

Broker Summary/ All Activity by Report Date

Equity



STATE STREET

Composite

April 1, 2019 to June 30, 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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Base Currency: USD - US DOLLAR

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		4,658,299.000	187,851,349.95	0.00	0.00000	0.00000
	NM2E		87,945.000	1,464,147.13	0.00	0.00000	0.00000
ASSET TRANSFER AT MARKET NON CASH Total			4,746,244.000	189,315,497.08	0.00	0.00000	0.00000
B.RILEY & CO., LLC		65544					
	NM2D		160,047.000	3,093,784.51	4,801.41	0.03000	0.15520
B.RILEY & CO., LLC Total			160,047.000	3,093,784.51	4,801.41	0.03000	0.15520
BANK OF AMERICA MERRILL LYNCH SECUR INC		C5631					
	NM1D		450,125.000	13,297,576.14	3,646.18	0.00810	0.02742
BANK OF AMERICA MERRILL LYNCH SECUR INC Total			450,125.000	13,297,576.14	3,646.18	0.00810	0.02742
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM1V		68,000.000	1,953,883.41	602.84	0.00887	0.03085
BANK OF NOVA SCOTIA - SCUSA Total			68,000.000	1,953,883.41	602.84	0.00887	0.03085
BARCLAYS CAPITAL		A0707					
	NM1D		73,316.000	2,102,322.72	2,932.64	0.04000	0.13950
BARCLAYS CAPITAL Total			73,316.000	2,102,322.72	2,932.64	0.04000	0.13950
BARCLAYS CAPITAL LE		61610					
	NM2D		4,828.000	150,982.91	144.84	0.03000	0.09593
BARCLAYS CAPITAL LE Total			4,828.000	150,982.91	144.84	0.03000	0.09593
BMO CAPITAL MARKETS CORP		D2006					
	NM1D		198,996.000	5,544,582.15	5,969.88	0.03000	0.10767
BMO CAPITAL MARKETS CORP Total			198,996.000	5,544,582.15	5,969.88	0.03000	0.10767
BNP PARIBAS SECURITIES SERVICES		C9303					
	NM1V		614,000.000	109,690.47	109.92	0.00018	0.10021

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BNP PARIBAS SECURITIES SERVICES Total			614,000.000	109,690.47	109.92	0.00018	0.10021
BOFA SECURITIES EUROPE S.A.		E6054					
	NM1V		84,003.000	1,839,464.82	345.19	0.00411	0.01877
BOFA SECURITIES EUROPE S.A. Total			84,003.000	1,839,464.82	345.19	0.00411	0.01877
BOFA SECURITIES, INC.		00161					
	NM1D		133,887.000	3,010,158.89	5,287.20	0.03949	0.17565
BOFA SECURITIES, INC. Total			133,887.000	3,010,158.89	5,287.20	0.03949	0.17565
BTIG, LLC		58851					
	NM1D		1,298.000	40,049.22	38.94	0.03000	0.09723
BTIG, LLC Total			1,298.000	40,049.22	38.94	0.03000	0.09723
CANTOR FITZGERALD + CO.		00696					
	NM2D		131.000	2,972.39	3.93	0.03000	0.13222
CANTOR FITZGERALD + CO. Total			131.000	2,972.39	3.93	0.03000	0.13222
CANTOR FITZGERALD AND CO		A4666					
	NM1D		16,185.000	312,031.12	323.70	0.02000	0.10374
CANTOR FITZGERALD AND CO Total			16,185.000	312,031.12	323.70	0.02000	0.10374
CAPITAL INSTITUTIONAL SVCS INC EQUITIES		59055					
	NM1X		796,804.000	54,525,857.92	15,936.08	0.02000	0.02923
	NM2E		82,374.000	3,018,984.85	1,647.48	0.02000	0.05457
CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total			879,178.000	57,544,842.77	17,583.56	0.02000	0.03056
CHINA INTERNATIONAL CAPITAL CO		A5207					
	NM1V		503,000.000	87,907.17	52.83	0.00011	0.06010
CHINA INTERNATIONAL CAPITAL CO Total			503,000.000	87,907.17	52.83	0.00011	0.06010
CITIGROUP GLBL MARKTET KOERA SECS LTD		98988					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1V		330,501.000	17,356,754.50	6,963.03	0.02107	0.04012
CITIGROUP GLBL MARKET KOERA SECS LTD Total			330,501.000	17,356,754.50	6,963.03	0.02107	0.04012
CITIGROUP GLOBAL MARKETS INC		69276					
	NM2D		2,327.000	73,060.63	69.81	0.03000	0.09555
CITIGROUP GLOBAL MARKETS INC Total			2,327.000	73,060.63	69.81	0.03000	0.09555
CITIGROUP GLOBAL MARKETS INDIA		A5831					
	NM1V		1,080,793.000	8,250,664.63	3,321.17	0.00307	0.04025
CITIGROUP GLOBAL MARKETS INDIA Total			1,080,793.000	8,250,664.63	3,321.17	0.00307	0.04025
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM1V		28,174,600.000	36,246,306.78	10,672.47	0.00038	0.02944
CITIGROUP GLOBAL MARKETS LIMITED Total			28,174,600.000	36,246,306.78	10,672.47	0.00038	0.02944
CITIGROUP GLOBAL MARKETS TAIWAN		A4522					
	NM1V		3,622,000.000	11,609,797.07	4,659.76	0.00129	0.04014
CITIGROUP GLOBAL MARKETS TAIWAN Total			3,622,000.000	11,609,797.07	4,659.76	0.00129	0.04014
CL SECURITIES TAIWAN COMPANY LIMITED		A1284					
	NM1V		3,871,000.000	12,112,035.83	4,861.28	0.00126	0.04014
CL SECURITIES TAIWAN COMPANY LIMITED Total			3,871,000.000	12,112,035.83	4,861.28	0.00126	0.04014
CLSA SINGAPORE PTE LTD.		99763					
	NM1V		13,552,500.000	5,775,952.22	2,313.60	0.00017	0.04006
CLSA SINGAPORE PTE LTD. Total			13,552,500.000	5,775,952.22	2,313.60	0.00017	0.04006
COWEN AND COMPANY, LLC		77318					
	NM2D		3,102.000	88,285.69	15.52	0.00500	0.01758
COWEN AND COMPANY, LLC Total			3,102.000	88,285.69	15.52	0.00500	0.01758
CREDIT LYONNAIS SECURITIES INDIA		A1352					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1V		954,357.000	6,664,141.41	2,669.48	0.00280	0.04006
CREDIT LYONNAIS SECURITIES INDIA Total			954,357.000	6,664,141.41	2,669.48	0.00280	0.04006
CREDIT LYONNAIS SECURITIES(ASIA)		A1646					
	NM1V		28,743,108.000	42,240,400.04	11,938.26	0.00042	0.02826
CREDIT LYONNAIS SECURITIES(ASIA) Total			28,743,108.000	42,240,400.04	11,938.26	0.00042	0.02826
CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM1V		59,988.000	8,902,178.79	5,336.43	0.08896	0.05995
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			59,988.000	8,902,178.79	5,336.43	0.08896	0.05995
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2D		19,855.000	258,115.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			19,855.000	258,115.00	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		97938					
	NM2D		24,950.000	1,020,663.64	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			24,950.000	1,020,663.64	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES INC		00573					
	NM1D		34,060.000	1,087,280.04	1,021.80	0.03000	0.09398
DEUTSCHE BANK SECURITIES INC Total			34,060.000	1,087,280.04	1,021.80	0.03000	0.09398
EDELWEISS SECURITIES PVT. LTD		C1201					
	NM1V		33,546.000	433,478.99	303.99	0.00906	0.07013
EDELWEISS SECURITIES PVT. LTD Total			33,546.000	433,478.99	303.99	0.00906	0.07013
FIDELITY CAPITAL MARKETS		83620					
	NM1X		25,596.000	3,082,352.59	447.93	0.01750	0.01453
	NM2E		81,231.000	1,689,977.07	1,218.46	0.01500	0.07210
FIDELITY CAPITAL MARKETS Total			106,827.000	4,772,329.66	1,666.39	0.01560	0.03492

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GOLDMAN SACHS + CO LLC		00005					
	NM1D		8,748.000	1,277,470.44	262.44	0.03000	0.02054
	NM1V		12,668.000	1,122,998.17	89.14	0.00704	0.00794
	NM2D		514.000	32,268.92	15.42	0.03000	0.04779
GOLDMAN SACHS + CO LLC Total			21,930.000	2,432,737.53	367.00	0.01674	0.01509
GOLDMAN SACHS INTERNATIONAL		00501					
	NM1V		1,141,208.000	1,028,515.96	1,123.39	0.00098	0.10922
GOLDMAN SACHS INTERNATIONAL Total			1,141,208.000	1,028,515.96	1,123.39	0.00098	0.10922
GREEN STREET TRADING, LLC		69336					
	NM1D		601,261.000	5,501,649.18	18,037.83	0.03000	0.32786
GREEN STREET TRADING, LLC Total			601,261.000	5,501,649.18	18,037.83	0.03000	0.32786
HSBC BANK PLC		A0098					
	NM1V		3,844,898.000	40,312,176.62	12,779.48	0.00332	0.03170
HSBC BANK PLC Total			3,844,898.000	40,312,176.62	12,779.48	0.00332	0.03170
HSBC SECURITIES INDIA HOLDINGS		A1427					
	NM1V		69,483.000	1,073,777.05	753.02	0.01084	0.07013
HSBC SECURITIES INDIA HOLDINGS Total			69,483.000	1,073,777.05	753.02	0.01084	0.07013
INSTINET LLC		00067					
	NM1D		53,727.000	2,040,831.45	1,074.54	0.02000	0.05265
INSTINET LLC Total			53,727.000	2,040,831.45	1,074.54	0.02000	0.05265
INVESTMENT TECHNOLOGY GROUP INC.		06164					
	NM1D		31,657.000	1,565,330.74	633.14	0.02000	0.04045
INVESTMENT TECHNOLOGY GROUP INC. Total			31,657.000	1,565,330.74	633.14	0.02000	0.04045
ISI GROUP INC		83213					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1D		19,034.000	439,775.85	571.02	0.03000	0.12984
ISI GROUP INC Total			19,034.000	439,775.85	571.02	0.03000	0.12984
ITAU BBA INTERNATIONAL PLC		A8985					
	NM1V		102,600.000	735,349.69	0.00	0.00000	0.00000
ITAU BBA INTERNATIONAL PLC Total			102,600.000	735,349.69	0.00	0.00000	0.00000
J P MORGAN INDIA PRIVATE LTD		A5096					
	NM1V		24,197.000	120,910.72	84.48	0.00349	0.06987
J P MORGAN INDIA PRIVATE LTD Total			24,197.000	120,910.72	84.48	0.00349	0.06987
J P MORGAN SECURITIES INC		00060					
	NM1V		220,600.000	1,268,148.11	444.01	0.00201	0.03501
J P MORGAN SECURITIES INC Total			220,600.000	1,268,148.11	444.01	0.00201	0.03501
J.P. MORGAN SECURITIES LLC		57079					
	NM1D		299,748.000	10,427,681.92	8,992.44	0.03000	0.08624
J.P. MORGAN SECURITIES LLC Total			299,748.000	10,427,681.92	8,992.44	0.03000	0.08624
J.P. MORGAN SECURITIES PLC		99774					
	NM1V		12,960.000	2,380,338.42	362.46	0.02797	0.01523
J.P. MORGAN SECURITIES PLC Total			12,960.000	2,380,338.42	362.46	0.02797	0.01523
J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL		D1120					
	NM1V		2,647.000	439,222.00	573.17	0.21654	0.13050
J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL Total			2,647.000	439,222.00	573.17	0.21654	0.13050
JEFFERIES + COMPANY INC		00019					
	NM2D		67,587.000	1,694,560.49	364.17	0.00539	0.02149
JEFFERIES + COMPANY INC Total			67,587.000	1,694,560.49	364.17	0.00539	0.02149
JOH. BERENBERG, GOSSLER & CO. KG		94262					

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	NM1V		58,112.000	400,405.81	160.22	0.00276	0.04001
JOH. BERENBERG, GOSSLER & CO. KG Total			58,112.000	400,405.81	160.22	0.00276	0.04001
JPMORGAN SECURITIES(ASIA PACIFIC)LTD		A1011					
	NM1V		63,000.000	11,036.98	6.63	0.00011	0.06007
JPMORGAN SECURITIES(ASIA PACIFIC)LTD Total			63,000.000	11,036.98	6.63	0.00011	0.06007
KEYBANC CAPITAL MARKETS INC		67526					
	NM1D		197,164.000	9,015,558.10	5,914.92	0.03000	0.06561
KEYBANC CAPITAL MARKETS INC Total			197,164.000	9,015,558.10	5,914.92	0.03000	0.06561
LIQUIDNET INC		69400					
	NM1D		235,878.000	9,156,399.13	4,717.56	0.02000	0.05152
LIQUIDNET INC Total			235,878.000	9,156,399.13	4,717.56	0.02000	0.05152
MACQUARIE BANK LIMITED		C8016					
	NM1V		1,718,000.000	315,750.60	329.33	0.00019	0.10430
MACQUARIE BANK LIMITED Total			1,718,000.000	315,750.60	329.33	0.00019	0.10430
MACQUARIE SECURITIES KOREA LIMITED		A2123					
	NM1V		1,500.000	632,048.08	442.12	0.29475	0.06995
MACQUARIE SECURITIES KOREA LIMITED Total			1,500.000	632,048.08	442.12	0.29475	0.06995
MERGER		99149					
	NM2E		66,772.000	4,460,386.00	0.00	0.00000	0.00000
MERGER Total			66,772.000	4,460,386.00	0.00	0.00000	0.00000
MERGER NON CASH		97933					
	NM2E		89,118.000	1,403,822.84	0.00	0.00000	0.00000
MERGER NON CASH Total			89,118.000	1,403,822.84	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER AND S		A3675					

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	NM1D		123,459.000	3,673,946.26	956.06	0.00774	0.02602
	NM1V		69,059.000	6,785,981.69	310.05	0.00449	0.00457
MERRILL LYNCH PIERCE FENNER AND S Total			192,518.000	10,459,927.95	1,266.11	0.00658	0.01210
MKM PARTNERS LLC		62526					
	NM1D		268,808.000	5,736,118.80	5,376.16	0.02000	0.09372
MKM PARTNERS LLC Total			268,808.000	5,736,118.80	5,376.16	0.02000	0.09372
MORGAN STANLEY AND CO INTERNATIONAL		A2260					
	NM1V		2,766.000	1,220,667.94	1,463.04	0.52894	0.11986
MORGAN STANLEY AND CO INTERNATIONAL Total			2,766.000	1,220,667.94	1,463.04	0.52894	0.11986
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM1V		190,555.000	2,316,640.87	1,168.37	0.00613	0.05043
MORGAN STANLEY AND CO. INTERNATIONAL Total			190,555.000	2,316,640.87	1,168.37	0.00613	0.05043
MORGAN STANLEY CO INCORPORATED		00050					
	NM1D		258,819.000	11,044,215.95	9,058.77	0.03500	0.08202
	NM2D		4,443.000	205,965.77	102.12	0.02298	0.04958
MORGAN STANLEY CO INCORPORATED Total			263,262.000	11,250,181.72	9,160.89	0.03480	0.08143
MOTILAL OSWAL SECURITIES LIMITED		93734					
	NM1V		147,778.000	737,469.43	956.29	0.00647	0.12967
MOTILAL OSWAL SECURITIES LIMITED Total			147,778.000	737,469.43	956.29	0.00647	0.12967
NATIONAL FINANCIAL SERVICES LLC		A9356					
	NM1D		151,540.000	1,377,498.60	4,546.20	0.03000	0.33003
NATIONAL FINANCIAL SERVICES LLC Total			151,540.000	1,377,498.60	4,546.20	0.03000	0.33003
RAYMOND JAMES AND ASSOCIATES		05179					
	NM1D		221,012.000	20,105,487.30	8,840.48	0.04000	0.04397

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RAYMOND JAMES AND ASSOCIATES Total			221,012.000	20,105,487.30	8,840.48	0.04000	0.04397
RAYMOND JAMES AND ASSOCIATES INC		00725					
	NM1D		16,809.000	1,104,952.02	672.36	0.04000	0.06085
	NM2D		1,151.000	20,097.59	34.53	0.03000	0.17181
RAYMOND JAMES AND ASSOCIATES INC Total			17,960.000	1,125,049.61	706.89	0.03936	0.06283
RBC CAPITAL MARKETS, LLC		00235					
	NM1D		42.000	3,594.67	0.42	0.01000	0.01168
	NM2D		41,093.000	986,689.52	243.68	0.00593	0.02470
RBC CAPITAL MARKETS, LLC Total			41,135.000	990,284.19	244.10	0.00593	0.02465
RBC DOMINION SECURITIES INC.		90065					
	NM1V		10,382.000	84,602.40	101.40	0.00977	0.11985
RBC DOMINION SECURITIES INC. Total			10,382.000	84,602.40	101.40	0.00977	0.11985
REVERSE SPLIT NON CASH		97927					
	NM1D		821,127.000	12,714,607.96	0.00	0.00000	0.00000
	NM1X		246,389.000	6,852,418.30	0.00	0.00000	0.00000
	NM2E		201,375.000	2,258,199.84	0.00	0.00000	0.00000
REVERSE SPLIT NON CASH Total			1,268,891.000	21,825,226.10	0.00	0.00000	0.00000
ROBERT W. BAIRD CO.INCORPORATED		00547					
	NM1D		201,354.000	3,567,362.18	6,040.62	0.03000	0.16933
	NM2D		981.000	6,958.23	9.81	0.01000	0.14098
ROBERT W. BAIRD CO.INCORPORATED Total			202,335.000	3,574,320.41	6,050.43	0.02990	0.16927
SALE OF FRACTIONAL S		99135					
	NM2E		0.230	8.86	0.00	0.00000	0.00000
SALE OF FRACTIONAL S Total			0.230	8.86	0.00	0.00000	0.00000
SANFORD C BERNSTEIN CO LLC		00013					

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	NM2D		25,466.000	653,733.50	127.46	0.00501	0.01950
SANFORD C BERNSTEIN CO LLC Total			25,466.000	653,733.50	127.46	0.00501	0.01950
SANFORD C. BERNSTEIN AND CO. LLC		C9061					
	NM1V		824,857.000	9,463,498.32	1,419.77	0.00172	0.01500
SANFORD C. BERNSTEIN AND CO. LLC Total			824,857.000	9,463,498.32	1,419.77	0.00172	0.01500
SANFORD C. BERNSTEIN LTD		A4805					
	NM1V		349,844.000	3,943,973.80	848.61	0.00243	0.02152
SANFORD C. BERNSTEIN LTD Total			349,844.000	3,943,973.80	848.61	0.00243	0.02152
STATE STREET BANK AND TRUST CO.		99029					
	NM1D		40,303,570.550	40,303,570.55	0.00	0.00000	0.00000
	NM1V		308,332,127.650	308,332,127.65	0.00	0.00000	0.00000
	NM1X		19,213,045.140	19,213,045.14	0.00	0.00000	0.00000
	NM2D		4,503,526.790	4,503,526.79	0.00	0.00000	0.00000
	NM2E		11,272,034.220	11,272,034.22	0.00	0.00000	0.00000
STATE STREET BANK AND TRUST CO. Total			383,624,304.350	383,624,304.35	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC		00793					
	NM1D		185,434.000	2,037,477.12	5,563.02	0.03000	0.27303
STIFEL NICOLAUS + CO INC Total			185,434.000	2,037,477.12	5,563.02	0.03000	0.27303
SUBSCRIPTION OFFER		97133					
	NM1V		107,646.000	70,750.83	0.00	0.00000	0.00000
SUBSCRIPTION OFFER Total			107,646.000	70,750.83	0.00	0.00000	0.00000
TROIKA DIALOG UK LIMITED		D1688					
	NM1V		9,728.000	1,951,351.45	780.85	0.08027	0.04002
TROIKA DIALOG UK LIMITED Total			9,728.000	1,951,351.45	780.85	0.08027	0.04002
UBS EUROPE SE		E6053					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1V		3,410,018.000	9,954,952.24	2,714.07	0.00080	0.02726
UBS EUROPE SE Total			3,410,018.000	9,954,952.24	2,714.07	0.00080	0.02726
UBS SECURITIES LLC		00642					
	NM2D		1,048.000	39,758.81	31.44	0.03000	0.07908
UBS SECURITIES LLC Total			1,048.000	39,758.81	31.44	0.03000	0.07908
USCA SECURITIES LLC		63279					
	NM2D		1,912.000	52,625.52	57.36	0.03000	0.10900
USCA SECURITIES LLC Total			1,912.000	52,625.52	57.36	0.03000	0.10900
WEEDEN + CO.		09883					
	NM1D		85,967.000	3,944,251.67	859.67	0.01000	0.02180
	NM2D		1,215.000	29,390.94	8.89	0.00732	0.03025
WEEDEN + CO. Total			87,182.000	3,973,642.61	868.56	0.00996	0.02186
WELLS FARGO SECURITIES, LLC		46171					
	NM1D		11,700.000	2,845,320.25	351.00	0.03000	0.01234
	NM1X		4,503,700.000	185,185,977.39	45,037.00	0.01000	0.02432
	NM2D		18,575.000	422,825.53	214.31	0.01154	0.05069
	NM2E		1,295,700.000	50,949,506.41	12,957.00	0.01000	0.02543
WELLS FARGO SECURITIES, LLC Total			5,829,675.000	239,403,629.58	58,559.31	0.01005	0.02446
COMPOSITE Total			494,925,889.580	1,268,126,786.27	266,237.79	0.00054	0.02099

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NM2A	NMERB - CORE FIXED INCOME
NM2B	PRUDENTIAL EMD-BLEND

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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
AMHERST SECURITIES GROUP LLC		60860					
	NM2A		413,594.140	444,613.70	0.00	0.00000	0.00000
AMHERST SECURITIES GROUP LLC Total			413,594.140	444,613.70	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA		65101					
	NM2B		8,340,000.000	418,199.08	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			8,340,000.000	418,199.08	0.00	0.00000	0.00000
BANCO BNP PARIBAS BRASIL S/A		C9222					
	NM2B		4,100,000.000	1,133,199.76	0.00	0.00000	0.00000
BANCO BNP PARIBAS BRASIL S/A Total			4,100,000.000	1,133,199.76	0.00	0.00000	0.00000
BANCO CHASE MANHATTAN S.A.		A1909					
	NM2B		1,600,000.000	422,375.81	0.00	0.00000	0.00000
BANCO CHASE MANHATTAN S.A. Total			1,600,000.000	422,375.81	0.00	0.00000	0.00000
BANCO CITIBANK SA		A8876					
	NM2B		3,900,000.000	1,043,067.21	0.00	0.00000	0.00000
BANCO CITIBANK SA Total			3,900,000.000	1,043,067.21	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO		51881					
	NM2B		4,000,000.000	212,631.16	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO Total			4,000,000.000	212,631.16	0.00	0.00000	0.00000
BANK OF NEW YORK		00901					
	NM2B		200,000.000	200,500.00	0.00	0.00000	0.00000
BANK OF NEW YORK Total			200,000.000	200,500.00	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		1,265,000.000	1,271,990.00	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON Total			1,265,000.000	1,271,990.00	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
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM2B		6,750,000.000	925,580.90	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA Total			6,750,000.000	925,580.90	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		200,000.000	196,750.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			200,000.000	196,750.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC LONDON BRANCH		07254					
	NM2B		15,000.000	15,018.75	0.00	0.00000	0.00000
BARCLAYS BANK PLC LONDON BRANCH Total			15,000.000	15,018.75	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		1,150,000.000	961,092.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			1,150,000.000	961,092.00	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH		A2794					
	NM2B		170,000.000	17,906.33	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH Total			170,000.000	17,906.33	0.00	0.00000	0.00000
BNP PARIBAS SA		A0281					
	NM2B		3,525,000.000	434,741.79	0.00	0.00000	0.00000
BNP PARIBAS SA Total			3,525,000.000	434,741.79	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM		00630					
	NM2B		200,000.000	228,100.00	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM Total			200,000.000	228,100.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		3,496,000.000	409,356.43	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			3,496,000.000	409,356.43	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
CALLED BONDS		99129					
	NM2A		4,358,000.000	4,367,850.18	0.00	0.00000	0.00000
CALLED BONDS Total			4,358,000.000	4,367,850.18	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		83,374,539.890	85,946,444.34	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			83,374,539.890	85,946,444.34	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		1,800,000.000	1,800,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			1,800,000.000	1,800,000.00	0.00	0.00000	0.00000
CIBC WORLD MARKETS CORP		00438					
	NM2B		200,000.000	202,200.00	0.00	0.00000	0.00000
CIBC WORLD MARKETS CORP Total			200,000.000	202,200.00	0.00	0.00000	0.00000
CITIBANK N.A		A9707					
	NM2B		4,600,000.000	1,276,732.88	0.00	0.00000	0.00000
CITIBANK N.A Total			4,600,000.000	1,276,732.88	0.00	0.00000	0.00000
CITIBANK N.A.		92449					
	NM2B		4,600,000.000	1,288,732.00	0.00	0.00000	0.00000
CITIBANK N.A. Total			4,600,000.000	1,288,732.00	0.00	0.00000	0.00000
CITIBANK, N.A.		00908					
	NM2B		200,000.000	214,750.00	0.00	0.00000	0.00000
CITIBANK, N.A. Total			200,000.000	214,750.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME		C9691					
	NM2B		9,119,030,382.920	18,093,932.29	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME Total			9,119,030,382.920	18,093,932.29	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 INC SALOMON BRO		00274					
	NM2B		410,012.000	400,064.19	17.44	0.00004	0.00436
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			410,012.000	400,064.19	17.44	0.00004	0.00436
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		2,216,545,000.000	3,258,779.54	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			2,216,545,000.000	3,258,779.54	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH		D2179					
	NM2B		134,040,000.000	13,251,257.57	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH Total			134,040,000.000	13,251,257.57	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		16,280,000.000	392,740.94	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			16,280,000.000	392,740.94	0.00	0.00000	0.00000
CREDIT SUISSE AG, NEW YORK BRANCH		A1618					
	NM2B		293,000,000.000	862,158.59	0.00	0.00000	0.00000
CREDIT SUISSE AG, NEW YORK BRANCH Total			293,000,000.000	862,158.59	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		3,000,000.000	3,136,690.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			3,000,000.000	3,136,690.00	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		N0060					
	NM2B		4,186,700.000	369,171.12	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			4,186,700.000	369,171.12	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		4,446,109.500	4,503,774.34	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC Total			4,446,109.500	4,503,774.34	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
DEUTSCHE BANK AG		A0583					
	NM2B		5,381,875,000.000	577,518.94	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			5,381,875,000.000	577,518.94	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		41,521,728.000	2,527,272.19	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			41,521,728.000	2,527,272.19	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		23,999,707.280	24,926,031.48	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			23,999,707.280	24,926,031.48	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		8,217,491.670	10,195,846.16	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			8,217,491.670	10,195,846.16	0.00	0.00000	0.00000
FRACTIONAL SHARES		97515					
	NM2A		0.030	0.00	0.00	0.00000	0.00000
FRACTIONAL SHARES Total			0.030	0.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM2A		10,443,000.000	10,831,778.03	0.00	0.00000	0.00000
	NM2B		5,050,000.000	1,918,775.46	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC Total			15,493,000.000	12,750,553.49	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2B		12,517,350.000	1,877,471.40	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL Total			12,517,350.000	1,877,471.40	0.00	0.00000	0.00000
HSBC BANK PLC		A0098					
	NM2B		23,300,000.000	369,518.04	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
HSBC BANK PLC Total			23,300,000.000	369,518.04	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		81,755,000.000	2,680,165.43	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			81,755,000.000	2,680,165.43	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME)		00486					
	NM2B		665,000.000	702,475.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME) Total			665,000.000	702,475.00	0.00	0.00000	0.00000
ING BANK NV		A2676					
	NM2B		49,980,000.000	184,496.66	0.00	0.00000	0.00000
ING BANK NV Total			49,980,000.000	184,496.66	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP		C1715					
	NM2B		3,600,000,000.000	269,108.91	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP Total			3,600,000,000.000	269,108.91	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		16,750,000.000	10,037,210.00	0.00	0.00000	0.00000
	NM2B		200,000.000	200,000.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			16,950,000.000	10,237,210.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC		99774					
	NM2B		4,931,000.000	602,700.03	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC Total			4,931,000.000	602,700.03	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2B		262,000.000	288,545.29	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			262,000.000	288,545.29	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					

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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
	NM2B		35,175,000.000	2,523,490.15	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			35,175,000.000	2,523,490.15	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		43,276,000.000	45,652,699.29	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			43,276,000.000	45,652,699.29	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC		A4203					
	NM2B		300,000.000	79,379.71	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC Total			300,000.000	79,379.71	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		3,610,097,000.000	4,339,317.09	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			3,610,097,000.000	4,339,317.09	0.00	0.00000	0.00000
MIZUHO SECURITIES USA/FIXED INCOME		02396					
	NM2A		1,000,000.000	999,060.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA/FIXED INCOME Total			1,000,000.000	999,060.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		7,000,000.000	4,599,260.00	0.00	0.00000	0.00000
	NM2B		53,330,000.000	2,793,098.88	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			60,330,000.000	7,392,358.88	0.00	0.00000	0.00000
NOMURA INTERNATIONAL PLC		90684					
	NM2B		3,240,000,000.000	225,117.24	0.00	0.00000	0.00000
NOMURA INTERNATIONAL PLC Total			3,240,000,000.000	225,117.24	0.00	0.00000	0.00000
NOMURA SECURITIES/FIXED INCOME		05222					
	NM2B		260,000.000	249,860.00	0.00	0.00000	0.00000
NOMURA SECURITIES/FIXED INCOME Total			260,000.000	249,860.00	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
PAYDOWN		95953					
	NM2A		7,070.980	7,070.98	0.00	0.00000	0.00000
PAYDOWN Total			7,070.980	7,070.98	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		91,277,278.330	89,943,405.70	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC Total			91,277,278.330	89,943,405.70	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		180,474.320	180,474.32	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			180,474.320	180,474.32	0.00	0.00000	0.00000
ROBERT W. BAIRD CO.INCORPORATED		00547					
	NM2A		280,000.000	294,890.40	0.00	0.00000	0.00000
ROBERT W. BAIRD CO.INCORPORATED Total			280,000.000	294,890.40	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES		66912					
	NM2A		1,000,000.000	926,250.00	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES Total			1,000,000.000	926,250.00	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES INC		84868					
	NM2B		15,000.000	15,030.00	0.00	0.00000	0.00000
SANTANDER INVESTMENT SECURITIES INC Total			15,000.000	15,030.00	0.00	0.00000	0.00000
SOCIETE GENERALE		A5097					
	NM2B		380,000.000	94,849.13	0.00	0.00000	0.00000
SOCIETE GENERALE Total			380,000.000	94,849.13	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		7,475,000.000	547,327.92	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			7,475,000.000	547,327.92	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
STIFEL NICOLAUS + CO INC		00793					
	NM2A		180,000.000	189,851.40	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC Total			180,000.000	189,851.40	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2B		225,000.000	238,500.00	0.00	0.00000	0.00000
TENDER OFFER Total			225,000.000	238,500.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					
	NM2A		3,000,000.000	3,116,490.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC Total			3,000,000.000	3,116,490.00	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY		C4859					
	NM2B		81,960,000.000	1,238,293.92	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY Total			81,960,000.000	1,238,293.92	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		7,832,000.000	9,024,542.58	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			7,832,000.000	9,024,542.58	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		7,400,000.000	111,940.94	0.00	0.00000	0.00000
VTB BANK EUROPE PLC Total			7,400,000.000	111,940.94	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		15,024,000.000	15,796,543.84	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			15,024,000.000	15,796,543.84	0.00	0.00000	0.00000
COMPOSITE Total			28,397,536,439.060	399,076,057.41	17.44	0.00000	0.00000