

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

NM1B	NMERB - PICTET ASSET MGT
NM1Q	NMERB - TRANSITION FIXED
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
ASSET TRANSFER AT MARKET NON CASH		92674					
	NM1B		2,169,857,461.000	55,509,981.44	0.00	0.00000	0.00000
	NM2B		2,169,857,461.000	55,509,981.44	0.00	0.00000	0.00000
ASSET TRANSFER AT MARKET NON CASH Total			4,339,714,922.000	111,019,962.88	0.00	0.00000	0.00000
ASSET TRANSFER NON CASH		92797					
	NM2B		0.000	0.00	0.00	0.00000	0.00000
ASSET TRANSFER NON CASH Total			0.000	0.00	0.00	0.00000	0.00000
AUSTRALIA AND NEW ZEALAND BANKING GROUP		96358					
	NM2B		10,000,000.000	227,651.59	0.00	0.00000	0.00000
AUSTRALIA AND NEW ZEALAND BANKING GROUP Total			10,000,000.000	227,651.59	0.00	0.00000	0.00000
BANCA IMI SECURITIES CORP		C4392					
	NM2B		565,000.000	571,970.00	0.00	0.00000	0.00000
BANCA IMI SECURITIES CORP Total			565,000.000	571,970.00	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA		65101					
	NM2B		930,000.000	810,786.50	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			930,000.000	810,786.50	0.00	0.00000	0.00000
BANCO NACIONAL DE MEXICO S.A.		A1495					
	NM2B		55,430,000.000	3,106,343.00	0.00	0.00000	0.00000
BANCO NACIONAL DE MEXICO S.A. Total			55,430,000.000	3,106,343.00	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO		51881					
	NM2B		915,000.000	1,058,273.50	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO Total			915,000.000	1,058,273.50	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC		00773					
	NM2A		18,852,000.000	17,775,642.88	0.00	0.00000	0.00000

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	NM2B		155,000.000	154,713.25	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC Total			19,007,000.000	17,930,356.13	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		9,708,581.620	9,457,301.42	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			9,708,581.620	9,457,301.42	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		6,065,000.000	1,572,038.05	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			6,065,000.000	1,572,038.05	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		50518					
	NM2A		13,000,000.000	13,148,151.88	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			13,000,000.000	13,148,151.88	0.00	0.00000	0.00000
BMO CAPITAL MARKETS CORP		83346					
	NM2A		30,900,000.000	31,177,112.66	0.00	0.00000	0.00000
BMO CAPITAL MARKETS CORP Total			30,900,000.000	31,177,112.66	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND		58119					
	NM2A		250,000.000	252,780.00	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND Total			250,000.000	252,780.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		4,820,000.000	3,563,498.86	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			4,820,000.000	3,563,498.86	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS		59468					
	NM2A		3,000,000.000	2,943,110.00	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS Total			3,000,000.000	2,943,110.00	0.00	0.00000	0.00000
CALLED BONDS		99129					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		3,049,226.370	3,140,781.80	0.00	0.00000	0.00000
CALLED BONDS Total			3,049,226.370	3,140,781.80	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		4,350,000.000	4,407,646.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			4,350,000.000	4,407,646.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO.		00696					
	NM2B		450,000.000	361,062.50	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO. Total			450,000.000	361,062.50	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		290,000.000	290,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			290,000.000	290,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		8,625,000.000	8,685,411.25	0.00	0.00000	0.00000
	NM2B		200,000.000	199,184.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			8,825,000.000	8,884,595.25	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		3,177,931,250.000	7,536,578.06	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			3,177,931,250.000	7,536,578.06	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		15,640,000.000	856,186.56	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			15,640,000.000	856,186.56	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON		A1618					
	NM2B		160,000.000	188,480.00	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON Total			160,000.000	188,480.00	0.00	0.00000	0.00000

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CREDIT SUISSE SECURITIES (EUROPE) LTD		93827					
	NM2B		200,000.000	130,454.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (EUROPE) LTD Total			200,000.000	130,454.00	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		97938					
	NM2B		180,000.000	203,742.00	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			180,000.000	203,742.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		63,000,000,000.000	4,444,104.96	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			63,000,000,000.000	4,444,104.96	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		83,358,880.000	6,929,079.96	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			83,358,880.000	6,929,079.96	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES INC		00573					
	NM2A		5,825,000.000	5,803,513.95	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES INC Total			5,825,000.000	5,803,513.95	0.00	0.00000	0.00000
DEUTSCHE MORGAN GRENPELL INC.		00498					
	NM2A		1,120,000.000	1,579,243.75	0.00	0.00000	0.00000
DEUTSCHE MORGAN GRENPELL INC. Total			1,120,000.000	1,579,243.75	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		29,717,773.380	31,267,810.76	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			29,717,773.380	31,267,810.76	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION		02445					
	NM2A		4,343,227.640	4,460,498.85	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION Total			4,343,227.640	4,460,498.85	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
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		13,716,000.000	13,785,982.51	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			13,716,000.000	13,785,982.51	0.00	0.00000	0.00000
FTN FINANCIAL SECURITIES		00202					
	NM2A		2,000,000.000	1,892,240.00	0.00	0.00000	0.00000
FTN FINANCIAL SECURITIES Total			2,000,000.000	1,892,240.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO		00005					
	NM2A		6,332,645.090	6,141,686.56	0.00	0.00000	0.00000
	NM2B		3,415,000.000	2,817,556.93	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			9,747,645.090	8,959,243.49	0.00	0.00000	0.00000
GUGGENHEIM GLOBAL TRADING		E4637					
	NM2B		200,000.000	180,500.00	0.00	0.00000	0.00000
GUGGENHEIM GLOBAL TRADING Total			200,000.000	180,500.00	0.00	0.00000	0.00000
HSBC BANK PLC		A0098					
	NM2B		854,615,000.000	3,428,603.82	0.00	0.00000	0.00000
HSBC BANK PLC Total			854,615,000.000	3,428,603.82	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		237,598,370.000	23,932,112.36	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			237,598,370.000	23,932,112.36	0.00	0.00000	0.00000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA		C5835					
	NM2B		500,000.000	530,150.00	0.00	0.00000	0.00000
INDUSTRIAL AND COMMERCIAL BANK OF CHINA Total			500,000.000	530,150.00	0.00	0.00000	0.00000
ING BANK NV		A2676					
	NM2B		2,835,000.000	3,190,528.50	0.00	0.00000	0.00000

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ING BANK NV Total			2,835,000.000	3,190,528.50	0.00	0.00000	0.00000
J.P. MORGAN CLEARING CORP.		00352					
	NM2A		3,499,000.000	2,834,413.75	0.00	0.00000	0.00000
J.P. MORGAN CLEARING CORP. Total			3,499,000.000	2,834,413.75	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		7,000,000.000	6,992,810.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			7,000,000.000	6,992,810.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2B		4,138,753.940	3,889,401.68	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			4,138,753.940	3,889,401.68	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		114,648,368.500	5,647,876.49	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			114,648,368.500	5,647,876.49	0.00	0.00000	0.00000
JPMORGAN CORPORACION FINANCIERA S.A.		C7896					
	NM2B		7,267,700,000.000	1,824,021.42	0.00	0.00000	0.00000
JPMORGAN CORPORACION FINANCIERA S.A. Total			7,267,700,000.000	1,824,021.42	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		33,901,090.420	34,956,307.27	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			33,901,090.420	34,956,307.27	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		765,000.000	771,243.20	0.00	0.00000	0.00000
MARKETAXESS CORP Total			765,000.000	771,243.20	0.00	0.00000	0.00000
MARKETAXESS EUROPE LIMITED		E1588					
	NM2B		420,000.000	304,948.00	0.00	0.00000	0.00000

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MARKETAXESS EUROPE LIMITED Total			420,000.000	304,948.00	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC		A4203					
	NM2B		20,550,000.000	4,202,587.05	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC Total			20,550,000.000	4,202,587.05	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		52,815,000.000	3,422,378.25	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			52,815,000.000	3,422,378.25	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK		67789					
	NM2B		7,254,800.000	7,408,889.54	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK Total			7,254,800.000	7,408,889.54	0.00	0.00000	0.00000
MERRILL LYNCH PROFESSIONAL CLEARING CORP		00551					
	NM2A		1,541,000.000	1,544,555.28	0.00	0.00000	0.00000
MERRILL LYNCH PROFESSIONAL CLEARING CORP Total			1,541,000.000	1,544,555.28	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES		62097					
	NM2A		196,000.000	193,355.96	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES Total			196,000.000	193,355.96	0.00	0.00000	0.00000
MIZUHO INTERNATIONAL PLC		A2674					
	NM2B		150,000.000	139,350.00	0.00	0.00000	0.00000
MIZUHO INTERNATIONAL PLC Total			150,000.000	139,350.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA INC.		83536					
	NM2A		7,510,000.000	7,499,081.50	0.00	0.00000	0.00000
MIZUHO SECURITIES USA INC. Total			7,510,000.000	7,499,081.50	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		2,505,000.000	2,755,375.00	0.00	0.00000	0.00000

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MORGAN STANLEY AND CO. INTERNATIONAL Total			2,505,000.000	2,755,375.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		15,764,000.000	16,589,106.52	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			15,764,000.000	16,589,106.52	0.00	0.00000	0.00000
NBCN CLEARING INC.		58763					
	NM2A		5,735,000.000	5,711,544.85	0.00	0.00000	0.00000
NBCN CLEARING INC. Total			5,735,000.000	5,711,544.85	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC		00180					
	NM2B		4,890,000.000	5,015,805.50	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC Total			4,890,000.000	5,015,805.50	0.00	0.00000	0.00000
NON CASH USE ONLY		95661					
	NM2A		17,994,076.840	18,700,344.36	0.00	0.00000	0.00000
NON CASH USE ONLY Total			17,994,076.840	18,700,344.36	0.00	0.00000	0.00000
PERSHING LLC		94679					
	NM2B		200,000.000	189,500.00	0.00	0.00000	0.00000
PERSHING LLC Total			200,000.000	189,500.00	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		1,100,000.000	1,060,796.00	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC Total			1,100,000.000	1,060,796.00	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		7,209,000.000	5,951,777.60	0.00	0.00000	0.00000
PIPER JAFFRAY Total			7,209,000.000	5,951,777.60	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		327,727.380	327,314.29	0.00	0.00000	0.00000

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	NM2B		23,850.000	23,850.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			351,577.380	351,164.29	0.00	0.00000	0.00000
PRINCIPAL REDUCTION		91146					
	NM2A		542,326.310	0.00	0.00	0.00000	0.00000
PRINCIPAL REDUCTION Total			542,326.310	0.00	0.00	0.00000	0.00000
RBS SECURITIES INC.		81293					
	NM2A		7,820,000.000	7,930,478.40	0.00	0.00000	0.00000
RBS SECURITIES INC. Total			7,820,000.000	7,930,478.40	0.00	0.00000	0.00000
RENCAP SECURITIES INC		D2569					
	NM2B		200,000.000	210,200.00	0.00	0.00000	0.00000
RENCAP SECURITIES INC Total			200,000.000	210,200.00	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE		00547					
	NM2A		3,457,385.340	3,458,171.59	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE Total			3,457,385.340	3,458,171.59	0.00	0.00000	0.00000
ROYAL BANK OF SCOTLAND PLC		A2705					
	NM2B		200,000.000	179,500.00	0.00	0.00000	0.00000
ROYAL BANK OF SCOTLAND PLC Total			200,000.000	179,500.00	0.00	0.00000	0.00000
SCOTIA CAPITAL USA INC		D2106					
	NM2B		305,000.000	252,845.00	0.00	0.00000	0.00000
SCOTIA CAPITAL USA INC Total			305,000.000	252,845.00	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC		D2340					
	NM2B		300,000.000	317,100.00	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC Total			300,000.000	317,100.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT		92565					

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	NM2A		1,303.850	0.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT Total			1,303.850	0.00	0.00	0.00000	0.00000
SOCIETE GENERALE		A5097					
	NM2B		835,000.000	1,142,327.70	0.00	0.00000	0.00000
SOCIETE GENERALE Total			835,000.000	1,142,327.70	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED		95737					
	NM2B		200,000.000	142,200.00	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED Total			200,000.000	142,200.00	0.00	0.00000	0.00000
STANDARD CHARTER BANK INDONESIA		95933					
	NM2B		13,000,000,000.000	952,280.60	0.00	0.00000	0.00000
STANDARD CHARTER BANK INDONESIA Total			13,000,000,000.000	952,280.60	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		62,467,000.000	5,534,785.85	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			62,467,000.000	5,534,785.85	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC		00793					
	NM2A		1,222,398.190	1,165,973.24	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC Total			1,222,398.190	1,165,973.24	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		3,827,000.000	3,928,916.99	0.00	0.00000	0.00000
TENDER OFFER Total			3,827,000.000	3,928,916.99	0.00	0.00000	0.00000
TICONDEROGA SECURITIES LLC		C8549					
	NM2B		290,000.000	290,000.00	0.00	0.00000	0.00000
TICONDEROGA SECURITIES LLC Total			290,000.000	290,000.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					

Broker Summary/ All Activity by Report Date

Composite

January 1, 2016 to March 31, 2016

View Date:

May 18, 2016



STATE STREET

Base Currency: USD - US DOLLAR							
Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		3,000,000.000	2,994,900.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC Total			3,000,000.000	2,994,900.00	0.00	0.00000	0.00000
TROIKA DIALOG USA, INC		A7919					
	NM2B		200,000.000	198,000.00	0.00	0.00000	0.00000
TROIKA DIALOG USA, INC Total			200,000.000	198,000.00	0.00	0.00000	0.00000
UBS AG		A4790					
	NM2B		3,536,666.660	2,829,542.33	0.00	0.00000	0.00000
UBS AG Total			3,536,666.660	2,829,542.33	0.00	0.00000	0.00000
UBS SECURITIES LLC		00642					
	NM2A		3,475,000.000	3,380,069.95	0.00	0.00000	0.00000
UBS SECURITIES LLC Total			3,475,000.000	3,380,069.95	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK)		92991					
	NM2B		3,140,000.000	3,454,152.50	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK) Total			3,140,000.000	3,454,152.50	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		400,000.000	375,636.00	0.00	0.00000	0.00000
VTB BANK EUROPE PLC Total			400,000.000	375,636.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		11,795,857.960	11,937,745.96	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			11,795,857.960	11,937,745.96	0.00	0.00000	0.00000
COMPOSITE Total			92,636,010,481.490	521,853,935.17	0.00	0.00000	0.00000