

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

NM1B	NMERB - PICTET ASSET MGT
NM1Q	NMERB - TRANSITION FIXED
NM2A	NMERB - CORE FIXED INCOME
NM2B	PRUDENTIAL EMD-BLEND

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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					

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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		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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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

Broker Summary/ All Activity by Report Date

Composite

April 1, 2016 to June 30, 2016

View Date:

August 3, 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
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