

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

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
BANCO BILBAO VISCAYA		65101					
	NM2B		550,000.000	175,515.10	0.00	0.00000	0.00000
BANCO BILBAO VISCAYA Total			550,000.000	175,515.10	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA		C7618					
	NM2B		1,920,700,000.000	653,214.16	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA Total			1,920,700,000.000	653,214.16	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM2B		550,000.000	169,588.25	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA Total			550,000.000	169,588.25	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		400,000.000	438,500.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			400,000.000	438,500.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		3,270,000.000	654,493.23	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			3,270,000.000	654,493.23	0.00	0.00000	0.00000
BNP PARIBAS COLOMBIA CORPORACION		E0088					
	NM2B		1,184,700,000.000	447,071.79	0.00	0.00000	0.00000
BNP PARIBAS COLOMBIA CORPORACION Total			1,184,700,000.000	447,071.79	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH		A2794					
	NM2B		245,000.000	59,851.83	0.00	0.00000	0.00000
BNP PARIBAS LONDON BRANCH Total			245,000.000	59,851.83	0.00	0.00000	0.00000
BNP PARIBAS SA		A0281					
	NM2B		645,000.000	177,083.01	0.00	0.00000	0.00000
BNP PARIBAS SA Total			645,000.000	177,083.01	0.00	0.00000	0.00000

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BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		9,093,200.000	599,033.58	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			9,093,200.000	599,033.58	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		2,900,220.850	2,934,829.59	0.00	0.00000	0.00000
	NM2B		200,000.000	213,619.98	0.00	0.00000	0.00000
CALLED BONDS Total			3,100,220.850	3,148,449.57	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		105,089,497.510	108,239,709.22	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			105,089,497.510	108,239,709.22	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		1,890,000.000	1,890,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			1,890,000.000	1,890,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2A		3,000,000.000	2,962,590.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total			3,000,000.000	2,962,590.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		20,745,000.000	2,035,085.13	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			20,745,000.000	2,035,085.13	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		66,960,000.000	693,397.01	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			66,960,000.000	693,397.01	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON		A1618					
	NM2B		400,000.000	424,850.00	0.00	0.00000	0.00000

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CREDIT SUISSE FIRST BOSTON Total			400,000.000	424,850.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		19,587,134.310	20,269,410.49	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC Total			19,587,134.310	20,269,410.49	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		2,503,515,000.000	481,757.90	0.00	0.00000	0.00000
DEUTSCHE BANK AG Total			2,503,515,000.000	481,757.90	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		22,481,000.000	1,954,627.23	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			22,481,000.000	1,954,627.23	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		80,665,525.040	57,342,582.98	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			80,665,525.040	57,342,582.98	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION		02445					
	NM2A		2,334,115.900	64,968.43	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION Total			2,334,115.900	64,968.43	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		11,248,000.000	11,801,573.00	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			11,248,000.000	11,801,573.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO		00005					
	NM2A		17,047,000.000	18,758,055.38	0.00	0.00000	0.00000
	NM2B		980,000.000	1,013,112.50	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			18,027,000.000	19,771,167.88	0.00	0.00000	0.00000
GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN		D1108					

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
	NM2B		110,000.000	116,524.25	0.00	0.00000	0.00000
GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN Total			110,000.000	116,524.25	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		25,835,000.000	1,496,760.28	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			25,835,000.000	1,496,760.28	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		3,000,000.000	2,994,960.00	0.00	0.00000	0.00000
	NM2B		690,000.000	690,000.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			3,690,000.000	3,684,960.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2A		1,000,000.000	1,045,360.00	0.00	0.00000	0.00000
	NM2B		855,000.000	914,662.50	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			1,855,000.000	1,960,022.50	0.00	0.00000	0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		9,150,000.000	278,158.28	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			9,150,000.000	278,158.28	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		35,602,000.000	37,639,323.90	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			35,602,000.000	37,639,323.90	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		3,400,000.000	3,516,894.00	0.00	0.00000	0.00000
MARKETAXESS CORP Total			3,400,000.000	3,516,894.00	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC		A4203					
	NM2B		10,887,000.000	3,567,383.44	0.00	0.00000	0.00000

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MERRILL LYNCH + CO INC Total			10,887,000.000	3,567,383.44	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		14,285,881,666.660	4,582,568.76	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			14,285,881,666.660	4,582,568.76	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI		00773					
	NM2A		7,000,000.000	6,983,000.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER & SMITH/FI Total			7,000,000.000	6,983,000.00	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC		00161					
	NM2B		100,000.000	120,843.76	0.00	0.00000	0.00000
MERRILL LYNCH PIERCE FENNER + SMITH INC Total			100,000.000	120,843.76	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		8,145,000.000	609,732.55	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL Total			8,145,000.000	609,732.55	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		5,712,000.000	7,382,988.48	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			5,712,000.000	7,382,988.48	0.00	0.00000	0.00000
PAYDOWN		95953					
	NM2A		98,181.700	98,181.70	0.00	0.00000	0.00000
PAYDOWN Total			98,181.700	98,181.70	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		61,046,106.710	63,562,272.77	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC Total			61,046,106.710	63,562,272.77	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		967,000.000	870,300.00	0.00	0.00000	0.00000

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PIPER JAFFRAY Total			967,000.000	870,300.00	0.00	0.00000	0.00000
PIPER JAFFRAY & CO.		69444					
	NM2A		1,000,000.000	1,082,500.00	0.00	0.00000	0.00000
PIPER JAFFRAY & CO. Total			1,000,000.000	1,082,500.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS							
	NM2A	99410	391,913.350	391,913.35	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			391,913.350	391,913.35	0.00	0.00000	0.00000
RBC CAPITAL MARKETS, LLC							
	NM2A	00235	1,000,000.000	1,027,980.00	0.00	0.00000	0.00000
RBC CAPITAL MARKETS, LLC Total			1,000,000.000	1,027,980.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT							
	NM2A	92565	0.630	0.00	0.00	0.00000	0.00000
SHARE ADJUSTMENT Total			0.630	0.00	0.00	0.00000	0.00000
SMBC NIKKO SECURITIES AMERICA, INC.							
	NM2A	65059	6,000,000.000	6,028,770.00	0.00	0.00000	0.00000
SMBC NIKKO SECURITIES AMERICA, INC. Total			6,000,000.000	6,028,770.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON							
	NM2B	92078	100,000.000	108,700.00	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON Total			100,000.000	108,700.00	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC							
	NM2A	00793	3,000,000.000	3,047,580.00	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC Total			3,000,000.000	3,047,580.00	0.00	0.00000	0.00000
TENDER OFFER							
	NM2A	99007	715,000.000	743,110.20	0.00	0.00000	0.00000

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	NM2B		385,000.000	408,100.00	0.00	0.00000	0.00000
TENDER OFFER Total			1,100,000.000	1,151,210.20	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		355,000.000	356,420.00	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL Total			355,000.000	356,420.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					
	NM2A		4,000,000.000	4,193,593.75	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC Total			4,000,000.000	4,193,593.75	0.00	0.00000	0.00000
UBS AG		A4790					
	NM2B		200,000.000	207,500.00	0.00	0.00000	0.00000
UBS AG Total			200,000.000	207,500.00	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK)		92991					
	NM2B		3,600,000.000	159,043.66	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK) Total			3,600,000.000	159,043.66	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC		93812					
	NM2A		7,138,000.000	8,576,211.65	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			7,138,000.000	8,576,211.65	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		625,000.000	787,923.15	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			625,000.000	787,923.15	0.00	0.00000	0.00000
COMPOSITE Total			20,467,184,562.660	398,043,780.22	0.00	0.00000	0.00000