

Broker Summary/ All Activity by Report Date

Composite

October 1, 2016 to December 31, 2016

View Date:

January 12, 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 VIZCAYA ARGENTARIA COLOMBIA		C7618					
	NM2B		1,337,800,000.000	402,238.82	0.00	0.00000	0.00000
BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA Total			1,337,800,000.000	402,238.82	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO		51881					
	NM2B		11,440,000.000	592,031.16	0.00	0.00000	0.00000
BANCO SANTANDER CENTRAL HISPANO Total			11,440,000.000	592,031.16	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC		00773					
	NM2A		8,000,000.000	7,953,870.00	0.00	0.00000	0.00000
	NM2B		270,000.000	268,898.40	0.00	0.00000	0.00000
BANK OF AMERICA SECURITIES LLC Total			8,270,000.000	8,222,768.40	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		200,000.000	196,900.00	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON Total			200,000.000	196,900.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC		63070					
	NM2B		200,000.000	191,750.00	0.00	0.00000	0.00000
BARCLAYS BANK PLC Total			200,000.000	191,750.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		2,060,000.000	525,966.03	0.00	0.00000	0.00000
BARCLAYS CAPITAL Total			2,060,000.000	525,966.03	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC		50518					
	NM2A		4,000,000.000	4,161,960.00	0.00	0.00000	0.00000
BARCLAYS CAPITAL INC Total			4,000,000.000	4,161,960.00	0.00	0.00000	0.00000
BNP PARIBAS COLOMBIA CORPORACION		E0088					
	NM2B		525,000,000.000	156,985.77	0.00	0.00000	0.00000

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BNP PARIBAS COLOMBIA CORPORACION Total			525,000,000.000	156,985.77	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		20,606,000.000	3,080,734.88	0.00	0.00000	0.00000
BNP PARIBAS U.S.A NEW YORK BRANCH Total			20,606,000.000	3,080,734.88	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		2,297,953.420	2,330,306.57	0.00	0.00000	0.00000
CALLED BONDS Total			2,297,953.420	2,330,306.57	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		350,000.000	415,054.70	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO Total			350,000.000	415,054.70	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		260,000.000	260,000.00	0.00	0.00000	0.00000
CASH COLLATERAL Total			260,000.000	260,000.00	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		874,000.000	982,562.72	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC. Total			874,000.000	982,562.72	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		30,030,000.000	970,098.81	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED Total			30,030,000.000	970,098.81	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON		A1618					
	NM2B		17,750,000.000	467,046.97	0.00	0.00000	0.00000
CREDIT SUISSE FIRST BOSTON Total			17,750,000.000	467,046.97	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		5,000,000.000	4,996,880.00	0.00	0.00000	0.00000

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CREDIT SUISSE SECURITIES (USA) LLC Total			5,000,000.000	4,996,880.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		1,300,000.000	577,226.93	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK Total			1,300,000.000	577,226.93	0.00	0.00000	0.00000
EXCHANGE OFFER		99002					
	NM2B		828,333.330	662,025.00	0.00	0.00000	0.00000
EXCHANGE OFFER Total			828,333.330	662,025.00	0.00	0.00000	0.00000
EXOTIX PARTNERS LLP		E4419					
	NM2B		200,000.000	236,750.00	0.00	0.00000	0.00000
EXOTIX PARTNERS LLP Total			200,000.000	236,750.00	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		26,038,275.460	27,191,021.66	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION Total			26,038,275.460	27,191,021.66	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION		02445					
	NM2A		15,711,322.440	16,552,814.65	0.00	0.00000	0.00000
FIRST TENNESSEE BANK N A BOND DIVISION Total			15,711,322.440	16,552,814.65	0.00	0.00000	0.00000
FIRST TENNESSEE BANK, N.A.		07978					
	NM2A		5,202,027.380	5,335,329.33	0.00	0.00000	0.00000
FIRST TENNESSEE BANK, N.A. Total			5,202,027.380	5,335,329.33	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		12,852,000.000	13,288,088.26	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP Total			12,852,000.000	13,288,088.26	0.00	0.00000	0.00000
GOLDMAN SACHS + CO		00005					
	NM2A		4,000,000.000	3,997,680.00	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
	NM2B		26,360,000.000	1,814,929.19	0.00	0.00000	0.00000
GOLDMAN SACHS + CO Total			30,360,000.000	5,812,609.19	0.00	0.00000	0.00000
GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN		D1108					
	NM2B		10,823,000.000	3,278,079.98	0.00	0.00000	0.00000
GOLDMAN SACHS DO BRASIL BANCO MULTI AVEN Total			10,823,000.000	3,278,079.98	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2B		345,000.000	100,727.70	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL Total			345,000.000	100,727.70	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		200,000.000	200,000.00	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC. Total			200,000.000	200,000.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		00187					
	NM2B		200,000.000	196,030.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC Total			200,000.000	196,030.00	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2A		200,000.000	197,892.00	0.00	0.00000	0.00000
	NM2B		465,000.000	473,454.30	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC Total			665,000.000	671,346.30	0.00	0.00000	0.00000
JP MORGAN CHASE BANK/HSBCSI		02467					
	NM2B		-200,000.000	-200,000.00	0.00	-0.00000	-0.00000
JP MORGAN CHASE BANK/HSBCSI Total			-200,000.000	-200,000.00	0.00	-0.00000	-0.00000
JPMORGAN CHASE BANK		A5983					
	NM2B		805,000.000	826,707.50	0.00	0.00000	0.00000
JPMORGAN CHASE BANK Total			805,000.000	826,707.50	0.00	0.00000	0.00000

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KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		13,734,000.000	13,996,906.94	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC Total			13,734,000.000	13,996,906.94	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		410,000.000	425,245.30	0.00	0.00000	0.00000
MARKETAXESS CORP Total			410,000.000	425,245.30	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC		A4203					
	NM2B		800,000.000	231,254.57	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC Total			800,000.000	231,254.57	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		11,160,000.000	998,398.67	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL Total			11,160,000.000	998,398.67	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK		67789					
	NM2B		-199,150.000	673,950.00	0.00	-0.00000	0.00000
MERRILL LYNCH INTERNATIONAL BANK Total			-199,150.000	673,950.00	0.00	-0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL		A0459					
	NM2B		9,125,000.000	503,746.08	0.00	0.00000	0.00000
MORGAN STANLEY AND CO. INTERNATIONAL Total			9,125,000.000	503,746.08	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		6,600,000.000	6,821,590.50	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED Total			6,600,000.000	6,821,590.50	0.00	0.00000	0.00000
NBCN CLEARING INC.		58763					
	NM2A		2,000,000.000	2,021,980.00	0.00	0.00000	0.00000
NBCN CLEARING INC. Total			2,000,000.000	2,021,980.00	0.00	0.00000	0.00000

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OPPENHEIMER AND CO INC.		C3562					
	NM2B		270,000.000	272,730.00	0.00	0.00000	0.00000
OPPENHEIMER AND CO INC. Total			270,000.000	272,730.00	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		1,057,000.000	1,136,410.70	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC Total			1,057,000.000	1,136,410.70	0.00	0.00000	0.00000
PIPER JAFFRAY		00311					
	NM2A		1,200,000.000	975,000.00	0.00	0.00000	0.00000
PIPER JAFFRAY Total			1,200,000.000	975,000.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		725,525.930	725,525.93	0.00	0.00000	0.00000
	NM2B		1,700.000	1,700.00	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS Total			727,225.930	727,225.93	0.00	0.00000	0.00000
RBC CAPITAL MARKETS		00235					
	NM2A		670,000.000	715,433.10	0.00	0.00000	0.00000
RBC CAPITAL MARKETS Total			670,000.000	715,433.10	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE		00547					
	NM2A		5,466,014.860	5,467,993.21	0.00	0.00000	0.00000
ROBERT W.BAIRD CO.INCORPORATE Total			5,466,014.860	5,467,993.21	0.00	0.00000	0.00000
SG AMERICAS SECURITIES LLC		00286					
	NM2B		160,000.000	177,136.16	0.00	0.00000	0.00000
SG AMERICAS SECURITIES LLC Total			160,000.000	177,136.16	0.00	0.00000	0.00000
STIFEL NICOLAUS + CO INC		00793					
	NM2A		52,000.000	53,196.00	0.00	0.00000	0.00000

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STIFEL NICOLAUS + CO INC Total			52,000.000	53,196.00	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		3,106,000.000	3,412,718.77	0.00	0.00000	0.00000
TENDER OFFER Total			3,106,000.000	3,412,718.77	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY							
	NM2B	C4859	200,000.000	208,300.00	0.00	0.00000	0.00000
TROIKA DIALOG INVESTMENT COMPANY Total			200,000.000	208,300.00	0.00	0.00000	0.00000
UBS SECURITIES LLC							
	NM2A	00642	2,485,000.000	2,668,293.30	0.00	0.00000	0.00000
UBS SECURITIES LLC Total			2,485,000.000	2,668,293.30	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC							
	NM2A	93812	90,000.000	90,758.70	0.00	0.00000	0.00000
US BANCORP INVESTMENTS INC Total			90,000.000	90,758.70	0.00	0.00000	0.00000
VTB BANK EUROPE PLC							
	NM2B	D2222	30,000.000	52,937.50	0.00	0.00000	0.00000
VTB BANK EUROPE PLC Total			30,000.000	52,937.50	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC							
	NM2A	46171	23,466,000.000	23,423,435.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC Total			23,466,000.000	23,423,435.00	0.00	0.00000	0.00000
COMPOSITE Total			2,154,077,002.820	167,736,681.76	0.00	0.00000	0.00000