

Broker Summary/ All Activity by Report Date

Composite

January 1, 2016 to March 31, 2016

View Date:

May 18, 2016



STATE STREET.

Funds Included in Composite

NM1D	NMERB - BROOKFIELD REIT
NM1F	NMERB - LORD ABBETT
NM1G	NMERB - PINNACLE
NM1H	NMERB - REIT INDEX
NM1V	NMERB - ROBECO
NM1X	NMERB - S & P 500 INDEX

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
ABLE NOSER		69026					
	NM1F		3,859.000	329,907.46	115.77	0.03000	0.03509
ABLE NOSER Total			3,859.000	329,907.46	115.77	0.03000	0.03509
AUTREPAT-STK/\$ DIV		96953					
	NM1D		9,806.780	104,148.00	0.00	0.00000	0.00000
	NM1H		1,484.845	15,769.05	0.00	0.00000	0.00000
AUTREPAT-STK/\$ DIV Total			11,291.625	119,917.05	0.00	0.00000	0.00000
BARCLAYS CAPITAL		D1244					
	NM1D		529,181.000	6,782,824.93	19,040.24	0.03598	0.28071
	NM1V		21,319.000	132,048.00	171.89	0.00806	0.13017
BARCLAYS CAPITAL Total			550,500.000	6,914,872.93	19,212.13	0.03490	0.27784
BARCLAYS CAPITAL LE		61610					
	NM1F		6,852.000	221,892.59	137.93	0.02013	0.06216
BARCLAYS CAPITAL LE Total			6,852.000	221,892.59	137.93	0.02013	0.06216
BLOOMBERG TRADEBOOK LLC		59964					
	NM1F		77,503.000	4,165,244.15	1,162.66	0.01500	0.02791
BLOOMBERG TRADEBOOK LLC Total			77,503.000	4,165,244.15	1,162.66	0.01500	0.02791
CANACCORD GENUITY INC.		62173					
	NM1F		8,814.000	303,340.22	264.42	0.03000	0.08717
CANACCORD GENUITY INC. Total			8,814.000	303,340.22	264.42	0.03000	0.08717
CANTOR FITZGERALD & CO / CASTLEOAK SEC		75431					
	NM1F		16,752.000	885,442.06	335.04	0.02000	0.03784
CANTOR FITZGERALD & CO / CASTLEOAK SEC Total			16,752.000	885,442.06	335.04	0.02000	0.03784
CANTOR FITZGERALD + CO.		00696					

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	NM1F		854.000	129,082.10	25.62	0.03000	0.01985
CANTOR FITZGERALD + CO. Total			854.000	129,082.10	25.62	0.03000	0.01985
CANTOR FITZGERALD AND CO		A4666					
	NM1D		18,400.000	431,108.86	368.00	0.02000	0.08536
CANTOR FITZGERALD AND CO Total			18,400.000	431,108.86	368.00	0.02000	0.08536
CANTOR FITZGERALD/CANTOR CLEARING SERV		00197					
	NM1F		241.000	15,403.23	4.82	0.02000	0.03129
CANTOR FITZGERALD/CANTOR CLEARING SERV Total			241.000	15,403.23	4.82	0.02000	0.03129
CAPITAL INSTITUTIONAL SVCS INC EQUITIES		59055					
	NM1H		1,169,100.000	50,081,613.89	23,382.00	0.02000	0.04669
	NM1X		1,411,300.000	78,733,523.75	28,145.50	0.01994	0.03575
CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total			2,580,400.000	128,815,137.64	51,527.50	0.01997	0.04000
CASH MERGER		99878					
	NM1H		14,844.000	104,175.19	0.00	0.00000	0.00000
CASH MERGER Total			14,844.000	104,175.19	0.00	0.00000	0.00000
CITATION GROUP		84341					
	NM1G		25,300.000	969,234.91	1,265.00	0.05000	0.13052
CITATION GROUP Total			25,300.000	969,234.91	1,265.00	0.05000	0.13052
CITIGROUP GLBL MARKET KOERA SECS LTD		98988					
	NM1V		1,625.000	973,646.70	508.05	0.31265	0.05218
CITIGROUP GLBL MARKET KOERA SECS LTD Total			1,625.000	973,646.70	508.05	0.31265	0.05218
CITIGROUP GLOBAL MARKETS INC		00418					
	NM1D		78,400.000	3,778,658.26	2,352.00	0.03000	0.06224
	NM1F		4,754.000	208,008.97	47.54	0.01000	0.02285
	NM1V		28,074.000	1,340,424.05	842.22	0.03000	0.06283

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CITIGROUP GLOBAL MARKETS INC Total			111,228.000	5,327,091.28	3,241.76	0.02915	0.06085
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM1V		1,128,000.000	3,121,185.85	2,112.84	0.00187	0.06769
CITIGROUP GLOBAL MARKETS LIMITED Total			1,128,000.000	3,121,185.85	2,112.84	0.00187	0.06769
COWEN AND COMPANY, LLC		77318					
	NM1F		25,278.000	1,354,708.71	379.21	0.01500	0.02799
COWEN AND COMPANY, LLC Total			25,278.000	1,354,708.71	379.21	0.01500	0.02799
CREDIT LYONNAIS SECURITIES(ASIA)		A1646					
	NM1V		1,001,574.000	1,230,739.90	1,503.79	0.00150	0.12219
CREDIT LYONNAIS SECURITIES(ASIA) Total			1,001,574.000	1,230,739.90	1,503.79	0.00150	0.12219
CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM1V		362,213.000	1,260,254.09	1,604.09	0.00443	0.12728
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			362,213.000	1,260,254.09	1,604.09	0.00443	0.12728
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM1D		70,400.000	1,716,899.70	2,112.00	0.03000	0.12301
CREDIT SUISSE SECURITIES (USA) LLC Total			70,400.000	1,716,899.70	2,112.00	0.03000	0.12301
DEUTSCHE BANK AG LONDON		A4932					
	NM1V		178.000	35,063.59	45.52	0.25573	0.12982
DEUTSCHE BANK AG LONDON Total			178.000	35,063.59	45.52	0.25573	0.12982
DEUTSCHE BANK SECURITIES INC		00573					
	NM1D		101,400.000	1,260,858.53	2,900.00	0.02860	0.23000
	NM1F		19,889.000	850,906.29	325.06	0.01634	0.03820
DEUTSCHE BANK SECURITIES INC Total			121,289.000	2,111,764.82	3,225.06	0.02659	0.15272
FIDELITY CAPITAL MARKETS		83620					

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	NM1H		9,300.000	395,666.33	162.75	0.01750	0.04113
	NM1X		919,418.000	53,773,754.19	16,089.81	0.01750	0.02992
FIDELITY CAPITAL MARKETS Total			928,718.000	54,169,420.52	16,252.56	0.01750	0.03000
GOLDMAN SACHS + CO		00005					
	NM1D		130,700.000	5,300,746.75	2,826.00	0.02162	0.05331
	NM1F		22,021.000	756,102.47	270.11	0.01227	0.03572
GOLDMAN SACHS + CO Total			152,721.000	6,056,849.22	3,096.11	0.02027	0.05112
GOLDMAN SACHS INTERNATIONAL		00501					
	NM1V		20,000.000	512,225.58	300.00	0.01500	0.05857
GOLDMAN SACHS INTERNATIONAL Total			20,000.000	512,225.58	300.00	0.01500	0.05857
GREEN STREET TRADING, LLC		69336					
	NM1D		10,200.000	947,324.74	306.00	0.03000	0.03230
GREEN STREET TRADING, LLC Total			10,200.000	947,324.74	306.00	0.03000	0.03230
GUGGENHEIM CAPITAL MARKETS LLC		77990					
	NM1F		520.000	11,075.88	7.80	0.01500	0.07042
GUGGENHEIM CAPITAL MARKETS LLC Total			520.000	11,075.88	7.80	0.01500	0.07042
HSBC BANK PLC		A5842					
	NM1V		5,091.000	56,835.04	56.89	0.01117	0.10010
HSBC BANK PLC Total			5,091.000	56,835.04	56.89	0.01117	0.10010
INSTINET		06826					
	NM1F		1,698.000	133,188.49	25.49	0.01501	0.01914
INSTINET Total			1,698.000	133,188.49	25.49	0.01501	0.01914
INVESTMENT TECHNOLOGY GROUP INC.		06164					
	NM1D		37,900.000	983,435.48	1,137.00	0.03000	0.11562

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INVESTMENT TECHNOLOGY GROUP INC. Total			37,900.000	983,435.48	1,137.00	0.03000	0.11562
ISI GROUP INC		83213					
	NM1D		272,700.000	7,535,885.46	7,970.00	0.02923	0.10576
	NM1F		17,836.000	908,671.78	267.53	0.01500	0.02944
ISI GROUP INC Total			290,536.000	8,444,557.24	8,237.53	0.02835	0.09755
IVY SECURITIES, INC.		59759					
	NM1F		9,804.000	579,481.34	196.08	0.02000	0.03384
IVY SECURITIES, INC. Total			9,804.000	579,481.34	196.08	0.02000	0.03384
J.P. MORGAN CLEARING CORP.		00352					
	NM1V		31,440.000	934,655.63	308.03	0.00980	0.03296
J.P. MORGAN CLEARING CORP. Total			31,440.000	934,655.63	308.03	0.00980	0.03296
J.P. MORGAN SECURITIES INC.		57079					
	NM1D		13,300.000	1,093,584.68	399.00	0.03000	0.03649
	NM1F		11,930.000	507,108.15	207.78	0.01742	0.04097
J.P. MORGAN SECURITIES INC. Total			25,230.000	1,600,692.83	606.78	0.02405	0.03791
J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL		D1120					
	NM1V		884.000	181,671.81	235.87	0.26682	0.12983
J.P.MORGAN SECURITIES(FAR EAST)LTD SEOUL Total			884.000	181,671.81	235.87	0.26682	0.12983
JEFFERIES + COMPANY INC		00019					
	NM1D		151,424.000	7,574,354.24	6,056.96	0.04000	0.07997
	NM1F		13,635.000	783,244.36	170.13	0.01248	0.02172
JEFFERIES + COMPANY INC Total			165,059.000	8,357,598.60	6,227.09	0.03773	0.07451
JONESTRADING INSTITUTIONAL SERVICES LLC		77583					
	NM1F		12,673.000	849,471.19	380.19	0.03000	0.04476

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JONESTRADING INSTITUTIONAL SERVICES LLC Total			12,673.000	849,471.19	380.19	0.03000	0.04476
JPMORGAN SECURITIES(ASIA PACIFIC)LTD		A1011					
	NM1V		492,000.000	509,023.35	612.22	0.00124	0.12027
JPMORGAN SECURITIES(ASIA PACIFIC)LTD Total			492,000.000	509,023.35	612.22	0.00124	0.12027
KEEFE BRUYETTE + WOODS INC		00345					
	NM1F		13,559.000	587,465.90	271.18	0.02000	0.04616
KEEFE BRUYETTE + WOODS INC Total			13,559.000	587,465.90	271.18	0.02000	0.04616
KEYBANC CAPITAL MARKETS INC		67526					
	NM1D		268,700.000	5,941,694.10	2,946.00	0.01096	0.04958
	NM1F		9,635.000	387,725.65	283.92	0.02947	0.07323
KEYBANC CAPITAL MARKETS INC Total			278,335.000	6,329,419.75	3,229.92	0.01160	0.05103
KNIGHT EQUITY MARKETS L.P.		62465					
	NM1F		6,373.000	113,007.95	191.19	0.03000	0.16918
KNIGHT EQUITY MARKETS L.P. Total			6,373.000	113,007.95	191.19	0.03000	0.16918
LIQUIDNET INC		69400					
	NM1D		223,600.000	4,928,725.84	4,472.00	0.02000	0.09073
	NM1F		75,147.000	3,508,335.90	1,502.94	0.02000	0.04284
LIQUIDNET INC Total			298,747.000	8,437,061.74	5,974.94	0.02000	0.07082
LUMINEX TRADING AND ANALYTICS LLC		69237					
	NM1F		14,654.000	211,996.09	183.18	0.01250	0.08641
LUMINEX TRADING AND ANALYTICS LLC Total			14,654.000	211,996.09	183.18	0.01250	0.08641
MACQUARIE BANK LIMITED		C8016					
	NM1V		300,000.000	403,078.96	161.09	0.00054	0.03996
MACQUARIE BANK LIMITED Total			300,000.000	403,078.96	161.09	0.00054	0.03996

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MANDATORY EXCHANGE NON CASH		95750					
	NM1X		59,600.000	4,448,194.26	0.00	0.00000	0.00000
MANDATORY EXCHANGE NON CASH Total			59,600.000	4,448,194.26	0.00	0.00000	0.00000
MERGER		99149					
	NM1G		145,746.000	5,086,330.00	0.00	0.00000	0.00000
	NM1H		67,864.000	1,312,463.54	0.00	0.00000	0.00000
	NM1X		162,619.988	14,236,302.83	0.00	0.00000	0.00000
MERGER Total			376,229.988	20,635,096.37	0.00	0.00000	0.00000
MERGER NON CASH		97933					
	NM1F		131,244.000	4,030,503.24	0.00	0.00000	0.00000
	NM1G		220,380.000	6,767,869.80	0.00	0.00000	0.00000
	NM1H		6,832.000	115,376.64	0.00	0.00000	0.00000
	NM1X		83,292.200	2,426,584.80	0.00	0.00000	0.00000
MERGER NON CASH Total			441,748.200	13,340,334.48	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A4600					
	NM1V		2,378,681.000	3,559,193.71	4,495.13	0.00189	0.12630
MERRILL LYNCH INTERNATIONAL Total			2,378,681.000	3,559,193.71	4,495.13	0.00189	0.12630
MERRILL LYNCH PIERCE FENNER + SMITH INC		00161					
	NM1F		1,289.000	28,796.46	12.89	0.01000	0.04476
MERRILL LYNCH PIERCE FENNER + SMITH INC Total			1,289.000	28,796.46	12.89	0.01000	0.04476
MERRILL LYNCH PIERCE FENNER AND S		A3675					
	NM1D		300,309.000	11,690,998.37	9,118.36	0.03036	0.07799
MERRILL LYNCH PIERCE FENNER AND S Total			300,309.000	11,690,998.37	9,118.36	0.03036	0.07799
MKM PARTNERS LLC		62526					
	NM1D		28,100.000	485,538.00	843.00	0.03000	0.17362

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MKM PARTNERS LLC Total			28,100.000	485,538.00	843.00	0.03000	0.17362
MORGAN STANLEY AND CO INTL TAIPEI METRO		A5293					
	NM1V		203,000.000	122,811.11	160.36	0.00079	0.13057
MORGAN STANLEY AND CO INTL TAIPEI METRO Total			203,000.000	122,811.11	160.36	0.00079	0.13057
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM1V		3,662,354.000	2,427,571.29	3,392.88	0.00093	0.13976
MORGAN STANLEY AND CO. INTERNATIONAL Total			3,662,354.000	2,427,571.29	3,392.88	0.00093	0.13976
MORGAN STANLEY CO INCORPORATED		00050					
	NM1D		46,200.000	1,651,101.07	1,386.00	0.03000	0.08394
	NM1F		21,637.000	895,294.74	440.81	0.02037	0.04924
	NM1V		275,555.000	1,576,054.33	760.94	0.00276	0.04828
MORGAN STANLEY CO INCORPORATED Total			343,392.000	4,122,450.14	2,587.75	0.00754	0.06277
NATIONAL FINANCIAL SERVICES CORP.		00226					
	NM1D		2,100.000	127,008.00	63.00	0.03000	0.04960
NATIONAL FINANCIAL SERVICES CORP. Total			2,100.000	127,008.00	63.00	0.03000	0.04960
PIPER JAFFRAY		00311					
	NM1F		3.000	43.31	0.05	0.01667	0.11545
PIPER JAFFRAY Total			3.000	43.31	0.05	0.01667	0.11545
RAYMOND JAMES AND ASSOCIATES		05179					
	NM1D		950,600.000	11,176,436.60	30,206.00	0.03178	0.27027
RAYMOND JAMES AND ASSOCIATES Total			950,600.000	11,176,436.60	30,206.00	0.03178	0.27027
RAYMOND JAMES AND ASSOCIATES INC		00725					
	NM1F		3,268.000	291,501.02	72.95	0.02232	0.02503
RAYMOND JAMES AND ASSOCIATES INC Total			3,268.000	291,501.02	72.95	0.02232	0.02503

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RBC CAPITAL MARKETS		00235					
	NM1D		246,400.000	4,910,985.41	2,464.00	0.01000	0.05017
	NM1F		3,608.000	135,150.01	54.12	0.01500	0.04004
	NM1G		6,200.000	210,368.48	310.00	0.05000	0.14736
RBC CAPITAL MARKETS Total			256,208.000	5,256,503.90	2,828.12	0.01104	0.05380
ROBERT W.BAIRD CO.INCORPORATE		00547					
	NM1D		5,700.000	406,786.20	171.00	0.03000	0.04204
	NM1F		378.000	14,282.05	10.70	0.02831	0.07492
ROBERT W.BAIRD CO.INCORPORATE Total			6,078.000	421,068.25	181.70	0.02989	0.04315
SANFORD CBERNSTEIN CO LLC		00013					
	NM1F		112,280.000	5,630,598.52	1,684.28	0.01500	0.02991
SANFORD CBERNSTEIN CO LLC Total			112,280.000	5,630,598.52	1,684.28	0.01500	0.02991
STATE STREET GLOBAL MARKETS, LLC		75353					
	NM1D		174,700.000	3,933,236.84	1,747.00	0.01000	0.04442
STATE STREET GLOBAL MARKETS, LLC Total			174,700.000	3,933,236.84	1,747.00	0.01000	0.04442
STIFEL NICOLAUS + CO INC		00793					
	NM1D		22,100.000	1,709,794.44	663.00	0.03000	0.03878
	NM1F		34,537.000	1,266,704.32	1,036.11	0.03000	0.08180
	NM1G		11,800.000	502,140.74	590.00	0.05000	0.11750
STIFEL NICOLAUS + CO INC Total			68,437.000	3,478,639.50	2,289.11	0.03345	0.06580
TELSEY ADVISORY GROUP LLC		61514					
	NM1F		5,423.000	442,420.53	108.46	0.02000	0.02452
TELSEY ADVISORY GROUP LLC Total			5,423.000	442,420.53	108.46	0.02000	0.02452
UBS AG		A4790					
	NM1D		1,400.000	131,393.78	42.00	0.03000	0.03196

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	NM1V		46,900.000	165,268.39	198.00	0.00422	0.11981
UBS AG Total			48,300.000	296,662.17	240.00	0.00497	0.08090
UBS LIMITED		A5726					
	NM1V		116,419.000	497,501.59	320.39	0.00275	0.06440
UBS LIMITED Total			116,419.000	497,501.59	320.39	0.00275	0.06440
UBS SECURITIES LLC		00642					
	NM1F		15,139.000	459,369.89	151.39	0.01000	0.03296
	NM1G		83,200.000	1,465,129.10	3,328.00	0.04000	0.22715
	NM1H		111,387.000	3,186,279.18	2,227.74	0.02000	0.06992
	NM1X		100,300.000	5,975,347.85	2,006.00	0.02000	0.03357
UBS SECURITIES LLC Total			310,026.000	11,086,126.02	7,713.13	0.02488	0.06957
WEDBUSH MORGAN SECURITIES INC		00103					
	NM1F		10,084.000	539,457.83	201.68	0.02000	0.03739
WEDBUSH MORGAN SECURITIES INC Total			10,084.000	539,457.83	201.68	0.02000	0.03739
WEEDEN + CO.		09883					
	NM1D		211,642.000	5,984,952.75	2,116.42	0.01000	0.03536
WEEDEN + CO. Total			211,642.000	5,984,952.75	2,116.42	0.01000	0.03536
WELLS FARGO SECURITIES, LLC		46171					
	NM1F		297.000	14,261.09	4.46	0.01502	0.03127
WELLS FARGO SECURITIES, LLC Total			297.000	14,261.09	4.46	0.01502	0.03127
COMPOSITE Total			19,304,105.813	370,983,052.47	207,535.47	0.01075	0.05594