

Broker Summary/ All Activity by Report Date

Composite

January 1, 2017 to March 31, 2017

View Date:

April 3, 2017



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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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		13,000,000.000	287,550.10	0.00	0.00000	0.00000
AUSTRALIA AND NEW ZEALAND BANKING GROUP Total			13,000,000.000	287,550.10	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA		65101					
	NM2B		709,000.000	214,371.60	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			709,000.000	214,371.60	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA		C7618					
	NM2B		262,800,000.000	104,631.39	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA Total			262,800,000.000	104,631.39	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		977,500.000	1,032,525.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			977,500.000	1,032,525.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		7,280,000.000	1,183,415.38	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			7,280,000.000	1,183,415.38	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		50518					
	NM2A		13,756,000.000	15,494,955.44	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			13,756,000.000	15,494,955.44	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		1,110,000.000	1,097,512.50	0.00	0.00000	0.00000
BBVA SECURITIES INC Total			1,110,000.000	1,097,512.50	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		21,293,200.000	3,061,573.33	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			21,293,200.000	3,061,573.33	0.00	0.00000	0.00000

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BNY/SUNTRUST CAPITAL MARKETS		59468					
	NM2A		5,000,000.000	5,009,070.00	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS Total			5,000,000.000	5,009,070.00	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		128,632.840	127,069.98	0.00	0.00000	0.00000
CALLED BONDS Total			128,632.840	127,069.98	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		380,000.000	372,639.40	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			380,000.000	372,639.40	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO.		00696					
	NM2A		1,720,000.000	1,627,281.25	0.00	0.00000	0.00000
	NM2B		200,000.000	203,100.00	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO. Total			1,920,000.000	1,830,381.25	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		60,000.000	60,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			60,000.000	60,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC		00418					
	NM2B		4,500,000.000	173,085.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC Total			4,500,000.000	173,085.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		16,550,000.000	16,733,674.46	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			16,550,000.000	16,733,674.46	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		918,000.000	932,883.87	0.00	0.00000	0.00000

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CITIGROUP GLOBAL MARKETS INC. Total			918,000.000	932,883.87	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		52,290,000.000	430,733.79	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			52,290,000.000	430,733.79	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON		A1618					
	NM2B		410,000.000	447,725.00	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON Total			410,000.000	447,725.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		2,000,000.000	1,998,960.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			2,000,000.000	1,998,960.00	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH		97938					
	NM2B		156,000.000	179,278.88	0.00	0.00000	0.00000
CUSIP CHANGE NON CASH Total			156,000.000	179,278.88	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		3,900,000,000.000	340,568.80	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			3,900,000,000.000	340,568.80	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		7,340,000.000	951,143.34	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			7,340,000.000	951,143.34	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES INC		00573					
	NM2A		13,710,000.000	14,203,673.05	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES INC Total			13,710,000.000	14,203,673.05	0.00	0.00000	0.00000
DEUTSCHE BANK SECURITIES, INC.		50524					
	NM2A		2,700,000.000	2,991,199.22	0.00	0.00000	0.00000

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DEUTSCHE BANK SECURITIES, INC. Total			2,700,000.000	2,991,199.22	0.00	0.00000	0.00000
EXCHANGE OFFER		99002					
	NM2A		1,688,511.000	1,758,933.15	0.00	0.00000	0.00000
EXCHANGE OFFER Total			1,688,511.000	1,758,933.15	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION							
	NM2A	09512	13,748,898.390	14,423,453.72	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			13,748,898.390	14,423,453.72	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP							
	NM2A	57966	23,283,000.000	26,118,977.67	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			23,283,000.000	26,118,977.67	0.00	0.00000	0.00000
FTN FINANCIAL SECURITIES							
	NM2A	00202	615,317.800	656,851.72	0.00	0.00000	0.00000
FTN FINANCIAL SECURITIES Total			615,317.800	656,851.72	0.00	0.00000	0.00000
GOLDMAN SACHS + CO							
	NM2A	00005	21,631,000.000	22,478,765.75	0.00	0.00000	0.00000
	NM2B		345,000.000	350,111.25	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			21,976,000.000	22,828,877.00	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL							
	NM2A	00501	2,000,000.000	1,953,960.00	0.00	0.00000	0.00000
	NM2B		67,865,000.000	426,880.36	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL Total			69,865,000.000	2,380,840.36	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.							
	NM2B	C4227	645,000.000	698,262.50	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			645,000.000	698,262.50	0.00	0.00000	0.00000

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J.P. MORGAN SECURITIES LLC		80218					
	NM2A		160,000.000	163,369.60	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			160,000.000	163,369.60	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2A		241,000.000	243,125.62	0.00	0.00000	0.00000
	NM2B		504,000.000	495,545.65	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			745,000.000	738,671.27	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		410,000.000	410,000.00	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			410,000.000	410,000.00	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		18,119,000.000	17,418,833.91	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			18,119,000.000	17,418,833.91	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		640,000.000	637,722.60	0.00	0.00000	0.00000
MARKETAXESS CORP Total			640,000.000	637,722.60	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		1,122,785,000.000	1,968,750.06	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			1,122,785,000.000	1,968,750.06	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI		00773					
	NM2A		37,650,000.000	39,215,893.36	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI Total			37,650,000.000	39,215,893.36	0.00	0.00000	0.00000
MERRILL LYNCH PROFESSIONAL CLEARING CORP		00551					
	NM2A		830,000.000	783,053.00	0.00	0.00000	0.00000

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MERRILL LYNCH PROFESSIONAL CLEARING CORP Total			830,000.000	783,053.00	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES							
	NM2A	62097	2,416,000.000	2,680,210.56	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES Total			2,416,000.000	2,680,210.56	0.00	0.00000	0.00000
MIZUHO INTERNATIONAL PLC							
	NM2B	A2674	300,000.000	316,320.00	0.00	0.00000	0.00000
MIZUHO INTERNATIONAL PLC Total			300,000.000	316,320.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA INC.							
	NM2A	83536	3,000,000.000	3,000,000.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA INC. Total			3,000,000.000	3,000,000.00	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL							
	NM2B	A0459	22,670,000.000	360,179.33	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL Total			22,670,000.000	360,179.33	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED							
	NM2A	00050	19,477,000.000	19,495,840.48	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			19,477,000.000	19,495,840.48	0.00	0.00000	0.00000
NBCN CLEARING INC.							
	NM2A	58763	2,000,000.000	2,149,040.00	0.00	0.00000	0.00000
NBCN CLEARING INC. Total			2,000,000.000	2,149,040.00	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC							
	NM2B	00180	180,000.000	239,600.00	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC Total			180,000.000	239,600.00	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC							
	NM2A	66767	1,120,000.000	1,367,122.00	0.00	0.00000	0.00000

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PIERPONT SECURITIES LLC Total			1,120,000.000	1,367,122.00	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		2,592,000.000	2,697,751.40	0.00	0.00000	0.00000
PIPER JAFFRAY Total			2,592,000.000	2,697,751.40	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS							
		99410					
	NM2A		553,744.610	553,744.61	0.00	0.00000	0.00000
	NM2B		18,750.000	18,750.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			572,494.610	572,494.61	0.00	0.00000	0.00000
RBC CAPITAL MARKETS							
		00235					
	NM2A		5,000,000.000	4,978,990.00	0.00	0.00000	0.00000
RBC CAPITAL MARKETS Total			5,000,000.000	4,978,990.00	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE							
		00547					
	NM2A		775,000.000	803,818.83	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE Total			775,000.000	803,818.83	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED							
		95737					
	NM2B		900,000.000	956,500.00	0.00	0.00000	0.00000
STANDARD BANK LONDON LIMITED Total			900,000.000	956,500.00	0.00	0.00000	0.00000
TENDER OFFER							
		99007					
	NM2A		2,108,000.000	2,976,835.46	0.00	0.00000	0.00000
TENDER OFFER Total			2,108,000.000	2,976,835.46	0.00	0.00000	0.00000
UBS SECURITIES LLC							
		00642					
	NM2A		2,700,000.000	3,596,062.50	0.00	0.00000	0.00000
UBS SECURITIES LLC Total			2,700,000.000	3,596,062.50	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK)							
		92991					

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	NM2B		34,000.000	37,349.02	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK) Total			34,000.000	37,349.02	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		3,075,000.000	3,043,170.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			3,075,000.000	3,043,170.00	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		300,000.000	309,710.00	0.00	0.00000	0.00000
VTB BANK EUROPE PLC Total			300,000.000	309,710.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		9,255,000.000	9,427,456.55	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			9,255,000.000	9,427,456.55	0.00	0.00000	0.00000
COMPOSITE Total			5,720,623,554.640	258,469,561.44	0.00	0.00000	0.00000