134.40	26.00
108	KDDI CORP SHS	12/02/09	1,477.44	1,738.80	261.36	44.00
88	KDDI CORP SHS	12/28/09	1,190.93	1,416.80	225.87	36.00
4	KDDI CORP SHS	06/03/11	70.81	64.40	(6.41)	2.00
9	KUBOTA CORP ADR	09/30/09	372.70	374.04	1.34	7.00
50	KUBOTA CORP ADR	10/01/09	2,007.36	2,078.00	70.64	39.00
37	KUBOTA CORP ADR	10/22/09	1,479.32	1,537.72	58.40	29.00

Attachment to Form 990-PF for the year ended 12/31/2011
 Part II - Line 10b
 Investments - Corporate Stock
 Account # 4001



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
51	KUBOTA CORP ADR	07/12/10	2,032.47	2,119.56	87.09	40.00
8	KUBOTA CORP ADR	07/06/11	372.10	332.48	(39.62)	7.00
33	KUBOTA CORP ADR	07/07/11	1,542.44	1,371.48	(170.96)	26.00
166	LVMH MOET HENNESSY ADR	02/09/09	2,166.15	4,664.60	2,498.45	75.00
7	LVMH MOET HENNESSY ADR	06/02/09	122.99	196.70	73.71	4.00
118	LVMH MOET HENNESSY ADR	05/10/10	2,638.28	3,315.80	677.52	54.00
121	LVMH MOET HENNESSY ADR	02/25/11	3,791.12	3,400.10	(391.02)	55.00
138	LVMH MOET HENNESSY ADR	03/24/11	4,319.29	3,877.80	(441.49)	63.00
3	LVMH MOET HENNESSY ADR	06/03/11	103.35	84.30	(19.05)	2.00
69	LVMH MOET HENNESSY ADR	07/28/11	2,542.77	1,938.90	(603.87)	32.00
490	LAFARGE ADR NEW	02/04/08	19,183.29	4,253.20	(14,930.09)	122.00
9	LAFARGE ADR NEW	06/02/09	165.60	78.12	(87.48)	3.00
101	LAFARGE ADR NEW	03/04/10	1,753.16	876.68	(876.48)	26.00
7	LAFARGE ADR NEW	05/20/10	98.70	60.76	(37.94)	2.00
11	LAFARGE ADR NEW	06/03/11	182.71	95.48	(87.23)	3.00
437	LINDE AG SHS SP ADR	01/13/10	5,321.49	6,515.67	1,194.18	92.00
130	LINDE AG SHS SP ADR	01/29/10	1,448.28	1,938.30	490.02	28.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
138	LINDE AG SHS SP ADR	03/17/11	2,035.53	2,057.58	22.05	29.00
285	L OREAL CO ADR	09/09/11	5,306.58	5,519.95	213.37	99.00
216	MARKS AND SPENCER GP ADR	08/09/09	1,987.03	2,058.32	69.29	111.00
280	MARKS AND SPENCER GP ADR	08/12/09	2,502.19	2,475.20	(26.99)	133.00
219	MARKS AND SPENCER GP ADR	04/28/11	2,855.06	2,084.88	(770.18)	112.00
1	MARKS AND SPENCER GP ADR	06/03/11	12.47	9.52	(2.95)	1.00
191	MITSUBISHI CP SPNSRD ADR	02/04/08	10,743.76	7,653.37	(3,090.39)	309.00
60	MITSUBISHI CP SPNSRD ADR	08/11/08	3,261.00	2,404.20	(856.80)	97.00
67	MITSUBISHI CP SPNSRD ADR	02/09/09	2,000.35	2,884.69	884.34	109.00
5	MITSUBISHI CP SPNSRD ADR	06/03/11	246.65	200.35	(46.30)	9.00
299	MTN GROUP LTD-SPONS ADR	12/29/09	4,789.50	5,292.30	502.80	249.00
10	MTN GROUP LTD-SPONS ADR	03/23/10	169.00	177.00	8.00	9.00
74	MTN GROUP LTD-SPONS ADR	03/24/10	1,228.31	1,309.80	81.49	62.00
126	MTN GROUP LTD-SPONS ADR	04/20/10	1,895.83	2,230.20	334.37	105.00
9	MTN GROUP LTD-SPONS ADR	05/20/10	115.96	159.30	43.34	8.00
200	MITSUBISHI ESTATE ADR	02/04/08	5,423.01	2,978.00	(2,445.01)	26.00
30	MITSUBISHI ESTATE ADR	06/02/09	485.22	446.70	(38.52)	4.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
110	MITSUBISHI ESTATE ADR	03/17/11	2,000.37	1,637.90	(362.47)	15.00
10	MITSUBISHI ESTATE ADR	06/03/11	172.15	148.90	(23.25)	2.00
181	NIDEC CORPORATION ADR	02/04/08	3,223.57	3,905.98	682.41	47.00
28	NIDEC CORPORATION ADR	06/02/09	411.92	604.24	192.32	8.00
4	NIDEC CORPORATION ADR	05/20/10	91.18	86.32	(4.86)	2.00
3	NIDEC CORPORATION ADR	06/03/11	68.12	64.74	(1.38)	1.00
232	NOVARTIS ADR	02/04/08	11,675.98	13,263.44	1,587.46	466.00
4	NOVARTIS ADR	06/02/09	158.63	228.68	70.05	9.00
2	NOVARTIS ADR	05/20/10	90.12	114.34	24.22	5.00
57	NOVARTIS ADR	02/07/11	3,231.14	3,258.69	27.55	115.00
35	NOVARTIS ADR	03/18/11	1,885.04	2,000.95	115.91	71.00
5	NOVARTIS ADR	06/03/11	317.64	285.85	(31.79)	11.00
23	NOVARTIS ADR	12/20/11	1,295.15	1,314.91	19.76	47.00
108	NTT DOCOMO INC SPD ADR	09/23/11	2,043.57	1,981.80	(61.77)	69.00
224	NTT DOCOMO INC SPD ADR	09/26/11	4,271.16	4,110.40	(160.76)	142.00
160	NEW GOLD INC CDA	11/08/10	1,397.88	1,612.80	214.92	
501	NEW GOLD INC CDA	11/09/10	4,548.53	5,050.08	501.55	



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THE FREDERICK E. AND JULIA G. NONNEWMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
22	NEW GOLD INC CDA	06/03/11	214.82	221.76	6.94	
93	NEW GOLD INC CDA	08/10/11	1,076.03	937.44	(138.59)	
96	NXP SEMICONDUCTORS N.V.	04/04/11	2,961.26	1,475.52	(1,485.74)	
49	NXP SEMICONDUCTORS N.V.	04/05/11	1,531.79	753.13	(778.66)	
1	NXP SEMICONDUCTORS N.V.	06/03/11	26.34	15.37	(10.97)	
88	NXP SEMICONDUCTORS N.V.	06/30/11	2,337.32	1,352.56	(984.76)	
560	NORDEA BANK AB-SPON ADR NORDEA BANK AB	03/24/11	6,257.27	4,379.20	(1,878.07)	183.00
3	NORDEA BANK AB-SPON ADR NORDEA BANK AB	06/03/11	35.19	23.46	(11.73)	1.00
171	NORDEA BANK AB-SPON ADR NORDEA BANK AB	07/07/11	1,880.83	1,337.22	(543.61)	56.00
219	NORDEA BANK AB-SPON ADR NORDEA BANK AB	07/19/11	2,234.61	1,712.58	(522.03)	72.00
284	NESTLE S A REP RG SH ADR	02/04/08	12,659.81	16,389.64	3,729.83	502.00
43	NESTLE S A REP RG SH ADR	05/20/08	2,092.70	2,481.53	388.83	76.00
66	NESTLE S A REP RG SH ADR	07/30/08	2,928.10	3,808.86	880.76	117.00
3	NESTLE S A REP RG SH ADR	06/02/09	111.12	173.13	62.01	6.00
12	NESTLE S A REP RG SH ADR	06/03/11	777.00	692.52	(84.48)	22.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	NOVO NORDISK A S ADR	11/21/08	322.48	806.82	484.34	10.00
34	NOVO NORDISK A S ADR	11/25/08	1,580.18	3,918.84	2,338.66	47.00
22	NOVO NORDISK A S ADR	03/02/09	1,021.88	2,535.72	1,513.84	30.00
27	NOVO NORDISK A S ADR	04/03/09	1,204.89	3,112.02	1,907.13	37.00
3	NOVO NORDISK A S ADR	06/02/09	156.82	345.78	188.96	5.00
1	NOVO NORDISK A S ADR	06/03/11	126.05	115.26	(10.79)	2.00
255	OGX PETROLEO E-SPON ADR	07/11/11	2,367.85	1,858.95	(508.90)	
396	OGX PETROLEO E-SPON ADR	07/12/11	3,678.64	2,886.84	(791.80)	
96	PRECISION DRILLING CORP	06/27/11	1,284.91	984.96	(299.95)	
25	PRECISION DRILLING CORP	06/28/11	338.99	256.50	(82.49)	
109	PRECISION DRILLING CORP	06/30/11	1,560.88	1,118.34	(442.54)	
153	PENN WEST PETE LTD NEW	02/14/11	4,153.19	3,029.40	(1,123.79)	163.00
71	PENN WEST PETE LTD NEW	04/14/11	1,842.97	1,405.80	(437.17)	76.00
2	PENN WEST PETE LTD NEW	06/03/11	50.72	39.60	(11.12)	3.00
462	PETROFAC LTD-	11/01/11	5,086.62	5,169.78	83.16	98.00
118	POTASH CORP SASKATCHEWAN	08/19/09	3,783.57	4,871.04	1,087.47	34.00
32	POTASH CORP SASKATCHEWAN	05/12/11	1,647.17	1,320.96	(326.21)	9.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
34	POTASH CORP SASKATCHEWAN	08/05/11	1,795.87	1,403.52	(392.15)	10.00
306	PRUDENTIAL PLC ADR	07/12/10	4,993.37	6,040.44	1,047.07	247.00
5	PRUDENTIAL PLC ADR	06/03/11	116.88	98.70	(18.16)	5.00
108	PRUDENTIAL PLC ADR	06/22/11	2,493.42	2,131.92	(361.50)	88.00
47	RIO TINTO PLC SPNSRD ADR	02/04/08	4,822.85	2,289.24	(2,523.61)	55.00
24	RIO TINTO PLC SPNSRD ADR	02/06/09	566.28	1,174.08	607.80	29.00
68	RIO TINTO PLC SPNSRD ADR	07/02/09	2,312.57	3,326.56	1,013.99	80.00
28	RIO TINTO PLC SPNSRD ADR	03/03/10	1,543.91	1,369.76	(174.15)	33.00
9	RIO TINTO PLC SPNSRD ADR	05/20/10	370.34	440.28	69.94	11.00
31	RIO TINTO PLC SPNSRD ADR	09/10/10	1,680.73	1,516.52	(164.21)	37.00
165	RIO TINTO PLC SPNSRD ADR	11/16/10	10,879.36	8,071.80	(2,807.56)	193.00
51	RIO TINTO PLC SPNSRD ADR	06/16/11	3,354.33	2,494.92	(859.41)	60.00
8	ROYAL DUTCH SHELL PLC SPONS ADR A	07/08/08	630.51	584.72	(45.79)	23.00
47	ROYAL DUTCH SHELL PLC SPONS ADR A	09/17/08	2,746.20	3,435.23	689.03	135.00
6	ROYAL DUTCH SHELL PLC SPONS ADR A	06/02/09	334.86	438.54	103.68	18.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
43	ROYAL DUTCH SHELL PLC SPONS ADR A	10/07/10	2,692.88	3,142.87	449.99	123.00
94	ROYAL DUTCH SHELL PLC SPONS ADR A	11/01/10	6,172.66	6,870.46	697.80	269.00
3	ROYAL DUTCH SHELL PLC SPONS ADR A	03/25/11	209.41	219.27	9.86	9.00
38	ROYAL DUTCH SHELL PLC SPONS ADR A	05/26/11	2,638.72	2,777.42	138.70	109.00
3	ROYAL DUTCH SHELL PLC SPONS ADR A	06/03/11	209.78	219.27	9.51	9.00
20	ROYAL DUTCH SHELL PLC SPONS ADR A	07/05/11	1,439.94	1,461.80	21.86	58.00
98	REED ELSEVIER P L C SPONSORED ADR NEW	07/10/09	2,919.29	3,161.48	242.19	132.00
39	REED ELSEVIER P L C SPONSORED ADR NEW	07/24/09	1,266.72	1,258.14	(8.58)	53.00
72	REED ELSEVIER P L C SPONSORED ADR NEW	11/17/09	2,313.23	2,322.72	9.49	97.00
39	REED ELSEVIER P L C SPONSORED ADR NEW	03/25/10	1,225.65	1,258.14	32.49	53.00
18	REED ELSEVIER P L C SPONSORED ADR NEW	08/09/11	569.95	580.68	10.73	25.00



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Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
17	REED ELSEVIER P L C SPONSORED ADR NEW	08/10/11	515.61	548.42	32.81	23.00
4	REED ELSEVIER P L C SPONSORED ADR NEW	08/11/11	121.51	129.04	7.53	6.00
6	REED ELSEVIER P L C SPONSORED ADR NEW	08/12/11	188.70	193.56	4.86	9.00
7	REED ELSEVIER P L C SPONSORED ADR NEW	08/15/11	226.47	225.82	(0.65)	10.00
2	REED ELSEVIER P L C SPONSORED ADR NEW	08/16/11	63.42	64.52	1.10	3.00
4	REED ELSEVIER P L C SPONSORED ADR NEW	08/17/11	128.45	129.04	0.59	6.00
23	REED ELSEVIER N V	07/31/09	482.17	533.83	51.66	23.00
85	REED ELSEVIER N V	08/03/09	1,830.36	1,972.85	142.49	85.00
3	REED ELSEVIER N V	06/03/11	80.67	69.63	(11.04)	3.00
120	ROCHE HLDG LTD SPN ADR	02/04/08	5,496.61	5,106.00	(390.61)	136.00
126	ROCHE HLDG LTD SPN ADR	10/20/08	4,975.31	5,361.30	385.99	143.00
74	ROCHE HLDG LTD SPN ADR	11/21/08	2,364.62	3,148.70	784.08	84.00
62	ROCHE HLDG LTD SPN ADR	11/24/08	2,092.79	2,638.10	545.31	70.00
82	ROCHE HLDG LTD SPN ADR	04/26/10	3,288.64	3,489.10	200.46	93.00

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
59	ROCHE HLDG LTD SPN ADR	07/23/10	1,898.40	2,510.45	612.05	67.00
17	ROCHE HLDG LTD SPN ADR	06/03/11	748.00	723.35	(24.65)	20.00
267	SOCIETE GENERAL SPN ADR	02/10/10	3,045.44	1,164.12	(1,881.32)	117.00
358	SOCIETE GENERAL SPN ADR	04/26/10	4,175.78	1,560.88	(2,614.90)	156.00
10	SOCIETE GENERAL SPN ADR	06/03/11	119.30	43.60	(75.70)	5.00
72	SOCIEDAD Q&M CHLE SPDADR	09/09/08	2,021.87	3,877.20	1,855.33	55.00
43	SOCIEDAD Q&M CHLE SPDADR	10/16/08	748.46	2,315.55	1,569.09	33.00
16	SOCIEDAD Q&M CHLE SPDADR	06/02/09	595.99	861.60	265.61	13.00
2	SOCIEDAD Q&M CHLE SPDADR	06/03/11	123.16	107.70	(15.46)	2.00
317	SAP AG SHS	02/04/08	15,187.48	16,785.15	1,597.67	325.00
30	SAP AG SHS	10/16/08	1,034.28	1,588.50	554.22	31.00
9	SAP AG SHS	08/02/09	402.09	476.55	74.46	10.00
250	SUN HG KAI PPTY SPSPD ADR	11/10/09	3,777.26	3,125.00	(652.26)	98.00
91	SUN HG KAI PPTY SPSPD ADR	07/22/10	1,317.87	1,137.50	(180.37)	36.00
2	SUN HG KAI PPTY SPSPD ADR	06/03/11	29.92	25.00	(4.92)	1.00
14	SIEMENS AG ADR	02/04/08	1,870.28	1,338.54	(531.72)	42.00
42	SIEMENS AG ADR	07/30/08	5,111.15	4,015.62	(1,095.53)	125.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEFAN FOUNDATION
34-1881601
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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
22	SIEMENS AG ADR	09/10/08	2,133.85	2,103.42	(30.43)	65.00
21	SIEMENS AG ADR	11/21/08	1,074.56	2,007.81	933.25	63.00
17	SIEMENS AG ADR	04/30/09	1,165.96	1,625.37	459.41	51.00
172	SGS SA ADR	08/20/09	2,117.08	2,850.04	732.96	30.00
104	SGS SA ADR	09/01/09	1,296.34	1,723.28	426.94	18.00
144	SGS SA ADR	11/12/09	1,834.01	2,386.08	552.07	25.00
208	SGS SA ADR	12/18/09	2,878.73	3,446.56	767.83	36.00
7	SGS SA ADR	06/03/11	138.60	115.99	(22.61)	2.00
49	SHINHAN FINL GRP SP ADR	04/18/11	4,278.22	3,342.29	(935.93)	52.00
19	SHINHAN FINL GRP SP ADR	05/20/11	1,667.11	1,295.99	(371.12)	21.00
8	SHINHAN FINL GRP SP ADR	06/06/11	747.04	545.68	(201.36)	9.00
5	SHINHAN FINL GRP SP ADR	06/07/11	470.57	341.05	(129.52)	6.00
83	SODEXO ADR	05/26/09	4,147.07	5,971.85	1,824.78	129.00
52	SODEXO ADR	11/13/09	3,038.29	3,741.40	703.11	81.00
15	SODEXO ADR	03/18/11	1,029.02	1,079.25	50.23	24.00
1	SODEXO ADR	06/03/11	78.00	71.95	(6.05)	2.00
196	SANOFI ADR	02/04/08	7,849.81	7,181.84	(687.97)	260.00



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	SANOI ADR	06/02/09	229.95	255.78	25.83	10.00
37	SANOI ADR	06/05/09	1,193.73	1,351.98	158.25	49.00
9	SANOI ADR	05/20/10	267.26	328.86	61.60	12.00
250	SAGE GROUP PLC UNSP ADR	12/14/09	3,788.65	4,545.00	756.35	115.00
99	SAGE GROUP PLC UNSP ADR	02/10/10	1,395.71	1,799.82	404.11	46.00
78	SILVER WHEATON CORP	01/12/10	1,329.25	2,258.88	929.63	29.00
113	SILVER WHEATON CORP	03/23/10	1,783.09	3,272.48	1,489.39	41.00
34	SILVER WHEATON CORP	05/20/10	613.45	984.64	371.19	13.00
1	SILVER WHEATON CORP	06/03/11	34.92	28.96	(5.96)	1.00
329	SCHNEIDER ELEC SA ADR	09/16/09	3,446.77	3,457.79	11.02	113.00
123	SCHNEIDER ELEC SA ADR	02/02/10	1,314.67	1,292.73	(21.94)	43.00
205	SCHNEIDER ELEC SA ADR	04/13/10	2,411.93	2,154.55	(257.38)	71.00
84	SCHNEIDER ELEC SA ADR	09/27/10	1,050.47	882.84	(167.63)	29.00
380	SCHNEIDER ELEC SA ADR	04/29/11	6,717.72	3,993.80	(2,723.92)	131.00
163	SCHNEIDER ELEC SA ADR	06/08/11	2,642.60	1,713.13	(929.47)	56.00
163	SCHNEIDER ELEC SA ADR	09/19/11	1,805.65	1,713.13	(92.52)	56.00
195	SHIN-ETSU CHEM-UNSPON	01/19/11	2,886.06	2,394.60	(491.46)	54.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEWAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
136	SHIN-ETSU CHEM-UNSPON	01/26/11	1,941.15	1,670.08	(271.07)	38.00
168	SHIN-ETSU CHEM-UNSPON	04/28/11	2,151.92	2,063.04	(88.88)	47.00
160	SHIN-ETSU CHEM-UNSPON	07/06/11	2,156.61	1,984.80	(191.81)	44.00
129	SUBSEA 7 SA SPONSRD ADR	05/23/11	3,176.64	2,400.69	(775.95)	
119	SUBSEA 7 SA SPONSRD ADR	05/24/11	2,974.74	2,214.59	(760.15)	
4	SUBSEA 7 SA SPONSRD ADR	06/03/11	103.44	74.44	(29.00)	
63	SUBSEA 7 SA SPONSRD ADR	07/01/11	1,619.49	1,172.43	(447.06)	
77	SUBSEA 7 SA SPONSRD ADR	08/10/11	1,665.96	1,432.97	(232.99)	
199	TOTAL S.A. SP ADR	02/04/08	14,734.43	10,170.89	(4,563.54)	537.00
13	TOTAL S.A. SP ADR	06/02/09	777.51	664.43	(113.08)	36.00
581	TESCO PLC SPNRD ADR	02/04/08	13,990.32	10,946.04	(3,044.28)	386.00
72	TESCO PLC SPNRD ADR	10/16/08	1,194.70	1,356.48	161.78	48.00
89	TESCO PLC SPNRD ADR	02/18/09	1,290.78	1,676.76	385.98	60.00
60	TESCO PLC SPNRD ADR	02/26/09	866.82	1,130.40	263.58	40.00
44	TESCO PLC SPNRD ADR	06/02/09	767.80	828.96	61.16	30.00
46	TESCO PLC SPNRD ADR	07/13/09	805.70	866.64	60.94	31.00
99	TESCO PLC SPNRD ADR	08/09/11	1,785.47	1,865.16	79.69	66.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
10	TEVA PHARMACTCL INDS ADR	11/24/08	419.74	403.60	(16.14)	8.00
100	TEVA PHARMACTCL INDS ADR	06/21/10	5,324.29	4,036.00	(1,288.29)	79.00
3	TEVA PHARMACTCL INDS ADR	06/03/11	151.29	121.08	(30.21)	3.00
72	TAIWAN S MANUFCTRING ADR	11/10/08	546.84	929.52	382.68	30.00
205	TAIWAN S MANUFCTRING ADR	07/08/09	1,887.00	2,646.55	759.55	85.00
262	TAIWAN S MANUFCTRING ADR	10/21/09	2,660.27	3,382.42	722.15	109.00
1,001	TURKIYE GRTI BK SPN ADR	08/04/10	5,206.20	3,113.11	(2,093.09)	66.00
183	TECHNIP SP ADR	05/31/11	4,860.02	4,318.80	(541.22)	70.00
1	TECHNIP SP ADR	06/14/11	25.84	23.60	(2.24)	1.00
74	TECHNIP SP ADR	06/17/11	1,898.86	1,746.40	(152.46)	29.00
240	TULLOW OIL PLC SHS	12/07/10	2,319.58	2,579.04	259.46	13.00
91	TULLOW OIL PLC SHS	02/25/11	1,042.22	977.89	(64.33)	5.00
4	TULLOW OIL PLC SHS	06/03/11	43.28	42.98	(0.30)	1.00
205	TULLOW OIL PLC SHS	07/07/11	2,194.98	2,202.93	7.95	12.00
601	TULLOW OIL PLC SHS	11/01/11	6,532.81	6,458.35	(74.46)	33.00
6	TOYOTA MOTOR CORP ADR	09/09/08	543.37	396.78	(146.59)	7.00
18	TOYOTA MOTOR CORP ADR	09/17/08	1,507.92	1,190.34	(317.58)	21.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
3	TOYOTA MOTOR CORP ADR	06/02/09	243.27	198.39	(44.88)	4.00
16	TOYOTA MOTOR CORP ADR	12/15/09	1,331.79	1,058.08	(273.71)	19.00
41	TOYOTA MOTOR CORP ADR	02/02/10	3,198.95	2,711.33	(487.62)	48.00
7	TOYOTA MOTOR CORP ADR	05/20/10	523.68	462.91	(60.77)	9.00
33	TOYOTA MOTOR CORP ADR	01/13/11	2,821.97	2,182.29	(639.68)	39.00
86	UNILEVER NV NY REG SHS	08/29/08	2,378.80	2,955.82	577.02	91.00
86	UNILEVER NV NY REG SHS	12/10/08	1,981.83	2,955.82	973.99	91.00
121	UNILEVER NV NY REG SHS	02/09/09	2,653.76	4,158.77	1,505.01	128.00
45	UNILEVER NV NY REG SHS	03/24/09	884.78	1,546.65	661.87	48.00
198	UNILEVER NV NY REG SHS	08/17/10	5,411.08	6,805.26	1,394.18	209.00
31	UNILEVER NV NY REG SHS	10/22/10	929.59	1,065.47	135.88	33.00
71	UNILEVER NV NY REG SHS	10/25/10	2,162.22	2,440.27	278.05	75.00
14	UNILEVER NV NY REG SHS	01/24/11	438.27	481.18	42.91	15.00
3	UNILEVER NV NY REG SHS	06/03/11	97.81	103.11	5.30	4.00
998	VODAFONE GROU PLC SP ADR	02/04/08	34,996.99	27,973.94	(7,023.05)	1,440.00
95	VODAFONE GROU PLC SP ADR	06/16/08	2,807.25	2,662.85	(144.40)	137.00
19	VODAFONE GROU PLC SP ADR	06/02/09	373.72	532.57	158.85	28.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
94	VODAFONE GROF PLC SP ADR	06/04/09	1,724.57	2,634.82	910.25	136.00
67	VODAFONE GROF PLC SP ADR	07/02/09	1,276.97	1,878.01	601.04	97.00
3	VODAFONE GROF PLC SP ADR	05/20/10	56.41	84.09	27.68	5.00
33	VODAFONE GROF PLC SP ADR	01/24/11	948.86	924.99	(23.87)	48.00
140	VOLKSWAGEN A G ADR	05/03/10	2,716.32	4,183.20	1,466.88	70.00
135	VOLKSWAGEN A G ADR	07/13/10	2,611.16	4,033.80	1,422.64	67.00
30	VOLKSWAGEN A G ADR	04/29/11	1,178.97	896.40	(280.57)	15.00
24	VOLKSWAGEN A G ADR	06/03/11	860.08	717.12	(142.96)	12.00
337	ZURICH FINL SVCS SPN ADR EST MKT PRICE AS OF 12/29/11	02/04/08	9,634.07	7,565.65	(2,068.42)	617.00
24	ZURICH FINL SVCS SPN ADR	06/02/09	458.21	538.80	80.59	44.00
14	ZURICH FINL SVCS SPN ADR	06/03/11	373.24	314.30	(58.94)	26.00
44	WPP PLC ADR	02/04/08	2,757.49	2,298.12	(459.37)	68.00
65	WPP PLC ADR	06/09/09	2,270.13	3,394.95	1,124.82	100.00
2	WPP PLC ADR	05/20/10	90.86	104.46	13.60	4.00
29	WPP PLC ADR	08/05/10	1,587.29	1,514.67	(72.62)	45.00
2	WPP PLC ADR	06/03/11	121.17	104.46	(16.71)	4.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4001

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
137	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	02/04/08	4,840.22	5,315.60	475.38	143.00
104	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	12/17/08	2,570.69	4,035.20	1,464.51	109.00
65	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	02/19/09	1,524.93	2,522.00	997.07	68.00
24	WILLIS GROUP HOLDINGS PUBLIC LIMITED COMPANY	09/28/11	825.11	931.20	106.09	25.00
796	XSTRATA PLC-ADR EST MKT PRICE AS OF 12/29/11	03/04/10	2,696.29	2,340.24	(356.05)	28.00
71	XSTRATA PLC-ADR	05/20/10	184.15	208.74	24.59	3.00
150	XSTRATA PLC-ADR	07/12/10	422.18	441.00	18.82	6.00
818	XSTRATA PLC-ADR	07/13/10	2,341.77	2,404.92	63.15	28.00
Total Equities			1,053,492.45	1,008,127.68	(45,364.77)	29,710.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

1,441	ASSOCIATED ESTATES RLTY REIT	01/28/10	17,215.77	22,983.95	5,768.18	980.00
3,372	AMKOR TECH INC	04/12/11	21,694.77	14,701.92	(6,992.85)	
1,974	AMKOR TECH INC	07/08/11	12,488.31	8,606.64	(3,881.67)	
406	ALTERRA CAPITAL HOLDINGS LTD	08/26/08	9,126.40	9,593.78	467.38	228.00
141	ALTERRA CAPITAL HOLDINGS LTD	07/17/08	3,072.38	3,331.83	259.47	79.00
133	ALTERRA CAPITAL HOLDINGS LTD	07/18/08	2,944.42	3,142.79	198.37	75.00



Merill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
186	ALTERRA CAPITAL HOLDINGS LTD	10/17/08	3,307.01	4,395.18	1,088.17	105.00
393	ALTERRA CAPITAL HOLDINGS LTD	06/12/09	7,451.63	9,286.59	1,834.96	221.00
25	ALTERRA CAPITAL HOLDINGS LTD	03/03/11	546.15	590.75	44.60	14.00
494	ALTERRA CAPITAL HOLDINGS LTD	07/08/11	11,207.08	11,673.22	466.14	277.00
421	ALLIED WORLD ASSURANCE CO HOLDINGS	10/17/11	23,406.13	26,493.53	3,087.40	632.00
260	ALLIED WORLD ASSURANCE CO HOLDINGS	10/18/11	14,367.29	16,361.80	1,994.51	390.00
719	ANN INC SHS	06/23/10	13,264.83	17,816.82	4,551.99	
131	ANN INC SHS	12/20/11	3,215.63	3,246.18	30.55	
504	BELDEN INC	01/30/08	21,117.05	16,773.12	(4,343.93)	101.00
55	BELDEN INC	10/17/08	1,389.42	1,830.40	440.98	11.00
262	BERKSHIRE HILLS BANCORP	09/21/11	4,813.73	5,813.78	1,000.05	179.00
287	BERKSHIRE HILLS BANCORP	09/22/11	5,023.48	6,368.53	1,345.05	196.00
100	BERKSHIRE HILLS BANCORP	09/23/11	1,763.95	2,219.00	455.05	68.00
99	BERKSHIRE HILLS BANCORP	09/28/11	1,804.49	2,196.81	392.32	68.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
285	BERKSHIRE HILLS BANCORP	09/27/11	5,435.83	6,324.15	888.32	194.00
1,056	BARRETT BILL CORP	06/07/10	36,843.41	35,977.92	(865.49)	
150	CSG SYSTS INTL INC COM	05/03/11	3,141.24	2,206.50	(934.74)	
674	CSG SYSTS INTL INC COM	05/04/11	13,701.14	9,914.54	(3,786.60)	
460	CSG SYSTS INTL INC COM	06/17/11	8,204.65	6,766.60	(1,438.05)	
528	CSG SYSTS INTL INC COM	06/20/11	9,451.25	7,766.88	(1,684.37)	
419	CHILDRENS PL RETL STRS	03/04/09	7,321.99	22,257.28	14,935.29	
219	CHILDRENS PL RETL STRS	03/03/11	9,760.24	11,633.28	1,873.04	
148	CEC ENTMT INC KANS \$0.1	01/07/09	3,715.97	5,098.60	1,382.63	131.00
352	CEC ENTMT INC KANS \$0.1	01/30/09	8,270.38	12,126.40	3,856.02	310.00
213	CEC ENTMT INC KANS \$0.1	12/22/11	7,514.79	7,337.85	(176.94)	188.00
443	CRA INTL INC	08/19/08	17,484.38	8,789.12	(8,695.26)	
179	CRA INTL INC	09/24/08	7,051.40	3,551.36	(3,500.04)	
106	CRA INTL INC	10/17/08	2,970.87	2,103.04	(867.83)	
110	CRA INTL INC	10/04/10	1,942.84	2,182.40	239.56	
280	CRA INTL INC	10/06/10	5,168.52	5,555.20	386.68	
1,158	CALAVO GROWERS INC	01/30/08	23,609.90	29,737.44	6,127.54	637.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
228	CALAVO GROWERS INC	10/17/08	2,799.75	5,855.04	3,055.29	126.00
876	CATO CORP NEW CL A	01/09/09	12,446.12	21,199.20	8,753.08	806.00
438	CATO CORP NEW CL A	01/30/09	5,854.57	10,599.80	4,745.03	403.00
1,211	CENT GARDEN AND PET CO	07/29/09	13,572.66	10,075.52	(3,497.14)	
598	CENT GARDEN AND PET CO	08/10/09	7,355.88	4,975.36	(2,380.52)	
508	CENT GARDEN AND PET CO	09/28/09	5,582.01	4,226.56	(1,355.45)	
374	CENT GARDEN AND PET CO	09/29/09	4,173.09	3,111.68	(1,061.41)	
324	CENT GARDEN AND PET CO	03/04/10	3,209.45	2,695.68	(513.77)	
689	CENT GARDEN AND PET CO	03/05/10	6,890.28	5,732.48	(1,157.80)	
962	CENT GARDEN AND PET CO	03/03/11	9,256.08	8,003.84	(1,252.24)	
291	CHESAPEAKE LODGING TR	05/16/11	4,959.37	4,498.86	(460.51)	233.00
298	CHESAPEAKE LODGING TR	05/17/11	5,121.79	4,607.08	(514.71)	239.00
569	CHESAPEAKE LODGING TR	05/18/11	10,019.83	8,796.74	(1,222.89)	456.00
189	CHESAPEAKE LODGING TR	05/19/11	3,348.91	2,921.94	(426.97)	152.00
3,613	COTT CORPORATION	11/01/10	30,214.43	22,617.38	(7,597.05)	
605	COTT CORPORATION	07/08/11	5,058.10	3,787.30	(1,270.80)	
1,254	COTT CORPORATION	07/11/11	10,395.53	7,850.04	(2,545.49)	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
 34-1881601
 Attachment to Form 990-PF for the year ended 12/31/2011
 Part II - Line 10b
 Investments - Corporate Stock
 Account # 4003

CURRENT PORTFOLIO SUMMARY

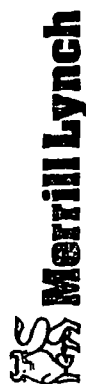
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
766	COTT CORPORATION	12/22/11	5,045.11	4,795.18	(249.95)	
938	EMCOR GROUP INC	01/30/08	19,813.19	25,147.78	5,334.59	188.00
20	EMCOR GROUP INC	10/17/08	419.00	536.20	117.20	4.00
426	ELLIS PERRY INTL INC COM	05/17/10	9,541.51	6,057.72	(3,483.79)	
61	ELLIS PERRY INTL INC COM	05/27/10	1,498.83	867.42	(631.41)	
275	ELLIS PERRY INTL INC COM	05/28/10	6,814.97	3,910.50	(2,904.47)	
152	ELLIS PERRY INTL INC COM	07/08/11	4,010.70	2,161.44	(1,849.26)	
348	ELLIS PERRY INTL INC COM	07/11/11	8,961.84	4,948.56	(4,013.28)	
69	ELLIS PERRY INTL INC COM	07/12/11	1,767.80	981.18	(786.62)	
1,020	ELIZABETH ARDEN INC COM	01/30/08	20,275.97	37,780.80	17,504.83	
297	ELIZABETH ARDEN INC COM	08/18/08	5,673.74	11,000.88	5,327.14	
156	ELIZABETH ARDEN INC COM	10/17/08	2,631.81	5,778.24	3,146.43	
407	ELIZABETH ARDEN INC COM	03/09/10	7,780.86	15,075.28	7,294.42	
218	ENPRO INDS INC	04/27/09	4,085.99	7,189.84	3,103.65	
444	ENPRO INDS INC	09/28/09	10,464.15	14,643.12	4,178.97	
823	F N B CORP	12/10/10	8,035.94	9,308.13	1,272.19	396.00
1,387	F N B CORP	12/13/10	13,575.68	15,686.97	2,111.29	666.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
783	F N B CORP	09/16/11	7,048.88	8,855.73	1,806.85	376.00
295	F N B CORP	09/19/11	2,603.17	3,336.45	733.28	142.00
1,864	FINISH LINE INC CL A	02/23/10	21,880.94	35,947.24	14,066.30	373.00
1,230	FIRST MIDWST BANCORP DEL	03/13/09	10,553.79	12,459.90	1,906.11	50.00
1,078	FIRST MIDWST BANCORP DEL	07/27/09	7,761.28	10,920.14	3,158.86	44.00
147	GENERAL CABLE CORP	01/30/08	8,386.36	3,676.47	(4,709.89)	
526	GENERAL CABLE CORP	10/17/08	10,258.10	13,155.26	2,897.16	
294	GEORESOURCES INC	12/16/10	6,277.25	8,617.14	2,339.89	
534	GEORESOURCES INC	12/17/10	11,334.04	15,651.54	4,317.50	
160	GEORESOURCES INC	12/20/10	3,470.70	4,689.60	1,218.90	
632	GEORESOURCES INC	07/08/11	16,109.05	18,523.92	2,414.87	
209	GEORESOURCES INC	07/11/11	5,238.19	6,125.79	887.60	
17	HANOVER INS GROUP INC	01/30/08	778.08	594.15	(183.93)	21.00
31	HANOVER INS GROUP INC	10/17/08	1,116.85	1,083.45	(33.40)	38.00
91	HANOVER INS GROUP INC	10/31/08	3,466.56	3,180.45	(286.11)	110.00
59	HANOVER INS GROUP INC	03/02/11	2,745.59	2,062.05	(683.54)	71.00
74	HANOVER INS GROUP INC	03/03/11	3,486.50	2,586.30	(900.20)	89.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
286	HANOVER INS GROUP INC	07/08/11	10,731.55	9,995.70	(735.85)	344.00
2,811	HECLA MINING CO DEL	10/07/10	18,074.45	14,701.53	(3,372.92)	225.00
728	INVESTM TECH GRP INC NEW	07/17/09	13,944.57	7,869.68	(6,074.89)	
351	INVESTM TECH GRP INC NEW	08/06/09	8,090.87	3,794.31	(4,296.56)	
496	INVESTM TECH GRP INC NEW	08/19/10	7,053.57	5,361.76	(1,691.81)	
133	JAKKS PACIFIC INC	05/27/10	1,975.24	1,876.63	(98.61)	54.00
507	JAKKS PACIFIC INC	05/28/10	7,527.83	7,153.77	(374.06)	203.00
1,252	JAKKS PACIFIC INC	06/01/10	18,313.38	17,665.72	(647.66)	501.00
607	KEYNOTE SYSTEMS INC	11/30/11	11,229.74	12,467.78	1,238.04	146.00
506	KEYNOTE SYSTEMS INC	12/01/11	9,265.37	10,393.24	1,127.87	122.00
310	KEYNOTE SYSTEMS INC	12/08/11	5,811.85	6,367.40	555.55	75.00
1,842	KAPSTONE PAPR AND PKG CORP	01/29/10	16,989.43	28,993.08	12,023.65	
576	LIFEPOINT HOSPS INC COM	08/27/08	19,435.56	21,398.40	1,962.84	
360	LIFEPOINT HOSPS INC COM	10/17/08	8,873.64	13,374.00	4,500.36	
212	LIFEPOINT HOSPS INC COM	07/08/11	8,429.69	7,875.80	(553.89)	
742	MEADOWBROOK INS GRP INC	02/14/11	7,405.90	7,924.56	518.66	149.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEFAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
401	MEADOWBROOK INS GRP INC	02/15/11	4,034.54	4,282.68	248.14	81.00
695	MEADOWBROOK INS GRP INC	02/17/11	7,134.66	7,422.60	287.94	139.00
427	MEADOWBROOK INS GRP INC	02/18/11	4,444.47	4,580.36	115.89	86.00
517	MEADOWBROOK INS GRP INC	03/03/11	5,197.14	5,521.56	324.42	104.00
308	MEADOWBROOK INS GRP INC	07/08/11	3,112.34	3,289.44	177.10	62.00
539	MEADOWBROOK INS GRP INC	07/11/11	5,415.12	5,756.52	341.40	108.00
331	MEADOWBROOK INS GRP INC	07/12/11	3,334.49	3,535.08	200.59	67.00
717	MYRIAD GENETICS INC	04/25/11	14,516.88	15,013.98	497.10	
946	MYRIAD GENETICS INC	04/26/11	19,384.86	19,809.24	424.38	
558	MYRIAD GENETICS INC	07/08/11	12,822.36	11,642.84	(1,179.72)	
801	MEDICIS PHARMS CL A COM	05/25/10	17,960.82	26,633.25	8,672.43	257.00
582	MEDICIS PHARMS CL A COM	06/24/10	12,993.96	19,351.50	6,357.54	187.00
230	MEDICIS PHARMS CL A COM	03/03/11	7,336.49	7,647.50	311.01	74.00
408	MANHATTAN ASSOCS INC	09/13/10	11,651.50	16,515.84	4,864.34	
321	MANHATTAN ASSOCS INC	02/02/11	9,302.00	12,994.08	3,692.08	
1,006	MARTEN TRANSPORT LTD	08/27/08	19,822.44	18,097.94	(1,724.50)	81.00
338	MARTEN TRANSPORT LTD	09/24/08	6,965.03	6,080.62	(884.41)	28.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
154	MARTEN TRANSPORT LTD	10/17/08	2,851.03	2,770.46	(80.57)	13.00
140	MARTEN TRANSPORT LTD	07/08/11	3,077.48	2,518.60	(558.88)	12.00
203	MARTEN TRANSPORT LTD	07/11/11	4,489.14	3,651.97	(837.17)	17.00
1,218	NEWPARK RES INC \$0.01NEW	05/31/11	11,824.83	11,571.00	(253.83)	
2,658	NEWPARK RES INC \$0.01NEW	06/01/11	25,710.30	25,251.00	(459.30)	
630	NEWPARK RES INC \$0.01NEW	12/22/11	5,691.74	5,985.00	293.26	
1,109	NATIONAL FINL PARTNERS CORP	07/01/10	10,760.07	14,993.68	4,233.61	
663	NATIONAL FINL PARTNERS CORP	08/19/10	6,991.60	8,963.76	1,972.16	
196	NATIONAL FINL PARTNERS CORP	04/13/11	2,922.75	2,649.92	(272.83)	
641	NATIONAL FINL PARTNERS CORP	04/14/11	9,777.69	8,666.32	(1,111.37)	
341	NATIONAL FINL PARTNERS CORP	04/15/11	5,188.28	4,610.32	(577.96)	
42	NATIONAL FINL PARTNERS CORP	04/18/11	625.38	567.84	(57.54)	
1,680	NET 1 UEPS TECH INC NEW	10/07/10	19,322.69	12,885.60	(6,437.09)	
350	NET 1 UEPS TECH INC NEW	11/16/10	3,842.06	2,684.50	(1,157.56)	

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
672	NET 1 UEPS TECH INC NEW	11/17/10	7,447.91	5,154.24	(2,293.67)	
509	O M GROUP INC	06/12/09	14,462.06	11,396.51	(3,065.55)	
910	ORTHOFIX INTL NV	01/30/08	49,881.84	32,059.30	(17,822.54)	
89	ORTHOFIX INTL NV	10/17/08	978.75	3,135.47	2,156.72	
226	ORTHOFIX INTL NV	03/03/11	7,284.30	7,961.98	677.68	
141	PLANTRONICS INC NEW COM	03/02/11	4,872.13	5,025.24	153.11	29.00
498	PLANTRONICS INC NEW COM	03/03/11	17,798.27	17,748.72	(49.55)	100.00
270	PLANTRONICS INC NEW COM	09/15/11	8,472.87	9,622.80	1,149.93	54.00
351	PLANTRONICS INC NEW COM	09/16/11	10,911.82	12,509.64	1,597.82	71.00
1,449	PAREXEL INTRNL CORP	01/27/11	33,210.79	30,052.26	(3,158.53)	
282	PS BUSINESS PARKS INC REIT	01/30/08	13,628.25	15,631.26	2,005.01	497.00
46	PS BUSINESS PARKS INC REIT	10/17/08	2,143.09	2,549.78	406.69	81.00
115	PS BUSINESS PARKS INC REIT	01/18/11	6,751.93	6,374.45	(377.48)	203.00
110	PS BUSINESS PARKS INC REIT	01/19/11	6,490.72	6,097.30	(393.42)	194.00
224	PARAMETRIC TECH CORP NEW	12/28/08	2,638.18	4,090.24	1,452.06	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
324	PARAMETRIC TECH CORP NEW	02/04/09	3,122.87	5,916.24	2,793.37	
908	PARAMETRIC TECH CORP NEW	09/24/10	17,295.58	16,580.08	(715.50)	
123	PACWEST BANCORP	06/25/08	1,975.23	2,330.85	355.62	89.00
276	PACWEST BANCORP	07/31/08	5,195.01	5,230.20	35.19	199.00
48	PACWEST BANCORP	10/17/08	1,442.40	909.60	(532.80)	35.00
187	PACWEST BANCORP	02/04/09	3,165.37	3,543.65	378.28	135.00
412	PACWEST BANCORP	06/05/09	6,334.17	7,807.40	1,473.23	297.00
1,691	PEP BOYS	05/05/11	23,397.35	18,601.00	(4,796.35)	203.00
463	ROCK TENN CO CL A	03/03/10	20,074.61	26,715.10	6,640.49	371.00
345	RETAIL OPPORTUNITY INVESTMENTS	09/15/10	3,405.67	4,084.80	679.13	166.00
310	RETAIL OPPORTUNITY INVESTMENTS	09/16/10	3,025.01	3,670.40	645.39	149.00
1,180	RETAIL OPPORTUNITY INVESTMENTS	09/17/10	11,716.57	13,971.20	2,254.63	567.00
258	SCHNITZER STEEL INDS A	02/13/08	16,272.72	10,908.24	(5,364.48)	18.00
107	SCHNITZER STEEL INDS A	10/17/08	3,081.60	4,523.96	1,442.36	8.00
2,275	SCHAWK INC DELAWARE CL A	08/17/10	36,398.86	25,502.75	(10,896.11)	728.00



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
221	SCHWEITZER MAUDIT INTL	06/18/11	11,286.71	14,687.66	3,400.95	133.00
571	SCHWEITZER MAUDIT INTL	06/17/11	29,391.43	37,948.66	8,557.23	343.00
50	SCHWEITZER MAUDIT INTL	06/20/11	2,544.31	3,323.00	778.69	30.00
293	STEINER LEISURE LTD	12/24/08	8,212.50	13,299.27	5,086.77	
397	STEINER LEISURE LTD	02/02/09	9,839.96	18,019.83	8,179.87	
91	STEINER LEISURE LTD	09/29/09	3,368.42	4,130.49	762.07	
138	STEINER LEISURE LTD	09/30/09	4,970.85	6,263.82	1,293.17	519.00
322	SOUTH JERSEY IND	02/19/08	11,541.61	18,292.82	6,751.21	
98	SOUTH JERSEY IND	10/17/08	3,158.74	5,567.38	2,408.64	158.00
479	STD MICROSYSTEMS CRP	05/03/11	12,776.18	12,343.83	(432.35)	
384	STD MICROSYSTEMS CRP	05/04/11	10,198.86	9,895.68	(302.98)	
889	STD MICROSYSTEMS CRP	05/05/11	24,177.24	22,909.53	(1,267.71)	
821	STERIS CORP	01/30/08	19,731.10	24,482.22	4,751.12	559.00
2,225	TAKE TWO INTER SOFTWARE	05/04/11	34,681.97	30,148.75	(4,533.22)	
732	TAKE TWO INTER SOFTWARE	07/08/11	11,217.09	9,918.60	(1,298.49)	
144	TWIN DISC INC	05/11/11	4,589.52	5,230.08	640.56	47.00
580	TWIN DISC INC	05/12/11	18,918.44	21,065.60	2,147.16	186.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4003



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
315	ZOLL MEDICAL CORP	03/04/10	8,874.84	19,901.70	11,026.86	
476	ZOLL MEDICAL CORP	08/31/11	21,469.46	30,073.68	8,604.22	
940	WESTAR ENERGY INC	01/30/08	22,561.81	27,053.20	4,491.39	1,203.00
230	WESTAR ENERGY INC	10/17/08	4,151.29	6,619.40	2,468.11	295.00
Total Equities			1,816,151.41	1,949,662.10	133,510.69	20,869.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4004

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

476	ABBOTT LABS	02/17/10	26,131.59	26,765.48	633.89	914.00
966	AT& T INC	01/29/08	36,157.39	29,211.84	(6,945.55)	1,701.00
38	AT& T INC	01/31/08	1,439.06	1,149.12	(289.94)	67.00
251	APACHE CORP	05/06/11	31,248.63	22,735.58	(8,513.05)	151.00
16	APACHE CORP	05/10/11	2,030.95	1,449.28	(581.67)	10.00
71	APPLE INC	01/31/11	23,803.42	28,755.00	4,951.58	253.00
486	BANK NEW YORK MELLON CORP	11/21/08	11,796.30	9,676.26	(2,120.04)	331.00
636	BANK NEW YORK MELLON CORP	10/21/09	18,050.63	12,662.76	(5,387.87)	

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4004



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
380	BEST BUY CO INC	01/29/08	18,498.40	8,880.60	(9,617.80)	244.00
414	BEST BUY CO INC	09/03/10	14,044.18	9,675.18	(4,368.98)	265.00
472	COACH INC	05/09/11	28,368.75	28,810.88	442.13	425.00
452	CHEVRON CORP	01/29/08	37,235.77	48,092.80	10,857.03	1,465.00
20	CHEVRON CORP	01/31/08	1,674.80	2,128.00	453.20	65.00
30	CHEVRON CORP	05/10/11	3,122.99	3,192.00	69.01	98.00
513	CONOCOPHILLIPS	01/29/08	39,885.76	37,382.31	(2,503.45)	1,355.00
31	CONOCOPHILLIPS	01/31/08	2,486.51	2,258.97	(227.54)	82.00
362	CELGENE CORP COM	10/12/10	20,879.62	24,471.20	3,591.58	
261	COVIDIEN PLC SHS NEW	01/29/08	11,186.47	11,747.61	561.14	235.00
163	COVIDIEN PLC SHS NEW	11/04/08	7,289.12	7,336.63	67.51	147.00
1,898	CISCO SYSTEMS INC COM	01/29/08	45,267.11	34,315.84	(10,951.27)	456.00
10	CISCO SYSTEMS INC COM	01/31/08	245.50	180.80	(64.70)	3.00
68	CISCO SYSTEMS INC COM	05/10/11	1,209.85	1,229.44	19.79	17.00
1,460	DELL INC	01/29/08	29,754.65	21,359.80	(8,394.85)	
35	DELL INC	01/31/08	706.65	512.05	(194.60)	
410	DISNEY (WALT) CO COM STK	01/29/08	11,574.30	15,375.00	3,800.70	248.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4004



Merrill Lynch

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
395	DISNEY (WALT) CO COM STK	03/12/09	6,817.82	14,812.50	7,994.68	237.00
21	DISNEY (WALT) CO COM STK	05/10/11	913.88	787.50	(126.38)	13.00
459	DOVER CORP	01/29/08	17,518.25	26,644.95	9,126.70	579.00
18	DOVER CORP	01/31/08	732.78	1,044.90	312.12	23.00
1,320	E M C CORPORATION MASS	11/12/10	28,089.90	28,432.80	(657.10)	
563	ENDO PHARMACEUTCLS HLDGS	04/28/11	22,801.16	19,440.39	(3,360.77)	
59	ENDO PHARMACEUTCLS HLDGS	05/10/11	2,430.65	2,037.27	(393.38)	
446	EMERSON ELEC CO	01/29/08	23,080.51	20,779.14	(2,301.37)	714.00
12	EMERSON ELEC CO	01/31/08	612.48	559.08	(53.40)	20.00
439	FREPRT-MCMRAN CPR & GLD	03/15/11	22,562.05	18,150.81	(6,411.24)	439.00
28	FREPRT-MCMRAN CPR & GLD	03/15/11	1,337.44	1,030.12	(307.32)	28.00
45	FREPRT-MCMRAN CPR & GLD	05/10/11	2,314.71	1,655.55	(659.16)	45.00
374	FREPRT-MCMRAN CPR & GLD	09/26/11	12,338.52	13,759.46	1,420.94	374.00
241	GOLDMAN SACHS GROUP INC	07/08/11	32,269.21	21,793.63	(10,475.58)	338.00
785	GENERAL ELECTRIC	01/29/08	27,168.85	14,059.35	(13,109.50)	534.00
1,159	GENERAL ELECTRIC	03/12/09	11,213.33	20,757.69	9,544.36	789.00
46	GOOGLE INC CL A	02/26/08	20,860.54	29,711.40	8,850.86	

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Part II - Line 10b

Investments - Corporate Stock

Account # 4004



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
37	GOOGLE INC CL A	09/10/08	15,442.32	23,898.30	8,455.98	
657	HALLIBURTON COMPANY	09/21/11	25,078.74	22,673.07	(2,405.67)	237.00
559	HONEYWELL INTL INC DEL	01/29/08	32,539.11	30,381.65	(2,157.46)	833.00
389	HESS CORP	07/14/11	27,760.44	22,095.20	(5,665.24)	156.00
2,418	INTEL CORP	01/29/08	49,109.34	58,636.50	9,527.16	2,032.00
22	INTEL CORP	01/31/08	465.30	533.50	68.20	19.00
802	JPMORGAN CHASE & CO	01/29/08	37,501.52	26,666.50	(10,835.02)	802.00
40	JPMORGAN CHASE & CO	01/31/08	1,908.80	1,330.00	(578.80)	40.00
379	KENAMETAL INC	03/11/11	14,327.86	13,841.08	(486.78)	213.00
260	KENAMETAL INC	03/14/11	9,824.39	9,495.20	(329.19)	146.00
466	KOHL'S CORP WISC PV 1CT	05/10/11	24,587.37	22,997.10	(1,590.27)	466.00
324	MONSANTO CO NEW DEL COM	10/27/09	22,844.49	22,702.68	(141.81)	389.00
338	MEDCO HEALTH SOLUTIONS I	06/01/10	19,494.32	18,894.20	(600.12)	
723	MICROSOFT CORP	11/21/08	13,408.76	18,769.08	5,360.32	579.00
586	MICROSOFT CORP	12/10/08	12,096.21	15,212.56	3,116.35	469.00
614	MICROSOFT CORP	06/11/10	15,753.89	15,939.44	185.55	492.00
417	NORFOLK SOUTHERN CORP	01/29/08	22,011.10	30,382.62	8,371.52	718.00

Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4004



Merrill Lynch

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
1,002	ORACLE CORP \$0.01 DEL	09/23/11	28,078.14	25,701.30	(2,376.84)	241.00
510	PETSMART INC	01/29/08	11,163.85	26,157.90	14,994.05	286.00
503	PETSMART INC	07/28/08	10,884.25	25,798.87	14,934.62	282.00
294	PHILIP MORRIS INTL INC	11/21/08	10,749.60	23,073.12	12,323.52	906.00
597	QUEST DIAGNOSTICS INC	01/29/08	29,903.73	34,661.82	4,758.09	406.00
30	QUEST DIAGNOSTICS INC	01/31/08	1,485.30	1,741.80	256.50	21.00
737	PUB SVC ENTERPRISE GRP	01/29/08	33,872.64	24,328.37	(9,544.27)	1,010.00
797	SANDISK CORP INC	02/18/11	41,025.81	39,220.37	(1,805.44)	
486	STARBUCKS CORP	01/29/08	9,676.21	22,360.86	12,684.65	331.00
37	STARBUCKS CORP	01/31/08	701.89	1,702.37	1,000.48	26.00
232	TYCO INTL LTD NAMEN-AKT	01/29/08	8,777.13	10,836.72	2,059.59	232.00
460	TYCO INTL LTD NAMEN-AKT	09/09/08	18,453.37	21,486.60	3,033.23	461.00
994	TEXAS INSTRUMENTS	01/29/08	30,026.85	28,935.34	(1,091.51)	676.00
9	TEXAS INSTRUMENTS	01/31/08	280.89	261.99	(18.90)	7.00
457	3M COMPANY	01/29/08	35,545.46	37,350.61	1,805.15	1,006.00
102	TRANSOCEAN LTD	01/29/08	12,796.93	3,915.78	(8,881.15)	323.00
170	TRANSOCEAN LTD	08/05/08	22,234.32	6,526.30	(15,708.02)	538.00

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Account # 4004



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
232	TRANSOCEAN LTD	11/21/08	12,620.87	8,908.48	(3,714.39)	734.00
349	VARIAN MEDICAL SYS INC	09/22/11	17,494.22	23,428.37	5,934.15	
186	ZIMMER HOLDINGS INC COM	01/29/08	14,136.00	9,930.54	(4,205.46)	134.00
22	ZIMMER HOLDINGS INC COM	01/31/08	1,724.80	1,174.58	(550.22)	16.00
298	ZIMMER HOLDINGS INC COM	10/16/09	15,523.77	15,910.22	386.45	215.00
767	WAL-MART STORES INC	07/02/10	36,913.94	45,835.92	8,921.98	1,120.00
260	WAL-MART STORES INC	08/19/11	13,579.23	15,537.60	1,958.37	380.00
790	WALGREEN CO	01/29/08	27,242.45	26,117.40	(1,125.05)	711.00
1,372	WELLS FARGO & CO NEW DEL	04/28/11	40,106.44	37,812.32	(2,294.12)	659.00
	Total Equities		1,487,262.31	1,495,973.20	8,710.89	30,875.00
Mutual Funds/Closed End Funds/UIT						
862	JOHN HANCOCK BANK AND THRIFT OPPOR CF	01/29/08	17,085.36	9,089.40	(8,015.96)	519.00
	Total Mutual Funds/Closed End Funds/UIT		17,085.36	9,089.40	(8,015.96)	519.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
16,000	TELEFEX INCORPORATED ² 3.875% CONV SR SBRDNTD DUE AUGUST 1 2017	06/30/11	18,487.41	19,240.00	752.59	256.61	620.00
5,000	TELEFEX INCORPORATED ² ORIGINAL UNIT/TOTAL COST: 111.8000/5,590.00	09/20/11	5,563.84	6,012.50	448.66	80.19	194.00
15,000	LEVEL 3 COMMUNICATIONS ² CONV SENIOR NOTES DUE 06.500% OCT 01 2016	01/06/11	17,769.46	18,243.75	474.29	241.04	975.00
10,000	MGM RESORTS INTL ² XPN PLG PARENT#A6M25 04.250% APR 15 2015	08/18/11	9,550.00	9,487.50	(62.50)	88.54	425.00
5,000	MGM RESORTS INTL ² ORIGINAL UNIT/TOTAL COST: 100.0500/5,002.50	09/20/11	5,002.33	4,743.75	(258.58)	44.27	213.00
6,000	MGM RESORTS INTL ²	10/13/11	5,676.00	5,692.50	16.50	53.12	255.00
5,000	ADVANCED MICRO DEVICES ² CONV GLB 06.000% MAY 01 2015	11/19/09	4,331.25	4,881.25	550.00	49.17	300.00



THE FREDERICK E AND JULIA G NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
6,000	ADVANCED MICRO DEVICES ²	05/14/10	5,861.40	5,857.50	(3.90)	59.00	360.00
8,000	ADVANCED MICRO DEVICES ²	10/19/10	5,992.50	5,857.50	(135.00)	59.00	360.00
6,000	ADVANCED MICRO DEVICES ² ORIGINAL UNIT/TOTAL COST: 100.5000/8,030.00	12/02/10	6,023.40	5,857.50	(165.90)	59.00	360.00
11,000	ADVANCED MICRO DEVICES ² ORIGINAL UNIT/TOTAL COST: 101.0000/11,110.00	12/21/10	11,086.70	10,738.75	(347.95)	108.17	660.00
15,000	ARVINMERITOR INC ² CONV COMPANY GUARNT STEP% MAR 01 2026	08/18/11	12,606.00	11,062.50	(1,543.50)	229.32	694.00
6,000	ARVINMERITOR INC ²	09/19/11	4,956.00	4,425.00	(531.00)	91.73	278.00
57,000	LIBERTY MEDIA LLC ² CONV REMAIN PRN VAL 46164	08/02/10	29,510.84	26,140.66	(3,369.98)	740.56	1,816.00
18,000	AMERICAN REAL ESTATE ² CONV COMP GUARNT 144A FLT% AUG 15 2013	01/21/10	16,200.00	16,920.00		150.00	
16,000	ALPHA NATURAL RESOURCES ² CONV 02.375% APR 15 2015	11/07/11	16,115.20	14,880.00	(1,235.20)	79.17	380.00
15,000	BROOKDALE SR LIVING INC. ² CONVERT SENIOR NOTES 2.75%DUE JUN15,2018	08/18/11	11,743.50	13,012.50	1,269.00	17.19	413.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
5,000	BROOKDALE SR LIVING INC. ²	10/24/11	4,177.00	4,337.50	160.50	5.73	138.00
23,000	CHINA MEDICAL TECH INC ² CONV SER CMT 04.000% AUG 15 2013	10/13/10	18,830.00	13,167.50	(5,462.50)	345.00	920.00
5,000	CHINA MEDICAL TECH INC ²	10/19/10	4,220.00	2,862.50	(1,357.50)	75.00	200.00
10,000	DENDREON CORP ² CONV 02.875% JAN 15 2016	09/12/11	7,600.00	7,012.50	(587.50)	131.77	288.00
17,000	HOLOGIC INC ² CONV STEP% DEC 15 2037	09/15/08	18,633.59	16,213.75	(2,419.84)	14.17	340.00
14,000	HOLOGIC INC ² ORIGINAL UNIT/TOTAL COST: 94.5000/13,230.00	11/07/11	13,422.96	13,352.50	(70.46)	11.67	280.00
16,000	ISTAR FINANCIAL INC ² CONV FLT% OCT 01 2012	04/05/11	14,726.40	14,400.00		34.88	
15,000	COGENT COMMUNICATIONS GR ² CONV 01.000% JUN 15 2027	07/15/10	11,541.93	13,331.25	1,789.32	6.25	150.00
6,000	COGENT COMMUNICATIONS GR ² ORIGINAL UNIT/TOTAL COST: 84.4000/5,064.00	08/31/10	5,089.67	5,332.50	242.83	2.50	60.00



THE FREDERICK E AND JULIA G NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
17,000	CHARMING SHOPPES ² CONV 01.125% MAY 01 2014	03/23/10	13,736.00	15,385.00	1,649.00	31.34	192.00
12,000	CHARMING SHOPPES ²	08/26/10	9,840.00	10,860.00	1,020.00	22.13	135.00
11,000	CHARMING SHOPPES ²	12/21/10	9,509.50	9,955.00	445.50	20.28	124.00
15,000	EQUINIX INC ² CONV SUB NOTES 04.750% JUN 15 2016	01/07/11	18,825.00	21,112.50	2,287.50	29.69	713.00
5,000	EQUINIX INC ²	03/25/11	6,593.75	7,037.50	443.75	9.90	238.00
5,000	FORD MOTOR COMPANY ² CONV 04.250% NOV 15 2016	08/28/10	6,987.50	7,168.75	181.25	26.56	213.00
6,000	FORD MOTOR COMPANY ²	10/26/10	10,602.00	8,602.50	(1,999.50)	31.88	255.00
28,000	GENERAL CABLE CORP ² CONV SUBORDINATED GLB STEP% NOV 15 2029	08/20/10	29,084.33	26,495.00	(2,589.33)	157.50	1,260.00
6,000	GENERAL CABLE CORP ² ORIGINAL UNIT/TOTAL COST: 88.2500/5,295.00	08/26/10	6,028.95	5,677.50	(351.45)	33.75	270.00
5,000	GENERAL CABLE CORP ² ORIGINAL UNIT/TOTAL COST: 100.9500/5,047.50	10/15/10	5,601.89	4,731.25	(870.64)	28.13	225.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

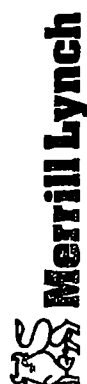
Part II - Line 10b

Investments - Corporate Stock

Account # 4005

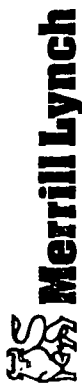
CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
18,000	LIFEPOINT HOSPITALS INC ² CONV SR SUBORDINATED 03.500% MAY 15 2014	01/30/08	15,723.00	18,405.00	2,682.00	78.75	630.00
11,000	LIFEPOINT HOSPITALS INC ²	12/31/09	10,395.00	11,247.50	852.50	48.13	385.00
10,000	LIVE NATION INC ² CONV 02.875% JUL 15 2027	05/27/09	7,191.86	8,837.50	1,645.64	131.77	288.00
5,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 84,000/4,200.00	08/26/10	4,802.08	4,418.75	(383.33)	65.89	144.00
5,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 89,800/4,480.00	12/02/10	4,967.50	4,418.75	(548.75)	65.89	144.00
11,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 90,750/9,982.50	12/21/10	11,002.47	9,721.25	(1,281.22)	144.95	317.00
29,000	LEAP WIRELESS INTL INC ² CONV GLB 04.500% JUL 15 2014	08/16/10	25,592.50	25,230.00	(362.50)	598.13	1,305.00
5,000	LEAP WIRELESS INTL INC ²	12/03/10	4,649.00	4,350.00	(299.00)	103.13	225.00
3,000	LEAP WIRELESS INTL INC ²	04/20/11	2,932.50	2,610.00	(322.50)	61.88	135.00
18,000	MCMORAN EXPLORATION CO ² CONV GLB 05.250% OCT 06 2012	02/12/08	18,566.88	19,620.00	1,053.12	220.50	945.00



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
23,000	MORGANS HOTEL GROUP ² 2.375% SR SUB CNV NOTES DUE OCTOBER 15 2014	11/18/10	19,377.50	18,687.50	(690.00)	113.80	547.00
6,000	MORGANS HOTEL GROUP ²	12/06/10	5,070.00	4,875.00	(195.00)	29.69	143.00
2,000	MORGANS HOTEL GROUP ²	04/04/11	1,780.00	1,625.00	(155.00)	9.90	48.00
10,000	OLD REP INTL CORP ² 8.00% CONV SENIOR NOTES DUE MAY 15, 2012	12/02/11	10,038.17	9,987.50	(50.67)	100.00	800.00
16,000	PEABODY ENERGY CORP ² CONV JR SUB DEBS 04.750% DEC 15 2041	08/02/11	19,473.87	16,320.00	(3,153.67)	31.67	760.00
4,000	PEABODY ENERGY CORP ² ORIGINAL UNIT/TOTAL COST: 115.5900/4,823.60	09/19/11	4,620.57	4,080.00	(540.57)	7.92	190.00
26,000	POWERWAVE TECHNOLOGIES I ² CONV SUBORDINATED GLB 03.875% OCT 01 2027	04/20/11	25,005.50	12,187.50	(12,818.00)	249.08	1,008.00
10,000	PROVIDENCE SERVICE CORP ² CONV SR SUB NOTES GLB 06.500% MAY 15 2014	06/09/11	10,098.16	9,887.50	(210.66)	81.25	650.00
18,000	RITE AID CORP ² CONV 08.500% MAY 15 2015	07/08/08	15,273.00	16,290.00	1,017.00	191.25	1,530.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
4,000	SPARTAN STORES INC ² CONV 03.375% MAY 15 2027	03/15/10	3,968.60	3,690.00	(278.60)	16.88	135.00
6,000	SPARTAN STORES INC ² ORIGINAL UNIT/TOTAL COST: 94.5000/5,670.00	11/02/10	6,128.89	5,535.00	(593.89)	25.31	203.00
18,000	USEC INC ² CONV 03.000% OCT 01 2014	06/15/09	11,925.00	8,347.50	(3,577.50)	133.50	540.00
6,000	USEC INC ²	09/30/09	4,177.50	2,782.50	(1,395.00)	44.50	180.00
10,000	TTM TECHNOLOGIES ² CONV 03.250% MAY 15 2015	09/19/11	10,597.42	10,425.00	(172.42)	40.63	325.00
15,000	UNITED STATES STEEL CORP 4% SENIOR CONV NTES DUE 05/15/2014	11/07/11	16,762.50	16,593.75	(168.75)	75.00	600.00
10,000	GENCO SHIPPING & TRADING ² CONV 05.000% AUG 15 2015	06/03/11	8,412.50	6,337.50	(2,075.00)	187.50	500.00
5,000	GENCO SHIPPING & TRADING ²	11/07/11	3,850.00	3,168.75	(681.25)	93.75	250.00
308	GREAT PLAINS ENERGY INCO CONV NEW MONEY CONV PFD STOCK	09/30/09	19,988.18	20,361.88	373.70		1,848.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
83	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 66.5513/5,523.76	12/28/09	5,641.56	5,487.13	(154.43)		498.00
28	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 67.4728/1,889.24	12/29/09	1,928.78	1,851.08	(77.70)		168.00
52	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 64.5576/3,357.00	04/16/10	3,420.49	3,437.72	17.23		312.00
70	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 60.7942/4,255.60	05/21/10	4,336.71	4,627.70	290.99		420.00
98	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 63.7127/6,243.85	10/15/10	6,330.58	6,478.78	148.20		588.00
22	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 65.5409/1,441.90	04/04/11	1,454.11	1,454.42	0.31		132.00
39	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 65.6556/2,560.57	04/05/11	2,582.14	2,578.29	(3.85)		234.00
6	INTERPUBLIC GROUP OF COS CONV NEW MONEY SER B 05.250% PERPETUAL	11/18/09	4,380.00	5,550.00	1,170.00		315.00
11	INTERPUBLIC GROUP OF COS	01/04/10	8,580.00	10,175.00	1,595.00		578.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
4	INTERPUBLIC GROUP OF COS	04/19/11	4,387.11	3,700.00	(687.11)		210.00
7	INTERPUBLIC GROUP OF COS	09/20/11	6,545.00	6,475.00	(70.00)		368.00
269	METLIFE, INC. COMMON EQUITY UNITS MOODY'S: *** S&P: BBB-	03/07/11	23,247.73	18,608.06	(6,639.67)		1,009.00
68	METLIFE, INC.	07/25/11	5,330.43	4,198.32	(1,132.11)		255.00
70	METLIFE, INC.	07/26/11	5,497.02	4,321.80	(1,175.22)		263.00
			666,945.37	633,173.16	(34,165.81)	6,299.86	26,431.00
*Total Convertible Securities <i>(included in Equities asset allocation)</i>			120,412.34	113,898.93	(6,513.41)	75.00	7,798.00
Total Corporate Bonds							



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
41	ASSURED GUARANTY LTD 8.500% CONV PFD CORPORATE UNITS	10/12/09	3,591.71	2,303.18	(1,288.53)	
159	ASSURED GUARANTY LTD 8.500% CONV PFD CORPORATE UNITS	12/30/09	15,079.31	8,931.83	(6,147.48)	
88	ASSURED GUARANTY LTD 8.500% CONV PFD CORPORATE UNITS	05/17/10	6,182.39	4,943.40	(1,238.99)	
576	AES TRUST III PFD CONV 6.75% ORIGINAL UNIT/TOTAL COST:	01/30/08	26,496.00	28,275.84	1,779.84	1,944.00
199	AES TRUST III PFD CONV 6.75% ORIGINAL UNIT/TOTAL COST:	12/21/10	9,751.00	9,768.91	17.91	672.00
462	AFFILIATED MANAGERS GRP PFD STOCK 05.150% OCT 15 2037	10/29/10	19,310.02	18,249.00	(1,061.02)	1,190.00
223	AFFILIATED MANAGERS GRP PFD STOCK 05.150% OCT 15 2037	12/06/10	9,414.50	8,808.50	(606.00)	575.00
197	AFFILIATED MANAGERS GRP PFD STOCK 05.150% OCT 15 2037	12/22/10	8,652.82	7,781.50	(871.32)	508.00

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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

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Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
458	ALEXANDRIA REAL ESTATE E SERIES D 6.75% REITS CUM CONV PFD STOCK	08/02/11	12,000.20	10,987.42	(1,012.78)	802.00
348	ALEXANDRIA REAL ESTATE E SERIES D 6.75% REITS CUM CONV PFD STOCK	08/03/11	8,972.52	8,348.52	(624.00)	609.00
118	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	08/09/10	6,456.85	6,405.04	(51.81)	354.00
91	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	08/26/10	4,858.34	4,939.48	81.14	273.00
54	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	02/01/11	3,521.21	2,931.12	(590.09)	162.00
66	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	03/15/11	4,252.97	3,582.48	(670.49)	198.00
91	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	04/19/11	5,979.90	4,939.48	(1,040.42)	273.00
119	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	04/20/11	7,933.88	6,459.32	(1,474.56)	357.00



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THE FRÉDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

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Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

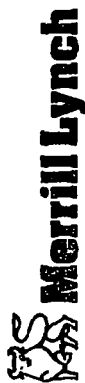
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
30	APACHE CORPORATION DEPOSITARY SHARES 6% MAND CNVT PFD	09/19/11	1,675.50	1,628.40	(47.10)	90.00
125	BUNGE LTD CONV PFD STK CONV NEW MONEY 04.875% PERPETUAL	10/27/10	11,480.08	11,750.00	269.94	610.00
114	BUNGE LTD CONV PFD STK CONV NEW MONEY 04.875% PERPETUAL	10/28/10	10,458.96	10,716.00	257.04	556.00
55	BUNGE LTD CONV PFD STK CONV NEW MONEY 04.875% PERPETUAL	12/21/10	5,087.50	5,170.00	82.50	269.00
175	CROWN CASTLE INTL CORP CONV PFRD STK 06.250% AUG 15 2012	02/14/08	9,756.26	10,850.00	1,093.74	547.00
214	CROWN CASTLE INTL CORP CONV PFRD STK 06.250% AUG 15 2012	02/27/08	12,519.00	13,268.00	749.00	669.00
79	CROWN CASTLE INTL CORP CONV PFRD STK 06.250% AUG 15 2012	05/17/10	4,523.04	4,898.00	374.96	247.00
715	CINCINNATI BELL INC PFD CUM CONV SERIES B	01/30/08	29,849.83	27,784.90	(2,064.93)	2,414.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10b
Investments - Corporate Stock
Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
510	CHESAPEAKE ENERGY CORP CONV PFD STK 04.500%	08/18/11	48,383.14	47,532.00	(851.14)	2,295.00
19	CHESAPEAKE ENERGY CORP CONV PFD STK 04.500%	11/22/11	1,756.09	1,770.80	14.71	86.00
66	CHESAPEAKE ENERGY CORP CONV PFD STK 04.500%	11/23/11	6,072.44	6,151.20	78.76	297.00
122	CALLAWAY GOLF CO SER B CONV PFD STK	07/01/11	13,505.40	11,949.05	(1,856.35)	915.00
180	CITIGROUP INC SERIES CONV PFD STK	12/28/09	16,569.47	14,580.00	(1,989.47)	1,351.00
25	CITIGROUP INC SERIES CONV PFD STK	04/16/10	3,213.76	2,025.00	(1,188.76)	188.00
34	CITIGROUP INC SERIES CONV PFD STK	05/17/10	3,620.68	2,754.00	(866.68)	255.00
21	CITIGROUP INC SERIES CONV PFD STK	07/28/10	2,375.22	1,701.00	(874.22)	158.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
104	CITIGROUP INC SERIES CONV PFD STK	08/17/11	9,498.53	8,424.00	(1,074.53)	780.00
32	CITIGROUP INC SERIES CONV PFD STK	09/19/11	2,741.27	2,592.00	(149.27)	240.00
312	EL PASO ENERGY CAP TR I TRUST PFD CONV	04/01/11	14,124.83	14,364.48	239.65	742.00
285	EL PASO ENERGY CAP TR I TRUST PFD CONV	04/04/11	12,928.43	13,121.40	192.97	677.00
37	EL PASO ENERGY CAP TR I TRUST PFD CONV	04/05/11	1,678.25	1,703.48	25.23	88.00
238	EL PASO ENERGY CAP TR I TRUST PFD CONV	04/06/11	10,926.72	10,957.52	30.80	566.00
130	EL PASO ENERGY CAP TR I TRUST PFD CONV	04/07/11	6,031.27	5,985.20	(46.07)	309.00
1,109	ENTERTAINMENT PROPERTIES CONV NEW MONEY SER C 05.750%	01/30/08	22,180.00	21,314.98	(865.02)	1,594.00
167	ENTERTAINMENT PROPERTIES CONV NEW MONEY SER C 05.750%	04/16/10	3,224.29	3,209.74	(14.55)	240.00



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
1,481	GENERAL MOTORS CO MANDATORY CONVERTIBLE JR PFD CONV SER B	11/19/10	73,507.07	50,724.25	(22,782.82)	3,518.00
290	HARTFORD FINANCIAL SVCS CONV PFD STK 7.25% 4/1/13	04/01/10	7,764.95	5,446.20	(2,318.75)	526.00
489	HARTFORD FINANCIAL SVCS CONV PFD STK 7.25% 4/1/13	04/16/10	12,611.36	9,183.42	(3,427.94)	887.00
228	HARTFORD FINANCIAL SVCS CONV PFD STK 7.25% 4/1/13	05/17/10	5,616.19	4,281.84	(1,334.35)	414.00
278	HARTFORD FINANCIAL SVCS CONV PFD STK 7.25% 4/1/13	12/21/10	7,143.96	5,220.84	(1,923.12)	504.00
97	HARTFORD FINANCIAL SVCS CONV PFD STK 7.25% 4/1/13	04/19/11	2,484.69	1,821.66	(663.03)	178.00
437	HEALTH CARE REIT 6.5% CVTB PREFERRED	03/07/11	22,741.48	22,361.29	(380.19)	1,421.00
112	HEALTH CARE REIT 6.5% CVTB PREFERRED	08/02/11	5,548.13	5,731.04	182.91	364.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	LUCENT TECH CAP TRUST CONVERTIBLE 7.75% PFD STK	12/22/10	6,170.00	4,298.00	(1,872.00)	543.00
7	LUCENT TECH CAP TRUST CONVERTIBLE 7.75% PFD STK	12/23/10	6,169.33	4,298.00	(1,871.33)	543.00
18	LUCENT TECH CAP TRUST CONVERTIBLE 7.75% PFD STK	02/15/11	17,809.72	11,052.00	(6,757.72)	1,395.00
5	LUCENT TECH CAP TRUST CONVERTIBLE 7.75% PFD STK	04/19/11	4,975.00	3,070.00	(1,905.00)	388.00
536	NIELSEN 6.25% MAND CONV SUB BOND DUE 02/01/2013	03/24/11	30,284.00	30,987.77	703.77	
73	NIELSEN 6.25% MAND CONV SUB BOND DUE 02/01/2013	04/19/11	4,230.35	4,220.35	(10.00)	
544	NEWELL FINANCIAL TRUST I PFD CUM CONV 5.250% QUIPS	10/01/09	19,762.79	22,984.00	3,221.21	1,428.00
184	NEWELL FINANCIAL TRUST I PFD CUM CONV 5.250% QUIPS	06/08/10	6,807.79	7,774.00	966.21	483.00



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Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
48	NEWELL FINANCIAL TRUST I PFD CUM CONV 5.250% QUIPS	08/28/10	1,922.52	2,028.00	105.48	128.00
124	PPL CORP CORP UNITS CONV PFD	08/26/11	6,605.44	6,855.96	250.52	543.00
141	PPL CORP CORP UNITS CONV PFD	08/30/11	7,670.78	7,795.89	125.11	617.00
148	PPL CORP CORP UNITS CONV PFD	08/31/11	8,091.75	8,182.92	91.17	648.00
190	PPL CORP CORP UNITS CONV PFD	09/01/11	10,451.03	10,505.10	54.07	832.00
152	STANLEY BLK & DECKER, INC CORP UNIT	11/03/10	15,808.00	17,822.00	2,014.00	722.00
36	STANLEY BLK & DECKER, INC CORP UNIT	12/03/10	3,796.02	4,221.00	424.98	171.00
53	STANLEY BLK & DECKER, INC CORP UNIT	12/06/10	5,580.37	6,214.25	633.88	252.00
26	WELLS FARGO & CO NEW 7.5% PERP CONV PFD STK	02/17/09	13,520.00	27,458.00	13,936.00	1,951.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	WELLS FARGO & CO NEW 7.5% PERP CONV PFD STK	12/28/09	6,475.00	7,392.00	917.00	525.00
5	WELLS FARGO & CO NEW 7.5% PERP CONV PFD STK	05/17/10	4,771.82	5,280.00	508.18	375.00
4	WELLS FARGO & CO NEW 7.5% PERP CONV PFD STK	04/19/11	4,271.96	4,224.00	(47.96)	300.00
346	UNISYS CORP CONV PFD STK SERIES A	02/28/11	35,180.52	20,967.60	(14,192.92)	2,163.00
294	VALE CAPITAL II SERIES CONV PFD STK	02/02/10	23,500.68	17,610.60	(5,890.08)	993.00
66	VALE CAPITAL II SERIES CONV PFD STK	10/15/10	5,980.26	3,953.40	(2,026.86)	223.00
26	VALE CAPITAL II SERIES CONV PFD STK	04/19/11	2,348.84	1,557.40	(791.44)	88.00
Total Equities			806,215.36	739,076.95	(67,138.41)	47,219.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

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Account # 4006

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Mutual Funds/Closed End Funds/UIT						
38,724	LEGG MASON WESTERN ASSET SMASH SERIES C FUND	02/22/08	306,801.90	354,324.60	47,522.70	17,462.00
107,586	LEGG MASON WESTERN ASSET SMASH SERIES M FUND	02/06/08	1,085,395.26	1,080,163.44	(5,231.82)	41,306.00
Total Mutual Funds/Closed End Funds/UIT			1,392,197.16	1,434,488.04	42,290.88	58,768.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income

Equities

43	APARTMENT INVT & MGMT CO CL A	02/04/09	411.94	985.13	573.19	21.00
180	APARTMENT INVT & MGMT CO CL A	09/17/09	2,662.20	4,123.80	1,461.60	87.00
68	APARTMENT INVT & MGMT CO CL A	05/19/10	1,411.34	1,557.88	146.54	33.00
55	APARTMENT INVT & MGMT CO CL A	06/03/10	1,155.36	1,260.05	104.69	27.00
64	APARTMENT INVT & MGMT CO CL A	08/10/10	1,363.78	1,466.24	102.46	31.00
849	DEUTSCHE WOHNEN AG DIVIDEND PENDING 99/99			42.03		



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THE FREDERICK E. AND JULIA G. NONNEFAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
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Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
65	ALEXANDRIA REAL EST EQTS REIT	11/14/11	4,339.40	4,483.05	143.65	128.00
1	ALEXANDRIA REAL EST EQTS REIT	11/14/11	68.64	68.97	0.33	2.00
32	ALEXANDRIA REAL EST EQTS REIT	12/02/11	2,118.08	2,207.04	88.96	63.00
16	AVALONBAY CMMUN INC REIT	11/12/10	1,753.12	2,089.60	336.48	58.00
22	AVALONBAY CMMUN INC REIT	11/17/10	2,336.96	2,873.20	536.24	79.00
18	AVALONBAY CMMUN INC REIT	11/23/10	1,947.54	2,350.80	403.26	65.00
27	AVALONBAY CMMUN INC REIT	09/16/11	3,486.63	3,526.20	39.57	97.00
42	AMERICAN ASSETS TR INC COM	01/13/11	897.78	861.42	(36.36)	36.00
116	AMERICAN ASSETS TR INC COM	01/14/11	2,471.95	2,379.16	(92.79)	98.00
7	PROLOGIS INC	03/07/11	242.34	200.13	(42.21)	8.00
2	PROLOGIS INC	03/07/11	71.85	57.18	(14.67)	3.00
5	PROLOGIS INC	04/06/11	186.67	142.95	(43.72)	6.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
39	PROLOGIS INC	05/22/11	1,329.44	1,115.01	(214.43)	44.00
63	PROLOGIS INC	05/25/11	2,241.13	1,801.17	(439.96)	71.00
31	PROLOGIS INC	06/10/11	1,114.10	886.29	(227.81)	35.00
30	PROLOGIS INC	06/12/11	1,033.08	857.70	(175.38)	34.00
233	PROLOGIS INC	06/24/11	8,039.43	6,661.47	(1,377.96)	261.00
63	PROLOGIS INC	07/15/11	2,190.31	1,801.17	(389.14)	71.00
66	PROLOGIS INC	10/24/11	1,888.76	1,886.94	(1.82)	74.00
2	PROLOGIS INC	11/02/11	57.55	57.18	(0.37)	3.00
90	BRE PPTYS INC MARYLAND A REIT	10/19/11	4,200.54	4,543.20	342.66	135.00
89	BRE PPTYS INC MARYLAND A REIT	11/23/11	4,062.08	4,492.72	430.64	134.00
15	BROOKFIELD OFFICE PROPERTIES INC	06/24/11	284.15	234.60	(49.55)	9.00
130	BROOKFIELD OFFICE PROPERTIES INC	06/28/11	2,468.60	2,033.20	(435.40)	73.00
135	BROOKFIELD OFFICE PROPERTIES INC	06/30/11	2,605.16	2,111.40	(493.76)	76.00
140	BROOKFIELD OFFICE PROPERTIES INC	07/06/11	2,752.40	2,189.60	(562.80)	79.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
134	BROOKFIELD OFFICE PROPERTIES INC	12/07/11	2,072.70	2,095.76	23.06	76.00
140	BROOKFIELD OFFICE PROPERTIES INC	12/12/11	2,121.90	2,189.60	67.70	79.00
3	BOSTON PPTYS INC REIT	01/13/11	261.04	298.80	37.76	7.00
80	BOSTON PPTYS INC REIT	01/21/11	7,193.26	7,968.00	774.74	176.00
11	BOSTON PPTYS INC REIT	09/21/11	1,061.72	1,095.60	33.88	25.00
33	UTS BOARDWALK REIT	04/13/10	1,348.05	1,634.68	286.63	58.00
59	UTS BOARDWALK REIT	04/29/10	2,410.15	2,922.62	512.47	104.00
126	BIOMED REALTY TR INC	09/08/11	2,292.77	2,278.08	(14.69)	101.00
2	BIOMED REALTY TR INC	09/08/11	36.71	36.16	(0.55)	2.00
128	BIOMED REALTY TR INC	09/20/11	2,220.41	2,314.24	93.83	103.00
106	BIOMED REALTY TR INC	11/18/11	1,882.38	1,916.48	34.10	85.00
102	COLONIAL PPTYS T SBI ALA REIT	09/08/11	2,168.12	2,127.72	(40.40)	62.00
105	COLONIAL PPTYS T SBI ALA REIT	09/16/11	2,213.59	2,190.30	(23.29)	63.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
150	CBL & ASSOC PPTYS INC REIT	12/02/11	2,158.86	2,355.00	196.14	126.00
390	CUBESMART COM	10/25/11	3,579.07	4,149.60	570.53	125.00
167	CUBESMART COM	11/14/11	1,589.84	1,776.88	187.04	54.00
37	DIGITAL RLTY TR INC	10/11/11	2,067.85	2,466.79	398.94	101.00
31	DIGITAL RLTY TR INC	11/03/11	1,938.72	2,066.77	128.05	85.00
116	DOUGLAS EMMETT INC	11/28/11	2,011.37	2,115.84	104.47	61.00
121	DOUGLAS EMMETT INC	12/12/11	2,171.76	2,207.04	35.28	63.00
460	DCT INDUSTRIAL TRUST INC	07/25/11	2,708.35	2,355.20	(353.15)	129.00
445	DCT INDUSTRIAL TRUST INC	07/29/11	2,389.56	2,278.40	(111.16)	125.00
45	DCT INDUSTRIAL TRUST INC	07/29/11	258.23	230.40	(27.83)	13.00
29	DCT INDUSTRIAL TRUST INC	09/12/11	128.55	148.48	19.93	9.00
357	DCT INDUSTRIAL TRUST INC	11/08/11	1,820.70	1,827.84	7.14	100.00
71	DUNDEE REAL ESTATE INVT UNIT SER A	02/08/11	2,174.20	2,277.99	103.79	148.00
73	DUNDEE REAL ESTATE INVT UNIT SER A	02/28/11	2,338.85	2,342.16	3.31	152.00
59	DUNDEE REAL ESTATE INVT UNIT SER A	04/28/11	2,048.12	1,892.98	(153.14)	123.00

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
35	DUPONT FABROS TECHNOLOGY	06/10/10	943.12	847.70	(95.42)	17.00
67	DUPONT FABROS TECHNOLOGY	10/25/10	1,637.03	1,622.74	(14.29)	33.00
108	DUPONT FABROS TECHNOLOGY	02/02/11	2,482.47	2,615.76	133.29	52.00
14	EQUITY RESIDENTIAL REIT	04/12/10	587.97	798.42	210.45	32.00
61	EQUITY RESIDENTIAL REIT	08/19/10	2,725.27	3,478.83	753.56	139.00
93	EQUITY RESIDENTIAL REIT	09/16/10	4,504.44	5,303.79	799.35	212.00
30	EQUITY RESIDENTIAL REIT	11/12/10	1,481.70	1,710.90	229.20	69.00
38	EQUITY RESIDENTIAL REIT	11/17/10	1,828.37	2,167.14	338.77	87.00
32	EQUITY RESIDENTIAL REIT	12/02/10	1,645.59	1,824.96	179.37	73.00
89	EQUITY RESIDENTIAL REIT	12/06/10	4,611.81	5,075.67	463.86	203.00
17	EQUITY RESIDENTIAL REIT	01/14/11	861.32	969.51	108.19	39.00
42	EQUITY RESIDENTIAL REIT	09/01/11	2,547.30	2,395.26	(152.04)	96.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
51	EQUITY RESIDENTIAL REIT	11/04/11	2,966.50	2,908.53	(57.97)	116.00
31	ESSEX PPTY TR INC COM REIT	10/19/11	4,133.76	4,355.81	222.05	129.00
1	ESSEX PPTY TR INC COM REIT	10/19/11	134.96	140.51	5.55	5.00
10	ESSEX PPTY TR INC COM REIT	11/14/11	1,345.45	1,405.10	59.65	42.00
182	EXTRA SPACE STORAGE INC	11/23/11	4,080.24	4,409.86	329.62	102.00
87	EXTRA SPACE STORAGE INC	12/05/11	2,110.52	2,108.01	(2.51)	49.00
32	EQTY LIFESTYLS PPTYS INC	08/22/11	1,978.51	2,134.08	155.57	48.00
33	EQTY LIFESTYLS PPTYS INC	08/31/11	2,260.28	2,200.77	(59.51)	50.00
26	EQTY LIFESTYLS PPTYS INC	09/16/11	1,861.40	1,733.94	(127.46)	39.00
205	EDUCATION REALTY TR INC	10/07/11	1,830.09	2,097.15	267.06	58.00
237	EDUCATION REALTY TR INC	10/19/11	2,179.83	2,424.51	244.68	67.00
264	EDUCATION REALTY TR INC	11/03/11	2,459.37	2,700.72	241.35	74.00
194	FIRST INDL REALTY TR INC REIT	04/11/11	1,818.95	1,984.62	165.67	
314	FIRST INDL REALTY TR INC REIT	08/08/11	2,863.43	3,212.22	348.79	

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
274	FIRST INDL REALTY TR INC REIT	08/09/11	2,276.26	2,803.02	526.76	
24	FDL R INV TR SBI NEW MD REIT	09/23/11	2,018.36	2,178.00	159.64	67.00
24	FDL R INV TR SBI NEW MD REIT	09/26/11	2,018.98	2,178.00	159.02	67.00
49	FOREST CITY ENTRPRS CL A	04/18/11	890.03	579.18	(310.85)	
134	FOREST CITY ENTRPRS CL A	05/23/11	2,508.79	1,583.88	(924.91)	
57	GENERAL GROWTH PROPERTIE INC SHS	11/17/10	836.66	856.14	19.48	23.00
158	GENERAL GROWTH PROPERTIE INC SHS	12/15/10	2,371.58	2,373.16	1.58	64.00
132	GENERAL GROWTH PROPERTIE INC SHS	12/17/10	2,093.12	1,982.64	(110.48)	53.00
20	GENERAL GROWTH PROPERTIE INC SHS	01/27/11	289.45	300.40	10.95	8.00
79	GENERAL GROWTH PROPERTIE INC SHS	03/31/11	1,221.25	1,186.58	(34.67)	32.00
118	GENERAL GROWTH PROPERTIE INC SHS	04/06/11	1,801.54	1,772.36	(29.18)	48.00
148	GENERAL GROWTH PROPERTIE INC SHS	04/19/11	2,278.82	2,222.96	(55.86)	60.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
97	GENERAL GROWTH PROPERTIES INC SHS	07/15/11	1,594.37	1,456.94	(137.43)	39.00
52	HOST HOTELS & RESORTS REIT	05/04/11	883.75	768.04	(115.71)	11.00
3	HOST HOTELS & RESORTS REIT	05/08/11	53.09	44.31	(8.78)	1.00
105	HOST HOTELS & RESORTS REIT	05/10/11	1,837.50	1,550.85	(286.65)	21.00
243	HOST HOTELS & RESORTS REIT	06/17/11	3,864.70	3,589.11	(275.59)	49.00
446	HOST HOTELS & RESORTS REIT	10/19/11	5,662.14	6,587.42	925.28	90.00
126	HOST HOTELS & RESORTS REIT	10/24/11	1,738.22	1,861.02	122.80	26.00
108	HOST HOTELS & RESORTS REIT	12/08/11	1,522.30	1,595.16	72.86	22.00
152	HERSHA HOSPITALTY TR A SBI REIT	10/06/10	822.32	741.76	(80.56)	37.00
400	HERSHA HOSPITALTY TR A SBI REIT	10/19/10	2,388.00	1,952.00	(436.00)	96.00
581	HERSHA HOSPITALTY TR A SBI REIT	10/08/11	2,072.54	2,835.28	762.74	140.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
32	HCP INC	08/19/11	1,069.62	1,325.76	256.14	62.00
51	HCP INC	08/24/11	1,790.38	2,112.93	322.55	98.00
59	HCP INC	08/26/11	2,108.98	2,444.37	335.39	114.00
120	HCP INC	08/30/11	4,434.65	4,971.60	536.95	231.00
71	HCP INC	08/31/11	2,641.37	2,941.53	300.16	137.00
49	HCP INC	09/14/11	1,760.36	2,030.07	269.71	95.00
42	HCP INC	09/16/11	1,561.05	1,740.06	179.01	81.00
51	HCP INC	09/21/11	1,835.77	2,112.93	277.16	98.00
177	HCP INC	09/23/11	6,212.22	7,333.11	1,120.89	340.00
26	HCP INC	09/27/11	946.40	1,077.18	130.78	50.00
82	HYATT HOTELS CORP	05/19/10	3,160.62	3,086.48	(74.14)	
51	HYATT HOTELS CORP	12/02/10	2,220.85	1,919.64	(301.21)	
57	HYATT HOTELS CORP	12/06/10	2,518.89	2,145.48	(373.41)	
33	HYATT HOTELS CORP	04/15/11	1,364.19	1,242.12	(122.07)	
59	HYATT HOTELS CORP	04/26/11	2,614.14	2,220.76	(393.38)	
55	KILROY REALTY CORP REIT	04/06/11	2,158.75	2,093.85	(64.90)	77.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
65	KILROY REALTY CORP REIT	04/11/11	2,564.82	2,474.55	(90.27)	91.00
64	KILROY REALTY CORP REIT	05/16/11	2,589.09	2,436.48	(152.61)	90.00
70	KILROY REALTY CORP REIT	05/23/11	2,786.00	2,664.90	(121.10)	98.00
15	KIMCO REALTY CORP MD COM REIT	07/08/11	292.14	243.60	(48.54)	12.00
131	KIMCO REALTY CORP MD COM REIT	07/12/11	2,537.09	2,127.44	(409.65)	100.00
128	KIMCO REALTY CORP MD COM REIT	07/18/11	2,453.43	2,078.72	(374.71)	98.00
3	LIBERTY PPTY TR SBI REIT	11/04/10	103.09	92.64	(10.45)	6.00
94	LIBERTY PPTY TR SBI REIT	12/28/10	3,013.64	2,902.72	(110.92)	179.00
74	LIBERTY PPTY TR SBI REIT	01/03/11	2,379.73	2,285.12	(94.61)	141.00
44	LIBERTY PPTY TR SBI REIT	01/24/11	1,501.55	1,358.72	(142.83)	84.00
72	LIBERTY PPTY TR SBI REIT	07/25/11	2,517.54	2,223.36	(294.18)	137.00

Attachment to Form 990-PF for the year ended 12/31/2011
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 Investments - Corporate Stock
 Account # 4008



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
60	POST PROPERTIES INC REIT	12/01/10	2,035.26	2,623.20	587.94	53.00
52	POST PROPERTIES INC REIT	01/03/11	1,900.05	2,273.44	373.39	46.00
45	POST PROPERTIES INC REIT	10/24/11	1,767.09	1,967.40	200.31	40.00
72	PUBLIC STORAGE \$0.10 REIT	10/06/11	7,977.50	9,681.12	1,703.62	274.00
26	PUBLIC STORAGE \$0.10 REIT	11/23/11	3,191.11	3,495.96	304.85	99.00
17	PUBLIC STORAGE \$0.10 REIT	11/29/11	2,148.97	2,285.82	136.85	65.00
70	PRIMARIS RETAIL REAL ESTATE INV TR	10/01/09	940.45	1,416.84	476.39	81.00
69	PRIMARIS RETAIL REAL ESTATE INV TR	06/23/10	1,210.67	1,396.60	185.93	80.00
156	PRIMARIS RETAIL REAL ESTATE INV TR	10/19/10	2,970.24	3,157.53	187.29	180.00
136	PRIMARIS RETAIL REAL ESTATE INV TR	12/07/10	2,545.24	2,752.72	207.48	157.00
102	RIOCAN RL EST INV TR ONT	09/22/10	2,259.81	2,647.53	387.72	134.00
81	RIOCAN RL EST INV TR ONT	04/21/11	2,127.06	2,102.45	(24.61)	107.00



Merill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

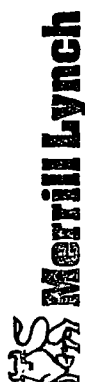
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
48	RIOCAN RL EST INV TR ONT	05/05/11	1,265.76	1,245.90	(19.86)	63.00
126	RIOCAN RL EST INV TR ONT	06/13/11	3,283.56	3,270.48	(13.08)	165.00
89	RIOCAN RL EST INV TR ONT	08/24/11	2,271.80	2,310.10	38.30	117.00
71	REGENCY CENTERS CORP REIT	07/08/11	3,338.02	2,671.02	(667.00)	132.00
39	REGENCY CENTERS CORP REIT	07/08/11	1,879.30	1,467.18	(412.12)	73.00
3	REGENCY CENTERS CORP REIT	07/08/11	146.63	112.86	(33.77)	6.00
54	REGENCY CENTERS CORP REIT	07/18/11	2,500.08	2,031.48	(468.60)	100.00
1	REGENCY CENTERS CORP REIT	08/05/11	48.97	37.62	(11.35)	2.00
29	REGENCY CENTERS CORP REIT	11/14/11	1,075.56	1,090.98	15.42	54.00
35	SL GREEN REALTY CORP REIT	09/22/10	2,217.79	2,332.40	114.61	35.00
45	SL GREEN REALTY CORP REIT	11/15/10	2,901.60	2,998.80	97.20	45.00
36	SL GREEN REALTY CORP REIT	11/19/10	2,294.64	2,399.04	104.40	36.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
22	SL GREEN REALTY CORP REIT	01/10/11	1,500.40	1,466.08	(34.32)	22.00
29	SL GREEN REALTY CORP REIT	11/23/11	1,789.01	1,932.56	143.55	29.00
35	SIMON PROPERTY GROUP DEL REIT	09/14/09	2,396.67	4,512.90	2,116.23	126.00
3	SIMON PROPERTY GROUP DEL REIT	09/21/09	199.42	386.82	187.40	11.00
58	SIMON PROPERTY GROUP DEL REIT	09/22/09	4,203.84	7,478.52	3,274.68	209.00
49	SIMON PROPERTY GROUP DEL REIT	09/23/09	3,509.82	6,318.06	2,808.24	177.00
3	SIMON PROPERTY GROUP DEL REIT	12/21/09	226.48	386.82	160.34	11.00
34	SIMON PROPERTY GROUP DEL REIT	03/02/10	2,659.43	4,383.96	1,724.53	123.00
20	SIMON PROPERTY GROUP DEL REIT	03/09/10	1,583.80	2,578.80	995.00	72.00
20	SIMON PROPERTY GROUP DEL REIT	03/11/10	1,615.55	2,578.80	963.25	72.00
19	SIMON PROPERTY GROUP DEL REIT	03/12/10	1,558.76	2,449.86	891.10	69.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

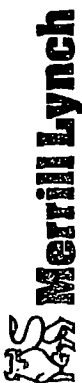
Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
30	SIMON PROPERTY GROUP DEL REIT	08/19/10	2,684.90	3,868.20	1,183.30	108.00
24	SIMON PROPERTY GROUP DEL REIT	10/06/10	2,282.53	3,094.56	812.03	87.00
14	SIMON PROPERTY GROUP DEL REIT	12/06/10	1,426.89	1,805.16	378.27	51.00
22	SIMON PROPERTY GROUP DEL REIT	12/07/10	2,235.86	2,836.68	600.82	80.00
36	SIMON PROPERTY GROUP DEL REIT	12/08/10	3,585.37	4,641.84	1,056.47	130.00
58	SIMON PROPERTY GROUP DEL REIT	09/14/11	6,767.80	7,478.52	710.72	209.00
26	TAUBMAN CENTERS INC COM REITS-REGIONAL MALLS	10/06/11	1,375.14	1,614.60	239.46	47.00
1	TAUBMAN CENTERS INC COM REITS-REGIONAL MALLS	10/06/11	52.38	62.10	9.72	2.00
41	TAUBMAN CENTERS INC COM REITS-REGIONAL MALLS	10/07/11	2,142.25	2,546.10	403.85	74.00
72	TAUBMAN CENTERS INC COM REITS-REGIONAL MALLS	10/27/11	4,404.96	4,471.20	66.24	130.00
77	UDR INC	01/13/11	1,753.62	1,932.70	179.08	67.00
86	UDR INC	02/25/11	2,048.44	2,158.60	112.16	74.00

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10b
Investments - Corporate Stock
Account # 4008



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
107	UDR INC	03/18/11	2,506.68	2,685.70	179.02	93.00
97	UDR INC	04/01/11	2,371.65	2,434.70	63.05	84.00
15	VORNADO REALTY TRUST COM REIT	04/29/11	1,445.63	1,152.90	(292.73)	42.00
32	VORNADO REALTY TRUST COM REIT	05/05/11	3,010.88	2,459.52	(551.36)	89.00
26	VORNADO REALTY TRUST COM REIT	05/06/11	2,444.22	1,998.36	(445.86)	72.00
23	VORNADO REALTY TRUST COM REIT	05/10/11	2,218.25	1,767.78	(450.47)	64.00
27	VORNADO REALTY TRUST COM REIT	05/16/11	2,586.12	2,075.22	(510.90)	75.00
35	VORNADO REALTY TRUST COM REIT	06/10/11	3,211.11	2,690.10	(521.01)	97.00
17	VORNADO REALTY TRUST COM REIT	08/17/11	1,439.30	1,306.62	(132.68)	47.00
11	VENTAS INC REIT	12/17/10	544.94	606.43	61.49	26.00
86	VENTAS INC REIT	12/28/10	4,509.84	4,741.18	231.34	198.00
96	VENTAS INC REIT	08/17/11	4,738.56	5,292.48	553.92	221.00



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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
21	VENTAS INC REIT	08/24/11	1,071.21	1,157.73	86.52	49.00
112	CAPITACOMMERCIAL-1000 SGD PAR ORDINARY	03/26/10	88.05	91.12	3.07	
2,314	CAPITACOMMERCIAL-1000 SGD PAR ORDINARY	04/05/10	1,828.49	1,882.67	54.18	
2,544	CAPITACOMMERCIAL-1000 SGD PAR ORDINARY	04/16/10	2,153.11	2,069.80	(83.31)	
1,900	CAPITACOMMERCIAL-1000 SGD PAR ORDINARY	11/02/10	2,231.73	1,545.84	(685.89)	
23	PSP SWISS PROPERTY 16.78CHF PAR ORDINARY	08/29/11	2,185.18	1,933.27	(251.91)	
24	PSP SWISS PROPERTY 16.78CHF PAR ORDINARY	09/02/11	2,417.95	2,017.32	(400.63)	
116	WESTFIELD GROUP AUD PAR ORDINARY	08/20/10	1,282.17	928.79	(353.38)	67.00
328	WESTFIELD GROUP AUD PAR ORDINARY	08/24/10	3,626.03	2,626.23	(999.80)	188.00
39	WESTFIELD GROUP AUD PAR ORDINARY	08/27/10	438.31	312.27	(126.04)	23.00
137	WESTFIELD GROUP AUD PAR ORDINARY	08/31/10	1,530.38	1,096.93	(433.45)	79.00

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Investments - Corporate Stock

Account # 4008



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
506	WESTFIELD GROUP AUD PAR ORDINARY	02/25/11	4,917.82	4,051.44	(866.38)	290.00
298	WESTFIELD GROUP AUD PAR ORDINARY	02/28/11	2,938.24	2,386.03	(552.21)	171.00
304	WESTFIELD GROUP AUD PAR ORDINARY	03/17/11	2,679.36	2,434.07	(245.29)	174.00
200	WESTFIELD GROUP AUD PAR ORDINARY	03/21/11	1,888.49	1,601.36	(287.13)	115.00
303	WESTFIELD GROUP AUD PAR ORDINARY	04/08/11	2,950.81	2,426.06	(524.75)	174.00
138	WESTFIELD GROUP AUD PAR ORDINARY	04/21/11	1,368.94	1,104.94	(264.00)	79.00
211	WESTFIELD GROUP AUD PAR ORDINARY	10/25/11	1,684.56	1,689.43	4.87	121.00
128	WESTFIELD GROUP AUD PAR ORDINARY	11/15/11	1,063.14	1,024.87	(38.27)	74.00
173	WESTFIELD GROUP AUD PAR ORDINARY	11/21/11	1,361.58	1,385.18	23.60	99.00
58	GPT GROUP AUD PAR ORDINARY	02/08/11	180.89	182.54	1.65	11.00
747	GPT GROUP AUD PAR ORDINARY	08/02/11	2,427.37	2,351.03	(76.34)	133.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Part II - Line 10b

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Account # 4008

CURRENT PORTFOLIO SUMMARY

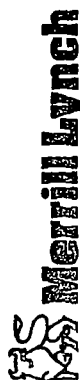
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
615	GPT GROUP AUD PAR ORDINARY	09/22/11	1,902.06	1,935.59	33.53	110.00
696	GPT GROUP AUD PAR ORDINARY	09/27/11	2,182.49	2,190.52	8.03	124.00
752	GPT GROUP AUD PAR ORDINARY	09/28/11	2,357.94	2,366.77	8.83	134.00
869	GPT GROUP AUD PAR ORDINARY	10/04/11	2,546.47	2,735.00	188.53	155.00
602	GPT GROUP AUD PAR ORDINARY	11/21/11	1,834.22	1,894.67	60.45	107.00
327	GPT GROUP AUD PAR ORDINARY	11/30/11	1,051.12	1,029.17	(21.95)	58.00
616	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	07/01/11	2,198.85	2,268.36	69.51	
18	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	07/01/11	61.10	66.28	5.18	
667	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	09/09/11	2,379.65	2,456.16	76.51	
609	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	10/10/11	1,956.11	2,242.58	286.47	
596	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	10/14/11	2,039.01	2,194.71	155.70	

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
725	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	10/21/11	2,456.91	2,669.74	212.83	
574	LINK (THE) REAL ESTATE I HKD PAR ORDINARY	11/03/11	2,011.30	2,113.70	102.40	
154	DEUTSCHE WOHNEN AG-BR EUR PAR ORDINARY	11/02/10	1,893.04	2,058.32	165.28	
149	DEUTSCHE WOHNEN AG-BR EUR PAR ORDINARY	02/08/11	2,128.03	1,991.49	(136.54)	
153	DEUTSCHE WOHNEN AG-BR EUR PAR ORDINARY	04/18/11	2,250.35	2,044.95	(205.40)	
163	DEUTSCHE WOHNEN AG-BR EUR PAR ORDINARY	06/01/11	2,569.10	2,178.61	(390.49)	
228	DEUTSCHE WOHNEN AG-BR EUR PAR ORDINARY	12/09/11	2,965.08	3,047.38	82.30	
2,983	SOHO CHINA LTD .02HKD PAR ORDINARY	09/27/11	1,958.70	1,985.48	26.78	
120	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	02/08/11	2,175.11	1,787.35	(387.76)	
10	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	02/14/11	184.85	148.95	(35.90)	
116	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	02/15/11	2,222.34	1,727.77	(494.57)	



Merrill Lynch

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
7	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	02/15/11	125.61	104.26	(21.35)	
15	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	03/03/11	279.25	223.42	(55.83)	
31	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	04/22/11	449.26	461.73	12.47	
145	NOMURA REAL ESTATE HOLD JPY PAR ORDINARY	12/21/11	2,148.51	2,159.72	11.21	
4,596	CTRY GARDEN HLDGS CO HKD PAR ORDINARY	08/22/11	1,937.67	1,721.66	(216.01)	
150	CTRY GARDEN HLDGS CO HKD PAR ORDINARY	08/22/11	51.66	56.19	4.53	
5,565	CTRY GARDEN HLDGS CO HKD PAR ORDINARY	09/02/11	2,654.33	2,084.65	(569.68)	
6,253	CTRY GARDEN HLDGS CO HKD PAR ORDINARY	10/04/11	1,563.06	2,342.37	779.31	
172	ALSTRIA OFFICE AG, HAMB 1 EUR PAR ORDINARY	04/01/11	2,409.68	2,016.22	(393.46)	
170	ALSTRIA OFFICE AG, HAMB 1 EUR PAR ORDINARY	06/30/11	2,534.52	1,992.77	(541.75)	
2,400	DEXUS PROPERTY GROUP AUD PAR ORDINARY	05/26/11	2,191.25	2,042.16	(149.09)	130.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

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Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
2,343	DEXUS PROPERTY GROUP AUD PAR ORDINARY	06/08/11	2,268.81	1,993.66	(275.15)	127.00
3,177	DEXUS PROPERTY GROUP AUD PAR ORDINARY	07/07/11	3,046.79	2,703.31	(343.48)	172.00
2,356	DEXUS PROPERTY GROUP AUD PAR ORDINARY	08/02/11	2,227.57	2,004.72	(222.85)	127.00
2,369	BGP HOLDINGSUNLISTED AUD PAR ORDINARY	01/23/09	26.76	0.00		
6,781	BGP HOLDINGSUNLISTED AUD PAR ORDINARY	05/12/09	54.51	0.00		
9,194	BGP HOLDINGSUNLISTED AUD PAR ORDINARY	07/01/09	84.82	0.00		
1,439	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	04/28/11	2,295.66	1,947.54	(348.12)	
515	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	06/08/11	875.09	697.00	(178.09)	
1,476	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	06/10/11	2,485.84	1,997.62	(488.22)	
1,051	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	06/30/11	1,742.55	1,422.42	(320.13)	
1,399	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	07/18/11	2,288.95	1,893.41	(395.54)	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
950	GLOBAL LOGISTIC PROPERTI SGD PAR ORDINARY	11/18/11	1,328.90	1,285.73	(43.17)	
1,609	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	08/19/11	4,019.09	4,107.29	88.20	141.00
819	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	08/29/11	2,215.72	2,090.66	(125.06)	72.00
815	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	08/31/11	2,259.94	2,080.45	(179.49)	72.00
1,085	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	09/13/11	2,696.07	2,769.68	73.61	95.00
720	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	10/25/11	1,959.00	1,837.94	(121.06)	63.00
687	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	12/02/11	1,814.41	1,753.70	(60.71)	61.00
935	WESTFIELD RETAIL TR STAP AUD PAR ORDINARY	12/05/11	2,552.50	2,386.77	(165.73)	82.00
172	WEINGARTEN RLTY INVS SBI REIT	06/03/11	4,303.29	3,753.04	(550.25)	190.00
127	WEINGARTEN RLTY INVS SBI REIT	06/10/11	3,015.89	2,771.14	(244.75)	140.00
1,528	MIRVAC GROUP FN AUD PAR ORDINARY	06/11/10	1,782.61	1,848.42	65.81	129.00



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Equities						
1,991	MIRVAC GROUP AUD PAR ORDINARY FN	07/12/11	2,582.10	2,408.51	(173.59)	168.00
2,109	MIRVAC GROUP AUD PAR ORDINARY FN	07/21/11	2,825.58	2,551.26	(274.32)	178.00
1,798	MIRVAC GROUP AUD PAR ORDINARY FN	09/15/11	2,100.84	2,175.04	74.20	152.00
151	HAMMERSON ORD 25P GBP PAR ORDINARY	10/13/09	988.92	844.80	(144.12)	
109	HAMMERSON ORD 25P GBP PAR ORDINARY	10/13/09	756.26	609.82	(146.44)	
36	HAMMERSON ORD 25P GBP PAR ORDINARY	10/13/09	227.06	201.41	(25.65)	
370	HAMMERSON ORD 25P GBP PAR ORDINARY	12/22/09	2,344.92	2,070.04	(274.88)	
246	HAMMERSON ORD 25P GBP PAR ORDINARY	01/20/10	1,618.86	1,376.30	(242.56)	
316	HAMMERSON ORD 25P GBP PAR ORDINARY	03/09/10	1,846.66	1,767.93	(78.73)	
294	HAMMERSON ORD 25P GBP PAR ORDINARY	05/12/10	1,566.37	1,644.84	78.47	
234	HAMMERSON ORD 25P GBP PAR ORDINARY	02/10/11	1,642.00	1,309.16	(332.84)	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
164	HAMMERSON ORD 25P GBP PAR ORDINARY	02/25/11	1,189.55	917.53	(272.02)	
404	HAMMERSON ORD 25P GBP PAR ORDINARY	08/05/11	2,799.73	2,260.26	(539.47)	
45	HAMMERSON ORD 25P GBP PAR ORDINARY	10/10/11	282.11	251.76	(30.35)	
253	FABEGE AB 50.SEK PAR ORDINARY	08/25/10	1,686.93	1,989.21	302.28	
337	FABEGE AB 50.SEK PAR ORDINARY	11/30/10	3,090.96	2,649.66	(441.30)	
146	FABEGE AB 50.SEK PAR ORDINARY	12/08/10	1,496.74	1,147.93	(348.81)	
291	FABEGE AB 50.SEK PAR ORDINARY	05/19/11	3,197.54	2,287.99	(909.55)	
918	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	12/21/10	1,706.50	1,534.16	(172.34)	
1,240	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	01/05/11	2,428.08	2,072.29	(355.79)	
3,075	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	08/18/11	6,772.33	5,138.94	(1,633.39)	
845	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	08/19/11	1,758.96	1,412.16	(346.80)	

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
1,652	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	08/22/11	3,361.76	2,760.82	(600.94)	
527	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	08/31/11	1,101.83	880.72	(221.11)	
703	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	09/01/11	1,523.53	1,174.85	(348.68)	
495	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	12/05/11	940.12	827.24	(112.88)	
1,006	CHINA OVERSEAS LAND & INV .1HKD PAR ORDINARY	12/06/11	1,895.01	1,681.23	(213.78)	
6	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	11/09/09	1,296.13	1,081.88	(214.25)	
13	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	04/28/10	2,311.90	2,344.07	32.17	
13	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	05/12/10	2,109.68	2,344.07	234.39	
16	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	05/13/10	2,675.52	2,885.01	209.49	
10	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	07/20/10	1,729.87	1,803.13	73.26	
10	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	08/06/10	1,979.83	1,803.13	(176.70)	



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
9	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	08/10/10	1,763.98	1,622.82	(141.14)	
7	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	08/16/10	1,288.19	1,262.19	(26.00)	
9	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	02/08/11	1,681.80	1,622.82	(58.98)	
12	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	02/15/11	2,311.84	2,163.76	(148.08)	
8	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	02/25/11	1,535.04	1,442.50	(92.54)	
11	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	02/28/11	2,152.53	1,983.44	(169.09)	
10	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	06/08/11	2,217.76	1,803.13	(414.63)	
10	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	08/05/11	1,970.00	1,803.13	(166.87)	
11	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	09/09/11	2,198.27	1,983.44	(214.83)	
9	UNIBAIL RODAMCO 5.EUR PAR ORDINARY	10/03/11	1,582.56	1,622.82	40.26	
1,400	CHINA RESOURCES LAND LTD .1HKD PAR ORDINARY	12/01/11	2,295.52	2,249.52	(46.00)	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
58	CHINA RESOURCES LAND LTD .1HKD PAR ORDINARY	12/01/11	104.35	93.19	(11.16)	
1,206	CHINA RESOURCES LAND LTD .1HKD PAR ORDINARY	12/06/11	1,953.83	1,937.80	(16.03)	
1,130	CHINA RESOURCES LAND LTD .1HKD PAR ORDINARY	12/20/11	1,817.78	1,815.68	(2.10)	
23,445	SM PRIME HOLDINGS INC 1.PHP PAR ORDINARY EST MKT PRICE AS OF 12/29/11	10/20/10	6,395.80	7,108.52	712.72	
3,816	SM PRIME HOLDINGS INC 1.PHP PAR ORDINARY	11/08/10	1,061.61	1,157.01	95.40	
3,606	SM PRIME HOLDINGS INC 1.PHP PAR ORDINARY	11/14/10	1,023.77	1,093.34	69.57	
1,824	SM PRIME HOLDINGS INC 1.PHP PAR ORDINARY	11/19/10	518.02	553.04	35.02	
50	EUROCOMMERCIAL 5EUR PAR ORDINARY	09/09/11	2,228.16	1,592.18	(635.98)	
51	EUROCOMMERCIAL .5EUR PAR ORDINARY	09/13/11	2,191.82	1,624.02	(567.80)	
36	EUROCOMMERCIAL .5EUR PAR ORDINARY	12/09/11	1,156.71	1,146.37	(10.34)	
1,333	CAPITAMALL TRUST MGT LTD 1.SGD PAR ORDINARY	04/29/11	2,063.83	1,747.56	(316.27)	



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Equities						
1,724	CAPITAMALL TRUST MGT LTD 1.SGD PAR ORDINARY	05/09/11	2,665.73	2,260.16	(405.57)	
1,617	CAPITAMALL TRUST MGT LTD 1.SGD PAR ORDINARY	05/27/11	2,517.80	2,119.89	(397.91)	
1,578	CAPITAMALL TRUST MGT LTD 1.SGD PAR ORDINARY	07/18/11	2,502.03	2,068.78	(433.27)	
90	LAND SEC GRP ORD GBP GBP PAR ORDINARY	04/01/11	1,071.00	888.87	(182.13)	
182	LAND SEC GRP ORD GBP GBP PAR ORDINARY	05/27/11	2,431.59	1,797.49	(634.10)	
174	LAND SEC GRP ORD GBP GBP PAR ORDINARY	06/01/11	2,404.05	1,718.48	(685.57)	
178	LAND SEC GRP ORD GBP GBP PAR ORDINARY	06/30/11	2,411.18	1,757.98	(653.20)	
1,204	ASCENDAS REAL ESTATE INV SGD PAR ORDINARY	08/29/11	2,081.99	1,699.21	(382.78)	
1,359	ASCENDAS REAL ESTATE INV SGD PAR ORDINARY	09/12/11	2,277.92	1,917.96	(359.96)	
124	WHARF HOLDINGS LTD (HK) 1.HKD PAR ORDINARY	07/28/10	689.42	560.39	(129.03)	
317	WHARF HOLDINGS LTD (HK) 1.HKD PAR ORDINARY	09/15/10	1,940.22	1,432.82	(507.60)	

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
219	WHARF HOLDINGS LTD (HK) 1.HKD PAR ORDINARY	10/29/10	1,456.58	989.73	(466.85)	
802	WHARF HOLDINGS LTD (HK) 1.HKD PAR ORDINARY	08/18/11	5,159.61	3,624.48	(1,535.13)	
100	CASTELLUM 2.SEK PAR ORDINARY	09/30/10	1,328.10	1,244.29	(83.81)	
212	CASTELLUM 2 SEK PAR ORDINARY	02/08/11	2,904.25	2,637.89	(266.36)	
433	BRITISH LAND CO 25P FN GBP PAR ORDINARY	08/24/09	3,414.88	3,112.27	(302.61)	
305	BRITISH LAND CO 25P FN GBP PAR ORDINARY	02/17/10	2,192.34	2,192.25	(0.09)	
175	BRITISH LAND CO 25P FN GBP PAR ORDINARY	05/12/10	1,148.78	1,257.85	109.07	
198	BRITISH LAND CO 25P FN GBP PAR ORDINARY	07/28/10	1,475.23	1,423.16	(52.07)	
283	BRITISH LAND CO 25P FN GBP PAR ORDINARY	01/19/11	2,438.78	2,034.12	(404.66)	
224	BRITISH LAND CO 25P FN GBP PAR ORDINARY	02/14/11	1,955.18	1,610.04	(345.14)	
130	BRITISH LAND CO 25P FN GBP PAR ORDINARY	08/26/11	1,117.76	934.40	(183.36)	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
425	BRITISH LAND CO 25P FN GBP PAR ORDINARY	10/03/11	3,094.39	3,054.77	(39.62)	
688	HANG LUNG PROPERTIES LTD 1.HKD PAR ORDINARY	12/05/11	2,151.12	1,957.70	(193.42)	
11	HANG LUNG PROPERTIES LTD 1.HKD PAR ORDINARY	12/11/11	35.38	31.30	(4.08)	
512	HANG LUNG PROPERTIES LTD 1.HKD PAR ORDINARY	12/21/11	1,487.18	1,456.90	(30.28)	
115	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	08/06/09	1,681.62	1,441.46	(240.16)	
45	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	08/06/09	615.26	564.05	(51.21)	
425	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	10/02/09	6,140.74	5,327.12	(813.62)	
141	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	10/19/09	2,173.82	1,767.35	(406.47)	
201	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	12/14/09	3,075.44	2,519.41	(556.03)	
171	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	02/02/10	2,297.49	2,143.38	(154.11)	
127	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	02/10/10	1,648.49	1,591.87	(56.62)	

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
180	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	02/19/10	2,348.08	2,256.19	(91.89)	
90	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	07/27/10	1,335.90	1,128.10	(207.80)	
112	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	09/15/10	1,713.03	1,403.85	(309.18)	
20	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	11/15/10	367.77	250.69	(117.08)	
163	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	12/01/10	2,685.04	2,043.11	(641.93)	
76	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	12/21/10	9,925.60	952.61	(8,972.99)	
76	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	12/22/10	1,279.38	952.61	(326.77)	
179	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	05/11/11	2,816.80	2,243.66	(573.14)	
185	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	05/17/11	2,858.64	2,318.86	(539.78)	
452	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	08/18/11	6,188.36	5,665.55	(522.81)	
64	SUN HUNG KAI PROPERTIES .5HKD PAR ORDINARY	10/04/11	752.11	802.20	50.09	



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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
451	HONG KONG LAND HLDGS .1USD PAR ORDINARY	08/24/09	1,736.49	2,047.54	311.05	
219	HONG KONG LAND HLDGS .1USD PAR ORDINARY	12/01/09	1,073.19	994.26	(78.93)	
362	HONG KONG LAND HLDGS .1USD PAR ORDINARY	12/03/09	1,753.39	1,643.48	(109.91)	
341	HONG KONG LAND HLDGS .1USD PAR ORDINARY	12/14/09	1,673.39	1,548.14	(125.25)	
591	HONG KONG LAND HLDGS .1USD PAR ORDINARY	02/17/10	2,789.78	2,683.14	(106.64)	
394	HONG KONG LAND HLDGS .1USD PAR ORDINARY	05/25/10	1,855.27	1,788.76	(66.51)	
399	HONG KONG LAND HLDGS .1USD PAR ORDINARY	08/10/10	2,174.93	1,811.46	(363.47)	
366	HONG KONG LAND HLDGS .1USD PAR ORDINARY	04/21/11	2,668.14	1,661.64	(1,006.50)	
365	HONG KONG LAND HLDGS .1USD PAR ORDINARY	05/03/11	2,719.25	1,857.10	(1,062.15)	
306	HONG KONG LAND HLDGS .1USD PAR ORDINARY	08/01/11	2,064.49	1,389.24	(675.25)	
410	HENDERSON LAND DEVELOPMT 2.HKD PAR ORDINARY	08/22/11	2,186.22	2,037.70	(148.52)	53.00



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Equities						
383	HENDERSON LAND DEVELOPMT 2.HKD PAR ORDINARY	08/25/11	2,172.94	1,903.51	(269.43)	50.00
1,998	CWEALTH PROPERTY OFFICE AUD PAR ORDINARY	08/08/11	1,834.82	1,956.04	121.22	116.00
3,172	CWEALTH PROPERTY OFFICE AUD PAR ORDINARY	09/15/11	3,102.06	3,105.39	3.33	184.00
1,377	CWEALTH PROPERTY OFFICE AUD PAR ORDINARY	10/20/11	1,354.09	1,348.08	(6.01)	80.00
36	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	02/03/11	702.53	538.08	(164.45)	
72	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	02/03/11	1,424.57	1,076.16	(348.41)	
121	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	02/08/11	2,433.17	1,808.54	(624.63)	
49	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	03/03/11	1,001.36	732.38	(268.98)	
80	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	03/14/11	1,505.92	1,195.73	(310.19)	
61	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	03/17/11	1,162.83	911.74	(251.09)	
95	MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	03/18/11	1,761.82	1,419.93	(341.89)	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
157	157 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	03/22/11	3,024.10	2,346.62	(677.48)	
160	160 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	04/04/11	2,719.89	2,391.46	(328.43)	
128	128 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	04/08/11	2,051.65	1,913.16	(138.49)	
119	119 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	10/21/11	2,070.54	1,778.65	(291.89)	
131	131 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	10/25/11	2,307.49	1,958.00	(349.49)	
60	60 MITSUBISHI ESTATE 8802 JPY PAR ORDINARY	10/25/11	1,054.15	896.80	(157.35)	
64	64 MITSUI FUDOSAN 8801 JPY PAR ORDINARY	06/30/10	906.14	933.29	27.15	
148	148 MITSUI FUDOSAN 8801 JPY PAR ORDINARY	11/01/10	2,726.35	2,158.24	(568.11)	
88	88 MITSUI FUDOSAN 8801 JPY PAR ORDINARY	11/18/10	1,636.06	1,283.28	(352.78)	
199	199 MITSUI FUDOSAN 8801 JPY PAR ORDINARY	11/22/10	3,727.72	2,901.96	(825.76)	
109	109 MITSUI FUDOSAN 8801 JPY PAR ORDINARY	12/30/10	2,194.99	1,589.51	(605.48)	

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008



Merrill Lynch

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
68	8801 MITSUI FUDOSAN JPY PAR ORDINARY	01/07/11	1,411.23	991.62	(419.61)	
140	8801 MITSUI FUDOSAN JPY PAR ORDINARY	02/15/11	2,920.26	2,041.58	(878.68)	
104	8801 MITSUI FUDOSAN JPY PAR ORDINARY	03/03/11	2,156.25	1,516.60	(639.65)	
195	8801 MITSUI FUDOSAN JPY PAR ORDINARY	03/25/11	3,513.62	2,843.63	(669.99)	
123	8801 MITSUI FUDOSAN JPY PAR ORDINARY	03/28/11	2,103.15	1,793.67	(309.48)	
156	8801 MITSUI FUDOSAN JPY PAR ORDINARY	04/22/11	2,579.48	2,274.90	(304.58)	
202	8801 MITSUI FUDOSAN JPY PAR ORDINARY	11/04/11	3,396.06	2,945.71	(450.35)	
787	1.HKD SINO LAND COMPANY 1.HKD PAR ORDINARY	08/18/11	1,042.05	1,120.69	78.64	
779	1.HKD SINO LAND COMPANY 1.HKD PAR ORDINARY	08/18/11	1,111.15	1,109.30	(1.85)	
1,788	1.HKD SINO LAND COMPANY 1.HKD PAR ORDINARY	08/24/11	2,315.45	2,546.11	230.66	
1,264	1.HKD SINO LAND COMPANY 1.HKD PAR ORDINARY	09/09/11	1,828.26	1,799.94	(28.32)	



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEWAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Equities						
1,718	SINO LAND COMPANY 1.HKD PAR ORDINARY	09/19/11	2,376.60	2,446.43	69.83	
1,722	SINO LAND COMPANY 1.HKD PAR ORDINARY	10/04/11	2,015.44	2,452.13	436.69	
47	STOCKLAND AUD PAR ORDINARY	05/31/10	128.57	153.70	25.13	
470	STOCKLAND AUD PAR ORDINARY	12/15/10	1,746.91	1,537.04	(209.87)	
410	STOCKLAND AUD PAR ORDINARY	01/04/11	1,505.78	1,340.82	(164.96)	
499	STOCKLAND AUD PAR ORDINARY	01/12/11	1,823.59	1,631.88	(191.71)	
485	STOCKLAND AUD PAR ORDINARY	08/26/11	1,505.59	1,586.10	80.51	
379	STOCKLAND AUD PAR ORDINARY	08/31/11	1,229.50	1,239.44	9.94	
494	STOCKLAND AUD PAR ORDINARY	09/05/11	1,572.87	1,615.53	42.66	
631	STOCKLAND AUD PAR ORDINARY	10/04/11	1,705.91	2,063.56	357.65	



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10b

Investments - Corporate Stock

Account # 4008

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
614	STOCKLAND AUD PAR ORDINARY	11/09/11	2,066.80	2,007.96	(58.84)	
	Total Equities		883,797.46	855,419.56	(28,253.84)	19,849.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II -Line 10b

Investments - Corporate Stock

Account # 4013

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Annual Income
Mutual Funds/Closed End Funds/UIT						
57,634	FIXED INCOME SHARES SERIES C F CL INSTL	09/16/09	770,740.95	718,695.98	(52,044.97)	72,043.00
71,985	FIXED INCOME SHARES SERIES M F CL INSTL	09/16/09	705,748.96	748,644.00	42,895.04	35,269.00
Total Mutual Funds/Closed End Funds/UIT			1,476,489.91	1,467,339.98	(9,149.93)	107,312.00

FORM 990PF, PART II - CORPORATE BONDS

ATTACHMENT 9

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
MERRILL #4002 - SEE ATT DETAIL	3,046,415.	3,224,622.
MERRILL #4005 - SEE ATT DETAIL	120,412.	120,274.
MERRILL #4006 - SEE ATT DETAIL	572,325.	618,335.
MERRILL #4011 - SEE ATT DETAIL	3,139,439.	3,244,949.
TOTALS	<u>6,878,591.</u>	<u>7,208,180.</u>



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
26	AMERIPRISE FINANCIAL INC 7.75% SENIOR NOTES DUE 06/15/2039	07/17/09	588.90	737.10	148.20		51.00
1	AMERIPRISE FINANCIAL INC	07/20/09	22.65	28.35	5.70		2.00
221	AMERIPRISE FINANCIAL INC	07/22/09	5,005.65	6,265.35	1,259.70		429.00
51	AMERIPRISE FINANCIAL INC	07/24/09	1,155.12	1,445.85	290.73		99.00
623	AMERIPRISE FINANCIAL INC	07/24/09	14,092.26	17,662.05	3,569.79		1,207.00
58	AMERIPRISE FINANCIAL INC	07/24/09	1,319.58	1,644.30	324.72		113.00
132	AMERIPRISE FINANCIAL INC	10/29/09	3,290.64	3,742.20	451.56		256.00
80	AMERIPRISE FINANCIAL INC	10/30/09	1,996.06	2,268.00	271.94		155.00
474	AEGON NV 6.375% PERPETUAL CAP SEC PFD STK	02/04/08	11,333.21	9,228.78	(2,104.43)		756.00
908	AEGON NV	07/18/08	15,472.32	17,678.76	2,206.44		1,447.00
198	AEGON NV	05/07/10	3,309.13	3,855.06	545.93		316.00



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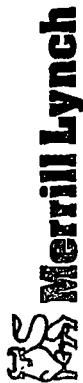
THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10C
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
448	AEGON NV	10/14/10	10 416.00	8,722.56	(1,693.44)		714.00
1	AEGON NV	03/17/11	22.58	19.47	(3.11)		2.00
64	AEGON NV	03/18/11	1,455.28	1,246.08	(209.20)		102.00
30	AEGON NV	03/21/11	684.27	584.10	(100.17)		48.00
19	AEGON NV	03/22/11	430.62	369.93	(60.69)		31.00
39	AEGON NV	03/23/11	885.71	759.33	(126.38)		63.00
35	AEGON NV	03/24/11	794.72	681.45	(113.27)		56.00
32	AEGON NV	04/27/11	739.88	623.04	(116.84)		51.00
36	AEGON NV	04/28/11	836.64	700.92	(135.72)		58.00
21	AEGON NV	04/29/11	488.60	408.87	(79.73)		34.00
16	AEGON NV	05/02/11	373.17	311.52	(61.65)		26.00
45	AEGON NV	05/03/11	1,057.34	876.15	(181.19)		72.00
55	AEGON NV	05/04/11	1,297.08	1,070.85	(226.23)		88.00
7	AEGON NV	05/05/11	164.99	136.29	(28.70)		12.00
42	AEGON NV	06/02/11	1,003.21	817.74	(185.47)		67.00
40	AEGON NV	06/03/11	955.62	778.80	(176.82)		64.00
27	AEGON NV	06/06/11	645.69	525.69	(120.00)		44.00



THE FRÉDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
51	AEGON NV	06/08/11	1,209.00	992.97	(216.03)		82.00
174	AEGON NV	06/21/11	3,987.40	3,387.78	(599.62)		278.00
169	AEGON NV	06/22/11	3,913.41	3,290.43	(622.98)		270.00
178	AEGON NV	06/23/11	4,121.16	3,465.66	(655.50)		284.00
48	AEGON NV	06/24/11	1,109.05	934.56	(174.49)		77.00
303	AEGON NV PERP CAPITAL SECURITIES 6.875% PERP	02/04/08	7,505.32	6,338.76	(1,166.56)		521.00
109	AEGON NV	08/27/10	2,521.91	2,280.28	(241.63)		188.00
74	AEGON NV	08/30/10	1,683.09	1,548.08	(135.01)		128.00
19	AEGON NV	08/31/10	431.67	397.48	(34.19)		33.00
576	AEGON NV PFD STOCK 7.25% PERP CAP SECS	09/14/07	14,400.01	12,729.60	(1,670.41)		1,044.00
481	ALLIANZ SE 8.375% UNDATED SUBORDINA CALLABLE BONDS	06/17/08	12,014.80	12,280.41	265.61		1,007.00
819	ALLIANZ SE	10/31/08	15,432.50	20,909.89	5,477.39		1,715.00
99	ALLIANZ SE	11/03/08	1,923.53	2,527.57	604.04		208.00
632	ALLIANZ SE	12/24/08	11,543.99	16,135.59	4,591.60		1,323.00

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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
494	ALLIANZ SE	08/12/09	12,294.13	12,612.31	318.18		1,034.00
621	ALLIANZ SE	10/07/09	14,872.95	15,854.75	981.80		1,300.00
299	AEGON NV PFD NON CUM PFD STK 06.500% PERPETUAL	02/04/08	7,170.47	5,920.20	(1,250.27)		486.00
54	AEGON NV PFD	08/12/10	1,131.52	1,069.20	(62.32)		88.00
189	AEGON NV PFD	08/13/10	4,028.31	3,742.20	(286.11)		308.00
1,086	AEGON NV 3M LIBOR +87.5, 4% FLOOR NON-CUM FLOAT RATE PFD	02/05/08	21,458.28	17,321.70	(4,136.58)		1,098.00
21	ARCH CAPITAL GROUP NON-CUM SER A PFD STOCK	12/30/08	391.23	534.87	143.64		42.00
288	ARCH CAPITAL GROUP	12/31/08	5,624.96	7,335.36	1,710.40		576.00
149	ARCH CAPITAL GROUP	01/02/09	3,030.02	3,795.03	765.01		298.00
162	ARCH CAPITAL GROUP	03/12/09	2,793.19	4,126.14	1,332.95		324.00
115	ARCH CAPITAL GROUP	03/13/09	2,050.59	2,929.05	878.46		230.00
52	ARCH CAPITAL GROUP	03/16/09	990.13	1,324.44	334.31		104.00
1,022	BARCLAYS BANK PLC 6.625% AMER DEP SHRS SER MAR 01 2049	02/04/08	25,194.46	18,743.48	(6,450.98)		1,693.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
135	BARCLAYS BANK PLC	08/19/11	2,758.58	2,475.90	(282.68)		224.00
79	BARCLAYS BANK PLC	08/22/11	1,607.59	1,448.86	(158.73)		131.00
1,312	BARCLAYS BANK PLC NEW MONEY SER 3 07.100% PERPETUAL	02/04/08	33,083.66	25,938.24	(7,145.42)		2,329.00
125	BARCLAYS BANK PLC	09/22/11	2,567.30	2,471.25	(96.05)		222.00
30	BARCLAYS BANK PLC	09/23/11	623.29	593.10	(30.19)		54.00
155	BARCLAYS BANK PLC AMERN DEP SHS SER 4 7.75% PERP	10/31/08	2,534.09	3,267.40	733.31		301.00
181	BARCLAYS BANK PLC	11/03/08	3,081.04	3,815.48	754.44		351.00
81	BARCLAYS BANK PLC	11/12/08	1,376.88	1,707.48	330.60		157.00
328	BARCLAYS BANK PLC	08/12/09	7,218.49	6,914.24	(304.25)		636.00
295	BARCLAYS BANK PLC	08/17/09	6,561.77	6,218.60	(343.17)		572.00
554	BARCLAYS BANK PLC AMERICAN DEP SHRS SRS 5 8.125% NON CUM PERP	10/24/08	9,004.17	12,343.12	3,338.95		1,126.00
344	BARCLAYS BANK PLC	12/02/08	4,652.02	7,664.32	3,012.30		699.00
248	BARCLAYS BANK PLC	12/03/08	3,228.51	5,525.44	2,296.93		504.00
1,006	BARCLAYS BANK PLC	01/20/11	25,522.22	22,413.68	(3,108.54)		2,044.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
1,235	COMCAST CORP UNSECURED NOTES SER B 7.00% SEP 15, 2055	09/14/06	30,875.00	31,603.65	728.65		2,162.00
327	COMCAST CORP	06/16/10	8,158.65	8,367.93	209.28		573.00
52	CITIGROUP CAPITAL XVI ENHANCED TRUST PFD SEC 06.450% DEC 31 2066	09/19/08	637.25	1,116.96	479.71		84.00
404	CITIGROUP CAPITAL XVI	09/22/08	6,204.87	8,677.92	2,473.05		652.00
1,293	COMCAST CORPORATION NOTES 6.625% MAY 15, 2056	05/03/07	32,325.01	33,734.37	1,409.36		2,142.00
219	COMCAST CORPORATION	03/04/10	5,376.45	5,713.71	337.26		363.00
268	CREDIT SUISSE TIER 1 CAPITAL NOTES 7.90% PERP NON CUM	06/12/08	6,638.37	6,847.40	209.03		530.00
490	CREDIT SUISSE	12/24/08	9,205.73	12,519.50	3,313.77		968.00
375	CREDIT SUISSE	08/12/09	9,316.13	9,581.25	265.12		741.00
191	CREDIT SUISSE	08/13/09	4,755.75	4,880.05	124.30		378.00
628	CREDIT SUISSE	08/27/09	15,524.03	16,045.40	521.37		1,241.00
610	CREDIT SUISSE	09/23/09	15,280.50	15,585.50	305.00		1,205.00
808	CREDIT SUISSE	06/10/11	21,454.66	20,644.40	(810.26)		1,596.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
235	COMMONWEALTH REIT CUM PFD STK SER C	02/07/08	5,337.51	5,738.94	401.43		419.00
1,074	COMMONWEALTH REIT	02/08/08	24,701.57	26,228.15	1,526.58		1,913.00
356	COMMONWEALTH REIT PFD STK 07.500%	12/17/09	6,710.60	7,522.28	811.68		534.00
246	COMMONWEALTH REIT	12/24/09	4,629.72	5,197.98	568.26		369.00
121	CITIGROUP CAPITAL XIII 7.875% FIX/FLT RATE TRST PFD DUE OCT 30 2040	10/04/10	3,148.42	3,153.26	4.84		239.00
268	CITIGROUP CAPITAL XIII	10/04/10	7,002.84	6,984.08	(18.76)		528.00
272	CITIGROUP CAPITAL XIII	10/05/10	7,080.16	7,088.32	8.16		536.00
273	CITIGROUP CAPITAL XIII	10/05/10	7,106.19	7,114.38	8.19		538.00
264	CITIGROUP CAPITAL XIII	10/08/10	6,907.82	6,879.84	(27.98)		520.00
278	COMMONWEALTH REIT PFD SH SER E CUM REDEEMABLE 7.25% PERPETUAL	06/01/11	6,852.70	6,797.13	(55.57)		504.00
207	DUKE REALTY CORPORATION PFD STOCK SER M 6.950%	03/24/10	4,636.80	5,195.70	558.90		360.00
199	DUKE REALTY CORPORATION	01/06/11	4,779.98	4,994.90	214.92		346.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
2,702	DB CONT CAP TRST II NEW MONEY 06 550% PERPETUAL	07/02/07	67,550.73	50,392.30	(17,158.43)		4,424.00
60	DB CONT CAP TRST II	09/06/11	1,275.32	1,119.00	(156.32)		99.00
121	DB CONT CAP TRST II	09/07/11	2,642.86	2,256.65	(386.21)		199.00
99	DB CONT CAP TRST II	09/08/11	2,150.14	1,846.35	(303.79)		163.00
54	DB CONT CAP TRST II	09/09/11	1,147.82	1,007.10	(140.72)		89.00
113	DTE ENERGY CO. (DTE) SERIES I CUM JR SUB DEBS 6.50% DUE DEC 1, 2061	12/12/11	2,898.45	3,035.18	136.73		
83	DTE ENERGY CO. (DTE)	12/13/11	2,129.04	2,229.38	100.34		558.00
277	DEUTSCHE BK CAP TRUST V TRUST PREFERRED SHARES 8.05% PERPETUAL	09/02/09	6,288.60	6,318.37	29.77		
454	DEUTSCHE BK CAP TRUST V	10/14/10	12,375.81	10,355.74	(2,020.07)		914.00
339	DOMINION RESOURCES SERIES A JR SUB NOTE 8.375% JUNE 15 2079	06/25/09	8,580.09	9,956.43	1,376.34		710.00
334	DOMINION RESOURCES	06/30/09	8,460.22	9,809.58	1,349.36		700.00
746	DOMINION RESOURCES	07/01/09	18,926.02	21,910.02	2,984.00		1,562.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

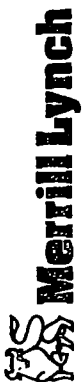
Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
200	DIGITAL REALTY TRUST INC 7.00% PERPETUAL PFD STK CUM REDEEMABLE SERIES E	09/15/11	4,995.76	5,120.00	124.24		350.00
5	DIGITAL REALTY TRUST INC	09/15/11	124.64	128.00	3.36		9.00
14	DIGITAL REALTY TRUST INC	10/03/11	348.00	358.40	10.40		25.00
56	DIGITAL REALTY TRUST INC	10/04/11	1,390.88	1,433.60	42.72		98.00
16	DIGITAL REALTY TRUST INC	10/05/11	398.86	409.60	10.74		28.00
31	DIGITAL REALTY TRUST INC	10/06/11	773.53	793.60	20.07		55.00
11	DIGITAL REALTY TRUST INC	10/07/11	274.32	281.60	7.28		20.00
229	ENERGY TEXAS INC SERIES PFD STOCK	06/05/09	5,789.38	6,668.48	879.10		451.00
349	ENERGY TEXAS INC	07/14/09	8,871.58	10,162.88	1,291.30		687.00
182	ENERGY ARKANSAS SER PFD STK	10/08/10	4,550.00	4,970.42	420.42		262.00
211	ENERGY ARKANSAS	10/21/10	5,243.35	5,762.41	519.06		304.00
202	ENERGY LA LLC SERIES PFD STK	11/24/10	4,965.34	5,500.46	535.12		297.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
203	ENTERGY MISSISSIPPI INC 6.00% PFD STK	04/14/11	4,991.77	5,584.00	692.23		305.00
209	ENTERGY MISSISSIPPI INC	04/19/11	5,141.40	5,852.00	710.60		314.00
164	ENTERGY LOUISIANA LLC NEW MONEY 06.000% MAR 15 2040	03/19/10	4,093.23	4,480.48	387.25		246.00
202	ENTERGY LOUISIANA LLC	03/24/10	5,017.28	5,518.64	501.38		303.00
981	GENERAL ELECTRIC CAP COR SENIOR NOTES SER A 06.05% FEB 06 2047	02/05/08	25,017.37	25,162.65	145.28		1,484.00
1,094	GENERAL ELECTRIC CAPITAL PUBLIC INCOME NOTES 6.00% APRIL 24, 2047	04/17/07	27,350.01	28,301.78	951.77		1,641.00
768	GOLDMAN SACHS GROUP INC \$25 PAR SENIOR NOTES 6.125% NOV 01 2060	11/05/10	19,031.04	19,023.36	(7.68)		1,176.00
227	GOLDMAN SACHS GROUP INC	11/08/10	5,560.37	5,622.79	62.42		348.00
294	GOLDMAN SACHS GROUP INC	11/09/10	7,170.13	7,282.38	112.25		451.00
224	GOLDMAN SACHS GROUP INC	11/15/10	5,441.81	5,548.48	106.67		343.00
305	GOLDMAN SACHS GROUP INC	11/17/10	7,324.21	7,554.85	230.64		467.00
116	GOLDMAN SACHS GROUP INC	12/22/10	2,698.24	2,873.32	175.08		178.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10C
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
113	GOLDMAN SACHS GROUP INC	12/23/10	2,642.29	2,799.01	156.72		173.00
128	GOLDMAN SACHS GROUP INC	03/30/11	3,111.50	3,170.56	59.06		196.00
67	GOLDMAN SACHS GROUP INC	04/06/11	1,645.15	1,659.59	14.44		103.00
126	GOLDMAN SACHS GROUP INC	04/07/11	3,101.72	3,121.02	19.30		193.00
219	GOLDMAN SACHS GROUP INC	05/10/11	5,412.56	5,424.63	12.07		336.00
186	GOLDMAN SACHS GP \$25 PAR SENIOR NOTES 6.50% DUE 11/1/2061	11/01/11	4,592.25	4,659.30	67.05		
307	GOLDMAN SACHS GP	11/02/11	7,597.70	7,690.35	92.65		
152	GOLDMAN SACHS GP	11/03/11	3,761.76	3,807.60	45.84		
27	GOLDMAN SACHS GP	11/04/11	668.22	676.35	8.13		
20	GOLDMAN SACHS GP	11/07/11	495.00	501.00	6.00		
408	GOLDMAN SACHS GP	11/10/11	10,036.80	10,220.40	183.60		
271	GOLDMAN SACHS GP	11/14/11	6,672.02	6,788.55	116.53		
281	GOLDMAN SACHS GP	12/07/11	6,916.51	7,039.05	122.54		
265	GOLDMAN SACHS GP	12/13/11	6,532.25	6,638.25	106.00		
64	GOLDMAN SACHS GP	12/16/11	1,584.74	1,603.20	18.46		
149	GOLDMAN SACHS GP	12/19/11	3,699.73	3,732.45	32.72		

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

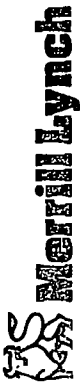
Investments - Corporate Bonds

Account # 4002



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
65	GOLDMAN SACHS GP	12/20/11	1,619.16	1,628.25	9.09		
706	GOLDMAN SACHS GROUP INC 3M LIBOR +75.375% FLR NON-CUM FLOAT RATE PFD	02/05/08	16,119.19	11,769.02	(4,350.17)		677.00
109	GOLDMAN SACHS GROUP INC NEW MONEY SER D FLT% PERPETUAL	10/01/09	2,053.53	1,872.62	(180.91)		112.00
109	GOLDMAN SACHS GROUP INC	10/02/09	2,050.19	1,872.62	(177.57)		112.00
197	GENERAL ELEC CAP CORP SENIOR DEBT 06.450% JUN 15 2046	02/04/08	5,157.39	5,098.36	(59.03)		318.00
317	HSBC HLDGS PLC SER A 6.20% PFD STK	02/15/06	8,106.96	7,576.30	(530.66)		492.00
246	HSBC HLDGS PLC	11/21/08	3,907.05	5,879.40	1,972.35		382.00
255	HSBC HLDGS PLC	02/26/09	3,100.98	6,094.50	2,993.52		396.00
105	HSBC HLDGS PLC	03/02/09	1,372.72	2,509.50	1,136.78		163.00
89	HSBC HLDGS PLC	03/02/09	1,091.86	2,127.10	1,035.24		138.00
63	HSBC HLDGS PLC	06/21/11	1,528.76	1,505.70	(23.06)		98.00
67	HSBC HLDGS PLC	06/22/11	1,626.97	1,601.30	(25.67)		104.00
34	HSBC HLDGS PLC	06/23/11	825.05	812.60	(12.45)		53.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
51	HSBC HLDGS PLC	07/05/11	1,245.31	1,218.90	(26.41)		80.00
124	HSBC HLDGS PLC	07/06/11	3,014.50	2,963.60	(50.90)		193.00
19	HSBC HLDGS PLC	07/07/11	461.85	454.10	(7.75)		30.00
250	HSBC HOLDINGS PLC SUB CAP SECS 8.125% PERP	09/19/08	5,856.25	6,437.50	581.25		508.00
545	HSBC HOLDINGS PLC	01/13/09	13,296.80	14,033.75	736.95		1,107.00
150	HSBC HLDGS PLC SERIES 08.00% PFD STK	06/23/10	3,745.50	3,909.00	163.50		300.00
638	HSBC HLDGS PLC	06/24/10	15,939.98	16,626.28	686.30		1,276.00
185	HSBC HLDGS PLC	07/06/10	4,647.09	4,821.10	174.01		370.00
234	HSBC HLDGS PLC	07/29/10	6,089.73	6,098.04	8.31		468.00
252	HSBC HLDGS PLC	08/12/10	6,606.43	6,567.12	(39.31)		504.00
244	HSBC HLDGS PLC	09/14/10	6,550.66	6,358.64	(292.02)		488.00
288	HSBC HLDGS PLC	09/28/10	7,705.70	7,505.28	(200.42)		576.00
97	HSBC HLDGS PLC	01/24/11	2,670.89	2,527.82	(143.07)		194.00
12	HSBC HLDGS PLC	01/25/11	330.00	312.72	(17.28)		24.00
99	HSBC HLDGS PLC	02/09/11	2,731.22	2,579.94	(151.28)		198.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
84	HSBC HLDGS PLC	02/10/11	2,315.99	2,189.04	(126.95)		168.00
72	HSBC HLDGS PLC	02/22/11	1,971.24	1,876.32	(94.92)		144.00
125	HSBC HLDGS PLC	02/23/11	3,424.74	3,257.50	(167.24)		250.00
75	HSBC HLDGS PLC	03/01/11	2,022.19	1,954.50	(67.69)		150.00
117	HSBC HLDGS PLC	03/02/11	3,168.00	3,049.02	(118.98)		234.00
63	HSBC HLDGS PLC	03/09/11	1,726.24	1,641.78	(84.46)		126.00
91	HSBC HLDGS PLC	03/10/11	2,488.91	2,371.46	(117.45)		182.00
23	HSBC HLDGS PLC	03/11/11	626.00	599.38	(26.62)		46.00
193	HSBC HLDGS PLC	05/24/11	5,386.09	5,029.58	(356.51)		386.00
49	HSBC HLDGS PLC	06/07/11	1,327.66	1,276.94	(50.72)		98.00
119	HSBC HLDGS PLC	06/08/11	3,227.84	3,101.14	(126.70)		238.00
47	HSBC HLDGS PLC	07/01/11	1,278.40	1,224.82	(53.58)		94.00
113	HSBC HLDGS PLC	07/05/11	3,087.36	2,944.78	(142.58)		226.00
136	HSBC HLDGS PLC	07/13/11	3,731.45	3,544.16	(187.29)		272.00
91	HSBC HLDGS PLC	07/14/11	2,517.82	2,371.46	(146.36)		182.00
163	HSBC HLDGS PLC	08/03/11	4,457.35	4,247.78	(209.57)		326.00
17	HSBC HLDGS PLC	08/04/11	465.56	443.02	(22.54)		34.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
158	HSBC HLDGS PLC	08/18/11	4,183.35	4,117.48	(65.87)		316.00
152	HSBC HLDGS PLC	08/24/11	3,953.72	3,961.12	7.40		304.00
42	HSBC HLDGS PLC	08/25/11	1,101.13	1,094.52	(6.61)		84.00
165	HSBC HLDGS PLC	09/01/11	4,386.00	4,299.90	(86.10)		330.00
40	HSBC HLDGS PLC	09/02/11	1,063.26	1,042.40	(20.86)		80.00
571	ING GROEP NV ING PERPETUAL DEBT SEC 6.125%	02/04/08	13,272.86	9,313.01	(3,959.85)		875.00
25	ING GROEP NV	02/14/11	533.19	407.75	(125.44)		39.00
431	ING GROEP NV	02/18/11	9,351.88	7,029.61	(2,322.27)		660.00
132	ING GROEP NV	05/06/11	2,924.18	2,152.92	(771.26)		203.00
187	ING GROEP NV	05/09/11	4,164.34	3,049.97	(1,114.37)		287.00
91	ING GROEP NV	12/06/11	1,517.29	1,484.21	(33.08)		140.00
62	ING GROEP NV	12/09/11	1,018.50	1,011.22	(7.28)		95.00
70	ING GROEP NV	12/12/11	1,139.10	1,141.70	2.60		108.00
53	ING GROEP NV	12/13/11	869.75	864.43	(5.32)		82.00
15	KIMCO REALTY CORP CUM PFD STK SER G REITS 07.750% PERPETUAL	04/21/08	362.25	386.25	24.00		30.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
388	KIMCO REALTY CORP	10/24/08	6,949.51	9,991.00	3,041.49		752.00
554	KIMCO REALTY CORP	12/30/08	9,615.06	14,265.50	4,650.44		1,074.00
449	KIMCO REALTY CORP	10/30/09	10,657.42	11,561.75	904.33		870.00
184	KIMCO REALTY CORP	11/02/09	4,285.95	4,738.00	452.05		357.00
148	KIMCO REALTY CORP 6.90% CUM PFD STK SER H, PERPETUAL	08/30/10	3,686.68	4,052.24	365.56		256.00
207	KIMCO REALTY CORP	08/31/10	5,145.27	5,667.66	522.39		358.00
212	KIMCO REALTY CORP	09/02/10	5,257.60	5,804.56	546.96		366.00
4	KIMCO REALTY CORP	12/08/10	98.41	109.52	11.11		7.00
126	KIMCO REALTY CORP	12/09/10	3,108.77	3,449.88	341.11		218.00
98	KIMCO REALTY CORP	12/10/10	2,420.60	2,683.24	262.64		170.00
562	ING GROUP NV PERP HYBRID CAPITAL SECS 7.375% PFD NON CUM	04/07/09	5,524.07	10,357.66	4,833.59		1,036.00
522	ING GROUP NV	04/08/09	5,385.89	9,620.46	4,234.57		963.00
58	JPM CAPXXVIII SER BB \$25 CAP SEC, 7.2% FIX TO FLT DUE 12/22/2039	01/14/10	1,498.64	1,479.58	(19.06)		105.00
228	JPM CAPXXVIII SER BB \$25	02/23/10	5,941.29	5,816.28	(125.01)		411.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
15	JPM CAPXXVIII SER BB \$25	02/24/10	393.10	382.65	(10.45)		27.00
248	JPM CAPXXVIII SER BB \$25	03/25/10	6,630.40	6,326.48	(303.92)		447.00
350	JPMORGAN CHASE CAP XXIX PFD STK 6.70% DUE 4/02/2040	04/01/10	8,575.00	8,932.00	357.00		587.00
203	JPMORGAN CHASE CAP XXIX	04/13/10	4,961.38	5,180.56	219.18		341.00
399	JPMORGAN CHASE CAP XXIX	04/16/10	9,654.84	10,182.48	527.64		669.00
956	JPMORGAN CHASE CAP XXIX	05/04/10	23,166.46	24,397.12	1,230.66		1,602.00
17	JPMORGAN CHASE CAP XXIX	08/18/10	426.70	433.84	7.14		29.00
131	JPMORGAN CHASE CAP XXIX	08/19/10	3,284.67	3,343.12	58.45		220.00
64	JPMORGAN CHASE CAP XXIX	08/20/10	1,607.58	1,633.28	25.70		108.00
1,398	METLIFE INC NON CUM PFD STK SER B 06.500% PERPETUAL	02/04/08	34,458.90	35,621.04	1,162.14		2,272.00
452	MARKEL CORPORATION SENIOR DEBENTURES 7.500% AUGUST 22 2046	08/15/06	11,300.01	11,448.48	148.47		848.00
367	MARKEL CORPORATION	09/19/08	6,580.68	9,295.56	2,714.88		689.00
121	MARKEL CORPORATION	09/22/08	2,520.19	3,064.75	544.56		227.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

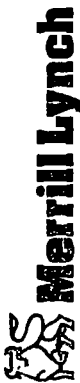
Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
337	MORGAN STANLEY CAP TR VI CAPITAL SECURITIES 06.600% FEB 01 2046	02/24/10	7,447.70	7,316.27	(131.43)		557.00
74	MORGAN STANLEY CAP TR VI	07/06/11	1,847.20	1,806.54	(240.66)		123.00
51	MORGAN STANLEY CAP TR VI	07/07/11	1,276.59	1,107.21	(169.38)		85.00
79	MORGAN STANLEY CAP TR VI	07/08/11	1,978.48	1,715.09	(263.39)		131.00
166	LLOYDS BANKING GRP PLC PINES SENIOR NOTES 07.750% JUL 15 2050	07/06/10	4,121.78	4,244.62	122.84		319.00
256	LLOYDS BANKING GRP PLC	07/07/10	6,357.99	6,545.92	187.93		492.00
46	LLOYDS BANKING GRP PLC	09/15/10	1,206.24	1,176.22	(30.02)		89.00
63	LLOYDS BANKING GRP PLC	09/16/10	1,666.21	1,610.91	(55.30)		121.00
78	LLOYDS BANKING GRP PLC	09/17/10	2,065.02	1,994.46	(70.56)		150.00
14	LLOYDS BANKING GRP PLC	09/17/10	371.23	357.98	(13.25)		27.00
214	LLOYDS BANKING GRP PLC	11/15/10	5,594.82	5,471.98	(122.84)		411.00
157	LLOYDS BANKING GRP PLC	11/16/10	4,084.01	4,014.49	(69.52)		302.00
43	LLOYDS BANKING GRP PLC	11/17/10	1,118.01	1,099.51	(18.50)		83.00
1	LLOYDS BANKING GRP PLC	02/02/11	25.62	25.57	(0.05)		2.00
82	LLOYDS BANKING GRP PLC	02/03/11	2,118.17	2,096.74	(21.43)		158.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
91	LLOYDS BANKING GRP PLC	02/04/11	2,340.52	2,326.87	(13.65)		175.00
48	LLOYDS BANKING GRP PLC	08/30/11	1,241.79	1,227.36	(14.43)		93.00
68	LLOYDS BANKING GRP PLC	08/31/11	1,766.93	1,738.76	(28.17)		131.00
120	LLOYDS BANKING GRP PLC	09/06/11	3,050.17	3,068.40	18.23		231.00
87	LLOYDS BANKING GRP PLC	09/07/11	2,248.46	2,224.59	(23.87)		168.00
99	LLOYDS BANKING GRP PLC	09/08/11	2,553.46	2,531.43	(22.03)		191.00
62	LLOYDS BANKING GRP PLC	09/09/11	1,583.36	1,585.34	1.98		120.00
137	LLOYDS BANKING GRP PLC	09/12/11	3,454.84	3,503.09	48.25		264.00
5	LLOYDS BANKING GRP PLC	09/13/11	125.24	127.85	2.61		10.00
93	LLOYDS BANKING GRP PLC	09/29/11	2,326.36	2,378.01	51.65		179.00
86	LLOYDS BANKING GRP PLC	09/30/11	2,150.60	2,199.02	48.42		166.00
1	LLOYDS BANKING GRP PLC	10/03/11	24.96	25.57	0.61		2.00
56	LLOYDS BANKING GRP PLC	10/27/11	1,444.74	1,431.92	(12.82)		108.00
42	LLOYDS BANKING GRP PLC	10/31/11	1,071.58	1,073.94	2.36		81.00
52	LLOYDS BANKING GRP PLC	11/01/11	1,318.70	1,329.64	10.94		100.00
43	LLOYDS BANKING GRP PLC	11/02/11	1,095.89	1,099.51	3.62		83.00
24	LLOYDS BANKING GRP PLC	11/03/11	613.44	613.68	0.24		47.00

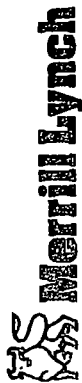


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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
32	LLOYDS BANKING GRP PLC	11/04/11	817.86	818.24	0.38		62.00
14	LLOYDS BANKING GRP PLC	11/07/11	360.64	357.98	(2.66)		27.00
168	LLOYDS BANKING GRP PLC	11/09/11	4,284.03	4,295.76	11.73		323.00
78	LLOYDS BANKING GRP PLC	11/17/11	1,969.70	1,994.46	24.76		150.00
287	LLOYDS BANKING GRP PLC	11/18/11	7,310.12	7,338.59	28.47		552.00
52	LLOYDS BANKING GRP PLC	11/29/11	1,326.50	1,329.64	3.14		100.00
110	LLOYDS BANKING GRP PLC	11/30/11	2,824.58	2,812.70	(11.88)		212.00
65	LLOYDS BANKING GRP PLC	12/01/11	1,661.88	1,662.05	0.17		125.00
12	LLOYDS BANKING GRP PLC	12/02/11	307.69	306.84	(0.85)		24.00
69	LLOYDS BANKING GRP PLC	12/23/11	1,753.15	1,764.33	11.18		133.00
40	LLOYDS BANKING GRP PLC	12/27/11	1,019.76	1,022.80	3.04		77.00
171	NEXTERA ENERGY CAP HLDGS SERIES F PFD STK	03/20/09	4,329.72	4,950.45	620.73		374.00
882	MORGAN STANLEY NEW MONEY SER A FLT% PERPETUAL	02/05/08	19,729.64	12,974.22	(6,755.42)		902.00
948	MORGAN STANLEY CAP TRVII CAPITAL SECURITIES 06.60% OCT 15 2066	02/04/08	22,560.79	20,628.48	(1,932.31)		1,565.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
14	MORGAN STANLEY CAP TRVII	02/04/08	295.94	304.64	8.70		24.00
206	MORGAN STANLEY CAP TRVII	10/04/11	4,025.12	4,482.56	457.44		340.00
166	MORGAN STANLEY CAP TRVII	10/05/11	3,396.81	3,612.16	215.35		274.00
8	MORGAN STANLEY CAP TRVII	10/08/11	167.19	174.08	6.89		14.00
189	MORGAN STANLEY CAP VIII CAPITAL SECURITIES 6.45% APRIL 15, 2067	08/19/10	4,583.25	4,112.64	(470.61)		305.00
18	MORGAN STANLEY CAP VIII	05/23/11	446.83	391.68	(55.15)		30.00
50	MORGAN STANLEY CAP VIII	05/24/11	1,240.75	1,088.00	(152.75)		81.00
166	MORGAN STANLEY CAP VIII	05/25/11	4,113.07	3,612.16	(500.91)		268.00
72	MORGAN STANLEY CAP VIII	07/13/11	1,755.55	1,566.72	(188.83)		117.00
72	MORGAN STANLEY CAP VIII	07/14/11	1,770.41	1,566.72	(203.69)		117.00
75	MORGAN STANLEY CAP VIII	07/15/11	1,845.08	1,632.00	(213.08)		121.00
180	PNC CAPITAL TRUST D TRUST PFD SECS 06.125% DEC 15 2033	02/15/06	4,516.65	4,534.20	17.55		276.00
338	PNC CAPITAL TRUST D	02/04/08	7,679.01	8,514.22	835.21		518.00
263	FLORIDA PWR & LT CAP TR PFD TRUST SECS CUM 05.975% MAR 15 2044	11/19/10	6,468.09	6,785.40	317.31		387.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

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Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
647	CITIGROUP CAPITAL XVII TRUST PREFERRED SECS 6.350% MAR 15 2067	02/04/08	14,632.88	13,968.73	(664.15)		1,027.00
56	CITIGROUP CAPITAL XVII	08/18/11	1,246.40	1,209.04	(37.36)		89.00
74	CITIGROUP CAPITAL XVII	08/19/11	1,645.28	1,597.66	(47.62)		118.00
97	CITIGROUP CAPITAL XVII	08/22/11	2,165.07	2,094.23	(70.84)		154.00
172	CITIGROUP CAPITAL VIII DEF INT TRUST PFD STK 6.950% SEPT 15 2031	11/21/08	1,653.06	4,014.48	2,361.42		299.00
2,040	EVEREST RE CAP TRUST II SERIES B PREP CUM 06.200% MAR 29 2034	02/04/08	45,165.63	50,428.80	5,263.17		3,162.00
662	WELLS FARGO CAPITAL IX DEF INT TR ORIG PFD SECS 5.625% APRIL 08 2034	02/04/08	14,679.26	16,583.10	1,903.84		931.00
875	ING GROUP NV GLOBAL SUB DEBT SECS 7.050% PERPETUAL NON CUM	09/23/09	13,717.56	15,846.25	2,128.69		1,542.00
202	ING GROUP NV	01/07/10	3,947.15	3,658.22	(288.93)		356.00
101	ING GROUP NV	01/08/10	2,028.34	1,829.11	(199.23)		178.00
122	ING GROUP NV	01/22/10	2,404.95	2,209.42	(195.53)		215.00
140	ING GROUP NV	01/25/10	2,759.03	2,535.40	(223.63)		247.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
35	ING GROUP NV	03/30/11	800.24	633.85	(166.39)		62.00
42	ING GROUP NV	03/31/11	968.76	760.62	(208.14)		74.00
40	ING GROUP NV	04/01/11	929.40	724.40	(205.00)		71.00
40	ING GROUP NV	04/04/11	928.83	724.40	(204.43)		71.00
26	ING GROUP NV	05/03/11	614.57	470.86	(143.71)		46.00
46	ING GROUP NV	05/04/11	1,090.63	833.06	(257.57)		82.00
109	ING GROUP NV	05/05/11	2,589.94	1,973.99	(615.95)		193.00
36	ING GROUP NV	05/06/11	854.63	651.96	(202.67)		64.00
48	ING GROUP NV	12/06/11	883.12	889.28	(13.84)		85.00
101	ING GROUP NV	12/08/11	1,811.67	1,829.11	17.44		178.00
27	ING GROUP NV	12/09/11	487.45	488.97	1.52		48.00
31	ING GROUP NV	12/12/11	554.27	561.41	7.14		55.00
27	ING GROUP NV	12/13/11	487.47	488.97	1.50		48.00
105	ING GROUP NV GLOBAL DEBT SECS 7.20% PERPETUAL CUM	03/30/10	2,275.21	1,963.50	(311.71)		189.00
82	ING GROUP NV	04/01/10	1,773.00	1,533.40	(239.60)		148.00
160	ING GROUP NV	08/26/10	3,675.52	2,992.00	(683.52)		288.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
280	ING GROUP NV	08/27/10	6,457.44	5,236.00	(1,221.44)		504.00
123	ING GROUP NV	09/02/10	2,747.13	2,300.10	(447.03)		222.00
109	ING GROUP NV	09/03/10	2,434.96	2,038.30	(396.66)		197.00
50	ING GROUP NV	03/17/11	1,167.86	935.00	(232.86)		90.00
63	ING GROUP NV	03/18/11	1,476.38	1,178.10	(298.28)		114.00
29	ING GROUP NV	03/21/11	681.67	542.30	(139.37)		53.00
20	ING GROUP NV	03/22/11	470.41	374.00	(96.41)		36.00
34	ING GROUP NV	03/23/11	796.62	635.80	(160.82)		62.00
22	ING GROUP NV	03/30/11	514.27	411.40	(102.87)		40.00
23	ING GROUP NV	03/31/11	541.06	430.10	(110.96)		42.00
56	ING GROUP NV	04/01/11	1,329.60	1,047.20	(282.40)		101.00
58	ING GROUP NV	04/04/11	1,374.95	1,084.60	(290.35)		105.00
49	ING GROUP NV	04/05/11	1,167.91	916.30	(251.61)		89.00
46	ING GROUP NV	05/02/11	1,093.73	860.20	(233.53)		83.00
78	ING GROUP NV	05/03/11	1,868.79	1,458.60	(410.19)		141.00
82	ING GROUP NV	05/04/11	1,977.23	1,533.40	(443.83)		148.00
52	ING GROUP NV	05/05/11	1,257.01	972.40	(284.61)		84.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

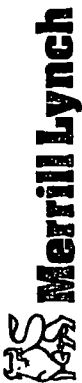
Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
78	CITIGROUP CAP TRUST IX CAP TRUST PFD SEC 6.00% FEB 14 2033	07/07/09	1,009.93	1,669.98	660.05		117.00
909	CITIGROUP CAP TRUST IX	07/16/09	13,188.50	19,461.69	6,273.19		1,364.00
44	CITIGROUP CAP TRUST IX	05/20/11	1,040.79	942.04	(98.75)		66.00
35	CITIGROUP CAP TRUST IX	05/23/11	829.05	749.35	(79.70)		53.00
59	CITIGROUP CAP TRUST IX	05/24/11	1,405.83	1,263.19	(142.64)		89.00
43	CITIGROUP CAP TRUST IX	05/25/11	1,029.39	920.63	(108.76)		65.00
130	CITIGROUP CAP TRUST IX	07/27/11	3,076.13	2,783.30	(292.83)		195.00
158	CITIGROUP CAP TRUST IX	07/28/11	3,700.41	3,382.78	(317.63)		237.00
118	CITIGROUP CAP TRUST IX	07/29/11	2,731.52	2,526.38	(205.14)		177.00
91	CITIGROUP CAP TRUST IX	08/01/11	2,118.37	1,948.31	(170.06)		137.00
38	CITIGROUP CAP TRUST IX	08/02/11	893.76	813.58	(80.18)		57.00
104	MORGAN STANLEY CP TR III CAP TRUST SEC 6.250% MAR 01 2033	05/30/08	2,183.43	2,147.60	(35.83)		163.00
230	MORGAN STANLEY CP TR III	06/02/08	4,783.80	4,749.50	(34.30)		360.00
173	MORGAN STANLEY CP TR III	08/26/09	3,532.15	3,572.45	40.30		271.00
274	MORGAN STANLEY CP TR III	08/27/09	5,576.12	5,658.10	81.98		428.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10C
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
174	MORGAN STANLEY CP TR III	08/28/09	3,539.71	3,593.10	53.39		272.00
39	MORGAN STANLEY CP TR III	08/31/09	790.64	805.35	14.71		61.00
302	MORGAN STANLEY CP TR III	09/27/10	7,229.59	6,236.30	(993.29)		472.00
32	MORGAN STANLEY CAP TR IV DEF INT TR PFD SECS 06.250% APRIL 1 2033	01/28/09	506.20	664.32	158.12		50.00
231	MORGAN STANLEY CAP TR IV	01/28/09	3,889.35	4,795.56	906.21		361.00
311	MORGAN STANLEY CAP TR IV	04/07/09	4,601.34	6,456.36	1,855.02		486.00
338	MORGAN STANLEY CAP TR IV	04/08/09	5,057.32	7,016.88	1,959.56		528.00
203	BNY CAPITAL V TRUST PFD SEC SER F 05 950% MAY 01 2033	02/04/08	4,789.44	5,156.20	366.76		302.00
636	WELLS FARGO CAPTL TR VII TRUST PFD SECS 05 850% MAY 01 2033	02/11/04	16,284.62	16,122.60	(162.02)		930.00
494	JPM CHASE CAP TR XI CUM DEF INT CAP SECS 5.875% JUN 15 2033	09/01/05	12,410.45	12,354.94	(55.51)		726.00
292	JPM CHASE CAP TR XI	09/24/09	6,411.75	7,302.92	891.17		429.00
124	JPM CHASE CAP TR XI	09/24/09	2,704.81	3,101.24	396.43		183.00
24	JPM CHASE CAP TR XI	09/25/09	523.64	600.24	76.60		36.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

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CURRENT PORTFOLIO SUMMARY

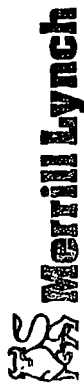
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
337	JPM CHASE CAP TR XI	10/01/09	7,312.70	8,428.37	1,115.67		495.00
230	JPM CHASE CAP TR XI	10/19/09	4,986.60	5,752.30	765.70		338.00
517	MORGAN STANLEY CAP TR V DEF INT TR PFD SECS 5.75% JUL 15 2033	01/13/09	7,226.11	10,557.14	3,331.03		743.00
269	MORGAN STANLEY CAP TR V	01/14/09	3,772.16	5,492.98	1,720.82		387.00
72	CITIGROUP CAPITAL XI TRUST PFD SECS CUM 06.000% SEP 27 2034	08/04/11	1,658.84	1,538.64	(120.20)		108.00
85	CITIGROUP CAPITAL XI	08/05/11	1,867.46	1,816.45	(51.01)		128.00
122	CITIGROUP CAPITAL XI	08/08/11	2,505.38	2,607.14	101.76		183.00
106	CITIGROUP CAPITAL XI	08/11/11	2,346.74	2,265.22	(81.52)		159.00
57	CITIGROUP CAPITAL XI	08/12/11	1,279.17	1,218.09	(61.08)		86.00
58	CITIGROUP CAPITAL XI	08/15/11	1,303.55	1,239.46	(64.09)		87.00
53	CITIGROUP CAPITAL XI	08/17/11	1,192.29	1,132.61	(59.68)		80.00
42	CITIGROUP CAPITAL XI	08/18/11	927.95	897.54	(30.41)		63.00
28	CITIGROUP CAPITAL XI	08/19/11	617.37	598.36	(19.01)		42.00
35	CITIGROUP CAPITAL XI	08/22/11	774.22	747.95	(26.27)		53.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
419	JP MORGAN CHASE CAP XIV TRUST PREFERRED SECS 06.200% OCT 15 2034	02/04/08	9,999.62	10,634.22	634.60		650.00
346	CITIGROUP CAPITAL X DEF INT TR PFD STOCK 06.100% SEPT 30 2033	09/19/08	4,119.89	7,304.06	3,184.17		528.00
409	CITIGROUP CAPITAL X	09/22/08	5,931.14	8,633.99	2,702.85		624.00
52	NEXEN INC CUM PFD STK 07.350% NOV 01 2043	10/12/11	1,267.74	1,328.08	60.34		96.00
37	NEXEN INC	10/13/11	905.17	944.98	39.81		68.00
47	NEXEN INC	10/14/11	1,157.62	1,200.38	42.76		87.00
67	NEXEN INC	10/17/11	1,673.24	1,711.18	37.94		124.00
55	PRUDENTIAL PLC EXCH CAP SEC PFD 6.75% PERPETUAL	12/10/08	614.39	1,399.20	784.81		93.00
104	PRUDENTIAL PLC	12/11/08	1,130.72	2,645.76	1,515.04		176.00
60	PRUDENTIAL PLC	12/15/08	651.15	1,526.40	875.25		102.00
58	PRUDENTIAL PLC	12/19/08	700.25	1,475.52	775.27		98.00
74	PRUDENTIAL PLC	12/23/08	947.22	1,882.56	935.34		125.00
71	PRUDENTIAL PLC	12/24/08	894.88	1,806.24	911.36		120.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
430	PRUDENTIAL PLC SUB CAPITAL SECURITIES 06.500% PERPETUAL	05/16/08	9,859.69	10,904.80	1,045.11		699.00
117	PRUDENTIAL PLC	05/19/08	2,689.30	2,967.12	277.82		191.00
148	PRUDENTIAL PLC	05/20/08	3,374.62	3,753.28	378.66		241.00
123	ARCH CAPITAL GROUP LTD NON CUM PFD SHRS SRS B 7.875% PERPETUAL	12/29/08	2,282.47	3,122.97	840.50		243.00
20	ARCH CAPITAL GROUP LTD	12/30/08	384.36	507.80	123.44		40.00
243	ARCH CAPITAL GROUP LTD	05/04/10	5,941.71	6,169.77	228.06		479.00
17	ARCH CAPITAL GROUP LTD	05/06/10	415.07	431.63	16.56		34.00
78	ARCH CAPITAL GROUP LTD	05/07/10	1,905.05	1,980.42	75.37		154.00
298	PROTECTIVE LIFE CORP CAPITAL SECURITIES 7.25% JUN 15 2066	02/04/08	7,334.20	7,491.72	157.52		540.00
557	DB CAPITAL FDG VIII NONCUMULATIVE TRUST 6.375% PERP	10/11/06	13,925.01	10,204.24	(3,720.77)		888.00
195	DB CAPITAL FDG VIII	02/04/08	4,672.96	3,572.40	(1,100.56)		311.00
980	CBS CORPORATION SENIOR NOTES 06.75% MARCH 27 2056	03/20/07	24,500.01	24,901.80	401.79		1,654.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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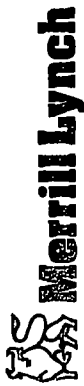
Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
937	CBS CORPORATION	02/04/08	21,948.64	23,809.17	1,860.53		1,581.00
460	CBS CORPORATION	09/22/08	8,288.97	11,688.60	3,399.63		777.00
1,515	WELLS FARGO CAPITAL XI ENHANCED TRUST PFD SECS 6.250% JUNE 15 2067	05/16/07	37,875.01	38,132.55	257.54		2,367.00
576	PPL CAPITAL FUNDING INC SENIOR NOTES 6.850% JULY 01 2047	07/14/09	13,963.99	14,976.00	1,012.01		987.00
564	FIFTH THIRD CAP TRUST V TRUST PREFERRED SEC 7.25% AUG 15 2067	01/15/09	8,948.23	14,269.20	5,320.97		1,022.00
95	FIFTH THIRD CAP TRUST V	01/15/09	1,433.85	2,403.50	969.65		173.00
202	FIFTH THIRD CAPITAL TR TR PREFERRED SECS VI 7.25% NOVEMBER 15, 2067	02/04/08	4,958.74	5,114.64	155.90		367.00
727	FIFTH THIRD CAPITAL TR	01/13/09	12,001.09	18,407.64	6,406.55		1,318.00
57	FIFTH THIRD CAPITAL TR	10/20/11	1,410.45	1,443.24	32.79		104.00
99	FIFTH THIRD CAPITAL TR	10/21/11	2,466.76	2,506.68	39.92		180.00
37	FIFTH THIRD CAPITAL TR	10/24/11	926.64	936.84	10.20		68.00
390	DEUTSCHE BK CAPITAL FDG TRUST X PFD NON-CUMUL 07.350% PERPETUAL	08/26/09	8,145.58	7,881.90	(263.68)		717.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
77	DEUTSCHE BK CAPITAL FDG	08/27/09	1,614.92	1,556.17	(58.75)		142.00
55	PNC CAPITAL TRUST E TRUST PFD SECURITIES 07.750% MAR 15 2068	05/27/08	1,371.90	1,437.15	65.25		107.00
225	PNC CAPITAL TRUST E	05/28/08	5,473.75	5,879.25	405.50		436.00
100	DB CONT CAP TRUST III CUM TR PFD SEC 7.60% PERPETUAL	12/23/08	1,481.01	2,163.00	681.99		190.00
215	DB CONT CAP TRUST III	12/24/08	3,181.73	4,650.45	1,468.72		409.00
260	DB CONT CAP TRUST III	02/26/10	6,308.72	5,623.80	(684.92)		494.00
203	DB CONT CAP TRUST III	03/03/10	4,946.41	4,390.89	(555.52)		386.00
91	DB CONT CAP TRUST III	08/10/10	2,285.19	1,968.33	(316.86)		173.00
68	DB CONT CAP TRUST III	08/11/10	1,699.67	1,470.84	(228.83)		130.00
22	DB CONT CAP TRUST III	08/12/10	550.86	475.86	(75.00)		42.00
217	DB CONT CAP TRUST III	08/24/10	5,459.92	4,693.71	(766.21)		413.00
369	DB CONT CAP TRUST III	07/06/11	9,454.29	7,981.47	(1,472.82)		702.00
65	DB CONT CAP TRUST III	07/08/11	1,661.35	1,405.95	(255.40)		124.00
108	DB CONT CAP TRUST III	07/11/11	2,745.89	2,336.04	(409.85)		206.00
53	DB CONT CAP TRUST III	07/12/11	1,336.67	1,146.39	(190.28)		101.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10C
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
197	PUBLIC STORAGE NEWB SER X 06.450% PERPETUAL	01/19/10	4,422.65	5,017.59	594.94		318.00
59	NATIONAL CITY CAPITAL TR TRUST PFD SECS 6.625% MAY 25 2067	05/12/09	1,021.04	1,509.81	488.77		98.00
334	NATIONAL CITY CAPITAL TR	05/13/09	5,735.28	8,547.06	2,811.78		554.00
278	NATIONAL CITY CAPITAL TR	05/14/09	4,736.56	7,114.02	2,377.46		461.00
332	NATL RURAL UTILITY CFC SUB DEFERRABLE INT NOTES 05.950% FEB 15 2045	02/04/08	7,947.70	8,402.92	455.22		494.00
152	PS BUSINESS PARKS INC CUM PFD STK 07.000% PERPETUAL	04/09/09	2,557.06	3,833.44	1,276.38		266.00
344	PS BUSINESS PARKS INC	03/23/11	8,514.00	8,675.68	161.68		602.00
321	PARTNER RE LTD PERPETUAL SERIES C 6.75% PFD STK CUM	12/30/08	5,788.39	8,137.35	2,348.96		542.00
126	PARTNER RE LTD	12/31/08	2,327.65	3,194.10	866.45		213.00
58	PARTNER RE LTD	01/02/09	1,102.00	1,470.30	368.30		98.00
54	PARTNER RE LTD	09/01/11	1,321.76	1,368.90	47.14		92.00
30	PARTNER RE LTD	09/02/11	734.59	760.50	25.91		51.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

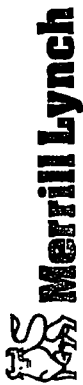
Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

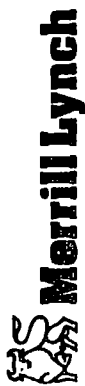
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
11	PARTNER RE LTD	09/12/11	271.54	278.85	7.31		19.00
27	PARTNER RE LTD	09/13/11	665.02	684.45	19.43		46.00
22	PARTNER RE LTD	09/14/11	540.95	557.70	16.75		38.00
48	PARTNER RE LTD	09/15/11	1,183.17	1,216.80	33.63		81.00
334	PUBLIC STORAGE SER C 6.60% PFD STK	02/04/08	7,592.57	8,503.64	911.07		552.00
1,669	PARTNERRE LTD SER D CUM RED PFD SHRS 06.500% PERPETUAL	02/05/08	40,388.14	41,731.84	1,343.70		2,713.00
198	PUBLIC STORAGE SERIES P CUM PFD SHARES 6.50% PERPETUAL	10/07/10	4,944.06	5,417.28	473.22		322.00
132	PUBLIC STORAGE DEP SHS REP 1/1000 CUM 6.750% PFD SER E	10/06/08	2,275.93	3,364.68	1,088.75		223.00
505	PUBLIC STORAGE INC DEP SHRS REP 1/1000 PFD 6.75% SERIES L PERP	02/17/09	9,504.11	13,003.75	3,499.64		852.00
1,337	RENAISSANCE HLDGS LTD SER D PRF SHARES 6.60% PERP	02/04/08	29,881.95	33,638.92	3,756.97		2,207.00
252	RENAISSANCE HLDGS LTD	03/04/10	5,619.60	6,340.32	720.72		416.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
 34-1881601
 Attachment to Form 990-PF for the year ended 12/31/2011
 Part II - Line 10c
 Investments - Corporate Bonds
 Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
221	RENAISSANCE HLDGS LTD	03/31/10	5,076.37	5,560.36	483.99		365.00
196	PUBLIC STORAGE, INC. DEP SHRS REP 1/1000 PFD 6.625% SERIES M PERP	02/04/08	4,446.50	4,988.20	541.70		325.00
813	PUBLIC STORAGE, INC.	02/05/08	18,444.12	20,690.85	2,246.73		1,347.00
274	PS BUSINESS PARKS INC SHRS REP 1/1000 CUM PFD 6.70% CUM PFD SRS P	04/06/10	6,028.00	6,830.82	802.82		459.00
582	PRUDENTIAL FINANCIAL JUNIOR SUBORDINATED NOTE 9.00% 06/15/2038	07/02/08	14,485.69	15,865.32	1,379.63		1,310.00
398	PRUDENTIAL FINANCIAL	11/20/08	6,316.46	10,849.48	4,533.02		896.00
387	PRUDENTIAL FINANCIAL	12/23/08	8,195.73	10,549.62	2,353.89		871.00
180	PUBLIC STORAGE PFD STK 06.875% PERPETUAL	04/14/10	4,449.60	5,158.80	709.20		310.00
200	PS BUSINESS PARKS INC SERIES R CUM PFD SHARES 6.875% PERPETUAL	10/13/10	4,950.00	5,350.00	400.00		344.00
686	PUBLIC STORAGE PFD SHR SER Q CUM 6.5% PERPETUAL	04/14/11	16,848.16	19,208.00	2,359.84		1,115.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
300	PROLOGIS INC PFD STK SER R ZERO%	02/04/08	7,200.01	7,197.00	(3.01)		507.00
345	PARTNERRE LTD.(PRE)SER E CUM REDEEMABLE PFD STK 7.25% PERPETUAL	06/16/11	8,574.18	9,142.50	568.32		626.00
1,034	PUBLIC STORAGE (PSA) CUM PFD SHARES SERIES R 6.35% PERPETUAL	07/26/11	25,805.54	27,824.94	2,019.40		1,641.00
50	RENAISSANCERE HLDGS LTD CUM SERIES C PREF SHARES 06.080% PERPETUAL	12/08/08	616.70	1,233.00	616.30		76.00
192	RENAISSANCERE HLDGS LTD	12/08/08	2,629.06	4,734.72	2,105.66		292.00
204	RENAISSANCERE HLDGS LTD	05/03/11	4,712.40	5,030.64	318.24		311.00
230	RENAISSANCERE HLDGS LTD	09/13/11	5,474.00	5,671.80	197.80		350.00
254	ROYAL BK OF SCOT GRP PLC NEWM SER L 05.750% PERPETUAL	06/07/11	4,856.48	3,746.50	(1,109.98)		365.00
42	ROYAL BK OF SCOT GRP PLC	06/07/11	802.30	619.50	(182.80)		61.00
76	ROYAL BK OF SCOT GRP PLC	06/20/11	1,373.77	1,121.00	(252.77)		110.00
68	ROYAL BK OF SCOT GRP PLC	06/21/11	1,241.41	1,003.00	(238.41)		98.00
125	ROYAL BK OF SCOT GRP PLC	06/22/11	2,289.65	1,843.75	(445.90)		180.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

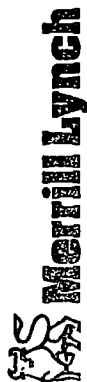
Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
17	ROYAL BK OF SCOT GRP PLC	06/23/11	307.98	250.75	(57.23)		25.00
334	ROYAL BK OF SCOT GRP PLC	08/08/11	5,010.07	4,926.50	(83.57)		480.00
147	ROYAL BK OF SCOT GRP PLC	08/23/11	2,165.47	2,168.25	2.78		212.00
66	ROYAL BK OF SCOT GRP PLC	08/24/11	1,003.18	973.50	(29.68)		95.00
31	ROYAL BK OF SCOT GRP PLC	08/25/11	483.61	457.25	(26.36)		45.00
28	ROYAL BK OF SCOT GRP PLC	08/26/11	435.86	413.00	(22.86)		41.00
50	ROYAL BK OF SCOT GRP PLC	08/29/11	823.16	737.50	(85.66)		72.00
33	ROYAL BK OF SCOT GRP PLC	08/30/11	558.31	486.75	(71.56)		48.00
411	ROYAL BK OF SCOT GRP PLC	09/09/11	6,660.95	6,062.25	(598.70)		591.00
81	ROYAL BK OF SCOT GRP PLC	09/21/11	1,303.45	1,194.75	(108.70)		117.00
177	ROYAL BK OF SCOT GRP PLC	09/22/11	2,795.73	2,610.75	(184.98)		255.00
146	ROYAL BK OF SCOT GRP PLC	09/27/11	2,312.52	2,153.50	(159.02)		210.00
148	ROYAL BK OF SCOT GRP PLC	09/29/11	2,365.69	2,183.00	(182.69)		213.00
353	ROYAL BK OF SCOT GRP PLC	10/03/11	5,625.97	5,206.75	(419.22)		508.00
105	ROYAL BK OF SCOT GRP PLC	11/17/11	1,616.02	1,548.75	(67.27)		151.00
44	ROYAL BK OF SCOT GRP PLC	11/18/11	679.47	649.00	(30.47)		64.00
44	ROYAL BK OF SCOT GRP PLC	11/21/11	669.07	649.00	(20.07)		64.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
101	ROYAL BK OF SCOT GRP PLC	11/22/11	1,544.64	1,489.75	(54.89)		146.00
162	ROYAL BK OF SCOT GRP PLC	12/01/11	2,473.61	2,389.50	(84.11)		233.00
54	ROYAL BK OF SCOT GRP PLC	12/02/11	842.50	796.50	(46.00)		78.00
40	ROYAL BK OF SCOT GRP PLC	12/06/11	625.73	590.00	(35.73)		58.00
38	ROYAL BK OF SCOT GRP PLC	12/07/11	618.93	560.50	(58.43)		55.00
14	ROYAL BK OF SCOT GRP PLC	12/08/11	222.76	206.50	(16.26)		21.00
17	ROYAL BK OF SCOT GRP PLC	12/09/11	274.04	250.75	(23.29)		25.00
329	QWEST CORP PFD STK 7.375% NOTES DUE JUNE 1, 2051	06/08/11	8,214.34	8,731.66	517.32		607.00
195	QWEST CORP	06/23/11	4,904.25	5,175.30	271.05		360.00
9	QWEST CORP	06/23/11	226.74	238.86	12.12		17.00
208	QWEST CORP	07/06/11	5,293.60	5,520.32	226.72		384.00
182	QWEST CORP	09/13/11	4,560.92	4,830.28	269.36		336.00
667	QWEST CORP (CTL) \$25 PAR \$25 PAR SENIOR NOTES 07.500% SEP 15 2051	09/21/11	16,601.96	17,608.80	1,006.84		1,251.00
199	QWEST CORP (CTL) \$25 PAR	09/22/11	4,906.58	5,253.60	347.02		374.00
128	QWEST CORP (CTL) \$25 PAR	09/26/11	3,173.59	3,379.20	205.61		240.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
61	QWEST CORP (CTL) \$25 PAR	11/09/11	1,536.91	1,610.40	73.49		115.00
81	QWEST CORP (CTL) \$25 PAR	11/11/11	2,061.45	2,138.40	76.95		152.00
80	QWEST CORP (CTL) \$25 PAR	11/14/11	2,044.96	2,112.00	67.04		150.00
332	REGENCY CENTERS CORP NEW MONEY SER E 06.700% PERPETUAL	02/04/08	7,622.50	8,266.80	644.30		557.00
289	REALTY INCOME CORP MTHLY INC CUM RED PFD ST 6.75% PERP CLASS E	02/04/08	6,512.01	7,456.20	944.19		488.00
170	REALTY INCOME CORP	10/30/09	3,841.64	4,386.00	544.36		287.00
112	REALTY INCOME CORP	11/02/09	2,561.52	2,889.60	328.08		189.00
55	REALTY INCOME CORP	11/03/09	1,257.73	1,419.00	161.27		93.00
289	REGENCY CENTERS CORP NEW MONEY SER D REITS 07.250% PERPETUAL	02/04/09	5,086.40	7,233.67	2,147.27		524.00
1,505	SANTANDER FIN PFD SA UNI PFD STK 10.500% PERPETUAL	09/29/09		39,536.35			3,951.00
114	SANTANDER FIN PFD SA UNI	10/01/09	3,111.05	2,994.78	(116.27)		300.00
419	SANTANDER FIN PFD SA UNI	10/02/09	11,522.46	11,007.13	(515.33)		1,100.00
295	SANTANDER FIN PFD SA UNI	10/14/09	8,112.50	7,749.65	(362.85)		775.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
160	SCANA CORPORATION SERIES A JUNIOR SUB DEB 7.70% DUE JAN 30 2080	12/01/09	4,064.00	4,684.80	620.80		308.00
4	SUNTRUST CAPITAL IX TRUST PFD SECS 7.875% MARCH 15 2068	05/19/08	100.28	101.20	0.92		8.00
389	SUNTRUST CAPITAL IX	05/20/08	9,740.79	9,841.70	100.91		766.00
177	TELEPHONE & DATA SYSTEMS SENIOR NOTES 06.625% MAR 31 2045	03/30/09	2,587.75	4,451.55	1,863.80		294.00
1,897	W.R. BERKLEY CAPTL TR II TRUST ORG PFD SEC TOPRS 6.75% PERPETUAL	02/06/08	45,685.26	49,018.48	3,333.22		3,201.00
66	W.R. BERKLEY CAPTL TR II	11/17/09	1,473.46	1,705.44	231.98		112.00
113	W.R. BERKLEY CAPTL TR II	11/18/09	2,527.72	2,919.92	392.20		191.00
70	W.R. BERKLEY CAPTL TR II	11/19/09	1,586.90	1,808.80	221.90		119.00
10	W.R. BERKLEY CAPTL TR II	11/20/09	226.60	258.40	31.80		17.00
301	WEINGARTEN REALTY SERIES F DEPOSITARY SHAR 6.50% PERP CUM	02/04/08	6,855.22	7,582.19	726.97		490.00
723	WEINGARTEN REALTY	08/20/09	13,034.32	18,212.37	5,178.05		1,175.00
379	WEINGARTEN REALTY	08/27/09	7,030.45	9,547.01	2,516.56		616.00

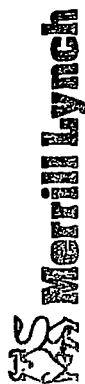


THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
732	WEINGARTEN REALTY	09/01/09	14,091.00	18,439.08	4,348.08		1,190.00
261	WELLS FARGO CAPITAL XII ENCHANCED TRUPS 7.875% MARCH 15 2068	06/12/08	6,498.90	6,783.39	284.49		514.00
170	WEINGARTEN RLTY NEW MONEY PFD STK	08/27/09	3,425.25	4,080.00	654.75		276.00
280	WEINGARTEN RLTY	11/02/09	5,829.94	6,720.00	890.06		454.00
323	TELEPHONE & DATA SYSTEM \$25 SENIOR NOTES 06.875% NOV 15 2059	12/01/10	8,036.24	8,604.72	568.48		555.00
39	USB CAPITAL XI TRUST PREFERRED SECURITI 06.600% SEP 15 2066	08/23/06	975.00	980.85	5.85		65.00
219	USB CAPITAL XI	09/19/08	3,970.86	5,507.85	1,536.99		362.00
231	USB CAPITAL XI	09/22/08	4,858.81	5,809.65	950.84		382.00
372	US BANCORP SHRS REP 1/1000 SHR SR B FLTR PERP NON CUM	02/04/08	8,075.98	8,137.72	61.74		333.00
344	USB CAPITAL XII TRUST PREFERRED SHARES 6.30% FEBRUARY 15 2067	01/09/09	7,568.00	8,689.44	1,121.44		542.00

Attachment to Form 990-PF for the year ended 12/31/2011
 Part II - Line 10c
 Investments - Corporate Bonds
 Account # 4002



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
1,982	UBS PREF FNDNG TRUST IV - PFD STK FLT%	02/04/08	40,514.47	20,315.50	(20,198.97)		500.00
206	US CELLULAR CORP (USM) \$25 PAR SENIOR NOTES 6.95% DUE 5/15/2060	05/17/11	5,124.99	5,483.72	358.73		358.00
1,084	VIACOM INC SENIOR NOTES 6.85% DEC 15 2055	12/06/06	27,100.01	27,208.40	108.39		1,856.00
203	VIACOM INC	02/04/08	4,891.71	5,095.30	203.59		348.00
556	VIACOM INC	07/18/08	12,136.03	13,955.60	1,819.57		952.00
106	VIACOM INC	09/19/08	1,813.29	2,660.60	847.31		182.00
182	VIACOM INC	09/22/08	3,460.44	4,568.20	1,107.76		312.00
166	VIACOM INC	09/23/08	3,111.99	4,166.60	1,054.61		285.00
335	VIACOM INC	11/17/09	7,798.03	8,408.50	610.47		574.00
677	TELEPHONE & DATA SYSTEM \$25 PAR SENIOR NOTES 7.00% MARCH 15 2060	03/28/11	16,855.48	18,204.60	1,349.12		1,185.00
77	VORNADO RLTY LP SENIOR UNSEC NOTES PINES 7.875% DUE OCT 1 2039	09/30/09	1,927.50	2,115.96	188.46		152.00
2,137	VORNADO RLTY LP	09/30/09	53,494.45	58,724.76	5,230.31		4,206.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4002

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
340	VORNADO RLTY LP	10/20/09	8,442.40	9,343.20	900.80		670.00
122	VORNADO RLTY LP	05/20/10	3,043.90	3,352.56	308.66		241.00
204	VORNADO REALTY TR SER J CUM REDEEMABLE PFD SHRS 6.875% PERPETUAL	04/26/11	5,075.52	5,485.56	410.04		351.00
270	VORNADO REALTY TR SER J	08/15/11	6,806.97	7,260.30	453.33		464.00
2,292	WACHOVIA PFD FUNDING PERPETUAL SERIES A 7.25% NON CUM PFD	02/04/08	58,669.47	59,179.44	509.97		4,154.00
764	XCEL ENERGY INC JR SUB NOTES 07.600% JAN 01 2068	02/06/08	19,204.16	20,765.52	1,561.36		1,452.00
133	XCEL ENERGY INC	09/18/08	2,952.85	3,614.94	662.09		253.00
74	XCEL ENERGY INC	09/22/08	1,763.78	2,011.32	247.54		141.00
	Total Corporate Bonds		3,046,414.93	3,224,621.74	138,670.46		229,679.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4005



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
16,000	TELEFEX INCORPORATED ² 3.875% CONV SR SBRDNTD DUE AUGUST 1 2017	06/30/11	18,487.41	19,240.00	752.59	258.61	820.00
5,000	TELEFEX INCORPORATED ² ORIGINAL UNIT/TOTAL COST: 111.8000/5,590.00	09/20/11	5,563.84	6,012.50	448.66	80.19	194.00
15,000	LEVEL 3 COMMUNICATIONS ² CONV SENIOR NOTES DUE 06.500% OCT 01 2016	01/06/11	17,769.48	18,243.75	474.29	241.04	975.00
10,000	MGM RESORTS INTL ² XPN PLG PARENT#A6M25 04.250% APR 15 2015	08/18/11	9,550.00	9,487.50	(62.50)	88.54	425.00
5,000	MGM RESORTS INTL ² ORIGINAL UNIT/TOTAL COST: 100.0500/5,002.50	09/20/11	5,002.33	4,743.75	(258.58)	44.27	213.00
6,000	MGM RESORTS INTL ²	10/13/11	5,676.00	5,692.50	16.50	53.12	255.00
5,000	ADVANCED MICRO DEVICES ² CONV GLB 06.000% MAY 01 2015	11/19/09	4,331.25	4,881.25	550.00	49.17	300.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
6,000	ADVANCED MICRO DEVICES ²	05/14/10	5,861.40	5,857.50	(3.90)	59.00	360.00
6,000	ADVANCED MICRO DEVICES ²	10/19/10	5,992.50	5,857.50	(135.00)	59.00	360.00
6,000	ADVANCED MICRO DEVICES ² ORIGINAL UNIT/TOTAL COST: 100.5000/6,030.00	12/02/10	6,023.40	5,857.50	(165.90)	59.00	360.00
11,000	ADVANCED MICRO DEVICES ² ORIGINAL UNIT/TOTAL COST: 101.0000/11,110.00	12/21/10	11,086.70	10,738.75	(347.95)	108.17	660.00
15,000	ARVINMERITOR INC ² CONV COMPANY GUARNT STEP% MAR 01 2026	08/18/11	12,606.00	11,062.50	(1,543.50)	229.32	694.00
6,000	ARVINMERITOR INC ²	09/19/11	4,956.00	4,425.00	(531.00)	91.73	278.00
57,000	LIBERTY MEDIA LLC ² CONV REMAIN PRN VAL 48164	08/02/10	29,510.84	26,140.66	(3,369.98)	740.56	1,616.00
18,000	AMERICAN REAL ESTATE ² CONV COMP GUARNT 144A FLT% AUG 15 2013	01/21/10	16,200.00	16,920.00		150.00	
16,000	ALPHA NATURAL RESOURCES ² CONV 02.375% APR 15 2015	11/07/11	16,115.20	14,880.00	(1,235.20)	79.17	380.00
15,000	BROOKDALE SR LIVING INC. ² CONVERT SENIOR NOTES 2.75%DUE JUN15,2018	08/18/11	11,743.50	13,012.50	1,269.00	17.19	413.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
5,000	BROOKDALE SR LIVING INC. ²	10/24/11	4,177.00	4,337.50	160.50	5.73	138.00
23,000	CHINA MEDICAL TECH INC ² CONV SER CMT 04.000% AUG 15 2013	10/13/10	18,630.00	13,167.50	(5,462.50)	345.00	920.00
5,000	CHINA MEDICAL TECH INC ²	10/19/10	4,220.00	2,862.50	(1,357.50)	75.00	200.00
10,000	DENDREON CORP ² CONV 02.875% JAN 15 2016	09/12/11	7,600.00	7,012.50	(587.50)	131.77	288.00
17,000	HOLOGIC INC ² CONV STEP% DEC 15 2037	09/15/08	18,633.59	16,213.75	(2,419.84)	14.17	340.00
14,000	HOLOGIC INC ² ORIGINAL UNIT/TOTAL COST: 94.5000/13,230.00	11/07/11	13,422.96	13,352.50	(70.46)	11.67	280.00
16,000	ISTAR FINANCIAL INC ² CONV FLT% OCT 01 2012	04/05/11	14,726.40	14,400.00		34.88	
15,000	COGENT COMMUNICATIONS GR ² CONV 01.000% JUN 15 2027	07/15/10	11,541.93	13,331.25	1,789.32	6.25	150.00
6,000	COGENT COMMUNICATIONS GR ² ORIGINAL UNIT/TOTAL COST: 84.4000/5,064.00	08/31/10	5,089.67	5,332.50	242.83	2.50	60.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
17,000	CHARMING SHOPPES ² CONV 01.125% MAY 01 2014	03/23/10	13,736.00	15,385.00	1,649.00	31.34	192.00
12,000	CHARMING SHOPPES ²	08/26/10	9,840.00	10,860.00	1,020.00	22.13	135.00
11,000	CHARMING SHOPPES ²	12/21/10	9,509.50	9,955.00	445.50	20.28	124.00
15,000	EQUINIX INC ² CONV SUB NOTES 04.750% JUN 15 2016	01/07/11	18,825.00	21,112.50	2,287.50	29.69	713.00
5,000	EQUINIX INC ²	03/25/11	6,593.75	7,037.50	443.75	9.90	238.00
5,000	FORD MOTOR COMPANY ² CONV 04.250% NOV 15 2016	08/28/10	6,987.50	7,168.75	181.25	28.56	213.00
6,000	FORD MOTOR COMPANY ²	10/26/10	10,602.00	8,602.50	(1,999.50)	31.88	255.00
28,000	GENERAL CABLE CORP ² CONV SUBORDINATED GLB STEP% NOV 15 2029	08/20/10	29,084.33	26,495.00	(2,589.33)	157.50	1,260.00
6,000	GENERAL CABLE CORP ² ORIGINAL UNIT/TOTAL COST: 88.2500/5,295.00	08/28/10	6,028.95	5,677.50	(351.45)	33.75	270.00
5,000	GENERAL CABLE CORP ² ORIGINAL UNIT/TOTAL COST: 100.9500/5,047.50	10/15/10	5,601.89	4,731.25	(870.64)	28.13	225.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
18,000	LIFEPOINT HOSPITALS INC ² CONV SR SUBORDINATED 03.500% MAY 15 2014	01/30/08	15,723.00	18,405.00	2,682.00	78.75	630.00
11,000	LIFEPOINT HOSPITALS INC ²	12/31/09	10,395.00	11,247.50	852.50	48.13	385.00
10,000	LIVE NATION INC ² CONV 02.875% JUL 15 2027	05/27/09	7,191.86	8,837.50	1,645.64	131.77	288.00
5,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 84,000/4,200.00	08/26/10	4,802.08	4,418.75	(383.33)	65.89	144.00
5,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 89,600/4,480.00	12/02/10	4,967.50	4,418.75	(548.75)	65.89	144.00
11,000	LIVE NATION INC ² ORIGINAL UNIT/TOTAL COST: 90,750/9,982.50	12/21/10	11,002.47	9,721.25	(1,281.22)	144.95	317.00
29,000	LEAP WIRELESS INTL INC ² CONV GLB 04.500% JUL 15 2014	08/16/10	25,592.50	25,230.00	(362.50)	598.13	1,305.00
5,000	LEAP WIRELESS INTL INC ²	12/03/10	4,649.00	4,350.00	(299.00)	103.13	225.00
3,000	LEAP WIRELESS INTL INC ²	04/20/11	2,932.50	2,610.00	(322.50)	61.88	135.00
18,000	MCMORAN EXPLORATION CO ² CONV GLB 05.250% OCT 06 2012	02/12/08	18,566.88	19,620.00	1,053.12	220.50	945.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
23,000	MORGANS HOTEL GROUP ² 2.375% SR SUB CNV NOTES DUE OCTOBER 15 2014	11/18/10	19,377.50	18,687.50	(690.00)	113.80	547.00
6,000	MORGANS HOTEL GROUP ²	12/06/10	5,070.00	4,875.00	(195.00)	29.69	143.00
2,000	MORGANS HOTEL GROUP ²	04/04/11	1,780.00	1,625.00	(155.00)	9.90	48.00
10,000	OLD REP INTL CORP ² 8.00% CONV SENIOR NOTES DUE MAY 15, 2012	12/02/11	10,038.17	9,987.50	(50.67)	100.00	800.00
16,000	PEABODY ENERGY CORP ² CONV JR SUB DEBS 04.750% DEC 15 2041	08/02/11	19,473.67	16,320.00	(3,153.67)	31.67	760.00
4,000	PEABODY ENERGY CORP ² ORIGINAL UNIT/TOTAL COST: 115.5900/4,623.60	09/19/11	4,620.57	4,080.00	(540.57)	7.92	190.00
26,000	POWERWAVE TECHNOLOGIES I ² CONV SUBORDINATED GLB 03.875% OCT 01 2027	04/20/11	25,005.50	12,187.50	(12,818.00)	249.08	1,008.00
10,000	PROVIDENCE SERVICE CORP ² CONV SR SUB NOTES GLB 06.500% MAY 15 2014	06/09/11	10,098.16	9,887.50	(210.66)	81.25	650.00
18,000	RITE AID CORP ² CONV 08.500% MAY 15 2015	07/08/08	15,273.00	16,290.00	1,017.00	191.25	1,530.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
4,000	SPARTAN STORES INC ² CONV 03.375% MAY 15 2027	03/15/10	3,968.60	3,690.00	(278.60)	16.88	135.00
6,000	SPARTAN STORES INC ² ORIGINAL UNIT/TOTAL COST: 94.5000/5,670.00	11/02/10	6,128.89	5,535.00	(593.89)	25.31	203.00
18,000	USEC INC ² CONV 03.000% OCT 01 2014	06/15/09	11,925.00	8,347.50	(3,577.50)	133.50	540.00
6,000	USEC INC ²	09/30/09	4,177.50	2,782.50	(1,395.00)	44.50	180.00
10,000	TTM TECHNOLOGIES ² CONV 03.250% MAY 15 2015	09/19/11	10,597.42	10,425.00	(172.42)	40.63	325.00
15,000	UNITED STATES STEEL CRP 4% SENIOR CONV NTES DUE 05/15/2014	11/07/11	18,762.50	16,593.75	(1,168.75)	75.00	600.00
10,000	GENCO SHIPPING & TRADING ² CONV 05.000% AUG 15 2015	06/03/11	8,412.50	6,337.50	(2,075.00)	187.50	500.00
5,000	GENCO SHIPPING & TRADING ²	11/07/11	3,850.00	3,168.75	(681.25)	93.75	250.00
308	GREAT PLAINS ENERGY INCO CONV NEW MONEY CONV PFD STOCK	09/30/09	19,988.18	20,361.88	373.70		1,848.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
83	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 66.5513/5,523.76	12/28/09	5,641.56	5,487.13	(154.43)		498.00
28	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 67.4728/1,889.24	12/29/09	1,928.78	1,851.08	(77.70)		168.00
52	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 64.5576/3,357.00	04/16/10	3,420.49	3,437.72	17.23		312.00
70	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 60.7942/4,255.60	05/21/10	4,336.71	4,627.70	290.99		420.00
98	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 63.7127/6,243.85	10/15/10	6,330.58	6,478.78	148.20		588.00
22	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 65.5409/1,441.90	04/04/11	1,454.11	1,454.42	0.31		132.00
39	GREAT PLAINS ENERGY INCO ORIGINAL UNIT/TOTAL COST: 65.6556/2,560.57	04/05/11	2,582.14	2,578.29	(3.85)		234.00
6	INTERPUBLIC GROUP OF COS CONV NEW MONEY SER B 05.250% PERPETUAL	11/18/09	4,380.00	5,550.00	1,170.00		315.00
11	INTERPUBLIC GROUP OF COS	01/04/10	8,580.00	10,175.00	1,595.00		578.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4005

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
4	INTERPUBLIC GROUP OF COS	04/19/11	4,387.11	3,700.00	(687.11)		210.00
7	INTERPUBLIC GROUP OF COS	09/20/11	6,545.00	6,475.00	(70.00)		368.00
269	METLIFE, INC. COMMON EQUITY UNITS MOODY'S: *** S&P: BBB-	03/07/11	23,247.73	16,608.06	(6,639.67)		1,009.00
68	METLIFE, INC.	07/25/11	5,330.43	4,198.32	(1,132.11)		255.00
70	METLIFE, INC.	07/26/11	5,497.02	4,321.80	(1,175.22)		263.00
Total Convertible Securities <i>(included in Equities asset allocation)</i>			666,945.37	633,173.16	(34,165.81)	6,299.86	26,431.00
Total Corporate Bonds			120,412.34	113,898.93	(6,513.41)	75.00	7,798.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
30,000	BARRICK GOLD CORP GLB 06.950% APR 01 2019	05/21/10	34,500.83	36,841.80	2,340.97	515.46	2,085.00
37,000	BNP PARIBAS BANK GUARANTEED SER 2 02.125% DEC 21 2012	11/10/10	37,387.09	36,044.66	(1,342.43)	19.66	787.00
35,000	CITIGROUP INC GLB 06.125% MAY 15 2018	06/16/10	35,623.15	37,252.60	1,629.45	267.97	2,144.00
31,000	CVS CAREMARK CORP 06.800% MAR 15 2019 MOODY'S: BAA2 S&P: BBB +	05/18/10	34,737.05	37,786.21	3,049.16	596.75	2,046.00
33,000	COMCAST CORP COMPANY GUARNT 06.400% MAR 01 2040	07/15/11	36,188.04	41,020.98	4,832.94	698.13	2,112.00
36,000	ENTERPRISE PRODUCTS OPER COMPANY GUARNT 05.200% SEP 01 2020	03/30/11	37,120.19	39,846.60	2,726.41	618.80	1,872.00
37,000	GENERAL ELEC CAP CORP NOTES 05.875% JAN 14 2038	02/04/08	36,815.01	39,204.83	2,389.82	1,002.34	2,174.00
36,000	GOLDMAN SACHS GROUP INC GLB 06.150% APR 01 2018	12/20/11	36,923.15	37,155.24	232.09	547.35	2,214.00

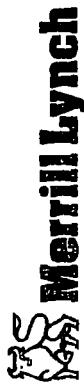


THE FREDERICK E. AND JULIA G. NONNEWAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
37,000	JPMORGAN CHASE & CO GLB 04.400% JUL 22 2020	08/17/10	37,455.89	37,785.14	329.25	714.51	1,628.00
35,000	KRAFT FOODS INC GLB 05.375% FEB 10 2020	03/31/11	38,767.78	40,384.75	3,616.97	731.60	1,882.00
32,000	VERIZON COMMUNICATIONS GLB 06.100% APR 15 2018	02/11/09	33,196.45	38,912.00	5,715.55	406.87	1,952.00
37,000	ROYAL BK OF SCOTLAND PLC BANK GUARANTEED GLB 03.950% SEP 21 2015	11/18/10	37,290.85	34,694.90	(2,595.95)	405.97	1,462.00
36,000	TIME WARNER CABLE INC COMPANY GUARNT 05.000% FEB 01 2020	05/27/10	35,916.37	39,442.68	3,526.31	745.00	1,800.00
34,000	WACHOVIA CORP 05.750% FEB 01 2018 MOODY'S: A2 S&P: A +	08/14/09	35,035.00	38,624.68	3,589.68	809.15	1,955.00
32,000	AT&T INC SER EMTN 5.600% MAY 15 2018	01/18/09	32,597.84	37,182.40	4,584.56	224.00	1,792.00
1,000	AT&T INC ORIGINAL UNIT/TOTAL COST: 107.2500/1,072.50	09/24/09	1,056.18	1,161.95	105.77	7.00	56.00

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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4006

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
33,000	AMER EXPRESS CREDIT CO SER C GLB 07.300% AUG 20 2013	06/25/09	33,714.43	35,813.58	2,099.15	869.92	2,409.00
	Total Corporate Bonds		572,325.30	609,155.00	36,829.70	9,180.28	30,370.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
119	AXIS CAPITAL HOLDINGS PFD STOCK 7.25%	02/10/10	2,849.92	2,989.28	139.36		216.00
98	AXIS CAPITAL HOLDINGS	01/06/11	2,456.88	2,461.76	5.08		178.00
95	AXIS CAPITAL HOLDINGS	01/07/11	2,402.64	2,386.40	(16.24)		173.00
79	AXIS CAPITAL HOLDINGS	05/20/11	1,992.98	1,984.48	(8.50)		144.00
48	AXIS CAPITAL HOLDINGS	05/24/11	1,208.44	1,205.76	(2.68)		87.00
215	AXIS CAPITAL HOLDINGS	05/31/11	5,438.98	5,400.80	(38.18)		390.00
57	AXIS CAPITAL HOLDINGS	10/03/11	1,412.51	1,431.84	19.33		104.00
73	AXIS CAPITAL HOLDINGS	10/04/11	1,768.45	1,833.76	65.31		133.00
47	AXIS CAPITAL HOLDINGS	10/05/11	1,163.74	1,180.64	16.90		86.00
24	AXIS CAPITAL HOLDINGS	10/06/11	597.24	602.88	5.64		44.00
42	AXIS CAPITAL HOLDINGS	10/07/11	1,045.49	1,055.04	9.55		77.00



THE FREDERICK E. AND JULIA G. NONNERMAN FOUNDATION
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
147	AEGON NV PERP CAPITAL SECURITIES 6.875% PERP	12/05/11	3,110.35	3,075.24	(35.11)		253.00
130	AEGON NV	12/06/11	2,801.46	2,719.60	(81.86)		224.00
21	AEGON NV	12/07/11	453.22	439.32	(13.90)		37.00
83	AEGON NV	12/08/11	1,775.69	1,736.36	(39.33)		143.00
313	AEGON NV PFD STOCK 7.25% PERP CAP SECS	01/05/10	6,329.39	6,917.30	587.91		568.00
161	AEGON NV	04/12/10	3,620.73	3,558.10	(62.63)		292.00
109	AEGON NV	04/13/10	2,453.49	2,408.90	(44.59)		198.00
480	AEGON NV	01/06/11	11,454.82	10,608.00	(846.82)		870.00
87	AEGON NV	03/17/11	2,127.10	1,922.70	(204.40)		158.00
126	AEGON NV	03/18/11	3,108.80	2,784.60	(324.20)		229.00
124	AEGON NV	03/21/11	3,076.25	2,740.40	(335.85)		225.00
272	AMERICAN INTL GROUP PFD 7.70% DEC 18 2062	01/28/11	6,668.81	6,362.08	(306.73)		524.00
139	AMERICAN INTL GROUP	02/01/11	3,418.50	3,251.21	(167.29)		268.00
198	AMERICAN INTL GROUP	02/02/11	4,884.44	4,631.22	(253.22)		382.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Part II - Line 10C

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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
321	AMERICAN INTL GROUP	02/03/11	7,956.08	7,508.19	(447.89)		618.00
133	AMERICAN INTL GROUP	02/04/11	3,302.88	3,110.87	(192.01)		257.00
200	AMERICAN INTL GROUP	02/07/11	4,990.52	4,678.00	(312.52)		385.00
232	AMERICAN INTL GROUP	02/08/11	5,779.00	5,426.48	(352.52)		447.00
97	AMERICAN INTL GROUP	02/09/11	2,411.66	2,268.83	(142.83)		187.00
1,009	ALLIANZ SE 8.375% UNDATED SUBORDINA CALLABLE BONDS	09/10/09	24,824.13	25,760.78	936.65		2,112.00
196	ALLIANZ SE	10/22/09	4,714.78	5,004.08	289.30		411.00
318	ALLIANZ SE	10/22/09	7,631.68	8,118.86	487.18		666.00
263	ALLIANZ SE	02/22/10	6,693.35	6,714.65	21.30		551.00
86	ALLIANZ SE	07/27/10	2,222.24	2,195.67	(26.57)		180.00
9	ALLIANZ SE	10/27/11	235.35	229.78	(5.57)		19.00
4	AMERICAN FINANCIAL GROUP \$25 PAR SENIOR NOTES 7.0% DUE 09/30/2050	10/08/10	100.30	104.84	4.54		7.00
293	AMERICAN FINANCIAL GROUP	10/11/10	7,325.53	7,679.53	354.00		513.00
254	AMERICAN FINANCIAL GROUP	10/12/10	6,355.89	6,657.34	301.45		445.00
314	AMERICAN FINANCIAL GROUP	10/12/10	7,857.28	8,229.94	372.66		550.00

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Part II - Line 10C

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
34	AMERICAN FINANCIAL GROUP	10/13/10	853.40	891.14	37.74		60.00
1	AMERICAN FINANCIAL GROUP	01/26/11	25.06	26.21	1.15		2.00
18	AMERICAN FINANCIAL GROUP	01/27/11	449.47	471.78	22.31		32.00
59	AMERICAN FINANCIAL GROUP	01/28/11	1,475.24	1,546.39	71.15		104.00
31	AMERICAN FINANCIAL GROUP	02/03/11	774.89	812.51	37.62		55.00
185	AMERICAN FINANCIAL GROUP	02/04/11	4,635.80	4,848.85	213.05		324.00
22	BARCLAYS BANK PLC NEW MONEY SER 3 07.100% PERPETUAL	08/25/10	548.45	434.94	(113.51)		40.00
141	BARCLAYS BANK PLC	08/26/10	3,513.34	2,787.57	(725.77)		251.00
84	BARCLAYS BANK PLC	08/27/10	2,100.76	1,860.68	(440.08)		150.00
42	BARCLAYS BANK PLC	08/30/10	1,039.37	830.34	(209.03)		75.00
125	BARCLAYS BANK PLC	08/31/10	3,103.29	2,471.25	(632.04)		222.00
108	BARCLAYS BANK PLC	10/12/10	2,698.44	2,135.16	(563.28)		192.00
251	BARCLAYS BANK PLC	10/13/10	6,297.51	4,962.27	(1,335.24)		446.00
67	BARCLAYS BANK PLC	10/14/10	1,687.59	1,324.59	(363.00)		119.00
51	BARCLAYS BANK PLC	03/15/11	1,268.22	1,008.27	(259.95)		91.00
278	BARCLAYS BANK PLC	03/16/11	6,943.94	5,496.06	(1,447.88)		494.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

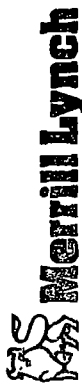
Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
17	BARCLAYS BANK PLC	04/14/11	427.68	336.09	(91.59)		31.00
88	BARCLAYS BANK PLC	04/15/11	2,210.07	1,739.76	(470.31)		157.00
95	BARCLAYS BANK PLC	04/18/11	2,383.12	1,878.15	(504.97)		169.00
133	BARCLAYS BANK PLC	04/19/11	3,350.16	2,629.41	(720.75)		237.00
1,764	BARCLAYS BANK PLC AMERN DEP SHS SER 4 7.75% PERP	09/10/09	38,518.54	37,185.12	(1,333.42)		3,417.00
206	BARCLAYS BANK PLC	11/19/09	4,746.40	4,342.48	(403.92)		400.00
258	BARCLAYS BANK PLC	11/20/09	5,962.23	5,438.64	(523.59)		500.00
39	CBL & ASSOCIATES PROP NEWM SER D 07.375% PERPETUAL	02/25/10	815.10	923.52	108.42		72.00
64	CBL & ASSOCIATES PROP	03/01/10	1,360.00	1,515.52	155.52		118.00
5	CBL & ASSOCIATES PROP	03/08/10	111.00	118.40	7.40		10.00
168	CBL & ASSOCIATES PROP	03/10/10	3,729.60	3,978.24	248.64		310.00
113	CBL & ASSOCIATES PROP	03/11/10	2,466.17	2,675.84	209.67		209.00
138	CBL & ASSOCIATES PROP	10/13/10	3,243.25	3,267.84	24.59		255.00
5	CBL & ASSOCIATES PROP	10/14/10	117.30	118.40	1.10		10.00
217	CBL & ASSOCIATES PROP	10/15/10	5,095.92	5,138.56	42.64		400.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Part II - Line 10C

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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
75	CBL & ASSOCIATES PROP	01/06/11	1,785.74	1,776.00	(9.74)		139.00
88	CBL & ASSOCIATES PROP	01/07/11	2,110.81	2,083.84	(26.97)		163.00
492	CBL & ASSOCIATES PROP	05/03/11	12,081.70	11,650.56	(431.14)		907.00
105	CAPITAL ONE CAPITAL II ENHANCED TRUST PFD SECS 7.50% JUNE 15, 2066	09/30/09	2,431.54	2,658.60	227.06		197.00
76	CAPITAL ONE CAPITAL II	10/01/09	1,794.77	1,924.32	129.55		143.00
92	CAPITAL ONE CAPITAL II	01/13/10	2,208.75	2,329.44	120.69		173.00
74	CAPITAL ONE CAPITAL II	01/14/10	1,775.81	1,873.68	97.87		139.00
74	CAPITAL ONE CAPITAL II	01/15/10	1,775.65	1,873.68	98.03		139.00
291	CAPITAL ONE CAPITAL II	01/19/10	6,999.42	7,368.12	368.70		548.00
149	CAPITAL ONE CAPITAL II	01/20/10	3,598.86	3,772.68	173.82		280.00
34	CAPITAL ONE CAPITAL II	01/21/10	828.96	860.88	31.92		64.00
1	CAPITAL ONE CAPITAL II	01/10/11	25.20	25.32	0.12		2.00
1	CAPITAL ONE CAPITAL II	01/11/11	25.22	25.32	0.10		2.00
24	CAPITAL ONE CAPITAL II	01/13/11	604.92	607.68	2.76		45.00
59	CAPITAL ONE CAPITAL II	01/14/11	1,486.43	1,493.88	7.45		111.00
167	CAPITAL ONE CAPITAL II	01/21/11	4,227.86	4,228.44	0.58		314.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
140	CAPITAL ONE CAPITAL II	01/24/11	3,544.32	3,544.80	0.48		263.00
67	CAPITAL ONE CAPITAL II	11/16/11	1,705.95	1,696.44	(9.51)		126.00
184	CAPITAL ONE CAPITAL II	11/18/11	4,683.39	4,658.88	(24.51)		345.00
84	CAPITAL ONE CAPITAL II	11/21/11	2,140.80	2,126.88	(13.92)		158.00
175	CITIGROUP CAPITAL XVI ENHANCED TRUST PFD SEC 06.450% DEC 31 2066	10/12/10	4,036.22	3,759.00	(277.22)		283.00
1	CITIGROUP CAPITAL XVI	10/12/10	23.31	21.48	(1.83)		2.00
173	CITIGROUP CAPITAL XVI	10/13/10	4,023.12	3,716.04	(307.08)		279.00
339	CITIGROUP CAPITAL XVI	10/14/10	7,901.51	7,281.72	(619.79)		547.00
9	CITIGROUP CAPITAL XVI	10/28/10	213.29	193.32	(19.97)		15.00
15	CITIGROUP CAPITAL XVI	11/03/10	357.57	322.20	(35.37)		25.00
118	CITIGROUP CAPITAL XVI	11/02/11	2,641.21	2,534.64	(106.57)		191.00
104	CITIGROUP CAPITAL XVI	11/03/11	2,350.52	2,233.92	(116.60)		168.00
97	CITIGROUP CAPITAL XVI	11/04/11	2,203.25	2,083.56	(119.69)		157.00
102	CITIGROUP CAPITAL XVI	11/07/11	2,328.17	2,190.96	(137.21)		165.00
85	CITIGROUP CAPITAL XVI	11/22/11	1,899.50	1,825.80	(73.70)		138.00
57	CITIGROUP CAPITAL XVI	11/23/11	1,255.49	1,224.36	(31.13)		92.00



THE FREDERICK E. AND JULIA G. NONNEWAN FOUNDATION
34-1881601
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
53	CITIGROUP CAPITAL XVI	11/25/11	1,164.60	1,138.44	(26.16)		86.00
112	CITIGROUP CAPITAL XVI	11/28/11	2,482.83	2,405.76	(77.07)		181.00
22	CITIGROUP CAPITAL XVI	11/29/11	480.75	472.56	(8.19)		36.00
101	COMCAST CORPORATION NOTES 6.625% MAY 15, 2056	05/03/07	2,525.00	2,635.09	110.09		168.00
1,936	COMCAST CORPORATION	09/10/09	45,520.78	50,510.24	4,989.46		3,207.00
209	COMCAST CORPORATION	10/05/09	4,939.07	5,452.81	513.74		347.00
219	COMCAST CORPORATION	10/06/09	5,189.45	5,713.71	524.26		363.00
257	COMCAST CORPORATION	10/22/09	6,183.63	6,705.13	521.50		426.00
107	COMCAST CORPORATION	02/08/10	2,596.38	2,791.63	195.25		178.00
41	COMCAST CORPORATION	02/09/10	995.19	1,069.69	74.50		68.00
1	COMCAST CORPORATION	02/11/10	24.25	26.09	1.84		2.00
65	COMCAST CORPORATION	02/12/10	1,575.44	1,695.85	120.41		108.00
212	COMCAST CORPORATION	02/24/10	5,223.87	5,531.08	307.21		352.00
111	COMCAST CORPORATION	05/12/10	2,684.10	2,895.99	211.89		184.00
252	COMCAST CORPORATION	05/13/10	6,105.63	6,574.68	469.05		418.00
159	COMCAST CORPORATION	06/14/10	3,844.16	4,148.31	304.15		264.00

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Account # 4011



CURRENT PORTFOLIO SUMMARY

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Corporate Bonds							
133	COMCAST CORPORATION	06/15/10	3,218.45	3,469.97	251.52		221.00
32	COMCAST CORPORATION	06/16/10	774.31	834.88	60.57		53.00
121	COMMONWEALTH REIT CONV NEW MONEY SER D 06.500% PERPETUAL	09/17/10	2,770.17	2,455.09	(315.08)		197.00
64	COMMONWEALTH REIT	09/20/10	1,474.61	1,298.56	(176.05)		104.00
257	COMMONWEALTH REIT	09/21/10	5,912.54	5,214.53	(698.01)		418.00
117	COMMONWEALTH REIT	12/23/10	2,538.12	2,373.93	(164.19)		191.00
463	COMMONWEALTH REIT	01/06/11	10,202.25	9,394.27	(807.98)		753.00
83	COMMONWEALTH REIT	01/07/11	1,825.16	1,684.07	(141.09)		135.00
61	COMMONWEALTH REIT	04/20/11	1,342.01	1,237.69	(104.32)		100.00
145	COMMONWEALTH REIT	04/27/11	3,194.32	2,942.05	(252.27)		236.00
144	COMMONWEALTH REIT	04/28/11	3,169.47	2,921.76	(247.71)		234.00
51	COMMONWEALTH REIT	04/29/11	1,121.71	1,034.79	(86.92)		83.00
32	COMMONWEALTH REIT	05/02/11	706.21	649.28	(56.93)		52.00
52	COMMONWEALTH REIT	05/03/11	1,142.94	1,055.08	(87.86)		85.00
94	DUKE REALTY CORPORATION PFD STOCK SER M 6.950%	01/06/11	2,285.40	2,359.40	74.00		164.00

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Corporate Bonds							
215	DUKE REALTY CORPORATION	01/07/11	5,332.82	5,396.50	63.68		374.00
315	DUKE REALTY CORPORATION	03/14/11	7,836.44	7,906.50	70.06		548.00
57	DUKE REALTY CORPORATION	04/26/11	1,439.81	1,430.70	(9.11)		100.00
136	DUKE REALTY CORPORATION	06/15/11	3,430.84	3,413.60	(17.24)		237.00
150	DUKE REALTY CORPORATION	06/24/11	3,835.19	3,765.00	(70.19)		261.00
138	DB CONT CAP TRST II NEW MONEY 06.550% PERPETUAL	12/16/11	2,587.40	2,573.70	(13.70)		226.00
294	DB CONT CAP TRST II	12/19/11	5,462.26	5,483.10	20.84		482.00
921	DTE ENERGY CO. (DTE) SERIES I CUM JR SUB DEBS 6.50% DUE DEC 1, 2061	12/08/11	23,552.36	24,738.06	1,185.70		
491	DTE ENERGY CO. (DTE)	12/09/11	12,605.20	13,188.26	583.06		
247	DTE ENERGY CO. (DTE)	12/12/11	6,339.08	6,634.42	295.34		
315	DTE ENERGY CO. (DTE)	12/16/11	8,202.47	8,460.90	258.43		
540	DTE ENERGY CO. (DTE)	12/19/11	14,157.02	14,504.40	347.38		
194	DTE ENERGY CO. (DTE)	12/21/11	5,133.96	5,210.84	76.88		
364	DTE ENERGY CO. (DTE)	12/22/11	9,661.43	9,777.04	115.61		
38	DTE ENERGY CO. (DTE)	12/23/11	1,015.81	1,020.68	4.87		

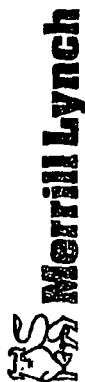


THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
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Corporate Bonds							
281	DOMINION RESOURCES SERIES A JR SUB NOTE 8.375% JUNE 15 2079	06/22/09	7,073.05	8,252.97	1,179.92		589.00
4	DOMINION RESOURCES	06/25/09	101.24	117.48	16.24		9.00
799	DOMINION RESOURCES	09/10/09	21,169.27	23,466.63	2,297.36		1,673.00
106	DOMINION RESOURCES	08/05/11	2,928.84	3,113.22	184.38		222.00
243	DOMINION RESOURCES	08/08/11	6,596.04	7,136.91	540.87		509.00
37	DOMINION RESOURCES	08/09/11	993.45	1,086.69	93.24		78.00
163	DUPONT FABROS TECHNOLOGY SERIES A 7.875% CUM PFD STK	11/19/10	4,067.19	4,092.93	25.74		321.00
170	DUPONT FABROS TECHNOLOGY	11/22/10	4,236.25	4,268.70	32.45		335.00
159	DUPONT FABROS TECHNOLOGY	11/23/10	3,967.24	3,992.49	25.25		313.00
75	DUPONT FABROS TECHNOLOGY	11/24/10	1,875.60	1,883.25	7.65		148.00
45	DUPONT FABROS TECHNOLOGY	11/26/10	1,129.15	1,129.95	0.80		89.00
68	DUPONT FABROS TECHNOLOGY	11/29/10	1,700.55	1,707.48	6.93		134.00
98	DUPONT FABROS TECHNOLOGY	12/03/10	2,435.46	2,460.78	25.32		193.00
10	DUPONT FABROS TECHNOLOGY	12/06/10	249.68	251.10	1.42		20.00
129	DUPONT FABROS TECHNOLOGY	12/07/10	3,220.74	3,239.19	18.45		254.00

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Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
111	DUPONT FABROS TECHNOLOGY	12/08/10	2,769.92	2,787.21	17.29		219.00
90	DUPONT FABROS TECHNOLOGY	01/06/11	2,260.94	2,259.90	(1.04)		178.00
102	DUPONT FABROS TECHNOLOGY	01/07/11	2,571.15	2,561.22	(9.93)		201.00
299	DDR CORP SER I PFD STK	04/26/11	7,481.37	7,334.47	(146.90)		561.00
291	DDR CORP	06/15/11	7,382.09	7,138.23	(243.86)		546.00
50	DDR CORP	06/16/11	1,255.12	1,226.50	(28.62)		94.00
306	DDR CORP	07/15/11	7,387.73	7,506.18	118.45		574.00
32	DUKE REALTY CORP NEWM SER L 06.600% PERPETUAL	01/12/10	628.76	782.72	153.96		53.00
24	DUKE REALTY CORP	01/19/10	472.48	587.04	114.58		40.00
96	DUKE REALTY CORP	01/21/10	1,943.92	2,348.16	404.24		159.00
78	DUKE REALTY CORP	01/25/10	1,571.46	1,907.88	336.42		129.00
15	DUKE REALTY CORP	01/26/10	302.25	366.90	64.65		25.00
23	DUKE REALTY CORP	01/28/10	463.45	562.58	99.13		38.00
504	DUKE REALTY CORP	02/01/10	10,217.49	12,327.84	2,110.35		832.00
39	DUKE REALTY CORP	03/18/10	835.33	953.94	118.61		65.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
53	DUKE REALTY CORP	03/19/10	1,135.52	1,296.38	160.86		88.00
101	DUKE REALTY CORP	03/24/10	2,171.85	2,470.46	298.61		167.00
1	DUKE REALTY CORP	03/25/10	21.55	24.46	2.91		2.00
100	DUKE REALTY CORP	03/26/10	2,152.82	2,446.00	293.18		165.00
163	DUKE REALTY CORP	10/12/10	3,907.19	3,986.98	79.79		269.00
64	DUKE REALTY CORP	10/13/10	1,542.04	1,565.44	23.40		106.00
65	DUKE REALTY CORP	10/14/10	1,570.19	1,589.90	19.71		108.00
34	FPC CAPITAL I CUM PFD STK 7.100%	09/10/09	846.14	873.46	27.32		61.00
88	FPC CAPITAL I	06/01/10	2,215.79	2,260.72	44.93		157.00
36	FPC CAPITAL I	06/02/10	907.15	924.84	17.69		64.00
175	FPC CAPITAL I	06/03/10	4,417.07	4,495.75	78.68		311.00
306	FPC CAPITAL I	06/09/10	7,725.09	7,861.14	136.05		544.00
316	FPC CAPITAL I	06/15/10	7,983.87	8,118.04	134.17		561.00
324	FPC CAPITAL I	06/29/10	8,181.52	8,323.56	142.04		576.00
305	FPC CAPITAL I	07/02/10	7,726.11	7,835.45	109.34		542.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
69	EQUITY LIFESTYLE PPTY SER A CUM REDEEMABLE 8.034 PERPETUAL PFD STK	03/16/11	1,710.62	1,746.39	35.77		139.00
178	EQUITY LIFESTYLE PPTY	03/17/11	4,408.06	4,505.18	97.12		358.00
125	EQUITY LIFESTYLE PPTY	03/18/11	3,097.70	3,163.75	66.05		251.00
179	EQUITY LIFESTYLE PPTY	03/21/11	4,436.44	4,530.49	94.05		360.00
86	EQUITY LIFESTYLE PPTY	05/23/11	2,194.20	2,176.66	(17.54)		173.00
88	EQUITY LIFESTYLE PPTY	05/24/11	2,241.56	2,227.28	(14.28)		177.00
56	EQUITY LIFESTYLE PPTY	05/25/11	1,427.28	1,417.36	(9.92)		113.00
38	EQUITY LIFESTYLE PPTY	05/31/11	968.94	981.78	(7.16)		77.00
61	EQUITY LIFESTYLE PPTY	06/01/11	1,556.18	1,543.91	(12.27)		123.00
85	EQUITY LIFESTYLE PPTY	06/02/11	2,168.00	2,151.35	(16.65)		171.00
3	ENERGY MISSISSIPPI INC 6.00% PFD STK	05/13/11	75.23	84.00	8.77		5.00
196	ENERGY MISSISSIPPI INC	05/16/11	4,904.65	5,488.00	583.35		294.00
119	ENERGY MISSISSIPPI INC	05/17/11	2,976.67	3,332.00	355.33		179.00
199	ENERGY MISSISSIPPI INC	07/12/11	5,286.71	5,572.00	285.29		299.00
44	ENERGY MISSISSIPPI INC	07/13/11	1,169.25	1,232.00	62.75		66.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

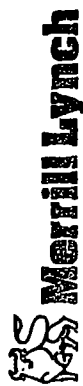
Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
44	ENTERGY MISSISSIPPI INC	07/15/11	1,172.18	1,232.00	59.82		66.00
5	ENTERGY MISSISSIPPI INC	07/18/11	134.61	140.00	5.39		8.00
315	ENDURANCE SPECIALTY HLDG (ENH) SERIES B NON CUM PFD SHARES 7.5% PERPETUA	06/01/11	7,873.75	8,032.50	158.75		591.00
345	ENDURANCE SPECIALTY HLDG	06/02/11	8,617.07	8,797.50	180.43		647.00
1,299	FIRST NIAGARA FINCL GRP (FNFG)FIXED-TO-FLTG RATE 8.625% PRPTUAL PFD SER B	12/19/11	32,929.65	33,254.40	324.75		
121	GOLDMAN SACHS GP \$25 PAR SENIOR NOTES 6.50% DUE 11/1/2061	12/08/11	2,975.05	3,031.05	56.00		
206	GOLDMAN SACHS GP	12/09/11	5,082.54	5,160.30	77.76		
77	GOLDMAN SACHS GP	12/16/11	1,906.64	1,928.85	22.21		
178	GOLDMAN SACHS GP	12/19/11	4,419.81	4,458.90	39.09		
80	GOLDMAN SACHS GP	12/20/11	1,992.81	2,004.00	11.19		
52	HARRIS PREFERRED CAP COR NON-CUM EXCH PFD SER A 7.375%	06/16/10	1,287.00	1,313.00	26.00		96.00
273	HARRIS PREFERRED CAP COR	06/18/10	6,784.05	6,893.25	109.20		504.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
835	HSBC HLDGS PLC SER A 6.20% PFD STK	09/10/09	17,523.97	19,956.50	2,432.53		1,295.00
170	HSBC HLDGS PLC	04/20/10	3,862.13	4,063.00	200.87		264.00
74	HSBC USA DEP SHRS REP 1/40 SHR 6. 6.50% PERP	10/24/11	1,820.93	1,806.34	(14.59)		121.00
54	HSBC USA	10/26/11	1,327.22	1,318.14	(9.08)		88.00
74	HSBC USA	10/31/11	1,852.05	1,806.34	(45.71)		121.00
34	HSBC USA	11/01/11	844.82	829.94	(14.88)		56.00
52	HSBC USA	11/02/11	1,295.27	1,269.32	(25.95)		85.00
29	HSBC USA	11/03/11	722.06	707.89	(14.17)		48.00
22	HSBC USA	11/04/11	547.25	537.02	(10.23)		36.00
1,248	HSBC HLDGS PLC SERIES 08.00% PFD STK	06/21/10	31,200.00	32,522.88	1,322.88		2,496.00
295	HSBC HLDGS PLC	06/22/10	7,375.00	7,687.70	312.70		590.00
369	HSBC HLDGS PLC	06/22/10	9,213.93	9,616.14	402.21		738.00
133	HSBC HLDGS PLC	06/25/10	3,331.65	3,465.98	134.33		266.00
429	HSBC HLDGS PLC	06/28/10	10,755.03	11,179.74	424.71		858.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

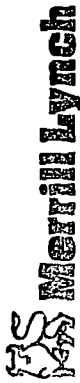
Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
617	HSBC HLDGS PLC	07/08/10	15,504.84	16,079.02	574.18		1,234.00
338	HSBC HLDGS PLC	07/09/10	8,568.30	8,808.28	239.98		676.00
312	HSBC HLDGS PLC	07/12/10	7,927.05	8,130.72	203.67		624.00
1,027	HSBC HLDGS PLC	07/28/10	26,681.15	26,763.62	82.47		2,054.00
272	KIMCO REALTY CORP CUM PFD STK SER G REITS 07.750% PERPETUAL	04/21/08	6,568.80	7,004.00	435.20		527.00
388	KIMCO REALTY CORP	09/10/09	8,955.74	9,991.00	1,035.26		752.00
291	KIMCO REALTY CORP	06/09/10	7,391.28	7,493.25	101.97		564.00
65	KIMCO REALTY CORP	09/27/11	1,684.61	1,673.75	(10.86)		126.00
73	KIMCO REALTY CORP	09/30/11	1,864.81	1,879.75	14.94		142.00
74	KIMCO REALTY CORP	10/03/11	1,882.60	1,905.50	22.90		144.00
107	KIMCO REALTY CORP	10/04/11	2,681.03	2,755.25	74.22		208.00
96	KEYCORP CAPITAL X TRUST PREFERRED SECS 08.000% MAR 15 2068	08/19/11	2,472.58	2,451.84	(20.74)		192.00
38	KEYCORP CAPITAL X	08/19/11	982.81	970.52	(12.29)		76.00
91	KEYCORP CAPITAL X	08/22/11	2,367.07	2,324.14	(42.93)		182.00
12	KEYCORP CAPITAL X	08/22/11	311.41	306.48	(4.93)		24.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
65	KEYCORP CAPITAL X	08/23/11	1,687.92	1,660.10	(27.82)		130.00
60	KEYCORP CAPITAL X	08/24/11	1,534.54	1,532.40	(2.14)		120.00
8	KEYCORP CAPITAL X	08/24/11	208.71	204.32	(4.39)		16.00
6	KEYCORP CAPITAL X	08/24/11	156.48	153.24	(3.24)		12.00
92	KEYCORP CAPITAL X	08/25/11	2,357.18	2,349.68	(7.50)		184.00
73	KEYCORP CAPITAL X	08/29/11	1,877.28	1,864.42	(12.86)		146.00
39	KEYCORP CAPITAL X	08/30/11	1,007.21	996.06	(11.15)		78.00
48	KEYCORP CAPITAL X	08/31/11	1,243.36	1,225.92	(17.44)		96.00
15	KEYCORP CAPITAL X	12/05/11	385.48	383.10	(2.38)		30.00
79	KIMCO REALTY CORP 6.90% CUM PFD STK SER H, PERPETUAL	07/14/11	2,035.44	2,163.02	127.58		137.00
60	KIMCO REALTY CORP	07/15/11	1,557.64	1,642.80	85.16		104.00
82	KIMCO REALTY CORP	07/18/11	2,122.86	2,245.16	122.30		142.00
85	KIMCO REALTY CORP	07/19/11	2,196.07	2,327.30	131.23		147.00
6	KIMCO REALTY CORP	08/08/11	146.72	164.28	17.56		11.00
84	KIMCO REALTY CORP	08/09/11	2,012.57	2,299.92	287.35		145.00
70	KIMCO REALTY CORP	08/12/11	1,782.65	1,916.60	133.95		121.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
76	KIMCO REALTY CORP	08/15/11	1,952.33	2,080.88	128.55		132.00
58	KIMCO REALTY CORP	08/16/11	1,487.61	1,588.04	100.43		101.00
37	KIMCO REALTY CORP	08/17/11	954.51	1,013.06	58.55		64.00
10	ING GROUP NV PERP HYBRID CAPITAL SECS 7.375% PFD NON CUM	01/21/10	210.74	184.30	(26.44)		19.00
152	ING GROUP NV	01/25/10	3,170.45	2,801.36	(369.09)		281.00
16	ING GROUP NV	01/25/10	334.57	294.88	(39.69)		30.00
134	ING GROUP NV	08/25/10	3,115.96	2,469.62	(646.34)		247.00
139	ING GROUP NV	08/26/10	3,245.08	2,561.77	(683.31)		257.00
334	ING GROUP NV	10/12/10	8,109.32	6,155.62	(1,953.70)		616.00
224	ING GROUP NV	12/02/11	4,267.92	4,128.32	(139.60)		413.00
309	ING GROUP NV	12/21/11	5,803.89	5,694.87	(109.02)		570.00
241	JPMORGAN CHASE CAP XXIX PFD STK 6.70% DUE 4/02/2040	06/01/10	5,615.95	6,150.32	534.37		404.00
227	JPMORGAN CHASE CAP XXIX	06/02/10	5,330.87	5,793.04	462.17		381.00
389	JPMORGAN CHASE CAP XXIX	06/03/10	9,197.24	9,927.28	730.04		652.00
290	JPMORGAN CHASE CAP XXIX	06/09/10	6,920.82	7,400.80	479.98		486.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
34-1881601
Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
630	JPMORGAN CHASE CAP XXIX	06/10/10	14,985.81	16,077.60	1,091.79		1,056.00
311	JPMORGAN CHASE CAP XXIX	06/14/10	7,460.92	7,936.72	475.80		521.00
301	JPMORGAN CHASE CAP XXIX	06/15/10	7,249.77	7,681.52	431.75		505.00
560	JPMORGAN CHASE CAP XXIX	07/27/10	13,853.34	14,291.20	437.86		938.00
166	JPMORGAN CHASE CAP XXIX	08/24/11	4,229.30	4,236.32	7.02		279.00
65	JPMORGAN CHASE CAP XXIX	08/25/11	1,660.39	1,658.80	(1.59)		109.00
330	JPMORGAN CHASE CAP XXIX	09/15/11	8,404.11	8,421.60	17.49		553.00
42	JPM CHASE CAPITAL XIX JR SUB NOTES SER S 6.625% SEP 29, 2036	06/01/11	1,070.88	1,059.66	(11.22)		70.00
31	JPM CHASE CAPITAL XIX	06/01/11	790.45	782.13	(8.32)		52.00
88	JPM CHASE CAPITAL XIX	06/02/11	2,240.74	2,220.24	(20.50)		146.00
107	JPM CHASE CAPITAL XIX	06/07/11	2,730.51	2,699.61	(30.90)		178.00
97	JPM CHASE CAPITAL XIX	06/08/11	2,471.61	2,447.31	(24.30)		161.00
84	JPM CHASE CAPITAL XIX	06/09/11	2,138.34	2,119.32	(19.02)		140.00
80	JPM CHASE CAPITAL XIX	06/10/11	2,037.28	2,018.40	(18.88)		133.00
82	JPM CHASE CAPITAL XIX	06/13/11	2,085.43	2,068.86	(16.57)		136.00
203	JPM CHASE CAPITAL XIX	06/15/11	5,172.70	5,121.69	(51.01)		337.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

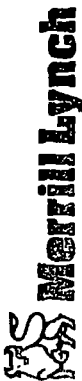
Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
59	JPM CHASE CAPITAL XIX	06/16/11	1,504.21	1,488.57	(15.64)		98.00
47	JPM CHASE CAPITAL XIX	06/17/11	1,196.60	1,185.81	(10.79)		78.00
19	JPM CHASE CAPITAL XIX	06/20/11	484.62	479.37	(5.25)		32.00
111	JPM CHASE CAPITAL XIX	07/07/11	2,808.53	2,800.53	(8.00)		184.00
64	JPM CHASE CAPITAL XIX	07/08/11	1,620.33	1,614.72	(5.61)		106.00
57	JPM CHASE CAPITAL XIX	07/11/11	1,445.41	1,438.11	(7.30)		95.00
65	JPM CHASE CAPITAL XIX	07/12/11	1,647.31	1,639.95	(7.36)		108.00
33	JPM CHASE CAPITAL XIX	07/13/11	835.65	832.59	(3.06)		55.00
36	JPM CHASE CAPITAL XIX	07/14/11	910.39	908.28	(2.11)		60.00
98	JPM CHASE CAPITAL XIX	07/18/11	2,482.32	2,472.54	(9.78)		163.00
134	JPM CHASE CAPITAL XIX	07/19/11	3,396.11	3,380.82	(15.29)		222.00
73	JPM CHASE CAPITAL XIX	07/20/11	1,854.95	1,841.79	(13.16)		121.00
12	JPM CHASE CAPITAL XIX	07/21/11	304.98	302.76	(2.22)		20.00
77	JPM CHASE CAPITAL XIX	08/04/11	1,931.96	1,942.71	10.75		128.00
192	JPM CHASE CAPITAL XIX	08/05/11	4,771.78	4,844.16	72.38		318.00
72	JPM CHASE CAPITAL XIX	08/08/11	1,761.46	1,816.58	55.10		120.00
98	JPM CHASE CAPITAL XIX	08/15/11	2,486.21	2,472.54	(13.67)		163.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
78	JPM CHASE CAPITAL XIX	08/16/11	1,977.00	1,967.94	(9.06)		130.00
80	JPM CHASE CAPITAL XIX	08/17/11	2,025.88	2,018.40	(7.48)		133.00
59	JPM CHASE CAPITAL XIX	08/24/11	1,494.95	1,488.57	(6.38)		98.00
291	JPM CHASE CAPITAL XIX	08/26/11	7,381.33	7,341.93	(39.40)		482.00
361	JPM CHASE CAPITAL XIX	09/06/11	9,160.92	9,108.03	(52.89)		598.00
49	JPM CHASE CAPITAL XIX	11/23/11	1,241.70	1,236.27	(5.43)		82.00
88	JPM CHASE CAPITAL XIX	11/29/11	2,230.18	2,220.24	(9.94)		146.00
159	JPM CHASE CAPITAL XIX	11/30/11	4,046.71	4,011.57	(35.14)		264.00
648	JPM CHASE CAPITAL XIX	12/20/11	16,507.93	16,349.04	(158.89)		1,074.00
632	JP MORGAN CHASE CAP XXIV SERIES X TRUST PFD SEC 06.875% AUG 01 2077	09/30/11	16,000.41	16,065.44	65.03		1,086.00
138	ING GROEP NV PERP HYBRID CAPITAL SECS 8.5% PFD NON CUM	12/31/09	3,041.35	3,005.64	(35.71)		294.00
114	ING GROEP NV	01/04/10	2,515.52	2,482.92	(32.60)		243.00
20	ING GROEP NV	01/08/10	430.26	435.60	5.34		43.00
345	ING GROEP NV	11/16/10	8,848.15	7,514.10	(1,334.05)		734.00
373	ING GROEP NV	12/21/11	7,998.65	8,123.94	125.29		793.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

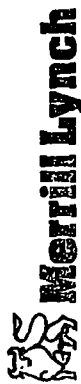
Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
165	ING GROEP NV	12/22/11	3,575.27	3,593.70	18.43		351.00
25	METLIFE INC NON CUM PFD STK SER B 06.500% PERPETUAL	10/05/09	585.19	637.00	51.81		41.00
189	METLIFE INC	10/06/09	4,453.24	4,815.72	362.48		308.00
335	METLIFE INC	06/15/10	8,017.86	8,535.80	517.94		545.00
696	METLIFE INC	07/01/10	16,348.62	17,734.08	1,385.46		1,132.00
56	METLIFE INC	01/10/11	1,383.12	1,426.88	43.76		91.00
104	METLIFE INC	01/11/11	2,573.48	2,649.92	76.44		169.00
157	METLIFE INC	01/12/11	3,884.51	4,000.36	115.85		256.00
181	METLIFE INC	07/06/11	4,525.74	4,611.88	86.14		295.00
274	METLIFE INC	07/07/11	6,876.88	6,981.52	104.64		446.00
226	METLIFE INC	08/05/11	5,503.51	5,758.48	254.97		368.00
110	METLIFE INC	09/06/11	2,742.12	2,802.80	60.68		179.00
175	METLIFE INC	09/07/11	4,378.97	4,459.00	80.03		285.00
125	METLIFE INC	09/08/11	3,129.13	3,185.00	55.87		204.00
256	METLIFE INC	11/18/11	6,503.12	6,522.88	19.76		416.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
190	LLOYDS BANKING GRP PLC PINES SENIOR NOTES 07.750% JUL 15 2050	10/11/11	4,783.56	4,858.30	74.74		365.00
124	LLOYDS BANKING GRP PLC	10/12/11	3,153.30	3,170.68	17.38		239.00
230	LLOYDS BANKING GRP PLC	10/13/11	5,789.81	5,881.10	91.29		442.00
101	LLOYDS BANKING GRP PLC	10/14/11	2,556.01	2,582.57	26.56		194.00
195	MORGAN STANLEY CAP TRVII CAPITAL SECURITIES 06.60% OCT 15 2066	09/10/09	4,228.62	4,243.20	14.58		322.00
300	MORGAN STANLEY CAP TRVII	07/27/10	7,210.77	6,528.00	(682.77)		495.00
672	MORGAN STANLEY CAP TRVII	08/17/10	16,593.90	14,622.72	(1,971.18)		1,109.00
127	MORGAN STANLEY CAP TRVII	08/26/10	3,132.96	2,763.52	(369.44)		210.00
127	MORGAN STANLEY CAP TRVII	08/27/10	3,129.20	2,763.52	(365.68)		210.00
56	MORGAN STANLEY CAP TRVII	08/30/10	1,380.68	1,218.56	(162.12)		93.00
46	MORGAN STANLEY CAP TRVII	08/31/10	1,132.68	1,000.96	(131.72)		76.00
349	MORGAN STANLEY CAP TRVII	12/16/10	8,533.19	7,594.24	(938.95)		576.00
65	MORGAN STANLEY CAP TRVII	05/10/11	1,601.63	1,414.40	(187.23)		108.00
103	MORGAN STANLEY CAP TRVII	05/11/11	2,551.68	2,241.28	(310.40)		170.00
97	MORGAN STANLEY CAP TRVII	05/12/11	2,405.36	2,110.72	(294.64)		161.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
72	MORGAN STANLEY CAP TRV7	05/13/11	1,788.54	1,566.72	(221.82)		119.00
89	MORGAN STANLEY CAP TRV7	05/16/11	2,210.32	1,936.64	(273.68)		147.00
63	MORGAN STANLEY CAP TRV7	05/17/11	1,562.17	1,370.88	(191.29)		104.00
97	MONTPELIER RE HOLDINGS LTD SERIES A 8.875% PERPETUAL PFD STK	05/13/11	2,512.44	2,643.25	130.81		216.00
115	MONTPELIER RE HOLDINGS	05/16/11	2,984.35	3,133.75	149.40		256.00
53	MONTPELIER RE HOLDINGS	05/17/11	1,375.59	1,444.25	68.66		118.00
166	MONTPELIER RE HOLDINGS	05/19/11	4,234.81	4,523.50	288.69		369.00
125	NATIONAL WESTMINSTER BK PLC ADS NONCUM PFD SRS C 7.760%	01/08/10	2,383.11	2,097.64	(285.47)		243.00
158	NATIONAL WESTMINSTER BK	01/11/10	3,034.41	2,651.41	(383.00)		307.00
46	NATIONAL WESTMINSTER BK	01/13/10	889.28	771.93	(117.35)		90.00
69	NATIONAL WESTMINSTER BK	01/13/10	1,326.13	1,157.90	(168.23)		134.00
69	NATIONAL WESTMINSTER BK	01/15/10	1,365.25	1,157.90	(207.35)		134.00
233	NATIONAL WESTMINSTER BK	01/19/10	4,629.90	3,910.00	(719.90)		453.00
544	NATIONAL WESTMINSTER BK	03/25/10	11,513.81	9,128.92	(2,384.89)		1,056.00
24	NATIONAL WESTMINSTER BK	08/24/10	563.80	402.75	(161.05)		47.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
120	NATIONAL WESTMINSTER BK	08/25/10	2,818.51	2,013.73	(804.78)		233.00
1	NATIONAL WESTMINSTER BK	08/26/10	23.50	16.78	(6.72)		2.00
100	NATIONAL WESTMINSTER BK	09/01/10	2,385.39	1,678.11	(707.28)		194.00
53	BGE CAPITAL TRUST II TRUST PREFERRED SECS 08.200% OCT 15 2043	03/10/10	1,234.81	1,356.80	121.99		83.00
74	BGE CAPITAL TRUST II	03/11/10	1,723.90	1,894.40	170.50		115.00
38	BGE CAPITAL TRUST II	03/12/10	892.22	972.80	80.58		59.00
28	BGE CAPITAL TRUST II	03/17/10	669.44	716.80	47.36		44.00
206	BGE CAPITAL TRUST II	03/18/10	4,916.79	5,273.60	356.81		320.00
31	BGE CAPITAL TRUST II	03/19/10	734.75	793.60	58.85		49.00
63	BGE CAPITAL TRUST II	03/22/10	1,497.51	1,612.80	115.29		98.00
101	BGE CAPITAL TRUST II	04/07/10	2,413.28	2,585.60	172.32		157.00
130	BGE CAPITAL TRUST II	04/12/10	3,073.73	3,328.00	254.27		202.00
64	BGE CAPITAL TRUST II	04/13/10	1,513.53	1,638.40	124.87		100.00
27	BGE CAPITAL TRUST II	04/14/10	638.34	691.20	52.86		42.00
222	BGE CAPITAL TRUST II	05/06/10	5,079.31	5,683.20	603.89		345.00
55	BGE CAPITAL TRUST II	05/11/10	1,263.16	1,408.00	144.84		86.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
14	BGE CAPITAL TRUST II	05/12/10	322.29	358.40	36.11		22.00
35	BGE CAPITAL TRUST II	05/13/10	809.08	896.00	86.92		55.00
121	BGE CAPITAL TRUST II	09/07/10	3,007.42	3,097.60	90.18		188.00
10	BGE CAPITAL TRUST II	09/08/10	248.46	256.00	7.54		16.00
116	BGE CAPITAL TRUST II	09/09/10	2,882.58	2,969.60	87.02		180.00
38	BGE CAPITAL TRUST II	09/10/10	944.27	972.80	28.53		59.00
87	BGE CAPITAL TRUST II	09/13/10	2,159.95	2,227.20	67.25		135.00
9	BGE CAPITAL TRUST II	09/14/10	224.20	230.40	6.20		14.00
202	CITIGROUP CAP VII CUM DEF INT TRUST PF STK 7.125% JUL 31 2031	12/10/09	4,209.11	4,888.40	679.29		360.00
231	CITIGROUP CAP VII	12/15/09	4,836.40	5,590.20	753.80		412.00
84	CITIGROUP CAP VII	12/17/09	1,754.84	2,032.80	277.96		150.00
55	CITIGROUP CAP VII	03/03/10	1,154.24	1,331.00	176.76		98.00
199	CITIGROUP CAP VII	03/04/10	4,205.04	4,815.80	610.76		355.00
150	CITIGROUP CAP VII	05/13/10	3,057.33	3,630.00	572.67		268.00
461	CITIGROUP CAP VII	05/14/10	9,355.07	11,156.20	1,801.13		822.00
89	CITIGROUP CAP VII	11/10/10	2,146.42	2,153.80	7.38		159.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
209	CITIGROUP CAP VII	11/11/10	5,046.83	5,057.80	10.97		373.00
190	CITIGROUP CAP VII	11/12/10	4,587.75	4,598.00	10.25		339.00
237	CITIGROUP CAP VII	11/15/10	5,829.37	5,735.40	(93.97)		423.00
254	CITIGROUP CAP VII	03/18/11	6,228.20	6,146.80	(81.40)		453.00
1,612	CITIGROUP CAPITAL VIII DEF INT TRUST PFD STK 6.950% SEPT 15 2031	09/10/09	29,920.38	37,624.08	7,703.70		2,801.00
320	CITIGROUP CAPITAL VIII	10/05/09	6,234.54	7,468.80	1,234.26		556.00
304	CITIGROUP CAPITAL VIII	04/07/10	6,403.54	7,095.36	691.82		529.00
371	CITIGROUP CAPITAL VIII	04/12/10	7,985.91	8,659.14	673.23		645.00
7	CITIGROUP CAPITAL VIII	04/13/10	150.57	163.38	12.81		13.00
130	CITIGROUP CAPITAL VIII	04/14/10	2,842.10	3,034.20	192.10		226.00
226	CITIGROUP CAPITAL VIII	05/12/10	4,528.92	5,274.84	745.92		393.00
226	CITIGROUP CAPITAL VIII	05/13/10	4,586.47	5,274.84	688.37		393.00
71	CITIGROUP CAPITAL VIII	04/29/11	1,756.39	1,657.14	(99.25)		124.00
75	CITIGROUP CAPITAL VIII	05/02/11	1,853.50	1,750.50	(103.00)		131.00
228	CITIGROUP CAPITAL VIII	05/03/11	5,635.32	5,321.52	(313.80)		397.00
154	CITIGROUP CAPITAL VIII	07/15/11	3,821.96	3,594.36	(227.60)		268.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

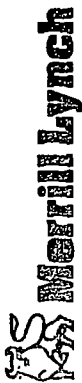
Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
210	CITIGROUP CAPITAL VIII	07/18/11	5,224.78	4,901.40	(323.38)		365.00
46	CITIGROUP CAPITAL VIII	09/27/11	1,057.00	1,073.64	16.64		80.00
120	CITIGROUP CAPITAL VIII	09/28/11	2,778.05	2,800.80	22.75		209.00
70	CITIGROUP CAPITAL VIII	09/29/11	1,625.20	1,633.80	8.60		122.00
205	CITIGROUP CAPITAL VIII	11/02/11	4,831.33	4,784.70	(46.63)		357.00
130	CITIGROUP CAPITAL VIII	11/03/11	3,083.46	3,034.20	(49.26)		226.00
106	ING GROUP NV GLOBAL SUB DEBT SECS 7.050% PERPETUAL NON CUM	12/16/11	1,884.08	1,919.66	35.58		187.00
165	ING GROUP NV	12/19/11	2,934.52	2,988.15	53.63		291.00
152	ING GROUP NV	12/20/11	2,706.34	2,752.72	46.38		268.00
98	ING GROUP NV	12/21/11	1,750.38	1,774.78	24.40		173.00
35	ING GROUP NV	12/21/11	625.14	633.85	8.71		62.00
161	ING GROUP NV	12/22/11	2,922.99	2,915.71	(7.28)		284.00
96	ING GROUP NV	12/23/11	1,755.53	1,738.56	(16.97)		170.00
105	ING GROUP NV	12/27/11	1,901.26	1,901.55	0.29		186.00
26	MORGAN STANLEY CP TR III CAP TRUST SEC 6.250% MAR 01 2033	10/06/09	540.64	536.90	(3.74)		41.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
220	MORGAN STANLEY CP TR III	11/19/09	4,423.12	4,543.00	119.88		344.00
35	MORGAN STANLEY CP TR III	01/20/10	742.90	722.75	(20.15)		55.00
106	MORGAN STANLEY CP TR III	01/21/10	2,238.22	2,188.90	(49.32)		166.00
31	MORGAN STANLEY CP TR III	01/22/10	652.15	640.15	(12.00)		49.00
110	MORGAN STANLEY CP TR III	01/25/10	2,314.18	2,271.50	(42.68)		172.00
221	MORGAN STANLEY CP TR III	05/11/10	4,534.06	4,563.65	29.59		346.00
129	MORGAN STANLEY CP TR III	05/12/10	2,586.03	2,663.85	97.82		202.00
18	MORGAN STANLEY CP TR III	05/13/10	363.49	371.70	8.21		29.00
806	MORGAN STANLEY CP TR III	10/12/10	19,136.96	16,643.90	(2,493.06)		1,259.00
136	MORGAN STANLEY CP TR III	12/02/11	2,764.66	2,808.40	43.74		213.00
154	MORGAN STANLEY CP TR III	12/05/11	3,215.69	3,180.10	(35.59)		241.00
243	USB CAPITAL VIII TRUST PREFERRED SECURITI 06.350% DEC 29 2065	11/30/11	6,098.09	6,142.80	44.71		386.00
1	USB CAPITAL VIII	11/30/11	25.20	25.28	0.08		2.00
33	USB CAPITAL VIII	12/01/11	826.90	834.21	7.31		53.00
47	USB CAPITAL VIII	12/02/11	1,177.29	1,188.11	10.82		75.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
932	USB CAPITAL X DEP INT TR PFD SECS 06.500% APRIL 12 2066	09/10/09	20,869.00	23,756.68	2,887.68		1,515.00
1,069	ARCH CAPITAL GROUP LTD NON CUM PFD SHRS SRS B 7.875% PERPETUAL	09/10/09	24,399.00	27,141.91	2,742.91		2,104.00
158	ARCH CAPITAL GROUP LTD	09/23/09	3,740.22	4,011.62	271.40		311.00
93	ARCH CAPITAL GROUP LTD	09/24/09	2,208.80	2,361.27	152.47		184.00
92	ARCH CAPITAL GROUP LTD	02/24/10	2,280.74	2,335.88	55.14		182.00
8	ARCH CAPITAL GROUP LTD	02/26/10	198.92	203.12	4.20		16.00
240	ARCH CAPITAL GROUP LTD	03/02/10	5,977.65	6,093.60	115.95		473.00
10	CITIGROUP CAPITAL XIV(C) TRUST PREFERRED SECS 6.875% JUNE 30, 2066	04/13/11	246.62	233.70	(12.92)		18.00
22	CITIGROUP CAPITAL XIV(C)	04/19/11	545.29	514.14	(31.15)		38.00
1	CITIGROUP CAPITAL XIV(C)	05/13/11	24.73	23.37	(1.36)		2.00
79	CITIGROUP CAPITAL XIV(C)	05/23/11	1,946.37	1,846.23	(100.14)		136.00
103	CITIGROUP CAPITAL XIV(C)	05/25/11	2,543.35	2,407.11	(136.24)		177.00
43	CITIGROUP CAPITAL XIV(C)	05/27/11	1,062.11	1,004.91	(57.20)		74.00
79	CITIGROUP CAPITAL XIV(C)	05/31/11	1,949.03	1,846.23	(102.80)		-136.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
Investments - Corporate Bonds
Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
36	CITIGROUP CAPITAL XIV(C)	06/01/11	889.05	841.32	(47.73)		62.00
361	CITIGROUP CAPITAL XIV(C)	07/08/11	8,921.57	8,436.57	(485.00)		621.00
79	CITIGROUP CAPITAL XIV(C)	07/25/11	1,930.00	1,846.23	(83.77)		136.00
100	CITIGROUP CAPITAL XIV(C)	07/27/11	2,448.82	2,337.00	(111.82)		172.00
111	CITIGROUP CAPITAL XIV(C)	07/28/11	2,715.68	2,594.07	(121.61)		191.00
46	CITIGROUP CAPITAL XIV(C)	07/29/11	1,116.13	1,075.02	(41.11)		80.00
105	CITIGROUP CAPITAL XIV(C)	12/19/11	2,445.53	2,453.85	8.32		181.00
41	CITIGROUP CAPITAL XIV(C)	12/20/11	960.83	958.17	(2.66)		71.00
79	CITIGROUP CAPITAL XIV(C)	12/22/11	1,869.06	1,846.23	(22.83)		136.00
32	CITIGROUP CAPITAL XIV(C)	12/23/11	757.67	747.84	(9.83)		55.00
26	CITIGROUP CAPITAL XIV(C)	12/27/11	600.16	607.62	7.46		45.00
187	GMAC LLC PUBLIC INCOME NOTES 7.35% AUG 08 2032	03/30/11	4,468.04	3,842.85	(625.19)		344.00
208	GMAC LLC	04/08/11	4,981.90	4,274.40	(707.50)		383.00
55	GMAC LLC	04/11/11	1,320.21	1,130.25	(189.96)		102.00
91	GMAC LLC	04/12/11	2,183.67	1,870.05	(313.62)		168.00
228	GMAC LLC	05/12/11	5,499.47	4,685.40	(814.07)		419.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

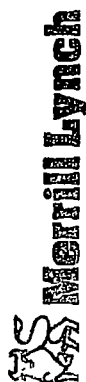
Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
21	GMAC LLC	05/13/11	507.29	431.55	(75.74)		39.00
48	GMAC LLC	05/16/11	1,158.88	986.40	(172.48)		89.00
51	GMAC LLC	05/17/11	1,233.87	1,048.05	(185.82)		94.00
30	GMAC LLC	05/18/11	728.68	616.50	(112.18)		56.00
176	CITIGROUP CAP TRUST XV TRUST PFD SECS 06.500% SEP 15 2066	11/07/11	4,064.58	3,835.04	(229.54)		286.00
90	CITIGROUP CAP TRUST XV	11/08/11	2,085.64	1,961.10	(124.54)		147.00
93	CITIGROUP CAP TRUST XV	11/09/11	2,118.90	2,026.47	(92.43)		152.00
273	DB CAPITAL FDG VIII NONCUMULATIVE TRUST 6.375% PERP	12/23/11	4,934.80	5,001.36	66.56		435.00
351	DB CAPITAL FDG VIII	12/27/11	6,265.75	6,430.32	164.57		560.00
59	CBS CORPORATION SENIOR NOTES 06.75% MARCH 27 2056	01/07/10	1,266.17	1,499.19	233.02		100.00
86	CBS CORPORATION	01/13/10	1,863.19	2,185.26	322.07		146.00
69	CBS CORPORATION	01/14/10	1,489.71	1,753.29	263.58		117.00
69	CBS CORPORATION	01/15/10	1,489.97	1,753.29	263.32		117.00
129	CBS CORPORATION	01/19/10	2,791.27	3,277.89	486.62		218.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
312	CBS CORPORATION	02/16/10	6,861.39	7,927.92	1,066.53		527.00
187	CBS CORPORATION	03/12/10	4,216.90	4,751.67	534.77		316.00
152	CBS CORPORATION	03/17/10	3,562.63	3,862.32	299.69		257.00
6	CBS CORPORATION	03/23/10	140.93	152.46	11.53		11.00
172	CBS CORPORATION	04/14/10	4,002.05	4,370.52	368.47		291.00
110	CBS CORPORATION	04/15/10	2,560.61	2,795.10	234.49		186.00
10	CBS CORPORATION	04/16/10	232.81	254.10	21.29		17.00
30	CBS CORPORATION	04/19/10	698.02	762.30	64.28		51.00
164	CBS CORPORATION	05/10/10	3,742.12	4,167.24	425.12		277.00
5	CBS CORPORATION	05/11/10	113.57	127.05	13.48		9.00
232	CBS CORPORATION	05/12/10	5,380.51	5,895.12	514.61		392.00
34	CBS CORPORATION	05/13/10	787.81	863.94	76.13		58.00
186	CBS CORPORATION	05/14/10	4,315.20	4,726.26	411.06		314.00
332	CBS CORPORATION	08/08/11	7,817.38	8,436.12	618.74		561.00
191	CBS CORPORATION	08/09/11	4,612.04	4,853.31	241.27		323.00
282	ING GROEP N.V. PERP HYBRID CAP SECS 6.375% MAR 01 2049	12/21/11	4,647.19	4,720.68	73.49		450.00



Merill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
222	ING GROEP N.V.	12/22/11	3,721.45	3,716.28	(5.17)		354.00
204	ING GROEP N.V.	12/23/11	3,461.00	3,414.96	(46.04)		325.00
234	ING GROEP N.V.	12/27/11	3,930.94	3,917.16	(13.78)		373.00
56	FIFTH THIRD CAP TRUST V TRUST PREFERRED SEC 7.25% AUG 15 2067	08/25/11	1,397.04	1,416.80	19.76		102.00
2	FIFTH THIRD CAP TRUST V	08/25/11	49.84	50.60	0.76		4.00
8	FIFTH THIRD CAP TRUST V	08/25/11	200.11	202.40	2.29		15.00
75	FIFTH THIRD CAP TRUST V	08/30/11	1,878.38	1,897.50	19.12		136.00
99	FIFTH THIRD CAP TRUST V	08/31/11	2,482.86	2,504.70	21.84		180.00
55	FIFTH THIRD CAP TRUST V	09/01/11	1,378.76	1,391.50	12.74		100.00
20	FIFTH THIRD CAP TRUST V	09/02/11	501.70	506.00	4.30		37.00
59	FIFTH THIRD CAP TRUST V	09/26/11	1,458.90	1,492.70	33.80		107.00
252	FIFTH THIRD CAP TRUST V	09/27/11	6,253.12	6,375.60	122.48		457.00
103	FIFTH THIRD CAP TRUST V	11/07/11	2,579.94	2,605.90	25.96		187.00
95	FIFTH THIRD CAP TRUST V	11/09/11	2,336.97	2,403.50	66.53		173.00
45	FIFTH THIRD CAP TRUST V	11/10/11	1,109.50	1,138.50	29.00		82.00
3	FIFTH THIRD CAP TRUST V	11/11/11	74.13	75.90	1.77		6.00



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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
73	FIFTH THIRD CAP TRUST V	11/14/11	1,798.41	1,846.90	48.49		133.00
20	FIFTH THIRD CAP TRUST V	11/15/11	501.45	506.00	4.55		37.00
45	FIFTH THIRD CAPITAL TR TR PREFERRED SECS VI 7.25% NOVEMBER 15, 2067	01/07/10	942.93	1,139.40	196.47		82.00
335	FIFTH THIRD CAPITAL TR	01/19/10	7,201.43	8,482.20	1,280.77		608.00
108	FIFTH THIRD CAPITAL TR	01/21/10	2,355.80	2,734.56	378.76		196.00
573	FIFTH THIRD CAPITAL TR	01/25/10	12,401.78	14,508.36	2,106.58		1,039.00
7	FIFTH THIRD CAPITAL TR	02/08/10	153.25	177.24	23.99		13.00
292	FIFTH THIRD CAPITAL TR	02/10/10	6,314.85	7,393.44	1,078.59		530.00
132	FIFTH THIRD CAPITAL TR	04/22/10	3,081.25	3,342.24	260.99		240.00
10	FIFTH THIRD CAPITAL TR	04/23/10	233.82	253.20	19.38		19.00
72	FIFTH THIRD CAPITAL TR	04/26/10	1,682.06	1,823.04	140.98		131.00
98	FIFTH THIRD CAPITAL TR	04/27/10	2,291.54	2,481.36	189.82		178.00
463	FIFTH THIRD CAPITAL TR	05/12/10	10,230.68	11,723.16	1,492.48		839.00
225	FIFTH THIRD CAPITAL TR	06/01/10	4,922.14	5,697.00	774.86		408.00
1	FIFTH THIRD CAPITAL TR	06/02/10	21.90	25.32	3.42		2.00
69	FIFTH THIRD CAPITAL TR	06/04/10	1,533.48	1,747.08	213.60		126.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
73	FIFTH THIRD CAPITAL TR	01/13/11	1,783.05	1,848.36	65.31		133.00
106	FIFTH THIRD CAPITAL TR	01/14/11	2,600.02	2,683.92	83.90		193.00
147	FIFTH THIRD CAPITAL TR	07/20/11	3,672.35	3,722.04	49.69		267.00
130	FIFTH THIRD CAPITAL TR	07/21/11	3,264.94	3,291.60	26.66		236.00
65	FIFTH THIRD CAPITAL TR	07/22/11	1,631.47	1,645.80	14.33		118.00
60	FIFTH THIRD CAPITAL TR	08/04/11	1,492.01	1,519.20	27.19		109.00
206	FIFTH THIRD CAPITAL TR	08/05/11	5,083.77	5,215.92	132.15		374.00
112	DEUTSCHE BK CAPITAL FDG TRUST X PFD NON-CUMUL 07.350% PERPETUAL	09/29/11	2,495.78	2,263.52	(232.26)		206.00
4	DEUTSCHE BK CAPITAL FDG	09/29/11	89.94	80.84	(9.10)		8.00
100	DEUTSCHE BK CAPITAL FDG	09/30/11	2,242.29	2,021.00	(221.29)		184.00
136	DEUTSCHE BK CAPITAL FDG	10/03/11	3,018.95	2,748.56	(270.39)		250.00
189	DEUTSCHE BK CAPITAL FDG	10/11/11	4,319.97	3,819.69	(500.28)		348.00
162	DEUTSCHE BK CAPITAL FDG	10/12/11	3,759.53	3,274.02	(485.51)		298.00
1,171	DB CONT CAP TRUST III CUM TR PFD SEC 7.60% PERPETUAL	09/10/09	25,618.70	25,328.73	(289.97)		2,225.00
185	DB CONT CAP TRUST III	07/27/10	4,563.62	4,001.55	(562.07)		352.00

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011



CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
422	DB CONT CAP TRUST III	08/24/10	10,617.92	9,127.86	(1,490.06)		802.00
13	DB CONT CAP TRUST III	01/26/11	329.56	281.19	(48.37)		25.00
53	DB CONT CAP TRUST III	01/27/11	1,345.38	1,146.39	(198.99)		101.00
106	DB CONT CAP TRUST III	01/28/11	2,686.70	2,292.78	(393.92)		202.00
35	DB CONT CAP TRUST III	01/31/11	885.31	757.05	(128.26)		67.00
77	DB CONT CAP TRUST III	03/15/11	1,959.76	1,665.51	(294.25)		147.00
306	DB CONT CAP TRUST III	03/16/11	7,795.06	6,618.78	(1,176.28)		582.00
49	ZIONS BANCORP SERIES C 9.50% PFD STOCK	03/29/11	1,275.73	1,241.17	(34.56)		118.00
95	ZIONS BANCORP	03/30/11	2,475.30	2,406.35	(68.95)		229.00
75	ZIONS BANCORP	03/31/11	1,949.18	1,899.75	(49.43)		181.00
39	ZIONS BANCORP	04/01/11	1,020.41	987.87	(32.54)		94.00
25	ZIONS BANCORP	04/14/11	653.39	633.25	(20.14)		61.00
32	ZIONS BANCORP	04/15/11	837.10	810.56	(26.54)		77.00
48	ZIONS BANCORP	04/18/11	1,254.41	1,215.84	(38.57)		116.00
213	ZIONS BANCORP	04/19/11	5,608.82	5,395.29	(213.53)		512.00
111	ZIONS BANCORP	04/29/11	2,938.80	2,811.63	(127.17)		267.00



Merill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
65	ZIONS BANCORP	05/02/11	1,724.05	1,646.45	(77.60)		157.00
140	ZIONS BANCORP	05/03/11	3,711.70	3,546.20	(165.50)		337.00
87	ZIONS BANCORP	05/11/11	2,307.46	2,203.71	(103.75)		209.00
57	ZIONS BANCORP	05/12/11	1,512.06	1,443.81	(68.25)		137.00
65	ZIONS BANCORP	05/13/11	1,722.66	1,646.45	(76.21)		157.00
75	ZIONS BANCORP	05/16/11	1,985.69	1,899.75	(85.94)		181.00
35	ZIONS BANCORP	05/17/11	926.31	886.55	(39.76)		85.00
84	ZIONS BANCORP	07/22/11	2,205.21	2,127.72	(77.49)		202.00
261	ZIONS BANCORP	07/26/11	6,842.05	6,611.13	(230.92)		627.00
138	NATIONAL CITY CAPITAL TR TRUST PFD SECS 6.825% MAY 25 2067	02/12/10	3,121.56	3,531.42	409.86		229.00
14	NATIONAL CITY CAPITAL TR	02/16/10	316.68	358.26	41.58		24.00
30	NATIONAL CITY CAPITAL TR	03/17/10	706.50	767.70	61.20		50.00
195	NATIONAL CITY CAPITAL TR	03/18/10	4,592.25	4,990.05	397.80		323.00
62	NATIONAL CITY CAPITAL TR	03/19/10	1,457.99	1,586.58	128.59		103.00
56	NATIONAL CITY CAPITAL TR	03/22/10	1,318.30	1,433.04	114.74		93.00
361	NATIONAL CITY CAPITAL TR	04/15/10	8,275.96	9,237.99	962.03		598.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
113	NATIONAL CITY CAPITAL TR	05/04/10	2,593.61	2,891.67	298.06		188.00
226	NATIONAL CITY CAPITAL TR	05/06/10	5,091.62	5,783.34	691.72		375.00
306	NATIONAL CITY CAPITAL TR	05/20/10	6,673.95	7,830.54	1,156.59		507.00
167	NATIONAL CITY CAPITAL TR	06/03/10	3,787.99	4,273.53	485.54		277.00
153	NATIONAL CITY CAPITAL TR	06/04/10	3,464.49	3,915.27	450.78		254.00
38	NATIONAL CITY CAPITAL TR	06/07/10	862.54	972.42	109.88		63.00
2,221	PS BUSINESS PARKS INC CUM PFD STK 07.000% PERPETUAL	09/10/09	48,362.73	56,013.62	7,650.89		3,887.00
209	PS BUSINESS PARKS INC	06/15/10	4,796.55	5,270.98	474.43		366.00
610	JPMCHASE CAPITAL XVI CAP SECURITIES 06.350% JUN 01 2035	05/11/11	15,478.51	15,335.40	(143.11)		969.00
22	JPMCHASE CAPITAL XVI	05/11/11	560.61	553.08	(7.53)		35.00
80	JPMCHASE CAPITAL XVI	07/11/11	2,022.74	2,011.20	(11.54)		127.00
65	JPMCHASE CAPITAL XVI	07/12/11	1,644.49	1,634.10	(10.39)		104.00
71	JPMCHASE CAPITAL XVI	07/13/11	1,796.18	1,784.94	(11.24)		113.00
52	JPMCHASE CAPITAL XVI	07/14/11	1,317.34	1,307.28	(10.06)		83.00
83	JPMCHASE CAPITAL XVI	07/15/11	2,098.86	2,086.62	(12.24)		132.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

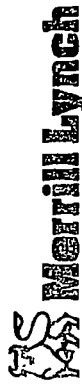
Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
94	JPMCHASE CAPITAL XVI	08/04/11	2,357.44	2,363.16	5.72		150.00
161	JPMCHASE CAPITAL XVI	08/05/11	3,963.53	4,047.54	84.01		256.00
71	JPMCHASE CAPITAL XVI	08/08/11	1,712.43	1,784.94	72.51		113.00
60	JPMCHASE CAPITAL XVI	09/12/11	1,510.63	1,508.40	(2.23)		96.00
67	JPMCHASE CAPITAL XVI	09/13/11	1,688.70	1,684.38	(4.32)		107.00
86	JPMCHASE CAPITAL XVI	09/14/11	2,166.84	2,162.04	(4.80)		137.00
98	JPMCHASE CAPITAL XVI	09/15/11	2,467.81	2,463.72	(4.09)		156.00
195	PRINCIPAL FINL GROUP PFD STK VAR% PERPETUAL	04/14/10	4,684.66	4,908.15	223.49		318.00
241	PRINCIPAL FINL GROUP	04/15/10	5,784.89	6,065.97	281.08		393.00
1	PRINCIPAL FINL GROUP	05/13/11	25.51	25.17	(0.34)		2.00
391	PRINCIPAL FINL GROUP	06/01/11	9,971.99	9,841.47	(130.52)		637.00
208	PUBLIC STORAGE INC DEP SHRS REP 1/1000 PFD 6.75% SERIES L PERP	02/17/09	3,914.55	5,356.00	1,441.45		351.00
93	PUBLIC STORAGE INC	09/10/09	2,086.92	2,394.75	307.83		157.00
149	PUBLIC STORAGE INC	02/24/10	3,473.19	3,836.75	363.56		252.00
31	PUBLIC STORAGE INC	02/25/10	723.85	798.25	74.40		53.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10c

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
115	PUBLIC STORAGE INC	02/26/10	2,695.11	2,961.25	266.14		195.00
12	PUBLIC STORAGE INC	03/01/10	282.55	309.00	26.45		21.00
78	PUBLIC STORAGE INC	03/01/10	1,836.09	2,008.50	172.41		132.00
33	PUBLIC STORAGE INC	03/03/10	786.35	849.75	63.40		56.00
2	PUBLIC STORAGE INC	03/04/10	47.91	51.50	3.59		4.00
90	PUBLIC STORAGE INC	03/10/10	2,192.92	2,317.50	124.58		152.00
74	PUBLIC STORAGE INC	03/11/10	1,795.70	1,905.50	109.80		125.00
44	PUBLIC STORAGE INC	03/12/10	1,077.78	1,133.00	55.22		75.00
5	PUBLIC STORAGE INC	03/15/10	121.90	128.75	6.85		9.00
13	PUBLIC STORAGE INC	06/16/10	315.25	334.75	19.50		22.00
315	PUBLIC STORAGE INC	06/17/10	7,637.84	8,111.25	473.41		532.00
288	PUBLIC STORAGE INC	06/18/10	6,984.00	7,416.00	432.00		486.00
104	PUBLIC STORAGE INC	09/01/11	2,667.94	2,678.00	10.06		176.00
27	PUBLIC STORAGE INC	09/02/11	693.10	695.25	2.15		46.00
97	PUBLIC STORAGE INC	09/06/11	2,492.81	2,497.75	4.94		164.00
64	RENAISSANCE HLDGS LTD SER D PRF SHARES 6.60% PERP	11/22/11	1,588.65	1,610.24	21.59		106.00



Merrill Lynch

THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

34-1881601

Attachment to Form 990-PF for the year ended 12/31/2011

Part II - Line 10C

Investments - Corporate Bonds

Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
80	RENAISSANCERE HLDGS LTD	11/23/11	1,983.63	2,012.80	29.17		132.00
183	RENAISSANCERE HLDGS LTD	11/25/11	4,569.47	4,604.28	34.81		302.00
251	PUBLIC STORAGE PFD STK 06.875% PERPETUAL	08/04/10	6,324.38	7,193.66	869.28		432.00
70	PUBLIC STORAGE	08/24/10	1,785.15	2,006.20	221.05		121.00
134	PUBLIC STORAGE	08/25/10	3,401.74	3,840.44	438.70		231.00
154	PUBLIC STORAGE	08/26/10	3,914.97	4,413.64	498.67		265.00
97	PUBLIC STORAGE	08/27/10	2,477.42	2,780.02	302.60		167.00
55	PUBLIC STORAGE	08/30/10	1,408.63	1,576.30	167.67		95.00
90	PUBLIC STORAGE	09/01/10	2,321.97	2,579.40	257.43		155.00
26	PUBLIC STORAGE	09/07/10	670.66	745.16	74.50		45.00
38	PUBLIC STORAGE	09/13/10	979.78	1,089.08	109.30		66.00
420	QWEST CORP PFD STK 7.375% NOTES DUE JUNE 1, 2051	06/13/11	10,482.65	11,146.80	664.15		775.00
957	QWEST CORP	06/14/11	23,936.01	25,398.78	1,462.77		1,764.00
649	QWEST CORP	06/15/11	16,256.02	17,224.46	968.44		1,197.00
306	QWEST CORP	07/06/11	7,812.82	8,121.24	308.42		584.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION
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Attachment to Form 990-PF for the year ended 12/31/2011
Part II - Line 10c
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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
240	QWEST CORP	07/15/11	6,248.26	6,369.60	121.34		443.00
126	QWEST CORP (CTL) \$25 PAR \$25 PAR SENIOR NOTES 07.500% SEP 15 2051	09/27/11	3,139.70	3,326.40	186.70		237.00
90	QWEST CORP (CTL) \$25 PAR	09/28/11	2,238.80	2,376.00	137.20		169.00
158	QWEST CORP (CTL) \$25 PAR	09/28/11	3,933.79	4,171.20	237.41		297.00
214	QWEST CORP (CTL) \$25 PAR	09/29/11	5,329.18	5,649.60	320.42		402.00
32	QWEST CORP (CTL) \$25 PAR	09/30/11	796.91	844.80	47.89		60.00
246	QWEST CORP (CTL) \$25 PAR	11/02/11	6,237.40	6,494.40	257.00		462.00
408	QWEST CORP (CTL) \$25 PAR	11/03/11	10,347.08	10,771.20	424.12		765.00
342	QWEST CORP (CTL) \$25 PAR	11/10/11	8,699.21	9,028.80	329.59		642.00
310	QWEST CORP (CTL) \$25 PAR	11/16/11	7,882.59	8,184.00	301.41		582.00
23	REGIONS FINANCING TR III TRUST PREFERRED SECS 8.875% DUE 06/15/2078	01/27/11	587.50	581.90	(5.60)		52.00
1	REGIONS FINANCING TR III	01/27/11	25.52	25.30	(0.22)		3.00
11	REGIONS FINANCING TR III	01/27/11	279.97	278.30	(1.67)		25.00
64	REGIONS FINANCING TR III	01/28/11	1,638.04	1,619.20	(18.84)		142.00
78	REGIONS FINANCING TR III	01/31/11	1,994.54	1,973.40	(21.14)		173.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
126	REGIONS FINANCING TR III	02/01/11	3,238.21	3,187.80	(50.41)		280.00
321	REGIONS FINANCING TR III	02/04/11	8,341.22	8,121.30	(219.92)		712.00
101	REGIONS FINANCING TR III	10/03/11	2,521.59	2,555.30	33.61		225.00
230	REGIONS FINANCING TR III	10/04/11	5,594.91	5,819.00	224.09		511.00
108	SANTANDER FIN PFD SA UNI PFD STK 10.500% PERPETUAL	10/18/11	2,851.18	2,837.16	(14.02)		284.00
1	SANTANDER FIN PFD SA UNI	10/18/11	26.98	26.27	(0.71)		3.00
68	SANTANDER FIN PFD SA UNI	10/19/11	1,806.97	1,786.36	(20.61)		179.00
57	SANTANDER FIN PFD SA UNI	10/20/11	1,514.58	1,497.39	(17.19)		150.00
43	SANTANDER FIN PFD SA UNI	10/21/11	1,146.07	1,129.61	(16.46)		113.00
38	SANTANDER FIN PFD SA UNI	10/24/11	1,020.69	998.26	(22.43)		100.00
79	SANTANDER FIN PFD SA UNI	12/05/11	2,103.93	2,075.33	(28.60)		208.00
63	SANTANDER FIN PFD SA UNI	12/06/11	1,689.94	1,655.01	(34.93)		166.00
53	SANTANDER FIN PFD SA UNI	12/08/11	1,421.33	1,392.31	(29.02)		140.00
112	SANTANDER FIN PFD SA UNI	12/12/11	2,945.90	2,942.24	(3.66)		294.00
219	SCANA CORPORATION SERIES A JUNIOR SUB DEB 7.70% DUE JAN 30 2080	12/01/09	5,562.60	6,412.32	849.72		422.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
522	SCANA CORPORATION	12/02/09	13,329.17	15,284.16	1,954.99		1,005.00
287	SCANA CORPORATION	12/07/09	7,369.61	8,403.36	1,033.75		553.00
276	SCANA CORPORATION	12/31/09	7,297.55	8,081.28	783.73		532.00
51	SCANA CORPORATION	06/03/10	1,384.58	1,493.28	108.70		99.00
23	SCANA CORPORATION	06/04/10	624.39	673.44	49.05		45.00
30	SEASPAR CORPORATION SER C CUM REDEEMABLE PFD STK 9.50% PERPETUAL	05/20/11	812.13	819.00	6.87		72.00
234	SEASPAR CORPORATION SER C	05/23/11	6,328.60	6,388.20	59.60		556.00
156	SEASPAR CORPORATION SER C	05/25/11	4,267.61	4,258.80	(8.81)		371.00
160	SEASPAR CORPORATION SER C	05/26/11	4,412.10	4,368.00	(44.10)		380.00
108	SEASPAR CORPORATION SER C	07/15/11	2,983.01	2,948.40	(34.61)		257.00
127	SEASPAR CORPORATION SER C	07/18/11	3,481.37	3,467.10	(14.27)		302.00
199	SEASPAR CORPORATION SER C	07/19/11	5,496.96	5,432.70	(64.26)		473.00
60	SEASPAR CORPORATION SER C	07/26/11	1,666.07	1,638.00	(28.07)		143.00
60	SEASPAR CORPORATION SER C	07/27/11	1,635.41	1,638.00	2.59		143.00
43	SEASPAR CORPORATION SER C	07/28/11	1,169.81	1,173.90	4.09		103.00
16	SEASPAR CORPORATION SER C	07/29/11	435.64	436.80	1.16		38.00



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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
13	SUNTRUST CAPITAL IX TRUST PFD SECS 7.875% MARCH 15 2068	11/07/11	331.65	328.90	(2.75)		26.00
52	SUNTRUST CAPITAL IX	11/07/11	1,346.89	1,315.60	(31.29)		103.00
127	SUNTRUST CAPITAL IX	11/07/11	3,251.15	3,213.10	(38.05)		250.00
74	SUNTRUST CAPITAL IX	11/18/11	1,897.38	1,872.20	(25.18)		146.00
56	SUNTRUST CAPITAL IX	11/21/11	1,436.90	1,416.80	(20.10)		111.00
56	WACHOVIA CAP TR IV TRUST PFD SECS 6.375% MARCH 01, 2067	08/18/11	1,400.34	1,408.96	8.62		90.00
114	WACHOVIA CAP TR IV	08/19/11	2,862.38	2,868.24	5.86		182.00
133	WACHOVIA CAP TR IV	08/22/11	3,341.35	3,346.28	4.93		212.00
102	WACHOVIA CAP TR IV	08/24/11	2,573.94	2,566.32	(7.62)		163.00
66	WACHOVIA CAP TR IV	08/25/11	1,684.71	1,680.56	(4.15)		106.00
73	WACHOVIA CAP TR IV	08/26/11	1,845.38	1,836.68	(8.70)		117.00
84	WACHOVIA CAP TR IV	08/29/11	2,106.38	2,113.44	7.06		134.00
81	WACHOVIA CAP TR IV	11/02/11	2,042.77	2,037.96	(4.81)		130.00
88	WACHOVIA CAP TR IV	11/03/11	2,222.05	2,214.08	(7.97)		141.00
37	WACHOVIA CAP TR IV	11/04/11	933.82	930.92	(2.90)		59.00



THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
144	WACHOVIA CAP TR IV	11/07/11	3,642.64	3,623.04	(19.60)		230.00
90	WACHOVIA CAP TR IV	11/18/11	2,270.50	2,264.40	(6.10)		144.00
114	WACHOVIA CAP TR IV	11/21/11	2,870.73	2,868.24	(2.49)		182.00
137	WACHOVIA CAP TR IV	11/22/11	3,456.26	3,446.92	(9.34)		219.00
66	WACHOVIA CAP TR IV	11/23/11	1,661.31	1,660.56	(0.75)		106.00
111	WACHOVIA CAP TR IV	11/28/11	2,780.53	2,792.76	12.23		177.00
118	WACHOVIA CAP TR IV	11/29/11	2,954.73	2,968.88	14.15		188.00
666	WEINGARTEN REALTY SERIES F DEPOSITARY SHAR 6.50% PERP CUM	02/04/08	15,168.02	16,776.54	1,608.52		1,083.00
663	WACHOVIA CAPITAL TR IX TRUST PFD SECS 6.375% JUNE 01 2067	09/10/09	13,547.42	16,641.30	3,093.88		1,057.00
261	WACHOVIA CAPITAL TR IX	10/05/09	5,686.20	6,551.10	864.90		416.00
79	WACHOVIA CAPITAL TR IX	08/24/11	1,992.79	1,982.90	(9.89)		126.00
65	WACHOVIA CAPITAL TR IX	08/25/11	1,639.06	1,631.50	(7.56)		104.00
36	WACHOVIA CAPITAL TR IX	08/26/11	910.09	903.60	(6.49)		58.00
91	WACHOVIA CAPITAL TR IX	08/29/11	2,283.65	2,284.10	0.45		145.00
57	WACHOVIA CAPITAL TR IX	08/30/11	1,431.24	1,430.70	(0.54)		91.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
189	WACHOVIA CAPITAL TR IX	09/07/11	4,761.08	4,743.90	(17.18)		302.00
121	WACHOVIA CAPITAL TR IX	09/08/11	3,051.45	3,037.10	(14.35)		193.00
53	WACHOVIA CAPITAL TR IX	09/09/11	1,337.30	1,330.30	(7.00)		85.00
2,850	WELLS FARGO & CO NEW SER J 08.000% PERPETUAL	09/10/09	70,348.83	81,025.50	10,676.67		5,700.00
305	TELEPHONE & DATA SYSTEM \$25 SENIOR NOTES 06.875% NOV 15 2059	12/06/10	7,564.27	8,125.20	560.93		524.00
521	TELEPHONE & DATA SYSTEM	12/07/10	12,932.94	13,879.44	946.50		896.00
597	TELEPHONE & DATA SYSTEM	12/08/10	14,692.71	15,904.08	1,211.37		1,026.00
213	TELEPHONE & DATA SYSTEM	12/09/10	5,228.04	5,674.32	446.28		366.00
79	TELEPHONE & DATA SYSTEM	12/10/10	1,948.35	2,104.56	156.21		136.00
77	TELEPHONE & DATA SYSTEM	03/21/11	1,914.36	2,051.28	136.92		133.00
248	USB CAPITAL XI TRUST PREFERRED SECURITI 06.600% SEP 15 2066	08/23/06	6,200.00	6,237.20	37.20		410.00
345	USB CAPITAL XI	09/10/09	8,014.80	8,676.75	661.95		570.00
107	USB CAPITAL XI	08/05/11	2,682.80	2,691.05	8.25		177.00
256	USB CAPITAL XI	08/08/11	6,293.58	6,438.40	144.82		423.00



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Part II - Line 10c

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Account # 4011

CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
510	USB CAPITAL XII TRUST PREFERRED SHARES 6.30% FEBRUARY 15 2067	09/10/09	11,417.23	12,882.60	1,465.37		804.00
46	USB CAPITAL XII	07/01/10	1,088.88	1,161.96	73.08		73.00
70	USB CAPITAL XII	07/02/10	1,664.85	1,768.20	103.35		111.00
176	USB CAPITAL XII	08/03/10	4,390.87	4,445.76	54.89		278.00
125	USB CAPITAL XII	08/04/10	3,126.26	3,157.50	31.24		197.00
88	US CELLULAR CORP (USM) \$25 PAR SENIOR NOTES 6.95% DUE 5/15/2060	08/08/11	2,035.40	2,342.56	307.16		153.00
118	US CELLULAR CORP (USM)	08/09/11	2,847.38	3,141.16	293.78		205.00
82	US CELLULAR CORP (USM)	08/10/11	1,984.78	2,182.84	198.06		143.00
39	US CELLULAR CORP (USM)	08/11/11	969.84	1,038.18	68.34		68.00
76	US CELLULAR CORP (USM)	09/09/11	1,942.56	2,023.12	80.56		133.00
77	US CELLULAR CORP (USM)	09/12/11	1,933.37	2,049.74	116.37		134.00
154	US CELLULAR CORP (USM)	09/13/11	3,842.75	4,099.48	256.73		268.00
852	VORNADO REALTY TR SER G CUM RED PFD SHARES 06.625% PERPETUAL	09/10/09	18,049.04	21,572.64	3,523.60		1,411.00
12	VORNADO REALTY TR SER G	06/03/10	264.00	303.84	39.84		20.00

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THE FREDERICK E. AND JULIA G. NONNEMAN FOUNDATION

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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
325	VORNADO REALTY TR SER G	06/04/10	7,149.22	8,229.00	1,079.78		539.00
88	VORNADO REALTY TR SER G	06/07/10	1,936.00	2,228.16	292.16		146.00
345	VORNADO REALTY TR SER G	06/09/10	7,529.52	8,735.40	1,205.88		572.00
14	VORNADO REALTY TR SER G	08/10/10	306.42	354.48	48.06		24.00
719	VIACOM INC SENIOR NOTES 6.85% DEC 15 2055	12/06/06	17,975.00	18,046.90	71.90		1,231.00
88	VIACOM INC	06/29/10	2,187.36	2,208.80	21.44		151.00
70	VIACOM INC	06/30/10	1,741.88	1,757.00	15.12		120.00
78	VIACOM INC	12/16/10	1,960.68	1,957.80	(2.88)		134.00
87	VIACOM INC	12/20/10	2,174.32	2,183.70	9.38		149.00
230	VIACOM INC	12/21/10	5,761.62	5,773.00	11.38		394.00
91	VIACOM INC	08/05/11	2,291.30	2,284.10	(7.20)		156.00
283	VIACOM INC	08/08/11	6,910.24	7,103.30	193.06		485.00
390	TELEPHONE & DATA SYSTEM \$25 PAR SENIOR NOTES 7.00% MARCH 15 2060	03/30/11	9,701.99	10,487.14	785.15		683.00
287	TELEPHONE & DATA SYSTEM	03/31/11	7,136.11	7,717.46	581.35		503.00
180	TELEPHONE & DATA SYSTEM	04/04/11	4,471.51	4,840.22	368.71		315.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
501	TELEPHONE & DATA SYSTEM	04/05/11	12,418.54	13,471.94	1,053.40		877.00
69	TELEPHONE & DATA SYSTEM	04/11/11	1,704.56	1,855.42	150.86		121.00
144	TELEPHONE & DATA SYSTEM	04/12/11	3,564.82	3,872.17	307.35		252.00
108	TELEPHONE & DATA SYSTEM	04/13/11	2,678.98	2,904.13	225.15		189.00
33	TELEPHONE & DATA SYSTEM	04/14/11	818.19	887.37	69.18		58.00
91	VORNADO REALTY TR SER J CUM REDEEMABLE PFD SHRS 6.875% PERPETUAL	09/13/11	2,332.97	2,446.99	114.02		157.00
137	VORNADO REALTY TR SER J	09/14/11	3,542.24	3,683.93	141.69		236.00
88	VORNADO REALTY TR SER J	09/15/11	2,279.99	2,366.32	86.33		152.00
602	WACHOVIA PFD FUNDING PERPETUAL SERIES A 7.25% NON CUM PFD	02/04/08	15,409.69	15,543.64	133.95		1,091.00
327	WACHOVIA PFD FUNDING	12/10/09	7,103.75	8,443.14	1,339.39		593.00
33	WACHOVIA PFD FUNDING	01/20/10	768.16	852.06	83.90		60.00
105	WACHOVIA PFD FUNDING	01/21/10	2,444.09	2,711.10	267.01		191.00
155	WACHOVIA PFD FUNDING	01/25/10	3,505.59	4,002.10	496.51		281.00
369	WACHOVIA PFD FUNDING	02/24/10	8,468.55	9,527.58	1,059.03		669.00
316	WACHOVIA PFD FUNDING	02/26/10	7,277.73	8,159.12	881.39		573.00



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CURRENT PORTFOLIO SUMMARY

Quantity	Security Description	Date Acquired	Total/Adj Cost Basis	Fiscal Year Value 12/31/11	Unrealized Gain or (Loss)	Est Accrued Interest	Est Annual Income
Corporate Bonds							
113	WACHOVIA PFD FUNDING	03/18/10	2,666.18	2,917.66	251.48		205.00
63	WACHOVIA PFD FUNDING	03/19/10	1,488.83	1,626.66	137.83		115.00
527	WACHOVIA PFD FUNDING	03/22/10	12,456.91	13,607.14	1,150.23		955.00
281	WACHOVIA PFD FUNDING	03/24/10	6,760.72	7,255.42	494.70		510.00
249	WACHOVIA PFD FUNDING	09/07/10	6,435.58	6,429.18	(6.40)		452.00
Total Corporate Bonds			3,139,439.18	3,244,948.81	105,509.63		227,372.00

FORM 990PF, PART II - OTHER INVESTMENTSATTACHMENT 10

<u>DESCRIPTION</u>	<u>ENDING BOOK VALUE</u>	<u>ENDING FMV</u>
CAMPBELL LP & ML-LEE INTERNET TR/BLACK ROCK LP /SKYBRIDGE	3,067,885.	2,930,693.
TOTALS	<u>3,067,885.</u>	<u>2,930,693.</u>

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

NON TAXABLE DISTRIBUTIONS REC'D AND
NET K-1 INCOME/LOSS REPORTED ON INCOME
STATEMENT FOR WHICH COST BASIS NOT
ADJUSTED ON BALANCE SHEET AND OTHER
BOOK BASIS DIFFERENCES

128,181.

TOTAL

128,181.

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

ATTACHMENT 12

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION
ANITA C. NONNEMAN 26202 DETROIT ROAD, SUITE 100-D WESTLAKE, OH 44145	PRESIDENT 0 0 0
LOIS E. NONNEMAN 26202 DETROIT ROAD, SUITE 100-D WESTLAKE, OH 44145	SECRETARY/TREASURER 0 0 0
GRAND TOTALS	

34-188001

THE FREDERICKS AND MARIA G

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
AMERICAN RED CROSS OF GREATER CLEVELAND CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	138,715.
SALVATION ARMY OF GREATER CLEVELAND CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	57,320.
CATHOLIC CHARITIES CORP CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	110,975.
UNITED WAY OF GREATER CLEVELAND CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	77,680.
CLEVELAND FOODBANK CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	57,375.
MALACHI HOUSE CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	44,390.

ATTACHMENT 13

MK6640 5744

FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
	FOUNDATION STATUS OF RECIPIENT			
FRANCISCAN FRIARS MINNEAPOLIS, MN	N/A	PUBLIC CHARITY	CHARITABLE	11,100.
THE CITY MISSION CLEVELAND, OH	N/A	PUBLIC CHARITY	CHARITABLE	57,320.
NATIONAL RIGHT TO WORK LEGAL DEFENSE FOUNDATION SPRINGFIELD, VA	N/A	PUBLIC CHARITY	CHARITABLE	103,045.
THE HERITAGE FOUNDATION WASHINGTON, DC	N/A	PUBLIC CHARITY	CHARITABLE	113,350.
CITIZENS AGAINST GOVERNMENT WASTE WASHINGTON, DC	N/A	PUBLIC CHARITY	CHARITABLE	103,045.
METRO CATHOLIC PARISH SCHOOL CLEVELAND, OH	N/A	PUBLIC CHARITY	CHARITABLE	103,045.

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THE FEDERAL AND STATE

FORM 990-E, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT		PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
YOUNG AMERICA'S FOUNDATION HERNDON, VA	N/A PUBLIC CHARITY		CHARITABLE	103,045.
HILLSDALE COLLEGE HILLSDALE, MI	N/A PUBLIC CHARITY		CHARITABLE	170,025.
THE LEADERSHIP INSTITUTE ARLINGTON, VA	N/A PUBLIC CHARITY		CHARITABLE	51,525.
CUMBERLAND COLLEGE WILLIAMSBURG, KY	N/A PUBLIC CHARITY		CHARITABLE	43,795.
THE CLEVELAND ORCHESTRA CLEVELAND, OH	N/A PUBLIC CHARITY		CHARITABLE	43,795.
CATO INSTITUTE WASHINGTON, DC	N/A PUBLIC CHARITY		CHARITABLE	66,980.

ATTACHMENT 13

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FORM 990PF, PART XV - GRANTS AND CONTRIBUTIONS PAID DURING THE YEAR

ATTACHMENT 13 (CONT'D)

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

URBAN COMMUNITY SCHOOL
CLEVELAND, OH

N/A
PUBLIC CHARITY

CHARITABLE

66,980.

ALICE LLOYD COLLEGE
PIPPA PASSESS, KY

N/A
PUBLIC CHARITY

CHARITABLE

10,305.

TOTAL CONTRIBUTIONS PAID

1,533,810.