

# Broker Summary/ All Activity by Report Date

Equity



STATE STREET

Composite

January 1, 2019 to March 31, 2019

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## Funds Included in Composite

NM1D	NMERB - BROOKFIELD REIT
NM1V	NMERB - ROBECO
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
ASSET TRANSFER AT MARKET NON CASH		92674					
	NM1X		51,903.000	3,424,923.38	0.00	0.00000	0.00000
	NM2E		51,903.000	3,424,923.38	0.00	0.00000	0.00000
<b>ASSET TRANSFER AT MARKET NON CASH Total</b>			103,806.000	6,849,846.76	0.00	0.00000	0.00000
AUTREPAT-DISTRIBUTION		99742					
	NM1X		3,973.000	305,742.22	0.00	0.00000	0.00000
<b>AUTREPAT-DISTRIBUTION Total</b>			3,973.000	305,742.22	0.00	0.00000	0.00000
AUTREPAT-STK/\$ DIV		96953					
	NM1X		413.000	20,626.28	0.00	0.00000	0.00000
<b>AUTREPAT-STK/\$ DIV Total</b>			413.000	20,626.28	0.00	0.00000	0.00000
B.RILEY & CO., LLC		65544					
	NM2D		188,098.000	3,518,433.93	5,642.94	0.03000	0.16038
<b>B.RILEY &amp; CO., LLC Total</b>			188,098.000	3,518,433.93	5,642.94	0.03000	0.16038
BANCO PACTUAL S.A.		A1360					
	NM1V		33,500.000	195,039.88	234.41	0.00700	0.12019
<b>BANCO PACTUAL S.A. Total</b>			33,500.000	195,039.88	234.41	0.00700	0.12019
BANCO SANTANDER S.A.		A3473					
	NM1V		6,600.000	36,910.73	44.36	0.00672	0.12018
<b>BANCO SANTANDER S.A. Total</b>			6,600.000	36,910.73	44.36	0.00672	0.12018
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM1V		24,400.000	140,597.17	84.44	0.00346	0.06006
<b>BANK OF NOVA SCOTIA - SCUSA Total</b>			24,400.000	140,597.17	84.44	0.00346	0.06006
BARCLAYS CAPITAL		A0707					
	NM1D		240,818.000	8,531,592.79	5,958.36	0.02474	0.06984

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<b>BARCLAYS CAPITAL Total</b>			240,818.000	8,531,592.79	5,958.36	0.02474	0.06984
BARCLAYS CAPITAL LE		61610					
	NM2D		232.000	7,052.72	6.96	0.03000	0.09869
<b>BARCLAYS CAPITAL LE Total</b>			232.000	7,052.72	6.96	0.03000	0.09869
BMO CAPITAL MARKETS CORP							
	NM1D	D2006	21,085.000	1,467,321.59	632.55	0.03000	0.04311
<b>BMO CAPITAL MARKETS CORP Total</b>			21,085.000	1,467,321.59	632.55	0.03000	0.04311
BNP PARIBAS SECURITIES SERVICES							
	NM1V	A1200	1,463,059.000	1,852,361.78	1,294.13	0.00088	0.06986
<b>BNP PARIBAS SECURITIES SERVICES Total</b>			1,463,059.000	1,852,361.78	1,294.13	0.00088	0.06986
BRADESCO S.A. CTVM							
	NM1V	E3623	65,000.000	375,265.44	337.41	0.00519	0.08991
<b>BRADESCO S.A. CTVM Total</b>			65,000.000	375,265.44	337.41	0.00519	0.08991
CANTOR FITZGERALD + CO.							
	NM2D	00696	3,971.000	170,578.88	19.88	0.00501	0.01165
<b>CANTOR FITZGERALD + CO. Total</b>			3,971.000	170,578.88	19.88	0.00501	0.01165
CANTOR FITZGERALD AND CO							
	NM1D	A4666	843.000	57,011.35	16.86	0.02000	0.02957
	NM1V		86,000.000	33,452.89	20.11	0.00023	0.06011
<b>CANTOR FITZGERALD AND CO Total</b>			86,843.000	90,464.24	36.97	0.00043	0.04087
CAPITAL INSTITUTIONAL SVCS INC EQUITIES							
	NM1X	59055	132,160.000	4,487,896.61	2,643.20	0.02000	0.05890
	NM2E		105,400.000	6,594,288.93	2,108.00	0.02000	0.03197
<b>CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total</b>			237,560.000	11,082,185.54	4,751.20	0.02000	0.04287

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CCB INTERNATIONAL SECURITIES LIMITED		E0408					
	NM1V		320,000.000	297,549.80	313.76	0.00098	0.10545
<b>CCB INTERNATIONAL SECURITIES LIMITED Total</b>			320,000.000	297,549.80	313.76	0.00098	0.10545
CITIGROUP GLOBAL MARKETS INC		00418					
	NM1D		568,274.000	8,787,526.78	17,048.22	0.03000	0.19400
	NM2D		4,555.000	168,906.26	136.65	0.03000	0.08090
<b>CITIGROUP GLOBAL MARKETS INC Total</b>			572,829.000	8,956,433.04	17,184.87	0.03000	0.19187
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM1V		1,002,340.000	1,692,927.43	461.38	0.00046	0.02725
<b>CITIGROUP GLOBAL MARKETS LIMITED Total</b>			1,002,340.000	1,692,927.43	461.38	0.00046	0.02725
CITIGROUP GLOBAL MARKETS TAIWAN		A4522					
	NM1V		194,000.000	327,489.86	189.75	0.00098	0.05794
<b>CITIGROUP GLOBAL MARKETS TAIWAN Total</b>			194,000.000	327,489.86	189.75	0.00098	0.05794
CL SECURITIES TAIWAN COMPANY LIMITED		A1284					
	NM1V		343,000.000	571,729.72	777.48	0.00227	0.13599
<b>CL SECURITIES TAIWAN COMPANY LIMITED Total</b>			343,000.000	571,729.72	777.48	0.00227	0.13599
CONVERSION NON CASH		97940					
	NM2D		67,500.000	1,265,580.68	0.00	0.00000	0.00000
<b>CONVERSION NON CASH Total</b>			67,500.000	1,265,580.68	0.00	0.00000	0.00000
CORNERSTONE MACRO LLC		68991					
	NM1D		47,800.000	2,156,463.71	1,434.00	0.03000	0.06650
<b>CORNERSTONE MACRO LLC Total</b>			47,800.000	2,156,463.71	1,434.00	0.03000	0.06650
COWEN AND COMPANY, LLC		77318					
	NM2D		12,380.000	406,226.52	160.58	0.01297	0.03953

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<b>COWEN AND COMPANY, LLC Total</b>			12,380.000	406,226.52	160.58	0.01297	0.03953
CREDIT LYONNAIS SECURITIES(ASIA)		A1646					
	NM1V		7,144,000.000	5,996,593.79	1,204.99	0.00017	0.02009
<b>CREDIT LYONNAIS SECURITIES(ASIA) Total</b>			7,144,000.000	5,996,593.79	1,204.99	0.00017	0.02009
CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM1V		132,000.000	174,577.20	104.92	0.00079	0.06010
<b>CREDIT SUISSE SECURITIES (EUROPE) LTD Total</b>			132,000.000	174,577.20	104.92	0.00079	0.06010
CUSIP CHANGE NON CASH		97938					
	NM1X		25,400.000	2,013,573.28	0.00	0.00000	0.00000
<b>CUSIP CHANGE NON CASH Total</b>			25,400.000	2,013,573.28	0.00	0.00000	0.00000
EXCHANGE OFFER (NON CASH)		97930					
	NM1X		58,902.000	1,181,896.78	0.00	0.00000	0.00000
<b>EXCHANGE OFFER (NON CASH) Total</b>			58,902.000	1,181,896.78	0.00	0.00000	0.00000
FIDELITY CAPITAL MARKETS		83620					
	NM1X		79,116.000	3,950,122.73	1,384.53	0.01750	0.03505
	NM2E		111,227.000	3,393,594.93	1,668.40	0.01500	0.04916
<b>FIDELITY CAPITAL MARKETS Total</b>			190,343.000	7,343,717.66	3,052.93	0.01604	0.04157
GLOBAL MENKUL DE ERLER A.S.		91478					
	NM1V		2,292.000	61,827.40	43.25	0.01887	0.06995
<b>GLOBAL MENKUL DE ERLER A.S. Total</b>			2,292.000	61,827.40	43.25	0.01887	0.06995
GOLDMAN SACHS DO BRASIL CORRETORA		C8376					
	NM1V		1,600.000	8,705.02	5.23	0.00327	0.06008
<b>GOLDMAN SACHS DO BRASIL CORRETORA Total</b>			1,600.000	8,705.02	5.23	0.00327	0.06008
GOLDMAN SACHS INTERNATIONAL		00501					

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	NM1V		332,000.000	152,229.88	172.75	0.00052	0.11348
<b>GOLDMAN SACHS INTERNATIONAL Total</b>			332,000.000	152,229.88	172.75	0.00052	0.11348
GREEN STREET TRADING, LLC		69336					
	NM1D		102,016.000	4,040,739.79	3,060.48	0.03000	0.07574
<b>GREEN STREET TRADING, LLC Total</b>			102,016.000	4,040,739.79	3,060.48	0.03000	0.07574
HIBERNIA SOUTHCOAST CAPITAL INC		53621					
	NM1D		919.000	16,082.50	0.00	0.00000	0.00000
<b>HIBERNIA SOUTHCOAST CAPITAL INC Total</b>			919.000	16,082.50	0.00	0.00000	0.00000
HSBC BANK PLC		A5842					
	NM1V		282,000.000	240,573.35	230.64	0.00082	0.09587
<b>HSBC BANK PLC Total</b>			282,000.000	240,573.35	230.64	0.00082	0.09587
INSTINET LLC		00067					
	NM1D		84,303.000	3,518,035.53	1,686.06	0.02000	0.04793
<b>INSTINET LLC Total</b>			84,303.000	3,518,035.53	1,686.06	0.02000	0.04793
INSTINET PACIFIC LIMITED		94354					
	NM1V		1,130,000.000	1,341,398.77	288.33	0.00026	0.02149
<b>INSTINET PACIFIC LIMITED Total</b>			1,130,000.000	1,341,398.77	288.33	0.00026	0.02149
INVESTMENT TECHNOLOGY GROUP INC.		06164					
	NM1D		135,570.000	2,478,501.86	2,711.40	0.02000	0.10940
<b>INVESTMENT TECHNOLOGY GROUP INC. Total</b>			135,570.000	2,478,501.86	2,711.40	0.02000	0.10940
ISI GROUP INC		83213					
	NM1D		32,800.000	2,460,819.79	984.00	0.03000	0.03999
<b>ISI GROUP INC Total</b>			32,800.000	2,460,819.79	984.00	0.03000	0.03999
ITAU BBA INTERNATIONAL PLC		A8985					

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	NM1V		113,400.000	680,122.68	817.39	0.00721	0.12018
<b>ITAU BBA INTERNATIONAL PLC Total</b>			113,400.000	680,122.68	817.39	0.00721	0.12018
J P MORGAN SECURITIES INC		00060					
	NM1V		162,000.000	773,361.67	386.87	0.00239	0.05002
<b>J P MORGAN SECURITIES INC Total</b>			162,000.000	773,361.67	386.87	0.00239	0.05002
J.P. MORGAN SECURITIES (TAIWAN) LTD		A5837					
	NM1V		463,000.000	784,439.92	1,097.22	0.00237	0.13987
<b>J.P. MORGAN SECURITIES (TAIWAN) LTD Total</b>			463,000.000	784,439.92	1,097.22	0.00237	0.13987
J.P. MORGAN SECURITIES LLC		57079					
	NM1D		91,243.000	3,691,204.23	417.96	0.00458	0.01132
<b>J.P. MORGAN SECURITIES LLC Total</b>			91,243.000	3,691,204.23	417.96	0.00458	0.01132
J.P. MORGAN SECURITIES PLC		99774					
	NM1V		163,845.000	2,854,505.45	1,337.51	0.00816	0.04686
<b>J.P. MORGAN SECURITIES PLC Total</b>			163,845.000	2,854,505.45	1,337.51	0.00816	0.04686
J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL		D1120					
	NM1V		23,912.000	354,745.32	249.25	0.01042	0.07026
<b>J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL Total</b>			23,912.000	354,745.32	249.25	0.01042	0.07026
JEFFERIES + COMPANY INC		00019					
	NM1D		147,155.000	12,199,834.14	5,886.20	0.04000	0.04825
	NM2D		59,230.000	2,110,998.47	296.48	0.00501	0.01404
<b>JEFFERIES + COMPANY INC Total</b>			206,385.000	14,310,832.61	6,182.68	0.02996	0.04320
JPMORGAN SECURITIES(ASIA PACIFIC)LTD		A1011					
	NM1V		302,000.000	531,219.39	588.03	0.00195	0.11069
<b>JPMORGAN SECURITIES(ASIA PACIFIC)LTD Total</b>			302,000.000	531,219.39	588.03	0.00195	0.11069

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KEYBANC CAPITAL MARKETS INC		67526					
	NM1D		42,646.000	1,275,827.94	1,279.38	0.03000	0.10028
<b>KEYBANC CAPITAL MARKETS INC Total</b>			42,646.000	1,275,827.94	1,279.38	0.03000	0.10028
LIQUIDNET INC		69400					
	NM1D		12,529.000	626,403.81	250.58	0.02000	0.04000
<b>LIQUIDNET INC Total</b>			12,529.000	626,403.81	250.58	0.02000	0.04000
MACQUARIE BANK LIMITED		C8016					
	NM1V		136,000.000	51,606.41	31.02	0.00023	0.06011
<b>MACQUARIE BANK LIMITED Total</b>			136,000.000	51,606.41	31.02	0.00023	0.06011
MACQUARIE SECURITIES (SINGAPORE)		A8137					
	NM1V		57,700.000	373,214.58	633.30	0.01098	0.16969
<b>MACQUARIE SECURITIES (SINGAPORE) Total</b>			57,700.000	373,214.58	633.30	0.01098	0.16969
MANDATORY EXCHANGE NON CASH		95750					
	NM2E		34,234.000	3,125,720.48	0.00	0.00000	0.00000
<b>MANDATORY EXCHANGE NON CASH Total</b>			34,234.000	3,125,720.48	0.00	0.00000	0.00000
MERGER		99149					
	NM1X		65,458.000	605,866.32	0.00	0.00000	0.00000
	NM2D		89,987.000	1,475,673.91	0.00	0.00000	0.00000
	NM2E		83,450.000	4,952,771.24	0.00	0.00000	0.00000
<b>MERGER Total</b>			238,895.000	7,034,311.47	0.00	0.00000	0.00000
MERGER NON CASH		97933					
	NM1X		425,317.000	12,004,875.90	0.00	0.00000	0.00000
	NM2D		24,242.000	892,517.70	0.00	0.00000	0.00000
<b>MERGER NON CASH Total</b>			449,559.000	12,897,393.60	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A4600					



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	NM1V		2,049,088.000	1,934,584.07	1,676.84	0.00082	0.08668
<b>MERRILL LYNCH INTERNATIONAL Total</b>			2,049,088.000	1,934,584.07	1,676.84	0.00082	0.08668
MERRILL LYNCH PIERCE FENNER AND S		A3675					
	NM1D		627,389.000	20,740,713.76	20,263.28	0.03230	0.09770
	NM1V		6,600.000	36,614.18	44.00	0.00667	0.12017
<b>MERRILL LYNCH PIERCE FENNER AND S Total</b>			633,989.000	20,777,327.94	20,307.28	0.03203	0.09774
MERRILL LYNCH,PIERCE,FENNER & SMITH INC.		00161					
	NM1D		383.000	10,911.53	7.66	0.02000	0.07020
<b>MERRILL LYNCH,PIERCE,FENNER &amp; SMITH INC. Total</b>			383.000	10,911.53	7.66	0.02000	0.07020
MIZUHO SECURITIES USA INC		94765					
	NM1D		18,500.000	524,021.75	555.00	0.03000	0.10591
<b>MIZUHO SECURITIES USA INC Total</b>			18,500.000	524,021.75	555.00	0.03000	0.10591
MKM PARTNERS LLC		62526					
	NM1D		240,686.000	7,753,501.05	4,856.88	0.02018	0.06264
<b>MKM PARTNERS LLC Total</b>			240,686.000	7,753,501.05	4,856.88	0.02018	0.06264
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM1V		1,275,600.000	1,250,224.03	1,231.13	0.00097	0.09847
<b>MORGAN STANLEY AND CO. INTERNATIONAL Total</b>			1,275,600.000	1,250,224.03	1,231.13	0.00097	0.09847
MORGAN STANLEY CO INCORPORATED		00050					
	NM2D		22,860.000	319,508.63	685.80	0.03000	0.21464
<b>MORGAN STANLEY CO INCORPORATED Total</b>			22,860.000	319,508.63	685.80	0.03000	0.21464
MORGAN STANLEY TAIWAN LIMITED		A5293					
	NM1V		26,000.000	44,838.75	18.01	0.00069	0.04017
<b>MORGAN STANLEY TAIWAN LIMITED Total</b>			26,000.000	44,838.75	18.01	0.00069	0.04017

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NOMURA SECURITIES CO LTD		A3535					
	NM1V		181,000.000	285,758.78	430.59	0.00238	0.15068
<b>NOMURA SECURITIES CO LTD Total</b>			181,000.000	285,758.78	430.59	0.00238	0.15068
PICKERING ENERGY PARTNERS, INC		75945					
	NM2D		750.000	17,336.55	22.50	0.03000	0.12978
<b>PICKERING ENERGY PARTNERS, INC Total</b>			750.000	17,336.55	22.50	0.03000	0.12978
RAYMOND JAMES AND ASSOCIATES		05179					
	NM1D		66,857.000	10,262,735.94	2,674.28	0.04000	0.02606
<b>RAYMOND JAMES AND ASSOCIATES Total</b>			66,857.000	10,262,735.94	2,674.28	0.04000	0.02606
RAYMOND JAMES AND ASSOCIATES INC		00725					
	NM2D		4,410.000	182,808.18	132.30	0.03000	0.07237
<b>RAYMOND JAMES AND ASSOCIATES INC Total</b>			4,410.000	182,808.18	132.30	0.03000	0.07237
RBC CAPITAL MARKETS, LLC		00235					
	NM1D		18,585.000	1,975,249.45	185.85	0.01000	0.00941
	NM2D		34,122.000	1,172,263.99	177.96	0.00522	0.01518
<b>RBC CAPITAL MARKETS, LLC Total</b>			52,707.000	3,147,513.44	363.81	0.00690	0.01156
REVERSE SPLIT NON CASH		97927					
	NM1X		26,463.000	672,361.16	0.00	0.00000	0.00000
<b>REVERSE SPLIT NON CASH Total</b>			26,463.000	672,361.16	0.00	0.00000	0.00000
SANFORD C BERNSTEIN CO LLC		00013					
	NM2D		5,673.000	191,040.27	28.39	0.00500	0.01486
<b>SANFORD C BERNSTEIN CO LLC Total</b>			5,673.000	191,040.27	28.39	0.00500	0.01486
SOCIETE GENERALE LONDON BRANCH		E4351					
	NM1V		9,811.000	1,219,200.23	620.88	0.06328	0.05093

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
<b>SOCIETE GENERALE LONDON BRANCH Total</b>			9,811.000	1,219,200.23	620.88	0.06328	0.05093
STATE STREET BANK AND TRUST CO.		99029					
	NM1D		42,349,852.190	42,349,852.19	0.00	0.00000	0.00000
	NM1V		19,527,364.180	19,527,364.18	0.00	0.00000	0.00000
	NM1X		20,362,590.560	20,362,590.56	0.00	0.00000	0.00000
	NM2D		4,551,759.040	4,551,759.04	0.00	0.00000	0.00000
	NM2E		7,711,786.950	7,711,786.95	0.00	0.00000	0.00000
<b>STATE STREET BANK AND TRUST CO. Total</b>			94,503,352.920	94,503,352.92	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC		00793					
	NM1D		41,041.000	675,557.74	1,231.23	0.03000	0.18225
<b>STIFEL NICOLAUS + CO INC Total</b>			41,041.000	675,557.74	1,231.23	0.03000	0.18225
STRATEGAS SECURITIES LLC		62519					
	NM1D		16,600.000	1,160,094.17	498.00	0.03000	0.04293
<b>STRATEGAS SECURITIES LLC Total</b>			16,600.000	1,160,094.17	498.00	0.03000	0.04293
TURK EKONOMI BANKASI A.S.		C3329					
	NM1V		2,104.000	55,526.89	27.75	0.01319	0.04998
<b>TURK EKONOMI BANKASI A.S. Total</b>			2,104.000	55,526.89	27.75	0.01319	0.04998
UBS AG		A4790					
	NM1D		87,625.000	7,602,086.42	2,628.75	0.03000	0.03458
	NM1V		362,300.000	578,506.85	375.23	0.00104	0.06486
<b>UBS AG Total</b>			449,925.000	8,180,593.27	3,003.98	0.00668	0.03672
UBS EUROPE SE		E6053					
	NM1V		62,220.000	529,895.45	158.52	0.00255	0.02992
<b>UBS EUROPE SE Total</b>			62,220.000	529,895.45	158.52	0.00255	0.02992
UBS LIMITED		A5726					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1V		96,329.000	1,533,133.41	742.30	0.00771	0.04842
<b>UBS LIMITED Total</b>			96,329.000	1,533,133.41	742.30	0.00771	0.04842
UBS SECURITIES LLC		00642					
	NM2D		2,043.000	82,683.08	61.32	0.03001	0.07416
<b>UBS SECURITIES LLC Total</b>			2,043.000	82,683.08	61.32	0.03001	0.07416
USCA SECURITIES LLC		63279					
	NM2D		4,743.000	71,582.88	142.29	0.03000	0.19878
<b>USCA SECURITIES LLC Total</b>			4,743.000	71,582.88	142.29	0.03000	0.19878
WEEDEN + CO.		09883					
	NM1D		12,205.000	610,378.03	122.05	0.01000	0.02000
	NM2D		575.000	14,954.57	17.25	0.03000	0.11535
<b>WEEDEN + CO. Total</b>			12,780.000	625,332.60	139.30	0.01090	0.02228
WELLS FARGO SECURITIES, LLC		46171					
	NM1D		129,110.000	1,219,826.21	3,873.30	0.03000	0.31753
	NM1X		788,540.000	55,884,051.75	7,885.40	0.01000	0.01411
	NM2D		55,995.000	1,372,918.68	369.98	0.00661	0.02695
	NM2E		211,700.000	4,193,538.46	2,117.00	0.01000	0.05048
<b>WELLS FARGO SECURITIES, LLC Total</b>			1,185,345.000	62,670,335.10	14,245.68	0.01202	0.02273
<b>COMPOSITE Total</b>			118,181,959.920	349,394,362.68	120,243.32	0.00102	0.03441

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## Funds Included in Composite

NM2A	NMERB - CORE FIXED INCOME
NM2B	PRUDENTIAL EMD-BLEND

# Broker Summary/ All Activity by Report Date

Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
AMHERST PIERPONT SECURITIES LLC		00413					
	NM2B		200,000.000	196,638.00	0.00	0.00000	0.00000
<b>AMHERST PIERPONT SECURITIES LLC Total</b>			200,000.000	196,638.00	0.00	0.00000	0.00000
AMHERST SECURITIES GROUP LLC		60860					
	NM2A		3,175,779.680	3,219,446.65	0.00	0.00000	0.00000
<b>AMHERST SECURITIES GROUP LLC Total</b>			3,175,779.680	3,219,446.65	0.00	0.00000	0.00000
BANCO CITIBANK SA		A8876					
	NM2B		2,500,000.000	658,572.47	0.00	0.00000	0.00000
<b>BANCO CITIBANK SA Total</b>			2,500,000.000	658,572.47	0.00	0.00000	0.00000
BANCO MORGAN STANLEY DEAN WITTER SA		C2360					
	NM2B		2,100,000.000	577,234.22	0.00	0.00000	0.00000
<b>BANCO MORGAN STANLEY DEAN WITTER SA Total</b>			2,100,000.000	577,234.22	0.00	0.00000	0.00000
BANK OF NEW YORK		00901					
	NM2B		400,000.000	418,500.00	0.00	0.00000	0.00000
<b>BANK OF NEW YORK Total</b>			400,000.000	418,500.00	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		3,515,000.000	3,434,584.15	0.00	0.00000	0.00000
<b>BANK OF NEW YORK/BARCLAYS LONDON Total</b>			3,515,000.000	3,434,584.15	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		10,080,000.000	1,520,882.27	0.00	0.00000	0.00000
<b>BARCLAYS BANK PLC Total</b>			10,080,000.000	1,520,882.27	0.00	0.00000	0.00000
BARCLAYS BANK PLC LONDON BRANCH		07254					
	NM2B		265,000.000	291,500.00	0.00	0.00000	0.00000
<b>BARCLAYS BANK PLC LONDON BRANCH Total</b>			265,000.000	291,500.00	0.00	0.00000	0.00000

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STATE STREET

Base Currency: USD - US DOLLAR							
Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
BARCLAYS CAPITAL		A0707					
	NM2B		985,000.000	599,245.01	0.00	0.00000	0.00000
<b>BARCLAYS CAPITAL Total</b>			985,000.000	599,245.01	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC.		07256					
	NM2B		300,000.000	287,973.00	0.00	0.00000	0.00000
<b>BARCLAYS CAPITAL INC. Total</b>			300,000.000	287,973.00	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		1,590,000.000	1,654,898.00	0.00	0.00000	0.00000
<b>BBVA SECURITIES INC Total</b>			1,590,000.000	1,654,898.00	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM		00630					
	NM2B		1,025,000.000	1,035,125.00	0.00	0.00000	0.00000
<b>BNP PARIBAS SECURITIES CORP./FIXED INCOM Total</b>			1,025,000.000	1,035,125.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		7,085,000.000	449,499.55	0.00	0.00000	0.00000
<b>BNP PARIBAS U.S.A NEW YORK BRANCH Total</b>			7,085,000.000	449,499.55	0.00	0.00000	0.00000
BONY/TORONTO DOMINION SECURITIES INC		02568					
	NM2A		5,000,000.000	5,123,046.88	0.00	0.00000	0.00000
<b>BONY/TORONTO DOMINION SECURITIES INC Total</b>			5,000,000.000	5,123,046.88	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		40,811,361.030	40,962,635.88	0.00	0.00000	0.00000
<b>CANTOR FITZGERALD + CO Total</b>			40,811,361.030	40,962,635.88	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		1,290,000.000	1,290,000.00	0.00	0.00000	0.00000
<b>CASH COLLATERAL Total</b>			1,290,000.000	1,290,000.00	0.00	0.00000	0.00000

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Base Currency: USD - US DOLLAR							
Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
CITIGROUP GLOBAL MARKETS CME		C9691					
	NM2B		10,638,743.440	2,724,004.15	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS CME Total</b>			10,638,743.440	2,724,004.15	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		1,200,000.000	1,423,392.00	0.00	0.00000	0.00000
	NM2B		990,000.000	996,200.00	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total</b>			2,190,000.000	2,419,592.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		3,933,190,000.000	2,169,762.19	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS INC. Total</b>			3,933,190,000.000	2,169,762.19	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		9,940,000.000	566,759.34	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS LIMITED Total</b>			9,940,000.000	566,759.34	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		N0060					
	NM2B		520,000.000	531,725.00	0.00	0.00000	0.00000
<b>CUSIP CHANGE NON CASH Total</b>			520,000.000	531,725.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		9,165,000.000	9,140,781.70	0.00	0.00000	0.00000
<b>DAIWA SECURITIES AMERICA INC Total</b>			9,165,000.000	9,140,781.70	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		3,525,000,000.000	256,254.63	0.00	0.00000	0.00000
<b>DEUTSCHE BANK AG Total</b>			3,525,000,000.000	256,254.63	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		15,720,000.000	1,064,383.60	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>DEUTSCHE BANK AG NEW YORK Total</b>			15,720,000.000	1,064,383.60	0.00	0.00000	0.00000
EXCHANGE OFFER		99002					
	NM2A		6,000,000.000	8,028,600.00	0.00	0.00000	0.00000
<b>EXCHANGE OFFER Total</b>			6,000,000.000	8,028,600.00	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		5,000,000.000	5,083,593.75	0.00	0.00000	0.00000
<b>FIRST TENNESSEE BANK BOND DIVISION Total</b>			5,000,000.000	5,083,593.75	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		30,906,997.030	31,121,121.30	0.00	0.00000	0.00000
<b>FIRST TENNESSEE SECURITIES CORP Total</b>			30,906,997.030	31,121,121.30	0.00	0.00000	0.00000
FRACTIONAL SHARES		97515					
	NM2A		0.070	0.00	0.00	0.00000	0.00000
<b>FRACTIONAL SHARES Total</b>			0.070	0.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM2A		11,000,000.000	11,074,890.00	0.00	0.00000	0.00000
	NM2B		1,395,000.000	1,432,184.56	0.00	0.00000	0.00000
<b>GOLDMAN SACHS + CO LLC Total</b>			12,395,000.000	12,507,074.56	0.00	0.00000	0.00000
GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN		D1108					
	NM2B		900,000.000	401,012.21	0.00	0.00000	0.00000
<b>GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN Total</b>			900,000.000	401,012.21	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2B		2,400,000.000	117,282.30	0.00	0.00000	0.00000
<b>GOLDMAN SACHS INTERNATIONAL Total</b>			2,400,000.000	117,282.30	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2B		21,035,000.000	1,749,477.66	0.00	0.00000	0.00000
<b>HSBC SECURITIES (USA) INC. Total</b>			21,035,000.000	1,749,477.66	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME)		00486					
	NM2B		770,000.000	745,750.80	0.00	0.00000	0.00000
<b>HSBC SECURITIES (USA) INC.(FIXED INCOME) Total</b>			770,000.000	745,750.80	0.00	0.00000	0.00000
ICBC STANDARD BANK PLC		95737					
	NM2B		200,000.000	206,500.00	0.00	0.00000	0.00000
<b>ICBC STANDARD BANK PLC Total</b>			200,000.000	206,500.00	0.00	0.00000	0.00000
ING BANK NV		A2676					
	NM2B		20,000.000	23,175.83	0.00	0.00000	0.00000
<b>ING BANK NV Total</b>			20,000.000	23,175.83	0.00	0.00000	0.00000
ING FINANCIAL MARKETS LLC		C8404					
	NM2B		1,000,000.000	171,170.51	0.00	0.00000	0.00000
<b>ING FINANCIAL MARKETS LLC Total</b>			1,000,000.000	171,170.51	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		00187					
	NM2A		7,000,000.000	6,988,250.00	0.00	0.00000	0.00000
	NM2B		200,000.000	199,942.00	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES LLC Total</b>			7,200,000.000	7,188,192.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC		99774					
	NM2B		1,780,000.000	299,422.61	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES PLC Total</b>			1,780,000.000	299,422.61	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2B		565,000.000	596,482.50	0.00	0.00000	0.00000
<b>JEFFERIES + COMPANY INC Total</b>			565,000.000	596,482.50	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
JPMORGAN CHASE BANK		A5983					
	NM2B		4,200,000.000	912,115.91	0.00	0.00000	0.00000
<b>JPMORGAN CHASE BANK Total</b>			4,200,000.000	912,115.91	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		33,500,000.000	34,030,170.00	0.00	0.00000	0.00000
<b>KEYBANC CAPITAL MARKETS INC Total</b>			33,500,000.000	34,030,170.00	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		2,652,440,000.000	2,382,924.15	0.00	0.00000	0.00000
<b>MERRILL LYNCH INTERNATIONAL Total</b>			2,652,440,000.000	2,382,924.15	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI		00773					
	NM2A		6,000,000.000	5,943,760.00	0.00	0.00000	0.00000
	NM2B		430,000.000	435,835.00	0.00	0.00000	0.00000
<b>MERRILL LYNCH PIERCE FENNER &amp; SMITH/FI Total</b>			6,430,000.000	6,379,595.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		12,000,000.000	12,005,730.00	0.00	0.00000	0.00000
	NM2B		6,125,000.000	339,123.01	0.00	0.00000	0.00000
<b>MORGAN STANLEY CO INCORPORATED Total</b>			18,125,000.000	12,344,853.01	0.00	0.00000	0.00000
PERSHING LLC		00443					
	NM2A		365,000.000	416,103.65	0.00	0.00000	0.00000
<b>PERSHING LLC Total</b>			365,000.000	416,103.65	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		20,895,660.190	20,793,130.34	0.00	0.00000	0.00000
<b>PIERPONT SECURITIES LLC Total</b>			20,895,660.190	20,793,130.34	0.00	0.00000	0.00000
PIPER JAFFRAY & CO.		69444					

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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	995,170.00	0.00	0.00000	0.00000
<b>PIPER JAFFRAY &amp; CO. Total</b>			1,000,000.000	995,170.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		22,570.780	22,570.78	0.00	0.00000	0.00000
<b>PRINCIPAL PAYMENTS CORP BDS Total</b>			22,570.780	22,570.78	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES INC		84868					
	NM2B		155,000.000	231,492.50	0.00	0.00000	0.00000
<b>SANTANDER INVESTMENT SECURITIES INC Total</b>			155,000.000	231,492.50	0.00	0.00000	0.00000
SOCIETE GENERALE		A5097					
	NM2B		8,645,000.000	451,541.35	0.00	0.00000	0.00000
<b>SOCIETE GENERALE Total</b>			8,645,000.000	451,541.35	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		821,000.000	838,517.12	0.00	0.00000	0.00000
	NM2B		200,000.000	204,000.00	0.00	0.00000	0.00000
<b>TENDER OFFER Total</b>			1,021,000.000	1,042,517.12	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		820,000.000	768,325.00	0.00	0.00000	0.00000
<b>THE BANK OF NY/DBAG LONDON GLOBAL Total</b>			820,000.000	768,325.00	0.00	0.00000	0.00000
TORONTO DOMINION BANK, NEW YORK		29049					
	NM2A		10,000,000.000	10,064,843.75	0.00	0.00000	0.00000
<b>TORONTO DOMINION BANK, NEW YORK Total</b>			10,000,000.000	10,064,843.75	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					
	NM2A		10,000,000.000	10,031,640.63	0.00	0.00000	0.00000
<b>TORONTO DOMINION SECURTIES (USA) INC Total</b>			10,000,000.000	10,031,640.63	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
TROIKA DIALOG INVESTMENT COMPANY		C4859					
	NM2B		11,650,000.000	164,963.44	0.00	0.00000	0.00000
<b>TROIKA DIALOG INVESTMENT COMPANY Total</b>			11,650,000.000	164,963.44	0.00	0.00000	0.00000
UBS SECURITIES LLC		00642					
	NM2B		200,000.000	192,500.00	0.00	0.00000	0.00000
<b>UBS SECURITIES LLC Total</b>			200,000.000	192,500.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		8,065,000.000	8,155,043.10	0.00	0.00000	0.00000
<b>US BANCORP INVESTMENTS INC Total</b>			8,065,000.000	8,155,043.10	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		8,450,000.000	119,730.31	0.00	0.00000	0.00000
<b>VTB BANK EUROPE PLC Total</b>			8,450,000.000	119,730.31	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		8,000,000.000	7,986,780.00	0.00	0.00000	0.00000
<b>WELLS FARGO SECURITIES, LLC Total</b>			8,000,000.000	7,986,780.00	0.00	0.00000	0.00000
<b>COMPOSITE Total</b>			10,480,842,112.220	266,317,909.76	0.00	0.00000	0.00000