

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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		120.000	2,654.68	3.60	0.03000	0.13561
ABLE NOSER Total			120.000	2,654.68	3.60	0.03000	0.13561
BARCLAYS CAPITAL		D1244					
	NM1D		59,800.000	752,459.39	1,794.00	0.03000	0.23842
	NM1V		51,334.000	1,970,215.91	1,540.02	0.03000	0.07817
BARCLAYS CAPITAL Total			111,134.000	2,722,675.30	3,334.02	0.03000	0.12245
BARCLAYS CAPITAL LE		61610					
	NM1F		3,637.000	123,004.87	109.11	0.03000	0.08870
BARCLAYS CAPITAL LE Total			3,637.000	123,004.87	109.11	0.03000	0.08870
BLOOMBERG TRADEBOOK LLC		59964					
	NM1F		84,494.000	3,389,069.12	1,267.48	0.01500	0.03740
BLOOMBERG TRADEBOOK LLC Total			84,494.000	3,389,069.12	1,267.48	0.01500	0.03740
BNP PARIBAS SECURITIES (ASIA) LTD.		A9796					
	NM1V		20,000.000	16,356.44	19.67	0.00098	0.12026
BNP PARIBAS SECURITIES (ASIA) LTD. Total			20,000.000	16,356.44	19.67	0.00098	0.12026
BTIG, LLC		58851					
	NM1F		4,025.000	161,383.25	120.75	0.03000	0.07482
BTIG, LLC Total			4,025.000	161,383.25	120.75	0.03000	0.07482
CANACCORD GENUITY INC.		62173					
	NM1F		54,871.000	1,731,771.28	1,646.13	0.03000	0.09505
CANACCORD GENUITY INC. Total			54,871.000	1,731,771.28	1,646.13	0.03000	0.09505
CANTOR FITZGERALD + CO.		00696					
	NM1D		24,100.000	384,868.59	723.00	0.03000	0.18786

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CANTOR FITZGERALD + CO. Total			24,100.000	384,868.59	723.00	0.03000	0.18786
CANTOR FITZGERALD AND CO		A4666					
	NM1D		1,500.000	41,210.40	30.00	0.02000	0.07280
CANTOR FITZGERALD AND CO Total			1,500.000	41,210.40	30.00	0.02000	0.07280
CANTOR FITZGERALD/CANTOR CLEARING SERV		00197					
	NM1D		28,500.000	637,134.60	570.00	0.02000	0.08946
CANTOR FITZGERALD/CANTOR CLEARING SERV Total			28,500.000	637,134.60	570.00	0.02000	0.08946
CAPITAL INSTITUTIONAL SVCS INC EQUITIES		59055					
	NM1H		900.000	96,032.52	18.00	0.02000	0.01874
	NM1X		314,966.000	15,364,730.22	6,299.32	0.02000	0.04100
CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total			315,866.000	15,460,762.74	6,317.32	0.02000	0.04086
CCB INTERNATIONAL SECURITIES LIMITED		E0408					
	NM1V		870,000.000	329,604.77	396.42	0.00046	0.12027
CCB INTERNATIONAL SECURITIES LIMITED Total			870,000.000	329,604.77	396.42	0.00046	0.12027
CHINA INTERNATIONAL CAPITAL CO		A5207					
	NM1V		295,000.000	229,773.15	276.36	0.00094	0.12028
CHINA INTERNATIONAL CAPITAL CO Total			295,000.000	229,773.15	276.36	0.00094	0.12028
CITATION GROUP		84341					
	NM1G		65,400.000	1,394,874.66	3,270.00	0.05000	0.23443
CITATION GROUP Total			65,400.000	1,394,874.66	3,270.00	0.05000	0.23443
CITIGROUP GLBL MARKET KOERA SECS LTD		98988					
	NM1V		70,000.000	952,284.62	382.22	0.00546	0.04014
CITIGROUP GLBL MARKET KOERA SECS LTD Total			70,000.000	952,284.62	382.22	0.00546	0.04014
CITIGROUP GLOBAL MARKETS INC		00418					

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	NM1D		22,391.000	2,216,480.95	671.73	0.03000	0.03031
	NM1F		897.000	39,351.70	8.97	0.01000	0.02279
	NM1V		7,489.000	1,160,424.30	224.67	0.03000	0.01936
CITIGROUP GLOBAL MARKETS INC Total			30,777.000	3,416,256.95	905.37	0.02942	0.02650
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM1V		1,846,000.000	1,904,581.01	1,094.24	0.00059	0.05745
CITIGROUP GLOBAL MARKETS LIMITED Total			1,846,000.000	1,904,581.01	1,094.24	0.00059	0.05745
CITIGROUP GLOBAL MARKETS TAIWAN		A4522					
	NM1V		335,000.000	668,976.72	871.47	0.00260	0.13027
CITIGROUP GLOBAL MARKETS TAIWAN Total			335,000.000	668,976.72	871.47	0.00260	0.13027
CONVERGEX LLC		69557					
	NM1F		6,772.000	62,441.89	203.16	0.03000	0.32536
	NM1G		10,800.000	637,495.92	540.00	0.05000	0.08471
CONVERGEX LLC Total			17,572.000	699,937.81	743.16	0.04229	0.10618
COWEN AND COMPANY, LLC		77318					
	NM1F		12,423.000	559,298.76	349.57	0.02814	0.06250
COWEN AND COMPANY, LLC Total			12,423.000	559,298.76	349.57	0.02814	0.06250
CREDIT LYONNAIS SECURITIES(ASIA)		A1646					
	NM1V		587,000.000	2,741,888.64	3,517.24	0.00599	0.12828
CREDIT LYONNAIS SECURITIES(ASIA) Total			587,000.000	2,741,888.64	3,517.24	0.00599	0.12828
CREDIT SUISSE FIRST BOSTON		A4516					
	NM1V		3,390,000.000	4,453,423.55	5,805.27	0.00171	0.13036
CREDIT SUISSE FIRST BOSTON Total			3,390,000.000	4,453,423.55	5,805.27	0.00171	0.13036
CREDIT SUISSE FIRST BOSTON SA CTVM		C0055					
	NM1V		200,000.000	1,260,222.33	1,509.97	0.00755	0.11982

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CREDIT SUISSE FIRST BOSTON SA CTVM Total			200,000.000	1,260,222.33	1,509.97	0.00755	0.11982
CREDIT SUISSE SECURITIES (EUROPE) LTD							
	NM1V	93827	1,531,570.000	2,724,325.70	2,193.92	0.00143	0.08053
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			1,531,570.000	2,724,325.70	2,193.92	0.00143	0.08053
CREDIT SUISSE SECURITIES (USA) LLC							
	NM1D	00355	37,500.000	875,123.50	1,125.00	0.03000	0.12855
	NM1F		211.000	7,839.20	3.17	0.01502	0.04044
CREDIT SUISSE SECURITIES (USA) LLC Total			37,711.000	882,962.70	1,128.17	0.02992	0.12777
CUSIP CHANGE NON CASH							
	NM1V	97938	3,756.000	48,283.46	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			3,756.000	48,283.46	0.00	0.00000	0.00000
DAIWA SECURITIES (HK) LTD.							
	NM1V	99706	298,000.000	237,028.36	285.08	0.00096	0.12027
DAIWA SECURITIES (HK) LTD. Total			298,000.000	237,028.36	285.08	0.00096	0.12027
DEUTSCHE BANK AG LONDON							
	NM1V	A4932	11,270.000	892,630.25	133.92	0.01188	0.01500
DEUTSCHE BANK AG LONDON Total			11,270.000	892,630.25	133.92	0.01188	0.01500
DEUTSCHE BANK AG NEW YORK							
	NM1V	97301	1,177.000	174,025.60	35.31	0.03000	0.02029
DEUTSCHE BANK AG NEW YORK Total			1,177.000	174,025.60	35.31	0.03000	0.02029
DEUTSCHE BANK SECURITIES INC							
	NM1D	00573	49,800.000	558,756.00	1,494.00	0.03000	0.26738
	NM1F		10,541.000	475,561.77	224.81	0.02133	0.04727
DEUTSCHE BANK SECURITIES INC Total			60,341.000	1,034,317.77	1,718.81	0.02848	0.16618

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DEUTSCHE EQ IN PRVT LIM DB		A6583					
	NM1V		10,000.000	684,393.22	887.50	0.08875	0.12968
DEUTSCHE EQ IN PRVT LIM DB Total			10,000.000	684,393.22	887.50	0.08875	0.12968
DSP MERRILL LYNCH LTD		A1424					
	NM1V		50,000.000	289,471.30	377.25	0.00754	0.13032
DSP MERRILL LYNCH LTD Total			50,000.000	289,471.30	377.25	0.00754	0.13032
FIDELITY CAPITAL MARKETS		83620					
	NM1H		2,200.000	85,486.46	38.50	0.01750	0.04504
	NM1X		106,968.000	11,426,208.54	1,871.92	0.01750	0.01638
FIDELITY CAPITAL MARKETS Total			109,168.000	11,511,695.00	1,910.42	0.01750	0.01660
GABELLI & COMPANY		61515					
	NM1G		5,900.000	116,016.24	236.00	0.04000	0.20342
GABELLI & COMPANY Total			5,900.000	116,016.24	236.00	0.04000	0.20342
GOLDMAN SACHS + CO		00005					
	NM1D		52,600.000	756,264.83	1,158.00	0.02202	0.15312
	NM1F		9,459.000	606,223.07	94.59	0.01000	0.01560
GOLDMAN SACHS + CO Total			62,059.000	1,362,487.90	1,252.59	0.02018	0.09193
GREEN STREET TRADING, LLC		69336					
	NM1D		171,800.000	8,534,484.04	5,154.00	0.03000	0.06039
GREEN STREET TRADING, LLC Total			171,800.000	8,534,484.04	5,154.00	0.03000	0.06039
GUGGENHEIM CAPITAL MARKETS LLC		77990					
	NM1F		1,263.000	35,426.00	18.95	0.01500	0.05349
GUGGENHEIM CAPITAL MARKETS LLC Total			1,263.000	35,426.00	18.95	0.01500	0.05349
HANWHA SECURITIES SEOUL		94911					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1V		9,070.000	1,854,080.79	2,407.17	0.26540	0.12983
HANWHA SECURITIES SEOUL Total			9,070.000	1,854,080.79	2,407.17	0.26540	0.12983
HSBC BANK PLC		A5842					
	NM1V		120,000.000	386,749.17	504.92	0.00421	0.13055
HSBC BANK PLC Total			120,000.000	386,749.17	504.92	0.00421	0.13055
INSTINET		06826					
	NM1F		1,853.000	35,547.93	27.79	0.01500	0.07818
INSTINET Total			1,853.000	35,547.93	27.79	0.01500	0.07818
INSTINET LLC		00067					
	NM1D		62,900.000	1,667,172.16	943.50	0.01500	0.05659
INSTINET LLC Total			62,900.000	1,667,172.16	943.50	0.01500	0.05659
INSTINET PACIFIC LIMITED		94354					
	NM1V		1,000,000.000	356,629.31	426.98	0.00043	0.11973
INSTINET PACIFIC LIMITED Total			1,000,000.000	356,629.31	426.98	0.00043	0.11973
INVESTMENT TECHNOLOGY GROUP INC.		06164					
	NM1D		40,900.000	1,136,576.56	1,227.00	0.03000	0.10796
INVESTMENT TECHNOLOGY GROUP INC. Total			40,900.000	1,136,576.56	1,227.00	0.03000	0.10796
ISI GROUP INC		83213					
	NM1D		48,800.000	3,364,791.02	1,464.00	0.03000	0.04351
	NM1F		30,939.000	1,377,074.37	587.85	0.01900	0.04269
ISI GROUP INC Total			79,739.000	4,741,865.39	2,051.85	0.02573	0.04327
ITG INC		D2410					
	NM1V		1,984.000	328,576.84	131.38	0.06622	0.03998
ITG INC Total			1,984.000	328,576.84	131.38	0.06622	0.03998

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J.P. MORGAN SECURITIES (TAIWAN) LTD		A5837					
	NM1V		56,000.000	143,343.65	187.15	0.00334	0.13056
J.P. MORGAN SECURITIES (TAIWAN) LTD Total			56,000.000	143,343.65	187.15	0.00334	0.13056
J.P. MORGAN SECURITIES INC.		57079					
	NM1D		74,000.000	1,244,843.42	2,220.00	0.03000	0.17834
	NM1F		4,514.000	196,574.33	45.14	0.01000	0.02296
J.P. MORGAN SECURITIES INC. Total			78,514.000	1,441,417.75	2,265.14	0.02885	0.15715
JEFFERIES + COMPANY INC		00019					
	NM1D		222,100.000	8,097,625.08	8,884.00	0.04000	0.10971
	NM1F		3,712.000	248,376.10	37.12	0.01000	0.01495
JEFFERIES + COMPANY INC Total			225,812.000	8,346,001.18	8,921.12	0.03951	0.10689
JP MORGAN SECURITIES PLC		99774					
	NM1V		82,122.000	944,169.16	296.03	0.00360	0.03135
JP MORGAN SECURITIES PLC Total			82,122.000	944,169.16	296.03	0.00360	0.03135
JPMORGAN SECURITIES(ASIA PACIFIC)LTD		A1011					
	NM1V		26,000.000	20,176.34	24.27	0.00093	0.12029
JPMORGAN SECURITIES(ASIA PACIFIC)LTD Total			26,000.000	20,176.34	24.27	0.00093	0.12029
KEYBANC CAPITAL MARKETS INC		67526					
	NM1D		77,200.000	1,378,020.00	0.00	0.00000	0.00000
	NM1F		26,993.000	500,057.72	486.70	0.01803	0.09733
KEYBANC CAPITAL MARKETS INC Total			104,193.000	1,878,077.72	486.70	0.00467	0.02591
KNIGHT CAPITAL EUROPE LIMITED		62957					
	NM1D		8,100.000	578,009.50	81.00	0.01000	0.01401
KNIGHT CAPITAL EUROPE LIMITED Total			8,100.000	578,009.50	81.00	0.01000	0.01401
LIQUIDNET INC		69400					

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	NM1D		435,900.000	13,542,045.03	8,718.00	0.02000	0.06438
	NM1F		42,274.000	2,334,350.79	845.48	0.02000	0.03622
LIQUIDNET INC Total			478,174.000	15,876,395.82	9,563.48	0.02000	0.06024
LUMINEX TRADING AND ANALYTICS LLC		69237					
	NM1F		6,927.000	341,969.64	86.58	0.01250	0.02532
LUMINEX TRADING AND ANALYTICS LLC Total			6,927.000	341,969.64	86.58	0.01250	0.02532
MACQUARIE SECURITIES (USA) INC		76099					
	NM1D		143,683.000	1,833,176.76	4,310.49	0.03000	0.23514
MACQUARIE SECURITIES (USA) INC Total			143,683.000	1,833,176.76	4,310.49	0.03000	0.23514
MANDATORY EXCHANGE NON CASH		95750					
	NM1G		83,190.000	1,173,511.44	0.00	0.00000	0.00000
MANDATORY EXCHANGE NON CASH Total			83,190.000	1,173,511.44	0.00	0.00000	0.00000
MERGER		99149					
	NM1F		80,330.404	3,238,327.26	0.00	0.00000	0.00000
	NM1G		422,256.316	5,799,915.18	0.00	0.00000	0.00000
	NM1X		266,013.333	18,186,882.30	0.00	0.00000	0.00000
MERGER Total			768,600.053	27,225,124.74	0.00	0.00000	0.00000
MERGER NON CASH		97933					
	NM1F		9,304.000	609,412.00	0.00	0.00000	0.00000
	NM1X		31,797.430	3,165,849.10	0.00	0.00000	0.00000
MERGER NON CASH Total			41,101.430	3,775,261.10	0.00	0.00000	0.00000
MERRILL LYNCH CANADA INC		A2775					
	NM1D		39,300.000	704,845.50	1,179.00	0.03000	0.16727
MERRILL LYNCH CANADA INC Total			39,300.000	704,845.50	1,179.00	0.03000	0.16727
MERRILL LYNCH INTERNATIONAL		A4600					

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	NM1V		1,052,000.000	1,737,468.90	2,175.76	0.00207	0.12523
MERRILL LYNCH INTERNATIONAL Total			1,052,000.000	1,737,468.90	2,175.76	0.00207	0.12523
MERRILL LYNCH PIERCE FENNER + SMITH INC		00161					
	NM1F		170.000	5,991.89	1.70	0.01000	0.02837
MERRILL LYNCH PIERCE FENNER + SMITH INC Total			170.000	5,991.89	1.70	0.01000	0.02837
MERRILL LYNCH PIERCE FENNER AND S		A3675					
	NM1D		520,200.000	20,926,441.03	16,404.00	0.03153	0.07839
	NM1V		20,000.000	691,124.60	600.00	0.03000	0.08682
MERRILL LYNCH PIERCE FENNER AND S Total			540,200.000	21,617,565.63	17,004.00	0.03148	0.07866
MKM PARTNERS LLC		62526					
	NM1D		81,100.000	2,264,961.69	2,433.00	0.03000	0.10742
MKM PARTNERS LLC Total			81,100.000	2,264,961.69	2,433.00	0.03000	0.10742
MONTROSE SECURITIES EQUITIES		55586					
	NM1F		11,363.000	593,847.55	227.26	0.02000	0.03827
MONTROSE SECURITIES EQUITIES Total			11,363.000	593,847.55	227.26	0.02000	0.03827
MORGAN STANLEY AND CO INTL TAIPEI METRO		A5293					
	NM1V		349,000.000	556,305.23	723.27	0.00207	0.13001
MORGAN STANLEY AND CO INTL TAIPEI METRO Total			349,000.000	556,305.23	723.27	0.00207	0.13001
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM1V		376,402.000	5,834,371.90	8,153.69	0.02166	0.13975
MORGAN STANLEY AND CO. INTERNATIONAL Total			376,402.000	5,834,371.90	8,153.69	0.02166	0.13975
MORGAN STANLEY CO INCORPORATED		00050					
	NM1D		158,500.000	2,963,142.95	2,088.00	0.01317	0.07047
	NM1F		5,236.000	141,510.75	157.08	0.03000	0.11100
	NM1G		3,540.000	54,753.86	141.60	0.04000	0.25861

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MORGAN STANLEY CO INCORPORATED Total			167,276.000	3,159,407.56	2,386.68	0.01427	0.07554
MORGAN STANLEY DW INC.		00015					
	NM1G		450.000	5,349.24	18.00	0.04000	0.33650
MORGAN STANLEY DW INC. Total			450.000	5,349.24	18.00	0.04000	0.33650
NATIONAL FINANCIAL SERVICES CORP.							
	NM1D	00226	20,100.000	449,295.30	603.00	0.03000	0.13421
NATIONAL FINANCIAL SERVICES CORP. Total			20,100.000	449,295.30	603.00	0.03000	0.13421
NATIONAL FINANCIAL SERVICES LLC							
	NM1D	A9356	3,300.000	73,445.46	99.00	0.03000	0.13479
NATIONAL FINANCIAL SERVICES LLC Total			3,300.000	73,445.46	99.00	0.03000	0.13479
NEEDHAM AND COMPANY LLC							
	NM1G	69438	95,400.000	452,510.82	2,862.00	0.03000	0.63247
NEEDHAM AND COMPANY LLC Total			95,400.000	452,510.82	2,862.00	0.03000	0.63247
RAYMOND JAMES AND ASSOCIATES							
	NM1D	05179	283,400.000	4,876,869.04	10,482.00	0.03699	0.21493
RAYMOND JAMES AND ASSOCIATES Total			283,400.000	4,876,869.04	10,482.00	0.03699	0.21493
RAYMOND JAMES AND ASSOCIATES INC							
	NM1G	00725	1,665.000	3,112.31	49.95	0.03000	1.60492
RAYMOND JAMES AND ASSOCIATES INC Total			1,665.000	3,112.31	49.95	0.03000	1.60492
RBC CAPITAL MARKETS							
	NM1D	00235	164,500.000	2,880,514.58	1,645.00	0.01000	0.05711
	NM1F		11,381.000	441,191.49	170.72	0.01500	0.03870
RBC CAPITAL MARKETS Total			175,881.000	3,321,706.07	1,815.72	0.01032	0.05466
RIGHTS OFFER							
		99172					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM1G		1,663.000	0.00	0.00	0.00000	0.00000
RIGHTS OFFER Total			1,663.000	0.00	0.00	0.00000	0.00000
RIGHTS SUBSCRIBED (NON CASH)		97692					
	NM1V		6,000,000.000	748,502.36	0.00	0.00000	0.00000
RIGHTS SUBSCRIBED (NON CASH) Total			6,000,000.000	748,502.36	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE		00547					
	NM1F		7,841.000	448,727.34	211.80	0.02701	0.04720
ROBERT W.BAIRD CO.INCORPORATE Total			7,841.000	448,727.34	211.80	0.02701	0.04720
SANFORD C. BERNSTEIN AND CO. LLC		C9061					
	NM1V		3,889,000.000	4,078,489.77	4,021.13	0.00103	0.09859
SANFORD C. BERNSTEIN AND CO. LLC Total			3,889,000.000	4,078,489.77	4,021.13	0.00103	0.09859
SANFORD CBERNSTEIN CO LLC		00013					
	NM1F		94,180.000	4,145,952.43	1,412.80	0.01500	0.03408
SANFORD CBERNSTEIN CO LLC Total			94,180.000	4,145,952.43	1,412.80	0.01500	0.03408
STATE STREET GLOBAL MARKETS, LLC		75353					
	NM1D		188,019.000	4,352,053.33	1,880.19	0.01000	0.04320
STATE STREET GLOBAL MARKETS, LLC Total			188,019.000	4,352,053.33	1,880.19	0.01000	0.04320
STIFEL NICOLAUS + CO INC		00793					
	NM1D		46,000.000	1,036,260.32	1,380.00	0.03000	0.13317
	NM1F		33,226.000	726,317.37	503.70	0.01516	0.06935
	NM1G		10,500.000	228,011.70	525.00	0.05000	0.23025
STIFEL NICOLAUS + CO INC Total			89,726.000	1,990,589.39	2,408.70	0.02685	0.12100
UBS AG		A4790					
	NM1D		86,000.000	6,727,932.66	2,580.00	0.03000	0.03835
	NM1V		503,000.000	1,241,611.47	1,969.59	0.00392	0.15863

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
UBS AG Total			589,000.000	7,969,544.13	4,549.59	0.00772	0.05709
UBS LIMITED		A5726					
	NM1V		229,062.000	1,427,000.90	681.16	0.00297	0.04773
UBS LIMITED Total			229,062.000	1,427,000.90	681.16	0.00297	0.04773
UBS SECURITIES LLC		00642					
	NM1G		105,250.000	2,046,389.35	4,335.50	0.04119	0.21186
	NM1H		1,400.000	40,243.98	28.00	0.02000	0.06958
	NM1X		1,504,834.000	91,779,892.65	30,096.68	0.02000	0.03279
UBS SECURITIES LLC Total			1,611,484.000	93,866,525.98	34,460.18	0.02138	0.03671
WEEDEN + CO.		09883					
	NM1D		317,700.000	9,335,508.83	3,177.00	0.01000	0.03403
	NM1F		5,790.000	118,520.45	173.70	0.03000	0.14656
WEEDEN + CO. Total			323,490.000	9,454,029.28	3,350.70	0.01036	0.03544
WELLS FARGO SECURITIES, LLC		46171					
	NM1D		61,700.000	975,551.93	1,851.00	0.03000	0.18974
	NM1F		447.000	23,109.20	6.71	0.01501	0.02904
WELLS FARGO SECURITIES, LLC Total			62,147.000	998,661.13	1,857.71	0.02989	0.18602
WILLIAM BLAIR & COMPANY L.L.C		00771					
	NM1F		29,327.000	1,205,259.63	586.54	0.02000	0.04867
WILLIAM BLAIR & COMPANY L.L.C Total			29,327.000	1,205,259.63	586.54	0.02000	0.04867
COMPOSITE Total			30,452,242.483	322,235,784.49	188,171.37	0.00618	0.05840

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Funds Included in Composite

NM1B	NMERB - PICTET ASSET MGT
NM1Q	NMERB - TRANSITION FIXED
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
AUSTRALIA AND NEW ZEALAND BANKING GROUP		96358					
	NM2B		10,000,000.000	243,272.34	0.00	0.00000	0.00000
AUSTRALIA AND NEW ZEALAND BANKING GROUP Total			10,000,000.000	243,272.34	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC		00773					
	NM2A		10,560,000.000	10,844,283.59	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC Total			10,560,000.000	10,844,283.59	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		1,115,000.000	1,080,731.94	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			1,115,000.000	1,080,731.94	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		5,235,000.000	1,908,181.34	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			5,235,000.000	1,908,181.34	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		50518					
	NM2A		8,000,000.000	7,991,120.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			8,000,000.000	7,991,120.00	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		20,950,000.000	20,837,968.75	0.00	0.00000	0.00000
BBVA SECURITIES INC Total			20,950,000.000	20,837,968.75	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		14,459,700.000	4,070,215.86	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			14,459,700.000	4,070,215.86	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		1,422,606.080	1,433,172.97	0.00	0.00000	0.00000
CALLED BONDS Total			1,422,606.080	1,433,172.97	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
CANTOR FITZGERALD + CO		07311					
	NM2A		1,461,000.000	1,205,835.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			1,461,000.000	1,205,835.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO.		00696					
	NM2B		200,000.000	161,980.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO. Total			200,000.000	161,980.00	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		1,330,000.000	1,330,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			1,330,000.000	1,330,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		8,000,000.000	7,989,500.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			8,000,000.000	7,989,500.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		3,015,000.000	1,139,491.42	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			3,015,000.000	1,139,491.42	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		95,140,000.000	1,138,192.43	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			95,140,000.000	1,138,192.43	0.00	0.00000	0.00000
COMMERZBANK AG		91417					
	NM2B		150,000.000	169,725.00	0.00	0.00000	0.00000
COMMERZBANK AG Total			150,000.000	169,725.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM2B		535,000.000	192,371.59	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			535,000.000	192,371.59	0.00	0.00000	0.00000

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CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		810,000.000	746,212.50	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			810,000.000	746,212.50	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		97938					
	NM2B		80,000.000	81,790.40	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			80,000.000	81,790.40	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		1,100,000.000	1,173,816.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			1,100,000.000	1,173,816.00	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		29,749,340.000	30,423,061.49	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			29,749,340.000	30,423,061.49	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		27,190,296.530	29,364,187.41	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			27,190,296.530	29,364,187.41	0.00	0.00000	0.00000
GOLDMAN SACHS + CO		00005					
	NM2A		7,447,000.000	7,472,208.83	0.00	0.00000	0.00000
	NM2B		26,740,000.000	1,788,377.70	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			34,187,000.000	9,260,586.53	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		64,557,644.000	2,844,462.93	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			64,557,644.000	2,844,462.93	0.00	0.00000	0.00000
ING BANK NV		A2676					
	NM2B		200,000.000	238,773.37	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
ING BANK NV Total			200,000.000	238,773.37	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP		C1715					
	NM2B		2,000,000,000.000	152,489.02	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP Total			2,000,000,000.000	152,489.02	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		00187					
	NM2B		115,000.000	113,852.30	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			115,000.000	113,852.30	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2A		395,000.000	417,688.80	0.00	0.00000	0.00000
	NM2B		1,630,000.000	1,576,760.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			2,025,000.000	1,994,448.80	0.00	0.00000	0.00000
JP MORGAN SECURITIES PLC		99774					
	NM2B		2,100,000.000	578,031.73	0.00	0.00000	0.00000
JP MORGAN SECURITIES PLC Total			2,100,000.000	578,031.73	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		900,000.000	354,189.25	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			900,000.000	354,189.25	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		27,342,677.270	28,188,022.81	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			27,342,677.270	28,188,022.81	0.00	0.00000	0.00000
MANDATORY EXCHANGE NON CASH		95750					
	NM2B		350,000.000	350,000.00	0.00	0.00000	0.00000
MANDATORY EXCHANGE NON CASH Total			350,000.000	350,000.00	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		555,000.000	560,061.60	0.00	0.00000	0.00000
MARKETAXESS CORP Total			555,000.000	560,061.60	0.00	0.00000	0.00000
MARKETAXESS EUROPE LIMITED		E1588					
	NM2B		1,005,000.000	1,108,216.50	0.00	0.00000	0.00000
MARKETAXESS EUROPE LIMITED Total			1,005,000.000	1,108,216.50	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		5,100,000.000	489,039.02	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			5,100,000.000	489,039.02	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK		67789					
	NM2B		2,240,000.000	2,246,808.78	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK Total			2,240,000.000	2,246,808.78	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC		00161					
	NM2B		330,000.000	318,450.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC Total			330,000.000	318,450.00	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		300,000.000	345,950.00	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL Total			300,000.000	345,950.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		21,302,000.000	21,181,763.03	0.00	0.00000	0.00000
	NM2B		200,000.000	201,614.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			21,502,000.000	21,383,377.03	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC		00180					
	NM2B		705,000.000	792,772.50	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC Total			705,000.000	792,772.50	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
OPPENHEIMER AND CO INC.		C3562					
	NM2B		110,000.000	118,385.85	0.00	0.00000	0.00000
OPPENHEIMER AND CO INC. Total			110,000.000	118,385.85	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		11,531,000.000	11,605,161.50	0.00	0.00000	0.00000
PIPER JAFFRAY Total			11,531,000.000	11,605,161.50	0.00	0.00000	0.00000
POSITION ADJUSTMENT		90563					
	NM2B		71,204.320	0.00	0.00	0.00000	0.00000
POSITION ADJUSTMENT Total			71,204.320	0.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		672,212.390	672,212.39	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			672,212.390	672,212.39	0.00	0.00000	0.00000
RBC CAPITAL MARKETS		00235					
	NM2A		4,000,000.000	3,998,900.00	0.00	0.00000	0.00000
RBC CAPITAL MARKETS Total			4,000,000.000	3,998,900.00	0.00	0.00000	0.00000
REDEMPTION		99013					
	NM2A		140,000.000	140,000.00	0.00	0.00000	0.00000
REDEMPTION Total			140,000.000	140,000.00	0.00	0.00000	0.00000
RENCAP SECURITIES INC		D2569					
	NM2B		200,000.000	197,000.00	0.00	0.00000	0.00000
RENCAP SECURITIES INC Total			200,000.000	197,000.00	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE		00547					
	NM2A		55,728,114.160	58,219,608.08	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE Total			55,728,114.160	58,219,608.08	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
SCOTIA CAPITAL (USA) INC		00096					
	NM2A		4,000,000.000	3,980,260.00	0.00	0.00000	0.00000
SCOTIA CAPITAL (USA) INC Total			4,000,000.000	3,980,260.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT		92565					
	NM2A		360.690	0.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT Total			360.690	0.00	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED		95737					
	NM2B		100,000.000	92,040.00	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED Total			100,000.000	92,040.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		28,209,054.700	1,114,979.96	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			28,209,054.700	1,114,979.96	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		2,069,000.000	2,258,495.77	0.00	0.00000	0.00000
TENDER OFFER Total			2,069,000.000	2,258,495.77	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		175,000.000	175,000.00	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL Total			175,000.000	175,000.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES INC		96783					
	NM2A		6,000,000.000	5,947,500.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES INC Total			6,000,000.000	5,947,500.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					
	NM2A		3,610,000.000	3,708,454.40	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC Total			3,610,000.000	3,708,454.40	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
UBS SECURITIES LLC		00642					
	NM2A		4,410,000.000	4,150,373.52	0.00	0.00000	0.00000
UBS SECURITIES LLC Total			4,410,000.000	4,150,373.52	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		00280					
	NM2A		3,000,000.000	2,997,690.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			3,000,000.000	2,997,690.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		16,316,981.560	16,454,452.64	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			16,316,981.560	16,454,452.64	0.00	0.00000	0.00000
COMPOSITE Total			2,544,360,191.700	310,675,156.31	0.00	0.00000	0.00000