

Broker Summary/ All Activity by Report Date

Composite

April 1, 2017 to June 30, 2017

View Date:

July 11, 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
AMHERST PIERPONT SECURITIES LLC		00413					
	NM2A		10,000,000.000	9,581,800.00	0.00	0.00000	0.00000
AMHERST PIERPONT SECURITIES LLC Total			10,000,000.000	9,581,800.00	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA		65101					
	NM2B		7,545,000.000	723,238.27	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			7,545,000.000	723,238.27	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		330,000.000	401,039.43	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			330,000.000	401,039.43	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		2,785,000.000	391,753.67	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			2,785,000.000	391,753.67	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		50518					
	NM2A		3,000,000.000	2,999,430.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			3,000,000.000	2,999,430.00	0.00	0.00000	0.00000
BMO CAPITAL MARKETS CORP		83346					
	NM2A		10,000,000.000	10,339,062.50	0.00	0.00000	0.00000
BMO CAPITAL MARKETS CORP Total			10,000,000.000	10,339,062.50	0.00	0.00000	0.00000
BNP PARIBAS COLOMBIA CORPORACION		E0088					
	NM2B		1,605,700,000.000	620,370.47	0.00	0.00000	0.00000
BNP PARIBAS COLOMBIA CORPORACION Total			1,605,700,000.000	620,370.47	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH		A2794					
	NM2B		965,000.000	280,532.05	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH Total			965,000.000	280,532.05	0.00	0.00000	0.00000

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BNP PARIBAS SA		A0281					
	NM2B		1,275,000.000	332,775.07	0.00	0.00000	0.00000
BNP PARIBAS SA Total			1,275,000.000	332,775.07	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND		58119					
	NM2A		1,000,000.000	994,900.00	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES BOND Total			1,000,000.000	994,900.00	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		9,510,000.000	1,681,086.73	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			9,510,000.000	1,681,086.73	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS		59468					
	NM2A		1,000,000.000	997,290.00	0.00	0.00000	0.00000
BNY/SUNTRUST CAPITAL MARKETS Total			1,000,000.000	997,290.00	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		1,172,270.240	1,212,866.94	0.00	0.00000	0.00000
	NM2B		380,000.000	382,312.00	0.00	0.00000	0.00000
CALLED BONDS Total			1,552,270.240	1,595,178.94	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		530,000.000	586,312.50	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			530,000.000	586,312.50	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		1,010,000.000	1,010,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			1,010,000.000	1,010,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC		00418					
	NM2B		3,600,000.000	190,098.33	0.00	0.00000	0.00000

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CITIGROUP GLOBAL MARKETS INC Total			3,600,000.000	190,098.33	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		3,000,000.000	2,998,650.00	0.00	0.00000	0.00000
	NM2B		215,000.000	214,275.45	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			3,215,000.000	3,212,925.45	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		61,859,000.000	3,148,847.10	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			61,859,000.000	3,148,847.10	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		11,025,000.000	1,514,130.63	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			11,025,000.000	1,514,130.63	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		500,000.000	499,450.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC Total			500,000.000	499,450.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		6,740,000,000.000	539,788.15	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			6,740,000,000.000	539,788.15	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		13,458,000.000	2,658,315.58	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			13,458,000.000	2,658,315.58	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		22,947,564.300	23,383,068.15	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			22,947,564.300	23,383,068.15	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2A		19,199,000.000	19,998,003.00	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			19,199,000.000	19,998,003.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO		00005					
	NM2A		16,370,000.000	16,801,640.09	0.00	0.00000	0.00000
	NM2B		5,015,000.000	1,180,582.86	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			21,385,000.000	17,982,222.95	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2A		1,000,000.000	1,000,000.00	0.00	0.00000	0.00000
	NM2B		850,000.000	220,435.20	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL Total			1,850,000.000	1,220,435.20	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		3,415,000.000	497,752.50	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			3,415,000.000	497,752.50	0.00	0.00000	0.00000
ING BANK NV		A2676					
	NM2B		205,000.000	209,510.00	0.00	0.00000	0.00000
ING BANK NV Total			205,000.000	209,510.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		11,500,000.000	11,454,520.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			11,500,000.000	11,454,520.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2A		156,000.000	160,821.96	0.00	0.00000	0.00000
	NM2B		390,000.000	402,250.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			546,000.000	563,071.96	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		396,000.000	423,072.98	0.00	0.00000	0.00000

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JPMORGAN CHASE BANK Total			396,000.000	423,072.98	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		28,343,000.000	29,009,922.39	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			28,343,000.000	29,009,922.39	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		2,514,000.000	2,606,540.34	0.00	0.00000	0.00000
MARKETAXESS CORP Total			2,514,000.000	2,606,540.34	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		5,900,000.000	1,269,834.71	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			5,900,000.000	1,269,834.71	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK		67789					
	NM2B		849,150.000	0.00	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK Total			849,150.000	0.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI		00773					
	NM2A		6,000,000.000	6,002,365.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI Total			6,000,000.000	6,002,365.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC		00161					
	NM2A		0.000	0.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC Total			0.000	0.00	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		45,450,000.000	778,664.67	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL Total			45,450,000.000	778,664.67	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		6,535,000.000	6,788,151.15	0.00	0.00000	0.00000

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MORGAN STANLEY CO INCORPORATED Total			6,535,000.000	6,788,151.15	0.00	0.00000	0.00000
NBCN CLEARING INC.		58763					
	NM2A		710,000.000	709,574.00	0.00	0.00000	0.00000
NBCN CLEARING INC. Total			710,000.000	709,574.00	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC		00180					
	NM2B		100,000.000	111,875.00	0.00	0.00000	0.00000
NOMURA SECURITIES INTERNATIONAL INC Total			100,000.000	111,875.00	0.00	0.00000	0.00000
NOMURA SECURITIES/FIXED INCOME		05222					
	NM2B		270,000.000	281,745.00	0.00	0.00000	0.00000
NOMURA SECURITIES/FIXED INCOME Total			270,000.000	281,745.00	0.00	0.00000	0.00000
OPTION EXPIRED		90843					
	NM2B		0.000	0.00	0.00	0.00000	0.00000
OPTION EXPIRED Total			0.000	0.00	0.00	0.00000	0.00000
PAYDOWN		95953					
	NM2A		20,785.750	20,785.75	0.00	0.00000	0.00000
PAYDOWN Total			20,785.750	20,785.75	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		1,955,000.000	1,830,820.70	0.00	0.00000	0.00000
PIPER JAFFRAY Total			1,955,000.000	1,830,820.70	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		345,129.290	345,129.29	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			345,129.290	345,129.29	0.00	0.00000	0.00000
ROBERT W. BAIRD CO. INCORPORATE		00547					
	NM2A		5,954,529.500	6,252,092.22	0.00	0.00000	0.00000

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ROBERT W. BAIRD CO.INCORPORATE Total			5,954,529.500	6,252,092.22	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		200,000.000	220,000.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			200,000.000	220,000.00	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC		00793					
	NM2A		107,000.000	108,563.27	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC Total			107,000.000	108,563.27	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		118,000.000	126,770.94	0.00	0.00000	0.00000
TENDER OFFER Total			118,000.000	126,770.94	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES (USA) INC		80703					
	NM2A		4,750,000.000	4,771,708.98	0.00	0.00000	0.00000
TORONTO DOMINION SECURITIES (USA) INC Total			4,750,000.000	4,771,708.98	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY		C4859					
	NM2B		320,000.000	422,490.00	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY Total			320,000.000	422,490.00	0.00	0.00000	0.00000
UBS AG		A4790					
	NM2B		200,000.000	200,000.00	0.00	0.00000	0.00000
UBS AG Total			200,000.000	200,000.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		1,000,000.000	983,210.00	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			1,000,000.000	983,210.00	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		200,000.000	200,500.00	0.00	0.00000	0.00000

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VTB BANK EUROPE PLC Total			200,000.000	200,500.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES LLC		00250					
	NM2A		762,354.570	756,183.79	0.00	0.00000	0.00000
WELLS FARGO SECURITIES LLC Total			762,354.570	756,183.79	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		4,151,915.500	4,455,444.56	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			4,151,915.500	4,455,444.56	0.00	0.00000	0.00000
COMPOSITE Total			8,688,058,699.150	188,282,353.37	0.00	0.00000	0.00000