

# Broker Summary by Report Date

EQUITY

Commission Values Only - Composite

*October 1, 2020 to December 31, 2020*

*View Date: February 4, 2021*



STATE STREET.

## Funds Included in Composite

NM1D	NMERB - BROOKFIELD REIT
NM1X	NMERB - S & P 500 INDEX
NM2D	NMERB - HARVEST MLP
NM2E	NMERB - S&P 400 MID-CAP INDEX

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Broker Name Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
B.RILEY & CO., LLC NM2D	65544	211,333.000	2,793,948.99	6,339.99	0.03000	0.22692
<b>B.RILEY &amp; CO., LLC Total</b>		211,333.000	2,793,948.99	6,339.99	0.03000	0.22692
BARCLAYS CAPITAL INC./LE NM1D	00229	1,035,662.000	37,115,251.32	41,426.48	0.04000	0.11162
<b>BARCLAYS CAPITAL INC./LE Total</b>		1,035,662.000	37,115,251.32	41,426.48	0.04000	0.11162
BOFA SECURITIES, INC NM1D	E6528	234,402.000	7,661,856.89	9,371.02	0.03998	0.12231
<b>BOFA SECURITIES, INC Total</b>		234,402.000	7,661,856.89	9,371.02	0.03998	0.12231
BOFA SECURITIES, INC. NM1D	00161	92,200.000	5,146,026.52	2,469.92	0.02679	0.04800
<b>BOFA SECURITIES, INC. Total</b>		92,200.000	5,146,026.52	2,469.92	0.02679	0.04800
BTIG, LLC NM1D	58851	98,324.000	3,941,851.15	2,949.72	0.03000	0.07483
NM2D		148.000	2,370.96	4.44	0.03000	0.18727
<b>BTIG, LLC Total</b>		98,472.000	3,944,222.11	2,954.16	0.03000	0.07490
CANTOR FITZGERALD + CO. NM2D	00696	11,118.000	176,251.05	55.62	0.00500	0.03156
<b>CANTOR FITZGERALD + CO. Total</b>		11,118.000	176,251.05	55.62	0.00500	0.03156
CAPITAL INSTITUTIONAL SVCS INC EQUITIES NM1X	59055	339,037.000	59,533,231.03	6,780.74	0.02000	0.01139
NM2E		58,800.000	1,350,861.70	1,176.00	0.02000	0.08706
<b>CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total</b>		397,837.000	60,884,092.73	7,956.74	0.02000	0.01307
CITIGROUP GLOBAL MARKETS INC NM1D	00505	48,212.000	6,444,656.84	1,446.36	0.03000	0.02244
<b>CITIGROUP GLOBAL MARKETS INC Total</b>		48,212.000	6,444,656.84	1,446.36	0.03000	0.02244
COWEN AND COMPANY, LLC NM1D	77318	94,800.000	1,849,611.34	2,844.00	0.03000	0.15376
NM2D		9,374.000	369,418.42	46.90	0.00500	0.01270

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<b>COWEN AND COMPANY, LLC Total</b>		104,174.000	2,219,029.76	2,890.90	0.02775	0.13028
CREDIT SUISSE SECURITIES (USA) LLC NM2D	00355	6,936.000	157,655.28	208.08	0.03000	0.13198
<b>CREDIT SUISSE SECURITIES (USA) LLC Total</b>		6,936.000	157,655.28	208.08	0.03000	0.13198
ELECTRONIC BROKERAFE SYSTEMS LLC NM2D	66837	1,092.000	30,035.26	5.46	0.00500	0.01818
<b>ELECTRONIC BROKERAFE SYSTEMS LLC Total</b>		1,092.000	30,035.26	5.46	0.00500	0.01818
FIDELITY CAPITAL MARKETS NM2E	83620	165,966.000	7,981,747.12	2,489.49	0.01500	0.03119
<b>FIDELITY CAPITAL MARKETS Total</b>		165,966.000	7,981,747.12	2,489.49	0.01500	0.03119
HIBERNIA SOUTHCOAST CAPITAL INC NM1D	53621	36,261.000	3,614,025.99	1,087.83	0.03000	0.03010
<b>HIBERNIA SOUTHCOAST CAPITAL INC Total</b>		36,261.000	3,614,025.99	1,087.83	0.03000	0.03010
INSTINET NM1D	06826	144,264.000	6,434,266.53	2,881.60	0.01997	0.04479
<b>INSTINET Total</b>		144,264.000	6,434,266.53	2,881.60	0.01997	0.04479
INVESTMENT TECHNOLOGY GROUP INC. NM1D	06164	47,424.000	3,169,047.23	948.48	0.02000	0.02993
<b>INVESTMENT TECHNOLOGY GROUP INC. Total</b>		47,424.000	3,169,047.23	948.48	0.02000	0.02993
J.P. MORGAN SECURITIES LLC NM1D	57079	456,261.000	10,784,136.05	13,687.83	0.03000	0.12693
<b>J.P. MORGAN SECURITIES LLC Total</b>		456,261.000	10,784,136.05	13,687.83	0.03000	0.12693
JEFFERIES + COMPANY INC NM1D	00019	60,332.000	2,032,511.65	2,413.28	0.04000	0.11873
NM2D		65,180.000	2,166,413.41	326.20	0.00500	0.01506
<b>JEFFERIES + COMPANY INC Total</b>		125,512.000	4,198,925.06	2,739.48	0.02183	0.06524
KEYBANC CAPITAL MARKETS INC NM1D	67526	121,291.000	2,857,981.26	3,638.73	0.03000	0.12732
<b>KEYBANC CAPITAL MARKETS INC Total</b>		121,291.000	2,857,981.26	3,638.73	0.03000	0.12732

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LIQUIDNET INC NM1D	69400	61,320.000	2,338,409.22	1,226.40	0.02000	0.05245
<b>LIQUIDNET INC Total</b>		61,320.000	2,338,409.22	1,226.40	0.02000	0.05245
MIZUHO SECURITIES USA INC. NM1D	61407	40,035.000	1,578,056.51	1,201.05	0.03000	0.07611
<b>MIZUHO SECURITIES USA INC. Total</b>		40,035.000	1,578,056.51	1,201.05	0.03000	0.07611
MKM PARTNERS LLC NM1D	62526	430,423.000	15,893,939.41	8,634.42	0.02006	0.05433
<b>MKM PARTNERS LLC Total</b>		430,423.000	15,893,939.41	8,634.42	0.02006	0.05433
MORGAN STANLEY CO INCORPORATED NM1D	00050	180,807.000	2,592,718.04	6,328.26	0.03500	0.24408
NM2D		169.000	3,496.22	5.07	0.03000	0.14501
<b>MORGAN STANLEY CO INCORPORATED Total</b>		180,976.000	2,596,214.26	6,333.33	0.03500	0.24394
PICKERING ENERGY PARTNERS, INC NM2D	75945	608.000	7,861.44	18.24	0.03000	0.23202
<b>PICKERING ENERGY PARTNERS, INC Total</b>		608.000	7,861.44	18.24	0.03000	0.23202
PIPER JAFFRAY & CO. NM1D	69444	57,157.000	2,554,282.99	613.93	0.01074	0.02404
NM2D		9,422.000	230,877.18	47.14	0.00500	0.02042
<b>PIPER JAFFRAY &amp; CO. Total</b>		66,579.000	2,785,160.17	661.07	0.00993	0.02374
RAYMOND JAMES AND ASSOCIATES INC NM1D	00725	240,006.000	13,314,919.00	9,600.24	0.04000	0.07210
<b>RAYMOND JAMES AND ASSOCIATES INC Total</b>		240,006.000	13,314,919.00	9,600.24	0.04000	0.07210
RBC CAPITAL MARKETS, LLC NM2D	00235	141,670.000	3,499,490.13	708.76	0.00500	0.02025
<b>RBC CAPITAL MARKETS, LLC Total</b>		141,670.000	3,499,490.13	708.76	0.00500	0.02025
ROBERT W. BAIRD CO.INCORPORATED NM1D	00547	122,735.000	4,875,772.40	3,682.05	0.03000	0.07552
<b>ROBERT W. BAIRD CO.INCORPORATED Total</b>		122,735.000	4,875,772.40	3,682.05	0.03000	0.07552

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SANFORD C BERNSTEIN CO LLC NM2D	00013	8,335.000	250,525.05	41.70	0.00500	0.01665
<b>SANFORD C BERNSTEIN CO LLC Total</b>		8,335.000	250,525.05	41.70	0.00500	0.01665
STRATEGAS SECURITIES LLC NM1D	62519	39,241.000	1,555,016.62	1,251.86	0.03190	0.08050
<b>STRATEGAS SECURITIES LLC Total</b>		39,241.000	1,555,016.62	1,251.86	0.03190	0.08050
UBS SECURITIES LLC NM1D	00642	10,669.000	2,939,785.07	320.07	0.03000	0.01089
<b>UBS SECURITIES LLC Total</b>		10,669.000	2,939,785.07	320.07	0.03000	0.01089
USCA SECURITIES LLC NM2D	63279	606.000	11,792.49	18.18	0.03000	0.15417
<b>USCA SECURITIES LLC Total</b>		606.000	11,792.49	18.18	0.03000	0.15417
WELLS FARGO SECURITIES, LLC NM1X	46171	21,400.000	810,797.19	214.00	0.01000	0.02639
NM2D		60,909.000	1,170,679.44	305.02	0.00501	0.02605
NM2E		1,187,664.000	50,462,345.80	11,876.64	0.01000	0.02354
<b>WELLS FARGO SECURITIES, LLC Total</b>		1,269,973.000	52,443,822.43	12,395.66	0.00976	0.02364
<b>COMPOSITE Total</b>		5,951,593.000	269,703,920.19	148,691.20	0.02498	0.05513

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## Funds Included in Composite

NM2A	NMERB - CORE FIXED INCOME
NM2B	PRUDENTIAL EMD-BLEND

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
AGRICULTURAL BANK OF CHINA, THE		C8156					
	NM2B		2,000,000.000	293,290.65	0.00	0.00000	0.00000
<b>AGRICULTURAL BANK OF CHINA, THE Total</b>			2,000,000.000	293,290.65	0.00	0.00000	0.00000
AMHERST SECURITIES GROUP LLC		60860					
	NM2A		13,207,315.400	13,708,369.82	0.00	0.00000	0.00000
<b>AMHERST SECURITIES GROUP LLC Total</b>			13,207,315.400	13,708,369.82	0.00	0.00000	0.00000
AUTREPAT-INT RE		99283					
	NM2B		2,862.000	2,862.00	0.00	0.00000	0.00000
<b>AUTREPAT-INT RE Total</b>			2,862.000	2,862.00	0.00	0.00000	0.00000
BANCO SANTANDER DE NEGOCIOS COLOMBIA SA		E2532					
	NM2B		450,000,000.000	127,462.08	0.00	0.00000	0.00000
<b>BANCO SANTANDER DE NEGOCIOS COLOMBIA SA Total</b>			450,000,000.000	127,462.08	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		1,790,000.000	1,706,330.00	0.00	0.00000	0.00000
<b>BANK OF NEW YORK/BARCLAYS LONDON Total</b>			1,790,000.000	1,706,330.00	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM2B		300,000,000.000	425,672.82	0.00	0.00000	0.00000
<b>BANK OF NOVA SCOTIA - SCUSA Total</b>			300,000,000.000	425,672.82	0.00	0.00000	0.00000
BARCLAYS BANK PLC		A0589					
	NM2B		563,000.000	324,805.57	0.00	0.00000	0.00000
<b>BARCLAYS BANK PLC Total</b>			563,000.000	324,805.57	0.00	0.00000	0.00000
BARCLAYS BANK PLC LONDON BRANCH		07254					
	NM2B		605,000.000	611,450.00	0.00	0.00000	0.00000
<b>BARCLAYS BANK PLC LONDON BRANCH Total</b>			605,000.000	611,450.00	0.00	0.00000	0.00000

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BARCLAYS CAPITAL INC		50518					
	NM2A		8,000,000.000	7,996,660.00	0.00	0.00000	0.00000
<b>BARCLAYS CAPITAL INC Total</b>			8,000,000.000	7,996,660.00	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		700,000.000	931,000.00	0.00	0.00000	0.00000
<b>BBVA SECURITIES INC Total</b>			700,000.000	931,000.00	0.00	0.00000	0.00000
BNP PARIBAS SA		A0281					
	NM2B		50,900,000.000	252,479.28	0.00	0.00000	0.00000
<b>BNP PARIBAS SA Total</b>			50,900,000.000	252,479.28	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND		58119					
	NM2A		5,000,000.000	6,342,850.00	0.00	0.00000	0.00000
<b>BNP PARIBAS SECURITIES BOND Total</b>			5,000,000.000	6,342,850.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		140,000.000	142,016.00	0.00	0.00000	0.00000
<b>BNP PARIBAS U.S.A NEW YORK BRANCH Total</b>			140,000.000	142,016.00	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS		59468					
	NM2A		3,000,000.000	2,973,270.00	0.00	0.00000	0.00000
<b>BNY/SUNTRUST CAPITAL MARKETS Total</b>			3,000,000.000	2,973,270.00	0.00	0.00000	0.00000
BOFA SECURITIES, INC. / FIXED INCOME		00773					
	NM2A		1,802,000.000	1,911,750.00	0.00	0.00000	0.00000
<b>BOFA SECURITIES, INC. / FIXED INCOME Total</b>			1,802,000.000	1,911,750.00	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		4,567,659.890	4,591,185.88	0.00	0.00000	0.00000
<b>CALLED BONDS Total</b>			4,567,659.890	4,591,185.88	0.00	0.00000	0.00000



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CANTOR FITZGERALD + CO		07311					
	NM2A		80,413,030.900	73,874,343.54	0.00	0.00000	0.00000
<b>CANTOR FITZGERALD + CO Total</b>			80,413,030.900	73,874,343.54	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		6,480,000.000	6,480,000.00	0.00	0.00000	0.00000
<b>CASH COLLATERAL Total</b>			6,480,000.000	6,480,000.00	0.00	0.00000	0.00000
CITIBANK N.A.		92449					
	NM2B		26,366,085.000	3,336,888.14	0.00	0.00000	0.00000
<b>CITIBANK N.A. Total</b>			26,366,085.000	3,336,888.14	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME		C9691					
	NM2B		10,219,096,008.000	39,809,078.79	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS CME Total</b>			10,219,096,008.000	39,809,078.79	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2B		805,192.000	883,861.74	249.24	0.00031	0.02820
<b>CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total</b>			805,192.000	883,861.74	249.24	0.00031	0.02820
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		9,430,000.000	629,440.87	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS INC. Total</b>			9,430,000.000	629,440.87	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH		D2179					
	NM2B		171,034,000.000	20,343,183.89	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS LCH Total</b>			171,034,000.000	20,343,183.89	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		7,073,000.000	1,198,939.34	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS LIMITED Total</b>			7,073,000.000	1,198,939.34	0.00	0.00000	0.00000

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CUSIP CHANGE NON CASH		N0060					
	NM2B		200,000.000	211,750.00	0.00	0.00000	0.00000
<b>CUSIP CHANGE NON CASH Total</b>			200,000.000	211,750.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		3,000,000.000	3,000,000.00	0.00	0.00000	0.00000
<b>DAIWA SECURITIES AMERICA INC Total</b>			3,000,000.000	3,000,000.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		1,190,000.000	376,787.39	0.00	0.00000	0.00000
<b>DEUTSCHE BANK AG NEW YORK Total</b>			1,190,000.000	376,787.39	0.00	0.00000	0.00000
EXCHANGE OFFER		99002					
	NM2A		15,690,000.000	16,859,623.20	0.00	0.00000	0.00000
<b>EXCHANGE OFFER Total</b>			15,690,000.000	16,859,623.20	0.00	0.00000	0.00000
FIRST HORIZON BANK		02445					
	NM2A		0.000	0.00	0.00	0.00000	0.00000
<b>FIRST HORIZON BANK Total</b>			0.000	0.00	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		72,281,425.610	73,130,531.16	0.00	0.00000	0.00000
<b>FIRST TENNESSEE BANK BOND DIVISION Total</b>			72,281,425.610	73,130,531.16	0.00	0.00000	0.00000
FRACTIONAL SHARES		97515					
	NM2A		0.360	0.00	0.00	0.00000	0.00000
<b>FRACTIONAL SHARES Total</b>			0.360	0.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM2A		2,750,000.000	2,810,927.50	0.00	0.00000	0.00000
	NM2B		1,038,333.330	346,599.90	0.00	0.00000	0.00000

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<b>GOLDMAN SACHS + CO LLC Total</b>			3,788,333.330	3,157,527.40	0.00	0.00000	0.00000
HSBC BANK PLC		A0098					
	NM2B		68,912,657.600	3,400,183.56	0.00	0.00000	0.00000
<b>HSBC BANK PLC Total</b>			68,912,657.600	3,400,183.56	0.00	0.00000	0.00000
HSBC BANK USA		A3621					
	NM2B		260,000.000	1,989.00	0.00	0.00000	0.00000
<b>HSBC BANK USA Total</b>			260,000.000	1,989.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME)		00486					
	NM2B		400,000.000	476,676.00	0.00	0.00000	0.00000
<b>HSBC SECURITIES (USA) INC.(FIXED INCOME) Total</b>			400,000.000	476,676.00	0.00	0.00000	0.00000
ICBC STANDARD BANK PLC		95737					
	NM2B		100,000.000	115,826.93	0.00	0.00000	0.00000
<b>ICBC STANDARD BANK PLC Total</b>			100,000.000	115,826.93	0.00	0.00000	0.00000
J P MORGAN CHASE/J P MORGAN INTL		02035					
	NM2B		0.000	0.00	0.00	0.00000	0.00000
<b>J P MORGAN CHASE/J P MORGAN INTL Total</b>			0.000	0.00	0.00	0.00000	0.00000
J P MORGAN SECURITIES INC		00060					
	NM2B		3,806,000.000	63,479.15	0.00	0.00000	0.00000
<b>J P MORGAN SECURITIES INC Total</b>			3,806,000.000	63,479.15	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP		C1715					
	NM2B		1,250,000,000.000	93,156.23	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES ASIA PRIVATE CAP Total</b>			1,250,000,000.000	93,156.23	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		00187					
	NM2B		315,000.000	325,155.85	0.00	0.00000	0.00000

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
<b>J.P. MORGAN SECURITIES LLC Total</b>			315,000.000	325,155.85	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC		99774					
	NM2B		900,000.000	93,758.90	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES PLC Total</b>			900,000.000	93,758.90	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC							
	NM2B	00019	700,000.000	616,428.82	0.00	0.00000	0.00000
<b>JEFFERIES + COMPANY INC Total</b>			700,000.000	616,428.82	0.00	0.00000	0.00000
JP MORGAN CHASE BANK CHINA COMPANY LTD							
	NM2B	D0201	6,000,000.000	867,259.03	0.00	0.00000	0.00000
<b>JP MORGAN CHASE BANK CHINA COMPANY LTD Total</b>			6,000,000.000	867,259.03	0.00	0.00000	0.00000
JP MORGAN LCH							
	NM2B	C8120	53,790,000.000	8,121,029.11	0.00	0.00000	0.00000
<b>JP MORGAN LCH Total</b>			53,790,000.000	8,121,029.11	0.00	0.00000	0.00000
JPMORGAN CHASE BANK, N.A.							
	NM2B	A5983	7,709,452.000	82,027.56	0.00	0.00000	0.00000
<b>JPMORGAN CHASE BANK, N.A. Total</b>			7,709,452.000	82,027.56	0.00	0.00000	0.00000
JPMORGAN CORPORACION FINANCIERA S.A.							
	NM2B	C7896	440,000,000.000	124,283.88	0.00	0.00000	0.00000
<b>JPMORGAN CORPORACION FINANCIERA S.A. Total</b>			440,000,000.000	124,283.88	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC							
	NM2A	67526	51,368,096.350	56,693,247.78	0.00	0.00000	0.00000
<b>KEYBANC CAPITAL MARKETS INC Total</b>			51,368,096.350	56,693,247.78	0.00	0.00000	0.00000
MARKETAXESS CORPORATION							
	NM2A	78582	8,500,000.000	8,522,280.00	0.00	0.00000	0.00000

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<b>MARKETAXESS CORPORATION Total</b>			8,500,000.000	8,522,280.00	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		1,700,464,375.000	576,329.67	0.00	0.00000	0.00000
<b>MERRILL LYNCH INTERNATIONAL Total</b>			1,700,464,375.000	576,329.67	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		69,340,000.000	445,944.61	0.00	0.00000	0.00000
<b>MORGAN STANLEY AND CO. INTERNATIONAL Total</b>			69,340,000.000	445,944.61	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		6,194,000.000	8,062,305.50	0.00	0.00000	0.00000
	NM2B		12,734,000.000	3,564,908.33	0.00	0.00000	0.00000
<b>MORGAN STANLEY CO INCORPORATED Total</b>			18,928,000.000	11,627,213.83	0.00	0.00000	0.00000
NOMURA INTERNATIONAL PLC		90684					
	NM2B		2,000,000,000.000	148,837.92	0.00	0.00000	0.00000
<b>NOMURA INTERNATIONAL PLC Total</b>			2,000,000,000.000	148,837.92	0.00	0.00000	0.00000
OPTION EXPIRED		90843					
	NM2B		21,247,270.000	0.00	0.00	0.00000	0.00000
<b>OPTION EXPIRED Total</b>			21,247,270.000	0.00	0.00	0.00000	0.00000
PAYDOWN		95953					
	NM2A		1,121,945.790	1,121,945.79	0.00	0.00000	0.00000
<b>PAYDOWN Total</b>			1,121,945.790	1,121,945.79	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		104,877,476.580	60,916,508.61	0.00	0.00000	0.00000
<b>PIERPONT SECURITIES LLC Total</b>			104,877,476.580	60,916,508.61	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		174,380.770	44,996.27	0.00	0.00000	0.00000
<b>PRINCIPAL PAYMENTS CORP BDS Total</b>			174,380.770	44,996.27	0.00	0.00000	0.00000
ROBERT W. BAIRD CO. INCORPORATED		00547					
	NM2A		605,000.000	603,487.50	0.00	0.00000	0.00000
<b>ROBERT W. BAIRD CO. INCORPORATED Total</b>			605,000.000	603,487.50	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC		62163					
	NM2B		605,000.000	393,302.50	0.00	0.00000	0.00000
<b>SEAPORT GROUP SECURITIES LLC Total</b>			605,000.000	393,302.50	0.00	0.00000	0.00000
SHARE ADJUSTMENT		92565					
	NM2A		2.490	0.00	0.00	0.00000	0.00000
<b>SHARE ADJUSTMENT Total</b>			2.490	0.00	0.00	0.00000	0.00000
SMBC NIKKO SECURITIES AMERICA, INC.		65059					
	NM2A		3,000,000.000	3,013,800.00	0.00	0.00000	0.00000
<b>SMBC NIKKO SECURITIES AMERICA, INC. Total</b>			3,000,000.000	3,013,800.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		1,350,000.000	369,071.93	0.00	0.00000	0.00000
<b>STANDARD CHARTERED BANK, LONDON Total</b>			1,350,000.000	369,071.93	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		145,000.000	153,156.25	0.00	0.00000	0.00000
<b>TENDER OFFER Total</b>			145,000.000	153,156.25	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		200,000.000	200,000.00	0.00	0.00000	0.00000
<b>THE BANK OF NY/DBAG LONDON GLOBAL Total</b>			200,000.000	200,000.00	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY		C4859					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2B		14,840,000.000	735,654.91	0.00	0.00000	0.00000
<b>TROIKA DIALOG INVESTMENT COMPANY Total</b>			14,840,000.000	735,654.91	0.00	0.00000	0.00000
UBS SECURITIES LLC		00642					
	NM2B		400,000.000	535,300.00	0.00	0.00000	0.00000
<b>UBS SECURITIES LLC Total</b>			400,000.000	535,300.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		3,000,000.000	2,948,010.00	0.00	0.00000	0.00000
<b>US BANCORP INVESTMENTS INC Total</b>			3,000,000.000	2,948,010.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		40,138,000.000	47,466,780.76	0.00	0.00000	0.00000
<b>WELLS FARGO SECURITIES, LLC Total</b>			40,138,000.000	47,466,780.76	0.00	0.00000	0.00000
<b>COMPOSITE Total</b>			17,332,322,569.070	496,530,531.91	249.24	0.00000	0.00005