

Broker Summary by Report Date

EQUITY

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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	155,361.000	3,174,234.05	4,660.83	0.03000	0.14683
B.RILEY & CO., LLC Total		155,361.000	3,174,234.05	4,660.83	0.03000	0.14683
BARCLAYS CAPITAL INC./LE NM1D	00229	89,662.000	3,640,130.45	3,586.48	0.04000	0.09853
BARCLAYS CAPITAL INC./LE Total		89,662.000	3,640,130.45	3,586.48	0.04000	0.09853
BARCLAYS CAPITAL LE NM2D	61610	653.000	42,155.67	3.27	0.00501	0.00776
BARCLAYS CAPITAL LE Total		653.000	42,155.67	3.27	0.00501	0.00776
BMO CAPITAL MARKETS NM2D	00045	1,029.000	56,730.46	5.15	0.00500	0.00908
BMO CAPITAL MARKETS Total		1,029.000	56,730.46	5.15	0.00500	0.00908
BOFA SECURITIES, INC. NM1D	00161	98,227.000	5,451,096.09	3,781.02	0.03849	0.06936
BOFA SECURITIES, INC. Total		98,227.000	5,451,096.09	3,781.02	0.03849	0.06936
BTIG, LLC NM1D	58851	142,428.000	9,150,918.94	4,272.84	0.03000	0.04669
BTIG, LLC Total		142,428.000	9,150,918.94	4,272.84	0.03000	0.04669
CANTOR FITZGERALD + CO. NM2D	00696	293.000	2,357.13	8.79	0.03000	0.37291
CANTOR FITZGERALD + CO. Total		293.000	2,357.13	8.79	0.03000	0.37291
CAPITAL INSTITUTIONAL SVCS INC EQUITIES NM1X	59055	6,100.000	1,850,241.49	122.00	0.02000	0.00659
NM2E		80,100.000	1,164,237.48	1,602.00	0.02000	0.13760
CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total		86,200.000	3,014,478.97	1,724.00	0.02000	0.05719
CITIGROUP GLOBAL MARKETS INC NM1D	00505	6,834.000	714,681.27	205.02	0.03000	0.02869
NM2D		412.000	6,472.52	12.36	0.03000	0.19096
CITIGROUP GLOBAL MARKETS INC Total		7,246.000	721,153.79	217.38	0.03000	0.03014

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CORNERSTONE MACRO LLC NM1D	68991	136,606.000	2,334,641.68	4,098.18	0.03000	0.17554
CORNERSTONE MACRO LLC Total		136,606.000	2,334,641.68	4,098.18	0.03000	0.17554
COWEN AND COMPANY, LLC NM2D	77318	14,345.000	567,986.65	71.81	0.00501	0.01264
COWEN AND COMPANY, LLC Total		14,345.000	567,986.65	71.81	0.00501	0.01264
ELECTRONIC BROKERAFF SYSTEMS LLC NM2D	66837	1,055.000	28,939.27	5.31	0.00503	0.01835
ELECTRONIC BROKERAFF SYSTEMS LLC Total		1,055.000	28,939.27	5.31	0.00503	0.01835
EVERCORE ISI NM1D	83213	425,881.000	13,405,084.52	12,776.43	0.03000	0.09531
EVERCORE ISI Total		425,881.000	13,405,084.52	12,776.43	0.03000	0.09531
FIDELITY CAPITAL MARKETS NM1X	83620	35,200.000	6,073,118.70	616.00	0.01750	0.01014
NM2E		114,654.000	5,982,730.72	1,719.81	0.01500	0.02875
FIDELITY CAPITAL MARKETS Total		149,854.000	12,055,849.42	2,335.81	0.01559	0.01937
GOLDMAN SACHS + CO LLC NM1D	00005	58,490.000	2,644,387.46	1,751.57	0.02995	0.06624
NM2D		1,639.000	12,554.46	49.17	0.03000	0.39165
GOLDMAN SACHS + CO LLC Total		60,129.000	2,656,941.92	1,800.74	0.02995	0.06777
INSTINET NM1D	06826	354,347.000	10,955,377.11	6,093.60	0.01720	0.05562
INSTINET Total		354,347.000	10,955,377.11	6,093.60	0.01720	0.05562
INVESTMENT TECHNOLOGY GROUP INC. NM1D	06164	7,932.000	679,366.30	158.64	0.02000	0.02335
INVESTMENT TECHNOLOGY GROUP INC. Total		7,932.000	679,366.30	158.64	0.02000	0.02335
J.P. MORGAN SECURITIES LLC NM1D	57079	286,940.000	8,921,651.06	8,608.20	0.03000	0.09649
J.P. MORGAN SECURITIES LLC Total		286,940.000	8,921,651.06	8,608.20	0.03000	0.09649

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JEFFERIES + COMPANY INC NM2D	00019	35,259.000	1,005,104.70	176.43	0.00500	0.01755
JEFFERIES + COMPANY INC Total		35,259.000	1,005,104.70	176.43	0.00500	0.01755
KEYBANC CAPITAL MARKETS INC NM1D	67526	231,541.000	5,189,716.37	6,946.23	0.03000	0.13385
KEYBANC CAPITAL MARKETS INC Total		231,541.000	5,189,716.37	6,946.23	0.03000	0.13385
LIQUIDNET INC NM1D	69400	47,933.000	3,172,884.97	958.66	0.02000	0.03021
LIQUIDNET INC Total		47,933.000	3,172,884.97	958.66	0.02000	0.03021
LUMINEX TRADING AND ANALYTICS LLC NM1D	69237	62,879.000	2,224,387.89	1,257.58	0.02000	0.05654
LUMINEX TRADING AND ANALYTICS LLC Total		62,879.000	2,224,387.89	1,257.58	0.02000	0.05654
MKM PARTNERS LLC NM1D	62526	631,989.000	25,591,555.67	12,639.78	0.02000	0.04939
MKM PARTNERS LLC Total		631,989.000	25,591,555.67	12,639.78	0.02000	0.04939
MORGAN STANLEY CO INCORPORATED NM1D	00050	216,691.000	7,827,270.08	7,474.21	0.03449	0.09549
NM2D		2,010.000	32,078.08	60.30	0.03000	0.18798
MORGAN STANLEY CO INCORPORATED Total		218,701.000	7,859,348.16	7,534.51	0.03445	0.09587
PIPER JAFFRAY & CO. NM1D	69444	225,391.000	10,691,901.10	2,253.91	0.01000	0.02108
NM2D		1,148.000	26,767.09	5.74	0.00500	0.02144
PIPER JAFFRAY & CO. Total		226,539.000	10,718,668.19	2,259.65	0.00997	0.02108
RAYMOND JAMES AND ASSOCIATES INC NM1D	00725	537,640.000	20,073,762.72	21,505.60	0.04000	0.10713
NM2D		1,640.000	41,021.35	49.20	0.03000	0.11994
NM2E		192,817.000	15,690,062.27	1,928.17	0.01000	0.01229
RAYMOND JAMES AND ASSOCIATES INC Total		732,097.000	35,804,846.34	23,482.97	0.03208	0.06559
RBC CAPITAL MARKETS, LLC	00235					

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NM2D		218,708.000	6,192,233.79	1,094.23	0.00500	0.01767
RBC CAPITAL MARKETS, LLC Total		218,708.000	6,192,233.79	1,094.23	0.00500	0.01767
ROBERT W. BAIRD CO.INCORPORATED NM1D	00547	26,500.000	2,765,540.00	795.00	0.03000	0.02875
ROBERT W. BAIRD CO.INCORPORATED Total		26,500.000	2,765,540.00	795.00	0.03000	0.02875
SANFORD C BERNSTEIN CO LLC NM2D	00013	7,790.000	187,468.32	38.97	0.00500	0.02079
SANFORD C BERNSTEIN CO LLC Total		7,790.000	187,468.32	38.97	0.00500	0.02079
UBS SECURITIES LLC NM2D	00642	4,321.000	83,384.27	129.63	0.03000	0.15546
UBS SECURITIES LLC Total		4,321.000	83,384.27	129.63	0.03000	0.15546
WELLS FARGO SECURITIES, LLC NM1X	46171	48,323.000	2,385,110.42	483.23	0.01000	0.02026
NM2D		52,292.000	1,101,609.94	261.86	0.00501	0.02377
NM2E		101,068.000	4,484,078.39	1,010.68	0.01000	0.02254
WELLS FARGO SECURITIES, LLC Total		201,683.000	7,970,798.75	1,755.77	0.00871	0.02203
COMPOSITE Total		4,664,128.000	185,625,030.90	113,277.89	0.02429	0.06103

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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
AMHERST SECURITIES GROUP LLC		60860					
	NM2A		7,749,063.350	8,035,000.56	0.00	0.00000	0.00000
AMHERST SECURITIES GROUP LLC Total			7,749,063.350	8,035,000.56	0.00	0.00000	0.00000
BANCA IMI SECURITIES CORP		C4392					
	NM2B		100,000.000	126,594.96	0.00	0.00000	0.00000
BANCA IMI SECURITIES CORP Total			100,000.000	126,594.96	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA		65101					
	NM2B		4,618,300.000	249,248.38	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			4,618,300.000	249,248.38	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARI		92407					
	NM2B		743,537.000	64,918.53	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARI Total			743,537.000	64,918.53	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA		C7618					
	NM2B		2,269,300,000.000	680,071.43	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA Total			2,269,300,000.000	680,071.43	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		1,110,000.000	1,138,087.50	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON Total			1,110,000.000	1,138,087.50	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM2B		652,654,715.000	357,668.20	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA Total			652,654,715.000	357,668.20	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		1,048,000.000	4,302.04	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			1,048,000.000	4,302.04	0.00	0.00000	0.00000

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BARCLAYS BANK PLC LONDON BRANCH		07254					
	NM2B		611,000.000	545,250.20	0.00	0.00000	0.00000
BARCLAYS BANK PLC LONDON BRANCH Total			611,000.000	545,250.20	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		75,000.000	75,395.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			75,000.000	75,395.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		C3515					
	NM2B		537,000.000	3,887.88	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			537,000.000	3,887.88	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		510,000.000	555,400.00	0.00	0.00000	0.00000
BBVA SECURITIES INC Total			510,000.000	555,400.00	0.00	0.00000	0.00000
BNP PARIBAS SA		A0281					
	NM2B		7,203,873.000	658,171.39	0.00	0.00000	0.00000
BNP PARIBAS SA Total			7,203,873.000	658,171.39	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND		58119					
	NM2A		5,610,000.000	5,715,915.20	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND Total			5,610,000.000	5,715,915.20	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM		00630					
	NM2B		5,000.000	6,005.00	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM Total			5,000.000	6,005.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		100,000.000	109,500.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			100,000.000	109,500.00	0.00	0.00000	0.00000

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BNY/SUNTRUST CAPITAL MARKETS		59468					
	NM2A		5,000,000.000	4,903,700.00	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS Total			5,000,000.000	4,903,700.00	0.00	0.00000	0.00000
BOFA SECURITIES, INC. / FIXED INCOME		00773					
	NM2A		8,262,000.000	7,987,590.00	0.00	0.00000	0.00000
	NM2B		440,000.000	470,114.50	0.00	0.00000	0.00000
BOFA SECURITIES, INC. / FIXED INCOME Total			8,702,000.000	8,457,704.50	0.00	0.00000	0.00000
BONY/TORONTO DOMINION SECURITIES INC		02568					
	NM2A		610,000.000	692,045.00	0.00	0.00000	0.00000
BONY/TORONTO DOMINION SECURITIES INC Total			610,000.000	692,045.00	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		8,964,000.000	8,964,000.00	0.00	0.00000	0.00000
	NM2B		200,000.000	210,146.82	0.00	0.00000	0.00000
CALLED BONDS Total			9,164,000.000	9,174,146.82	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		67,447,606.510	71,202,090.30	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			67,447,606.510	71,202,090.30	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		7,810,000.000	7,810,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			7,810,000.000	7,810,000.00	0.00	0.00000	0.00000
CITIBANK EUROPE PLC		A3566					
	NM2B		6,511,200.000	95,267.28	0.00	0.00000	0.00000
CITIBANK EUROPE PLC Total			6,511,200.000	95,267.28	0.00	0.00000	0.00000
CITIBANK N.A.		A3191					

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	NM2B		27,676,000.000	3,534,351.01	0.00	0.00000	0.00000
CITIBANK N.A. Total			27,676,000.000	3,534,351.01	0.00	0.00000	0.00000
CITIBANK, N.A.		00908					
	NM2B		410,000.000	419,187.50	0.00	0.00000	0.00000
CITIBANK, N.A. Total			410,000.000	419,187.50	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME		C9691					
	NM2B		50,914,472,692.820	62,196,142.07	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME Total			50,914,472,692.820	62,196,142.07	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		11,000,000.000	11,271,290.00	0.00	0.00000	0.00000
	NM2B		570,354.000	533,339.11	457.11	0.00080	0.08571
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			11,570,354.000	11,804,629.11	457.11	0.00004	0.00387
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		835,000.000	895,596.87	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			835,000.000	895,596.87	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH		D2179					
	NM2B		21,129,524,000.000	40,900,449.10	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH Total			21,129,524,000.000	40,900,449.10	0.00	0.00000	0.00000
CREDIT SUISSE AG, NEW YORK BRANCH		A1618					
	NM2B		30,619,692.100	449,943.75	0.00	0.00000	0.00000
CREDIT SUISSE AG, NEW YORK BRANCH Total			30,619,692.100	449,943.75	0.00	0.00000	0.00000
CREDIT SUISSE INTERNATIONAL		A2828					
	NM2B		865,353.000	106,510.42	0.00	0.00000	0.00000
CREDIT SUISSE INTERNATIONAL Total			865,353.000	106,510.42	0.00	0.00000	0.00000

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CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM2B		0.000	0.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			0.000	0.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		6,000,000.000	5,865,610.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			6,000,000.000	5,865,610.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		11,000,000.000	11,689,670.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC Total			11,000,000.000	11,689,670.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		1,706,899,000.000	1,256,804.42	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			1,706,899,000.000	1,256,804.42	0.00	0.00000	0.00000
FIFTH THIRD SECURITIES, INC		70368					
	NM2A		4,000,000.000	3,804,080.00	0.00	0.00000	0.00000
FIFTH THIRD SECURITIES, INC Total			4,000,000.000	3,804,080.00	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		19,145,759.290	19,804,196.16	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			19,145,759.290	19,804,196.16	0.00	0.00000	0.00000
FRACTIONAL SHARES		97515					
	NM2A		0.080	0.00	0.00	0.00000	0.00000
FRACTIONAL SHARES Total			0.080	0.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM2A		6,000,000.000	5,991,680.00	0.00	0.00000	0.00000
	NM2B		390,723,000.000	6,605,692.36	0.00	0.00000	0.00000

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GOLDMAN SACHS + CO LLC Total			396,723,000.000	12,597,372.36	0.00	0.00000	0.00000
GOLDMAN SACHS AG		C6373					
	NM2B		3,255,600.000	38,245.08	0.00	0.00000	0.00000
GOLDMAN SACHS AG Total			3,255,600.000	38,245.08	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2B		292,980,000.000	1,042,147.00	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL Total			292,980,000.000	1,042,147.00	0.00	0.00000	0.00000
HSBC BANK PLC		A0098					
	NM2B		32,826,268.000	1,707,164.54	0.00	0.00000	0.00000
HSBC BANK PLC Total			32,826,268.000	1,707,164.54	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		400,000.000	449,500.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			400,000.000	449,500.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME)		00486					
	NM2B		200,000.000	195,000.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME) Total			200,000.000	195,000.00	0.00	0.00000	0.00000
ICBC STANDARD BANK PLC		95737					
	NM2B		200,000.000	215,900.00	0.00	0.00000	0.00000
ICBC STANDARD BANK PLC Total			200,000.000	215,900.00	0.00	0.00000	0.00000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA		C8155					
	NM2B		500,000.000	77,415.84	0.00	0.00000	0.00000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA Total			500,000.000	77,415.84	0.00	0.00000	0.00000
J P MORGAN CHASE/J P MORGAN INTL		02035					
	NM2B		1,510,000.000	1,178,126.25	0.00	0.00000	0.00000

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J P MORGAN CHASE/J P MORGAN INTL Total			1,510,000.000	1,178,126.25	0.00	0.00000	0.00000
J P MORGAN SECURITIES INC		00060					
	NM2B		7,078,500.000	59,515.92	0.00	0.00000	0.00000
J P MORGAN SECURITIES INC Total			7,078,500.000	59,515.92	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		5,000,000.000	5,299,350.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			5,000,000.000	5,299,350.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC		99774					
	NM2B		1,859,699.000	234,853.59	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC Total			1,859,699.000	234,853.59	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2B		2,280,700.000	2,421,652.16	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			2,280,700.000	2,421,652.16	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A8850					
	NM2B		3,255,600.000	11,812.09	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			3,255,600.000	11,812.09	0.00	0.00000	0.00000
JPMORGAN CHASE BANK, N.A.		A5983					
	NM2B		39,146,000.000	593,011.38	0.00	0.00000	0.00000
JPMORGAN CHASE BANK, N.A. Total			39,146,000.000	593,011.38	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		22,727,990.080	25,535,475.97	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			22,727,990.080	25,535,475.97	0.00	0.00000	0.00000
MARKETAXESS CORPORATION		78582					
	NM2A		14,187,000.000	14,485,060.47	0.00	0.00000	0.00000

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MARKETAXESS CORPORATION Total			14,187,000.000	14,485,060.47	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		5,004,021,084.000	1,910,960.75	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			5,004,021,084.000	1,910,960.75	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES		62097					
	NM2A		6,000,000.000	6,241,800.00	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES Total			6,000,000.000	6,241,800.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		4,000,000.000	3,997,940.00	0.00	0.00000	0.00000
	NM2B		27,817,600.000	4,711,442.29	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			31,817,600.000	8,709,382.29	0.00	0.00000	0.00000
NEDBANK LTD		C1596					
	NM2B		9,850,000.000	624,379.52	0.00	0.00000	0.00000
NEDBANK LTD Total			9,850,000.000	624,379.52	0.00	0.00000	0.00000
NOMURA INTERNATIONAL PLC		90684					
	NM2B		1,200,000.000	1,208,160.00	0.00	0.00000	0.00000
NOMURA INTERNATIONAL PLC Total			1,200,000.000	1,208,160.00	0.00	0.00000	0.00000
OPTION EXPIRED		90843					
	NM2B		11,709,500.000	0.00	0.00	0.00000	0.00000
OPTION EXPIRED Total			11,709,500.000	0.00	0.00	0.00000	0.00000
PAYDOWN		95953					
	NM2A		9,861.030	9,861.03	0.00	0.00000	0.00000
PAYDOWN Total			9,861.030	9,861.03	0.00	0.00000	0.00000
PERSHING LLC		94679					

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	NM2B		37,300.000	37,523.80	0.00	0.00000	0.00000
PERSHING LLC Total			37,300.000	37,523.80	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		51,201,154.190	51,440,923.46	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC Total			51,201,154.190	51,440,923.46	0.00	0.00000	0.00000
PIPER JAFFRAY & CO.		69444					
	NM2A		2,103,000.000	1,908,472.50	0.00	0.00000	0.00000
PIPER JAFFRAY & CO. Total			2,103,000.000	1,908,472.50	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		175,767.670	175,767.67	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			175,767.670	175,767.67	0.00	0.00000	0.00000
RBC CAPITAL MARKETS, LLC		00235					
	NM2A		5,000,000.000	4,988,650.00	0.00	0.00000	0.00000
RBC CAPITAL MARKETS, LLC Total			5,000,000.000	4,988,650.00	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES INC		84868					
	NM2B		40,000.000	48,040.00	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES INC Total			40,000.000	48,040.00	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC		62163					
	NM2B		400,000.000	334,500.00	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC Total			400,000.000	334,500.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT		92565					
	NM2A		-2.490	0.00	0.00	-0.00000	0.00000
SHARE ADJUSTMENT Total			-2.490	0.00	0.00	-0.00000	0.00000
SMBC NIKKO SECURITIES AMERICA, INC.		65059					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		5,000,000.000	5,534,300.00	0.00	0.00000	0.00000
SMBC NIKKO SECURITIES AMERICA, INC. Total			5,000,000.000	5,534,300.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK (CHINA) LIMITED		E4807					
	NM2B		1,000,000.000	155,904.99	0.00	0.00000	0.00000
STANDARD CHARTERED BANK (CHINA) LIMITED Total			1,000,000.000	155,904.99	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		8,305,500,000.000	801,976.31	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			8,305,500,000.000	801,976.31	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		400,000.000	333,750.00	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL Total			400,000.000	333,750.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES (USA) INC		80703					
	NM2A		3,613,000.000	3,752,200.88	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES (USA) INC Total			3,613,000.000	3,752,200.88	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY		C4859					
	NM2B		2,318,000.000	35,172.38	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY Total			2,318,000.000	35,172.38	0.00	0.00000	0.00000
UBS AG		A0592					
	NM2B		330,000.000	438,989.43	0.00	0.00000	0.00000
UBS AG Total			330,000.000	438,989.43	0.00	0.00000	0.00000
UBS SECURITIES LLC		00642					
	NM2B		288,000.000	286,200.00	0.00	0.00000	0.00000
UBS SECURITIES LLC Total			288,000.000	286,200.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		1,000,000.000	967,520.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			1,000,000.000	967,520.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES LLC		00250					
	NM2B		200,000.000	220,600.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES LLC Total			200,000.000	220,600.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		19,000,000.000	19,517,160.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			19,000,000.000	19,517,160.00	0.00	0.00000	0.00000
COMPOSITE Total			91,206,582,767.630	459,211,338.24	457.11	0.00000	0.00010