

# Broker Summary/ All Activity by Report Date

Composite

July 1, 2017 to September 30, 2017

View Date: November 30, 2017



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 |
| NM2D | NMERB - HARVEST MLP     |

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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 |
|---|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
| ABLE NOSER                                      |      | 69026         |             |                |                 |                      |                |
|   | NM1F |               | 1,056.000   | 35,010.52      | 31.68           | 0.03000              | 0.09049        |
| <b>ABLE NOSER Total</b>                         |      |               | 1,056.000   | 35,010.52      | 31.68           | 0.03000              | 0.09049        |
| AUTREPAT-DISTRIBUTION                           |      | 99742         |             |                |                 |                      |                |
|   | NM1V |               | 140,000.000 | 337,044.70     | 0.00            | 0.00000              | 0.00000        |
| <b>AUTREPAT-DISTRIBUTION Total</b>              |      |               | 140,000.000 | 337,044.70     | 0.00            | 0.00000              | 0.00000        |
| BANCO PACTUAL S.A.                              |      | A1360         |             |                |                 |                      |                |
|   | NM1V |               | 59,600.000  | 289,651.34     | 404.82          | 0.00679              | 0.13976        |
| <b>BANCO PACTUAL S.A. Total</b>                 |      |               | 59,600.000  | 289,651.34     | 404.82          | 0.00679              | 0.13976        |
| BANCO SANTANDER CENTRAL HISPANO                 |      | 51881         |             |                |                 |                      |                |
|   | NM1V |               | 35,800.000  | 239,264.83     | 335.44          | 0.00937              | 0.14020        |
| <b>BANCO SANTANDER CENTRAL HISPANO Total</b>    |      |               | 35,800.000  | 239,264.83     | 335.44          | 0.00937              | 0.14020        |
| BANCO SANTANDER CENTRAL HISPANO SA              |      | A3473         |             |                |                 |                      |                |
|   | NM1V |               | 21,600.000  | 100,438.24     | 140.37          | 0.00650              | 0.13976        |
| <b>BANCO SANTANDER CENTRAL HISPANO SA Total</b> |      |               | 21,600.000  | 100,438.24     | 140.37          | 0.00650              | 0.13976        |
| BANK OF NOVA SCOTIA - SCUSA                     |      | C9249         |             |                |                 |                      |                |
|   | NM1V |               | 92,600.000  | 614,638.66     | 326.44          | 0.00353              | 0.05311        |
| <b>BANK OF NOVA SCOTIA - SCUSA Total</b>        |      |               | 92,600.000  | 614,638.66     | 326.44          | 0.00353              | 0.05311        |
| BARCLAYS CAPITAL                                |      | D1244         |             |                |                 |                      |                |
|   | NM1D |               | 276,460.000 | 13,675,295.89  | 11,058.40       | 0.04000              | 0.08086        |
| <b>BARCLAYS CAPITAL Total</b>                   |      |               | 276,460.000 | 13,675,295.89  | 11,058.40       | 0.04000              | 0.08086        |
| BARCLAYS CAPITAL LE                             |      | 61610         |             |                |                 |                      |                |
|   | NM1F |               | 3,470.000   | 213,179.45     | 104.10          | 0.03000              | 0.04883        |
|   | NM1G |               | 3,100.000   | 527,941.98     | 155.00          | 0.05000              | 0.02936        |

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|---|------|---------------|---------------|----------------|-----------------|----------------------|----------------|
| Broker Name   | Fund | Broker Number | Shares/Par    | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|   | NM2D |               | 3,659.000     | 118,874.49     | 16.98           | 0.00464              | 0.01428        |
| <b>BARCLAYS CAPITAL LE Total</b>                      |      |               | 10,229.000    | 859,995.92     | 276.08          | 0.02699              | 0.03210        |
| BLOOMBERG TRADEBOOK LLC                               |      | 59964         |               |                |                 |                      |                |
|   | NM1F |               | 113,105.000   | 5,634,639.23   | 1,696.78        | 0.01500              | 0.03011        |
| <b>BLOOMBERG TRADEBOOK LLC Total</b>                  |      |               | 113,105.000   | 5,634,639.23   | 1,696.78        | 0.01500              | 0.03011        |
| BNP PARIBAS SECURITIES INDIA PRIVATE LIM              |      | E0219         |               |                |                 |                      |                |
|   | NM1V |               | 29,949.000    | 260,906.49     | 392.34          | 0.01310              | 0.15038        |
| <b>BNP PARIBAS SECURITIES INDIA PRIVATE LIM Total</b> |      |               | 29,949.000    | 260,906.49     | 392.34          | 0.01310              | 0.15038        |
| BNP PARIBAS SECURITIES SERVICES, FRANCE               |      | A1200         |               |                |                 |                      |                |
|   | NM1V |               | 50,000.000    | 1,993,034.12   | 1,394.15        | 0.02788              | 0.06995        |
| <b>BNP PARIBAS SECURITIES SERVICES, FRANCE Total</b>  |      |               | 50,000.000    | 1,993,034.12   | 1,394.15        | 0.02788              | 0.06995        |
| BONUS ISSUE   |      | 96875         |               |                |                 |                      |                |
|   | NM1V |               | 1,000,000.000 | 4,946,825.06   | 0.00            | 0.00000              | 0.00000        |
| <b>BONUS ISSUE Total</b>                              |      |               | 1,000,000.000 | 4,946,825.06   | 0.00            | 0.00000              | 0.00000        |
| BTIG, LLC   |      | 58851         |               |                |                 |                      |                |
|   | NM2D |               | 667.000       | 17,273.00      | 20.01           | 0.03000              | 0.11585        |
| <b>BTIG, LLC Total</b>                                |      |               | 667.000       | 17,273.00      | 20.01           | 0.03000              | 0.11585        |
| CANACCORD GENUITY INC.                                |      | 62173         |               |                |                 |                      |                |
|   | NM1F |               | 43,268.000    | 836,572.69     | 1,298.04        | 0.03000              | 0.15516        |
| <b>CANACCORD GENUITY INC. Total</b>                   |      |               | 43,268.000    | 836,572.69     | 1,298.04        | 0.03000              | 0.15516        |
| CANTOR FITZGERALD AND CO                              |      | A4666         |               |                |                 |                      |                |
|   | NM1D |               | 1,200.000     | 40,013.08      | 24.00           | 0.02000              | 0.05998        |
| <b>CANTOR FITZGERALD AND CO Total</b>                 |      |               | 1,200.000     | 40,013.08      | 24.00           | 0.02000              | 0.05998        |
| CAPITAL INSTITUTIONAL SVCS INC EQUITIES               |      | 59055         |               |                |                 |                      |                |

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|--|------|---------------|---------------|----------------|-----------------|----------------------|----------------|
| Broker Name  | Fund | Broker Number | Shares/Par    | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|  | NM1X |               | 393,314.000   | 20,384,245.56  | 7,866.28        | 0.02000              | 0.03859        |
| <b>CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total</b> |      |               | 393,314.000   | 20,384,245.56  | 7,866.28        | 0.02000              | 0.03859        |
| CHINA INTERNATIONAL CAPITAL CO                       |      | A5207         |               |                |                 |                      |                |
|  | NM1V |               | 59,000.000    | 143,862.36     | 201.91          | 0.00342              | 0.14035        |
| <b>CHINA INTERNATIONAL CAPITAL CO Total</b>          |      |               | 59,000.000    | 143,862.36     | 201.91          | 0.00342              | 0.14035        |
| CITIGROUP GLOBAL MARKETS INC                         |      | 00418         |               |                |                 |                      |                |
|  | NM1D |               | 30,600.000    | 4,813,215.96   | 918.00          | 0.03000              | 0.01907        |
|  | NM1F |               | 24,493.000    | 305,146.63     | 244.93          | 0.01000              | 0.08027        |
|  | NM1V |               | 5,000.000     | 870,145.05     | 175.00          | 0.03500              | 0.02011        |
|  | NM2D |               | 5,431.000     | 261,136.52     | 43.74           | 0.00805              | 0.01675        |
| <b>CITIGROUP GLOBAL MARKETS INC Total</b>            |      |               | 65,524.000    | 6,249,644.16   | 1,381.67        | 0.02109              | 0.02211        |
| CITIGROUP GLOBAL MARKETS INC.                        |      | 51032         |               |                |                 |                      |                |
|  | NM1V |               | 40,300.000    | 229,013.60     | 320.07          | 0.00794              | 0.13976        |
| <b>CITIGROUP GLOBAL MARKETS INC. Total</b>           |      |               | 40,300.000    | 229,013.60     | 320.07          | 0.00794              | 0.13976        |
| CLSA SINGAPORE PTE LTD.                              |      | 99763         |               |                |                 |                      |                |
|  | NM1V |               | 2,379,100.000 | 836,437.72     | 1,668.69        | 0.00070              | 0.19950        |
| <b>CLSA SINGAPORE PTE LTD. Total</b>                 |      |               | 2,379,100.000 | 836,437.72     | 1,668.69        | 0.00070              | 0.19950        |
| CONVERSION NON CASH                                  |      | 97940         |               |                |                 |                      |                |
|  | NM1V |               | 400,000.000   | 1,612,403.04   | 0.00            | 0.00000              | 0.00000        |
| <b>CONVERSION NON CASH Total</b>                     |      |               | 400,000.000   | 1,612,403.04   | 0.00            | 0.00000              | 0.00000        |
| COWEN AND COMPANY, LLC                               |      | 77318         |               |                |                 |                      |                |
|  | NM1F |               | 101,205.000   | 5,199,423.59   | 1,548.21        | 0.01530              | 0.02978        |
| <b>COWEN AND COMPANY, LLC Total</b>                  |      |               | 101,205.000   | 5,199,423.59   | 1,548.21        | 0.01530              | 0.02978        |
| CREDIT SUISSE FIRST BOSTON SA CTVM                   |      | C0055         |               |                |                 |                      |                |
|  | NM1V |               | 126,500.000   | 607,287.71     | 848.73          | 0.00671              | 0.13976        |

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|--|------|---------------|---------------|----------------|-----------------|----------------------|----------------|
| <b>CREDIT SUISSE FIRST BOSTON SA CTVM Total</b>    |      |               | 126,500.000   | 607,287.71     | 848.73          | 0.00671              | 0.13976        |
| CREDIT SUISSE SECURITIES (EUROPE) LTD              |      | 93827         |               |                |                 |                      |                |
|  | NM1V |               | 3,297,400.000 | 4,830,633.22   | 16,933.66       | 0.00514              | 0.35055        |
| <b>CREDIT SUISSE SECURITIES (EUROPE) LTD Total</b> |      |               | 3,297,400.000 | 4,830,633.22   | 16,933.66       | 0.00514              | 0.35055        |
| CREDIT SUISSE SECURITIES (USA) LLC                 |      | 00355         |               |                |                 |                      |                |
|  | NM1F |               | 60.000        | 3,703.09       | 0.90            | 0.01500              | 0.02430        |
| <b>CREDIT SUISSE SECURITIES (USA) LLC Total</b>    |      |               | 60.000        | 3,703.09       | 0.90            | 0.01500              | 0.02430        |
| DEUTSCHE BANK AG LONDON                            |      | A4932         |               |                |                 |                      |                |
|  | NM1V |               | 61,337.000    | 6,871,151.68   | 10,353.32       | 0.16879              | 0.15068        |
| <b>DEUTSCHE BANK AG LONDON Total</b>               |      |               | 61,337.000    | 6,871,151.68   | 10,353.32       | 0.16879              | 0.15068        |
| DEUTSCHE BANK SECURITIES INC                       |      | 00573         |               |                |                 |                      |                |
|  | NM1F |               | 1,686.000     | 161,932.85     | 25.29           | 0.01500              | 0.01562        |
| <b>DEUTSCHE BANK SECURITIES INC Total</b>          |      |               | 1,686.000     | 161,932.85     | 25.29           | 0.01500              | 0.01562        |
| DEUTSCHE EQ IN PRVT LIM DB                         |      | A6583         |               |                |                 |                      |                |
|  | NM1V |               | 143,663.000   | 1,080,691.58   | 1,625.54        | 0.01131              | 0.15042        |
| <b>DEUTSCHE EQ IN PRVT LIM DB Total</b>            |      |               | 143,663.000   | 1,080,691.58   | 1,625.54        | 0.01131              | 0.15042        |
| DSP MERRILL LYNCH LTD                              |      | A1424         |               |                |                 |                      |                |
|  | NM1V |               | 337,875.000   | 2,144,767.76   | 3,216.15        | 0.00952              | 0.14995        |
| <b>DSP MERRILL LYNCH LTD Total</b>                 |      |               | 337,875.000   | 2,144,767.76   | 3,216.15        | 0.00952              | 0.14995        |
| EDELWEISS SECURITIES PVT. LTD                      |      | C1201         |               |                |                 |                      |                |
|  | NM1V |               | 40,092.000    | 338,920.61     | 509.79          | 0.01272              | 0.15042        |
| <b>EDELWEISS SECURITIES PVT. LTD Total</b>         |      |               | 40,092.000    | 338,920.61     | 509.79          | 0.01272              | 0.15042        |
| FBR CAPITAL MARKETS & CO.                          |      | 82241         |               |                |                 |                      |                |
|  | NM2D |               | 23,008.000    | 657,601.38     | 690.24          | 0.03000              | 0.10496        |

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|--|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
| <b>FBR CAPITAL MARKETS &amp; CO. Total</b> |      |               | 23,008.000  | 657,601.38     | 690.24          | 0.03000              | 0.10496        |
| FIDELITY CAPITAL MARKETS                   |      | 83620         |             |                |                 |                      |                |
|  | NM1H |               | 99,000.000  | 3,769,145.01   | 1,732.50        | 0.01750              | 0.04597        |
|  | NM1X |               | 12,800.000  | 1,231,564.80   | 224.00          | 0.01750              | 0.01819        |
| <b>FIDELITY CAPITAL MARKETS Total</b>      |      |               | 111,800.000 | 5,000,709.81   | 1,956.50        | 0.01750              | 0.03912        |
| GABELLI & COMPANY                          |      | 61515         |             |                |                 |                      |                |
|  | NM1G |               | 3,900.000   | 3,667.86       | 39.00           | 0.01000              | 1.06329        |
| <b>GABELLI &amp; COMPANY Total</b>         |      |               | 3,900.000   | 3,667.86       | 39.00           | 0.01000              | 1.06329        |
| GOLDMAN SACHS + CO                         |      | 00005         |             |                |                 |                      |                |
|  | NM1D |               | 216,400.000 | 4,472,805.00   | 6,492.00        | 0.03000              | 0.14514        |
|  | NM1F |               | 38,587.000  | 2,024,244.39   | 498.25          | 0.01291              | 0.02461        |
| <b>GOLDMAN SACHS + CO Total</b>            |      |               | 254,987.000 | 6,497,049.39   | 6,990.25        | 0.02741              | 0.10759        |
| GOLDMAN SACHS INTERNATIONAL                |      | 00501         |             |                |                 |                      |                |
|  | NM1V |               | 236,000.000 | 868,708.10     | 1,213.19        | 0.00514              | 0.13965        |
| <b>GOLDMAN SACHS INTERNATIONAL Total</b>   |      |               | 236,000.000 | 868,708.10     | 1,213.19        | 0.00514              | 0.13965        |
| GREEN STREET TRADING, LLC                  |      | 69336         |             |                |                 |                      |                |
|  | NM1D |               | 3,400.000   | 344,113.32     | 102.00          | 0.03000              | 0.02964        |
| <b>GREEN STREET TRADING, LLC Total</b>     |      |               | 3,400.000   | 344,113.32     | 102.00          | 0.03000              | 0.02964        |
| HANWHA SECURITIES SEOUL                    |      | 94911         |             |                |                 |                      |                |
|  | NM1V |               | 6,172.000   | 469,542.03     | 707.49          | 0.11463              | 0.15068        |
| <b>HANWHA SECURITIES SEOUL Total</b>       |      |               | 6,172.000   | 469,542.03     | 707.49          | 0.11463              | 0.15068        |
| HSBC BANK PLC                              |      | A5842         |             |                |                 |                      |                |
|  | NM1V |               | 59,000.000  | 152,456.72     | 212.91          | 0.00361              | 0.13965        |
| <b>HSBC BANK PLC Total</b>                 |      |               | 59,000.000  | 152,456.72     | 212.91          | 0.00361              | 0.13965        |

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|---|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
| INSTINET                                      |      | 06826         |             |                |                 |                      |                |
|   | NM1F |               | 3,408.000   | 163,726.74     | 51.13           | 0.01500              | 0.03123        |
| <b>INSTINET Total</b>                         |      |               | 3,408.000   | 163,726.74     | 51.13           | 0.01500              | 0.03123        |
| INSTINET LLC                                  |      | 00067         |             |                |                 |                      |                |
|   | NM1D |               | 19,000.000  | 1,043,062.99   | 190.00          | 0.01000              | 0.01822        |
| <b>INSTINET LLC Total</b>                     |      |               | 19,000.000  | 1,043,062.99   | 190.00          | 0.01000              | 0.01822        |
| INVESTMENT TECHNOLOGY GROUP INC.              |      | 06164         |             |                |                 |                      |                |
|   | NM1D |               | 105,600.000 | 2,038,617.50   | 2,112.00        | 0.02000              | 0.10360        |
|   | NM1F |               | 18,537.000  | 960,557.25     | 278.09          | 0.01500              | 0.02895        |
| <b>INVESTMENT TECHNOLOGY GROUP INC. Total</b> |      |               | 124,137.000 | 2,999,174.75   | 2,390.09        | 0.01925              | 0.07969        |
| ISI GROUP INC                                 |      | 83213         |             |                |                 |                      |                |
|   | NM1D |               | 331,300.000 | 7,328,142.90   | 9,939.00        | 0.03000              | 0.13563        |
|   | NM1F |               | 13,205.000  | 231,960.21     | 198.07          | 0.01500              | 0.08539        |
| <b>ISI GROUP INC Total</b>                    |      |               | 344,505.000 | 7,560,103.11   | 10,137.07       | 0.02943              | 0.13409        |
| ITAU BBA INTERNATIONAL PLC                    |      | A8985         |             |                |                 |                      |                |
|   | NM1V |               | 19,200.000  | 88,230.07      | 105.71          | 0.00551              | 0.11981        |
| <b>ITAU BBA INTERNATIONAL PLC Total</b>       |      |               | 19,200.000  | 88,230.07      | 105.71          | 0.00551              | 0.11981        |
| J P MORGAN SECURITIES INC                     |      | 00060         |             |                |                 |                      |                |
|   | NM1V |               | 232,700.000 | 1,270,822.84   | 1,091.08        | 0.00469              | 0.08586        |
| <b>J P MORGAN SECURITIES INC Total</b>        |      |               | 232,700.000 | 1,270,822.84   | 1,091.08        | 0.00469              | 0.08586        |
| J.P. MORGAN SECURITIES LLC                    |      | 57079         |             |                |                 |                      |                |
|   | NM1D |               | 80,300.000  | 3,037,048.19   | 2,409.00        | 0.03000              | 0.07932        |
|   | NM1F |               | 44,507.000  | 1,956,798.29   | 622.27          | 0.01398              | 0.03180        |
| <b>J.P. MORGAN SECURITIES LLC Total</b>       |      |               | 124,807.000 | 4,993,846.48   | 3,031.27        | 0.02429              | 0.06070        |
| JEFFERIES + COMPANY INC                       |      | 00019         |             |                |                 |                      |                |

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|   | NM1D |               | 159,158.000 | 4,810,004.04   | 6,366.32        | 0.04000              | 0.13236        |
|   | NM1F |               | 46,876.000  | 2,500,741.25   | 868.52          | 0.01853              | 0.03473        |
|   | NM2D |               | 94,009.000  | 2,985,819.66   | 470.38          | 0.00500              | 0.01575        |
| <b>JEFFERIES + COMPANY INC Total</b>              |      |               | 300,043.000 | 10,296,564.95  | 7,705.22        | 0.02568              | 0.07483        |
| JEFFERIES INTERNATIONAL LTD                       |      | 90447         |             |                |                 |                      |                |
|   | NM1V |               | 4,996.000   | 1,278,811.74   | 174.87          | 0.03500              | 0.01367        |
| <b>JEFFERIES INTERNATIONAL LTD Total</b>          |      |               | 4,996.000   | 1,278,811.74   | 174.87          | 0.03500              | 0.01367        |
| JPMORGAN SECURITIES(ASIA PACIFIC)LTD              |      | A1011         |             |                |                 |                      |                |
|   | NM1V |               | 491,400.000 | 392,126.53     | 782.29          | 0.00159              | 0.19950        |
| <b>JPMORGAN SECURITIES(ASIA PACIFIC)LTD Total</b> |      |               | 491,400.000 | 392,126.53     | 782.29          | 0.00159              | 0.19950        |
| KEEFE BRUYETTE + WOODS INC                        |      | 00345         |             |                |                 |                      |                |
|   | NM1F |               | 8,663.000   | 399,194.68     | 259.89          | 0.03000              | 0.06510        |
| <b>KEEFE BRUYETTE + WOODS INC Total</b>           |      |               | 8,663.000   | 399,194.68     | 259.89          | 0.03000              | 0.06510        |
| KEYBANC CAPITAL MARKETS INC                       |      | 67526         |             |                |                 |                      |                |
|   | NM1D |               | 36,400.000  | 2,311,039.34   | 1,092.00        | 0.03000              | 0.04725        |
|   | NM1F |               | 2,662.000   | 62,948.76      | 70.34           | 0.02642              | 0.11174        |
| <b>KEYBANC CAPITAL MARKETS INC Total</b>          |      |               | 39,062.000  | 2,373,988.10   | 1,162.34        | 0.02976              | 0.04896        |
| LIQUIDNET INC                                     |      | 69400         |             |                |                 |                      |                |
|   | NM1D |               | 209,732.000 | 7,862,013.99   | 4,194.64        | 0.02000              | 0.05335        |
|   | NM1F |               | 102,059.000 | 4,207,300.85   | 2,041.18        | 0.02000              | 0.04852        |
| <b>LIQUIDNET INC Total</b>                        |      |               | 311,791.000 | 12,069,314.84  | 6,235.82        | 0.02000              | 0.05167        |
| LUMINEX TRADING AND ANALYTICS LLC                 |      | 69237         |             |                |                 |                      |                |
|   | NM1F |               | 14,350.000  | 613,467.71     | 179.38          | 0.01250              | 0.02924        |
| <b>LUMINEX TRADING AND ANALYTICS LLC Total</b>    |      |               | 14,350.000  | 613,467.71     | 179.38          | 0.01250              | 0.02924        |
| MACQUARIE SECURITIES (INDIA) PVT LTD              |      | C0480         |             |                |                 |                      |                |



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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 |
|--|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
|  | NM1V |               | 44,528.000  | 124,594.96     | 187.41          | 0.00421              | 0.15042        |
| <b>MACQUARIE SECURITIES (INDIA) PVT LTD Total</b>    |      |               | 44,528.000  | 124,594.96     | 187.41          | 0.00421              | 0.15042        |
| MERGER   |      | 99149         |             |                |                 |                      |                |
|  | NM1H |               | 50,798.352  | 574,582.76     | 0.00            | 0.00000              | 0.00000        |
|  | NM1X |               | 209,710.088 | 9,749,609.27   | 0.00            | 0.00000              | 0.00000        |
|  | NM2D |               | 49,301.445  | 2,544,302.28   | 0.00            | 0.00000              | 0.00000        |
| <b>MERGER Total</b>                                  |      |               | 309,809.885 | 12,868,494.31  | 0.00            | 0.00000              | 0.00000        |
| MERGER NON CASH                                      |      | 97933         |             |                |                 |                      |                |
|  | NM1H |               | 41,400.000  | 842,147.02     | 0.00            | 0.00000              | 0.00000        |
|  | NM1X |               | 472,045.000 | 18,107,134.66  | 0.00            | 0.00000              | 0.00000        |
| <b>MERGER NON CASH Total</b>                         |      |               | 513,445.000 | 18,949,281.68  | 0.00            | 0.00000              | 0.00000        |
| MERRILL LYNCH INTERNATIONAL                          |      | A4600         |             |                |                 |                      |                |
|  | NM1V |               | 59,000.000  | 187,184.22     | 280.38          | 0.00475              | 0.14979        |
| <b>MERRILL LYNCH INTERNATIONAL Total</b>             |      |               | 59,000.000  | 187,184.22     | 280.38          | 0.00475              | 0.14979        |
| MERRILL LYNCH PIERCE FENNER + SMITH INC              |      | 00161         |             |                |                 |                      |                |
|  | NM1F |               | 16,131.000  | 642,481.91     | 161.31          | 0.01000              | 0.02511        |
|  | NM1G |               | 38,100.000  | 46,252.32      | 381.00          | 0.01000              | 0.82374        |
| <b>MERRILL LYNCH PIERCE FENNER + SMITH INC Total</b> |      |               | 54,231.000  | 688,734.23     | 542.31          | 0.01000              | 0.07874        |
| MERRILL LYNCH PIERCE FENNER AND S                    |      | A3675         |             |                |                 |                      |                |
|  | NM1D |               | 543,800.000 | 26,113,847.95  | 17,984.00       | 0.03307              | 0.06887        |
|  | NM1V |               | 441,434.000 | 3,393,241.90   | 4,156.90        | 0.00942              | 0.12251        |
| <b>MERRILL LYNCH PIERCE FENNER AND S Total</b>       |      |               | 985,234.000 | 29,507,089.85  | 22,140.90       | 0.02247              | 0.07504        |
| MKM PARTNERS LLC                                     |      | 62526         |             |                |                 |                      |                |
|  | NM1D |               | 202,600.000 | 4,543,660.19   | 5,830.00        | 0.02878              | 0.12831        |
| <b>MKM PARTNERS LLC Total</b>                        |      |               | 202,600.000 | 4,543,660.19   | 5,830.00        | 0.02878              | 0.12831        |

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| Broker Name                                       | Fund | Broker Number | Shares/Par  | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|---|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
| MONTROSE SECURITIES EQUITIES                      |      | 55586         |             |                |                 |                      |                |
|   | NM1F |               | 4,235.000   | 429,360.61     | 84.70           | 0.02000              | 0.01973        |
| <b>MONTROSE SECURITIES EQUITIES Total</b>         |      |               | 4,235.000   | 429,360.61     | 84.70           | 0.02000              | 0.01973        |
| MORGAN STANLEY AND CO. INTERNATIONAL              |      | A0459         |             |                |                 |                      |                |
|   | NM1V |               | 370,622.000 | 1,190,166.86   | 1,638.17        | 0.00442              | 0.13764        |
| <b>MORGAN STANLEY AND CO. INTERNATIONAL Total</b> |      |               | 370,622.000 | 1,190,166.86   | 1,638.17        | 0.00442              | 0.13764        |
| MORGAN STANLEY CO INCORPORATED                    |      | 00050         |             |                |                 |                      |                |
|   | NM1D |               | 62,100.000  | 5,961,600.00   | 0.00            | 0.00000              | 0.00000        |
|   | NM1F |               | 13,129.000  | 666,697.71     | 275.46          | 0.02098              | 0.04132        |
|   | NM1G |               | 78,700.000  | 834,395.22     | 1,455.00        | 0.01849              | 0.17438        |
|   | NM1V |               | 5,004.000   | 1,225,374.44   | 183.83          | 0.03674              | 0.01500        |
|   | NM2D |               | 4,410.000   | 80,534.81      | 90.63           | 0.02055              | 0.11254        |
| <b>MORGAN STANLEY CO INCORPORATED Total</b>       |      |               | 163,343.000 | 8,768,602.18   | 2,004.92        | 0.01227              | 0.02286        |
| NEEDHAM AND COMPANY LLC                           |      | 69438         |             |                |                 |                      |                |
|   | NM1G |               | 56,900.000  | 722,777.97     | 2,276.00        | 0.04000              | 0.31490        |
| <b>NEEDHAM AND COMPANY LLC Total</b>              |      |               | 56,900.000  | 722,777.97     | 2,276.00        | 0.04000              | 0.31490        |
| PERSHING LLC                                      |      | 00443         |             |                |                 |                      |                |
|   | NM1F |               | 664.000     | 28,431.82      | 19.92           | 0.03000              | 0.07006        |
| <b>PERSHING LLC Total</b>                         |      |               | 664.000     | 28,431.82      | 19.92           | 0.03000              | 0.07006        |
| RAYMOND JAMES AND ASSOCIATES                      |      | 05179         |             |                |                 |                      |                |
|   | NM1D |               | 138,200.000 | 1,742,862.22   | 5,528.00        | 0.04000              | 0.31718        |
| <b>RAYMOND JAMES AND ASSOCIATES Total</b>         |      |               | 138,200.000 | 1,742,862.22   | 5,528.00        | 0.04000              | 0.31718        |
| RAYMOND JAMES AND ASSOCIATES INC                  |      | 00725         |             |                |                 |                      |                |
|   | NM1G |               | 87,000.000  | 1,820,775.83   | 4,206.00        | 0.04834              | 0.23100        |
| <b>RAYMOND JAMES AND ASSOCIATES INC Total</b>     |      |               | 87,000.000  | 1,820,775.83   | 4,206.00        | 0.04834              | 0.23100        |

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| Broker Name                                   | Fund | Broker Number | Shares/Par  | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|---|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
| RBC CAPITAL MARKETS, LLC                      |      | 00235         |             |                |                 |                      |                |
|   | NM1F |               | 58.000      | 5,135.97       | 0.87            | 0.01500              | 0.01694        |
|   | NM1G |               | 77,200.000  | 823,327.57     | 3,088.00        | 0.04000              | 0.37506        |
|   | NM2D |               | 75,519.000  | 2,722,678.05   | 377.93          | 0.00500              | 0.01388        |
| <b>RBC CAPITAL MARKETS, LLC Total</b>         |      |               | 152,777.000 | 3,551,141.59   | 3,466.80        | 0.02269              | 0.09762        |
| RIGHTS ISSUE (NON CASH)                       |      | 99882         |             |                |                 |                      |                |
|   | NM1V |               | 125,000.000 | 0.00           | 0.00            | 0.00000              | 0.00000        |
| <b>RIGHTS ISSUE (NON CASH) Total</b>          |      |               | 125,000.000 | 0.00           | 0.00            | 0.00000              | 0.00000        |
| ROBERT W. BAIRD CO.INCORPORATE                |      | 00547         |             |                |                 |                      |                |
|   | NM1D |               | 104,300.000 | 3,069,343.77   | 3,129.00        | 0.03000              | 0.10194        |
|   | NM1F |               | 135,967.000 | 5,711,552.23   | 2,578.31        | 0.01896              | 0.04514        |
| <b>ROBERT W. BAIRD CO.INCORPORATE Total</b>   |      |               | 240,267.000 | 8,780,896.00   | 5,707.31        | 0.02375              | 0.06500        |
| SANFORD C BERNSTEIN CO LLC                    |      | 00013         |             |                |                 |                      |                |
|   | NM1F |               | 106,375.000 | 4,573,254.83   | 1,992.28        | 0.01873              | 0.04356        |
| <b>SANFORD C BERNSTEIN CO LLC Total</b>       |      |               | 106,375.000 | 4,573,254.83   | 1,992.28        | 0.01873              | 0.04356        |
| SANFORD C. BERNSTEIN AND CO. LLC              |      | C9061         |             |                |                 |                      |                |
|   | NM1V |               | 404,900.000 | 1,871,010.63   | 2,622.33        | 0.00648              | 0.14016        |
| <b>SANFORD C. BERNSTEIN AND CO. LLC Total</b> |      |               | 404,900.000 | 1,871,010.63   | 2,622.33        | 0.00648              | 0.14016        |
| SPINOFF NON CASH                              |      | 97931         |             |                |                 |                      |                |
|   | NM1X |               | 42,504.630  | 1,254,736.68   | 0.00            | 0.00000              | 0.00000        |
| <b>SPINOFF NON CASH Total</b>                 |      |               | 42,504.630  | 1,254,736.68   | 0.00            | 0.00000              | 0.00000        |
| STATE STREET GLOBAL MARKETS, LLC              |      | 75353         |             |                |                 |                      |                |
|   | NM1D |               | 19,800.000  | 826,019.62     | 198.00          | 0.01000              | 0.02397        |
| <b>STATE STREET GLOBAL MARKETS, LLC Total</b> |      |               | 19,800.000  | 826,019.62     | 198.00          | 0.01000              | 0.02397        |
| STIFEL NICOLAUS + CO INC                      |      | 00793         |             |                |                 |                      |                |

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| Broker Name                                 | Fund | Broker Number | Shares/Par  | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|---|------|---------------|-------------|----------------|-----------------|----------------------|----------------|
|   | NM1D |               | 17,700.000  | 885,305.95     | 531.00          | 0.03000              | 0.05998        |
|   | NM1F |               | 1,795.000   | 96,101.43      | 53.85           | 0.03000              | 0.05603        |
| <b>STIFEL NICOLAUS + CO INC Total</b>       |      |               | 19,495.000  | 981,407.38     | 584.85          | 0.03000              | 0.05959        |
| SUNTRUST CAPITAL MARKETS, INC.              |      | 54720         |             |                |                 |                      |                |
|   | NM1D |               | 5,400.000   | 289,062.00     | 162.00          | 0.03000              | 0.05604        |
| <b>SUNTRUST CAPITAL MARKETS, INC. Total</b> |      |               | 5,400.000   | 289,062.00     | 162.00          | 0.03000              | 0.05604        |
| TENDER OFFER                                |      | 99007         |             |                |                 |                      |                |
|   | NM1V |               | 559,202.000 | 880,311.46     | 0.00            | 0.00000              | 0.00000        |
| <b>TENDER OFFER Total</b>                   |      |               | 559,202.000 | 880,311.46     | 0.00            | 0.00000              | 0.00000        |
| UBS AG                                      |      | A4790         |             |                |                 |                      |                |
|   | NM1V |               | 26,500.000  | 240,074.21     | 336.68          | 0.01270              | 0.14024        |
| <b>UBS AG Total</b>                         |      |               | 26,500.000  | 240,074.21     | 336.68          | 0.01270              | 0.14024        |
| UBS LIMITED                                 |      | A5726         |             |                |                 |                      |                |
|   | NM1V |               | 63,723.000  | 3,795,686.70   | 569.46          | 0.00894              | 0.01500        |
| <b>UBS LIMITED Total</b>                    |      |               | 63,723.000  | 3,795,686.70   | 569.46          | 0.00894              | 0.01500        |
| UBS SECURITIES LLC                          |      | 00642         |             |                |                 |                      |                |
|   | NM1F |               | 5,255.000   | 516,699.48     | 52.55           | 0.01000              | 0.01017        |
|   | NM1G |               | 18,700.000  | 743,330.24     | 935.00          | 0.05000              | 0.12579        |
|   | NM2D |               | 1,562.000   | 35,568.72      | 8.22            | 0.00526              | 0.02311        |
| <b>UBS SECURITIES LLC Total</b>             |      |               | 25,517.000  | 1,295,598.44   | 995.77          | 0.03902              | 0.07686        |
| USCA SECURITIES LLC                         |      | 63279         |             |                |                 |                      |                |
|   | NM2D |               | 1,095.000   | 36,239.57      | 32.85           | 0.03000              | 0.09065        |
| <b>USCA SECURITIES LLC Total</b>            |      |               | 1,095.000   | 36,239.57      | 32.85           | 0.03000              | 0.09065        |
| VIRTU AMERICAS LLC                          |      | 62465         |             |                |                 |                      |                |
|   | NM1F |               | 2,670.000   | 159,416.09     | 80.10           | 0.03000              | 0.05025        |

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| Broker Name                                    | Fund | Broker Number | Shares/Par     | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|--|------|---------------|----------------|----------------|-----------------|----------------------|----------------|
| <b>VIRTU AMERICAS LLC Total</b>                |      |               | 2,670.000      | 159,416.09     | 80.10           | 0.03000              | 0.05025        |
| WEDBUSH MORGAN SECURITIES INC                  |      | 00103         |                |                |                 |                      |                |
|  | NM1F |               | 13,508.000     | 671,495.95     | 270.16          | 0.02000              | 0.04023        |
| <b>WEDBUSH MORGAN SECURITIES INC Total</b>     |      |               | 13,508.000     | 671,495.95     | 270.16          | 0.02000              | 0.04023        |
| WEEDEN + CO.                                   |      | 09883         |                |                |                 |                      |                |
|  | NM1D |               | 48,500.000     | 2,527,640.96   | 485.00          | 0.01000              | 0.01919        |
|  | NM1F |               | 7,481.000      | 284,534.41     | 224.43          | 0.03000              | 0.07888        |
|  | NM2D |               | 31,543.000     | 1,023,127.67   | 321.23          | 0.01018              | 0.03140        |
| <b>WEEDEN + CO. Total</b>                      |      |               | 87,524.000     | 3,835,303.04   | 1,030.66        | 0.01178              | 0.02687        |
| WELLS FARGO SECURITIES, LLC                    |      | 46171         |                |                |                 |                      |                |
|  | NM1F |               | 41,944.000     | 1,507,940.77   | 643.96          | 0.01535              | 0.04270        |
|  | NM1H |               | 66,200.000     | 2,707,190.54   | 662.00          | 0.01000              | 0.02445        |
|  | NM1X |               | 97,263.000     | 5,765,506.53   | 972.63          | 0.01000              | 0.01687        |
|  | NM2D |               | 27,985.000     | 754,625.27     | 180.19          | 0.00644              | 0.02388        |
| <b>WELLS FARGO SECURITIES, LLC Total</b>       |      |               | 233,392.000    | 10,735,263.11  | 2,458.78        | 0.01053              | 0.02290        |
| WILLIAM BLAIR & COMPANY L.L.C                  |      | 00771         |                |                |                 |                      |                |
|  | NM1F |               | 8,660.000      | 609,336.34     | 86.60           | 0.01000              | 0.01421        |
| <b>WILLIAM BLAIR &amp; COMPANY L.L.C Total</b> |      |               | 8,660.000      | 609,336.34     | 86.60           | 0.01000              | 0.01421        |
| <b>COMPOSITE Total</b>                         |      |               | 17,187,040.515 | 266,069,277.01 | 174,639.84      | 0.01016              | 0.06564        |