

# Broker Summary/ All Activity by Report Date

Composite

October 1, 2017 to December 31, 2017

View Date: January 11, 2018



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 |               | 4,876,304.600  | 4,981,068.96   | 0.00            | 0.00000              | 0.00000        |
| <b>AMHERST PIERPONT SECURITIES LLC Total</b>   |      |               | 4,876,304.600  | 4,981,068.96   | 0.00            | 0.00000              | 0.00000        |
| AMHERST SECURITIES GROUP LLC                   |      | 60860         |                |                |                 |                      |                |
|                                                | NM2A |               | 3,732,500.000  | 3,760,493.75   | 0.00            | 0.00000              | 0.00000        |
| <b>AMHERST SECURITIES GROUP LLC Total</b>      |      |               | 3,732,500.000  | 3,760,493.75   | 0.00            | 0.00000              | 0.00000        |
| BARCLAYS CAPITAL                               |      | A0707         |                |                |                 |                      |                |
|                                                | NM2B |               | 480,000.000    | 116,830.81     | 0.00            | 0.00000              | 0.00000        |
| <b>BARCLAYS CAPITAL Total</b>                  |      |               | 480,000.000    | 116,830.81     | 0.00            | 0.00000              | 0.00000        |
| BNP PARIBAS SECURITIES BOND                    |      | 58119         |                |                |                 |                      |                |
|                                                | NM2A |               | 5,000,000.000  | 4,944,140.63   | 0.00            | 0.00000              | 0.00000        |
| <b>BNP PARIBAS SECURITIES BOND Total</b>       |      |               | 5,000,000.000  | 4,944,140.63   | 0.00            | 0.00000              | 0.00000        |
| BNP PARIBAS U.S.A NEW YORK BRANCH              |      | 65328         |                |                |                 |                      |                |
|                                                | NM2B |               | 4,150,000.000  | 441,675.41     | 0.00            | 0.00000              | 0.00000        |
| <b>BNP PARIBAS U.S.A NEW YORK BRANCH Total</b> |      |               | 4,150,000.000  | 441,675.41     | 0.00            | 0.00000              | 0.00000        |
| CALLED BONDS                                   |      | 99129         |                |                |                 |                      |                |
|                                                | NM2A |               | 9,750,785.500  | 9,983,945.08   | 0.00            | 0.00000              | 0.00000        |
| <b>CALLED BONDS Total</b>                      |      |               | 9,750,785.500  | 9,983,945.08   | 0.00            | 0.00000              | 0.00000        |
| CANTOR FITZGERALD + CO                         |      | 07311         |                |                |                 |                      |                |
|                                                | NM2A |               | 51,909,461.870 | 53,023,801.96  | 0.00            | 0.00000              | 0.00000        |
| <b>CANTOR FITZGERALD + CO Total</b>            |      |               | 51,909,461.870 | 53,023,801.96  | 0.00            | 0.00000              | 0.00000        |
| CASH COLLATERAL                                |      | C8546         |                |                |                 |                      |                |
|                                                | NM2B |               | 1,200,000.000  | 1,200,000.00   | 0.00            | 0.00000              | 0.00000        |
| <b>CASH COLLATERAL Total</b>                   |      |               | 1,200,000.000  | 1,200,000.00   | 0.00            | 0.00000              | 0.00000        |

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|-------------------------------------------------------|------|---------------|-----------------|----------------|-----------------|----------------------|----------------|
| CITIGROUP GLOBAL MARKETS INC SALOMON BRO              |      | 00274         |                 |                |                 |                      |                |
|                                                       | NM2A |               | 3,000,000.000   | 2,990,490.00   | 0.00            | 0.00000              | 0.00000        |
| <b>CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total</b> |      |               | 3,000,000.000   | 2,990,490.00   | 0.00            | 0.00000              | 0.00000        |
| CITIGROUP GLOBAL MARKETS INC.                         |      | 51032         |                 |                |                 |                      |                |
|                                                       | NM2B |               | 11,315,000.000  | 1,543,031.63   | 0.00            | 0.00000              | 0.00000        |
| <b>CITIGROUP GLOBAL MARKETS INC. Total</b>            |      |               | 11,315,000.000  | 1,543,031.63   | 0.00            | 0.00000              | 0.00000        |
| CREDIT SUISSE FIRST BOSTON                            |      | A1618         |                 |                |                 |                      |                |
|                                                       | NM2B |               | 195,200,000.000 | 519,742.65     | 0.00            | 0.00000              | 0.00000        |
| <b>CREDIT SUISSE FIRST BOSTON Total</b>               |      |               | 195,200,000.000 | 519,742.65     | 0.00            | 0.00000              | 0.00000        |
| DAIWA SECURITIES AMERICA INC                          |      | 00647         |                 |                |                 |                      |                |
|                                                       | NM2A |               | 19,344,652.400  | 19,857,380.75  | 0.00            | 0.00000              | 0.00000        |
| <b>DAIWA SECURITIES AMERICA INC Total</b>             |      |               | 19,344,652.400  | 19,857,380.75  | 0.00            | 0.00000              | 0.00000        |
| DEUTSCHE BANK AG NEW YORK                             |      | 97301         |                 |                |                 |                      |                |
|                                                       | NM2B |               | 8,905,000.000   | 479,376.88     | 0.00            | 0.00000              | 0.00000        |
| <b>DEUTSCHE BANK AG NEW YORK Total</b>                |      |               | 8,905,000.000   | 479,376.88     | 0.00            | 0.00000              | 0.00000        |
| EXCHANGE OFFER                                        |      | 99002         |                 |                |                 |                      |                |
|                                                       | NM2A |               | 16,135,245.000  | 17,294,724.63  | 0.00            | 0.00000              | 0.00000        |
| <b>EXCHANGE OFFER Total</b>                           |      |               | 16,135,245.000  | 17,294,724.63  | 0.00            | 0.00000              | 0.00000        |
| FIRST TENNESSEE BANK BOND DIVISION                    |      | 09512         |                 |                |                 |                      |                |
|                                                       | NM2A |               | 18,295,582.670  | 18,027,113.59  | 0.00            | 0.00000              | 0.00000        |
| <b>FIRST TENNESSEE BANK BOND DIVISION Total</b>       |      |               | 18,295,582.670  | 18,027,113.59  | 0.00            | 0.00000              | 0.00000        |
| FIRST TENNESSEE BANK N A BOND DIVISION                |      | 02445         |                 |                |                 |                      |                |
|                                                       | NM2A |               | 995,391.890     | 1,003,106.34   | 0.00            | 0.00000              | 0.00000        |
| <b>FIRST TENNESSEE BANK N A BOND DIVISION Total</b>   |      |               | 995,391.890     | 1,003,106.34   | 0.00            | 0.00000              | 0.00000        |

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| FIRST TENNESSEE SECURITIES CORP              |      | 57966         |                |                |                 |                      |                |
|                                              | NM2A |               | 25,005,000.000 | 26,037,141.26  | 0.00            | 0.00000              | 0.00000        |
| <b>FIRST TENNESSEE SECURITIES CORP Total</b> |      |               | 25,005,000.000 | 26,037,141.26  | 0.00            | 0.00000              | 0.00000        |
| GOLDMAN SACHS + CO                           |      | 00005         |                |                |                 |                      |                |
|                                              | NM2A |               | 7,000,000.000  | 6,995,640.00   | 0.00            | 0.00000              | 0.00000        |
| <b>GOLDMAN SACHS + CO Total</b>              |      |               | 7,000,000.000  | 6,995,640.00   | 0.00            | 0.00000              | 0.00000        |
| HSBC SECURITIES (USA) INC.                   |      | C4227         |                |                |                 |                      |                |
|                                              | NM2B |               | 810,000.000    | 195,890.56     | 0.00            | 0.00000              | 0.00000        |
| <b>HSBC SECURITIES (USA) INC. Total</b>      |      |               | 810,000.000    | 195,890.56     | 0.00            | 0.00000              | 0.00000        |
| J.P. MORGAN SECURITIES LLC                   |      | 80218         |                |                |                 |                      |                |
|                                              | NM2A |               | 5,000,000.000  | 5,004,101.56   | 0.00            | 0.00000              | 0.00000        |
| <b>J.P. MORGAN SECURITIES LLC Total</b>      |      |               | 5,000,000.000  | 5,004,101.56   | 0.00            | 0.00000              | 0.00000        |
| JEFFERIES + COMPANY INC                      |      | 00019         |                |                |                 |                      |                |
|                                              | NM2A |               | 2,000,000.000  | 2,017,800.00   | 0.00            | 0.00000              | 0.00000        |
|                                              | NM2B |               | 5,700,000.000  | 818,124.36     | 0.00            | 0.00000              | 0.00000        |
| <b>JEFFERIES + COMPANY INC Total</b>         |      |               | 7,700,000.000  | 2,835,924.36   | 0.00            | 0.00000              | 0.00000        |
| JPMORGAN CHASE BANK                          |      | A5983         |                |                |                 |                      |                |
|                                              | NM2B |               | 1,405,000.000  | 573,984.65     | 0.00            | 0.00000              | 0.00000        |
| <b>JPMORGAN CHASE BANK Total</b>             |      |               | 1,405,000.000  | 573,984.65     | 0.00            | 0.00000              | 0.00000        |
| KEYBANC CAPITAL MARKETS INC                  |      | 67526         |                |                |                 |                      |                |
|                                              | NM2A |               | 24,600,000.000 | 25,820,519.00  | 0.00            | 0.00000              | 0.00000        |
| <b>KEYBANC CAPITAL MARKETS INC Total</b>     |      |               | 24,600,000.000 | 25,820,519.00  | 0.00            | 0.00000              | 0.00000        |
| MARKETAXESS CORP                             |      | 67104         |                |                |                 |                      |                |
|                                              | NM2A |               | 500,000.000    | 513,600.00     | 0.00            | 0.00000              | 0.00000        |

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| <b>MARKETAXESS CORP Total</b>                     |      |               | 500,000.000    | 513,600.00     | 0.00            | 0.00000              | 0.00000        |
| MERRILL LYNCH INTERNATIONAL                       |      | A1891         |                |                |                 |                      |                |
|                                                   | NM2B |               | 450,000.000    | 474,912.50     | 0.00            | 0.00000              | 0.00000        |
| <b>MERRILL LYNCH INTERNATIONAL Total</b>          |      |               | 450,000.000    | 474,912.50     | 0.00            | 0.00000              | 0.00000        |
| MITSUBISHI UFJ SECURITIES                         |      | 62097         |                |                |                 |                      |                |
|                                                   | NM2A |               | 1,000,000.000  | 985,740.00     | 0.00            | 0.00000              | 0.00000        |
| <b>MITSUBISHI UFJ SECURITIES Total</b>            |      |               | 1,000,000.000  | 985,740.00     | 0.00            | 0.00000              | 0.00000        |
| MORGAN STANLEY AND CO. INTERNATIONAL              |      | A0459         |                |                |                 |                      |                |
|                                                   | NM2B |               | 200,000.000    | 206,100.00     | 0.00            | 0.00000              | 0.00000        |
| <b>MORGAN STANLEY AND CO. INTERNATIONAL Total</b> |      |               | 200,000.000    | 206,100.00     | 0.00            | 0.00000              | 0.00000        |
| MORGAN STANLEY CO INCORPORATED                    |      | 00050         |                |                |                 |                      |                |
|                                                   | NM2A |               | 38,006,000.000 | 37,794,020.58  | 0.00            | 0.00000              | 0.00000        |
| <b>MORGAN STANLEY CO INCORPORATED Total</b>       |      |               | 38,006,000.000 | 37,794,020.58  | 0.00            | 0.00000              | 0.00000        |
| NBCN CLEARING INC.                                |      | 58763         |                |                |                 |                      |                |
|                                                   | NM2A |               | 2,500,000.000  | 2,726,810.00   | 0.00            | 0.00000              | 0.00000        |
| <b>NBCN CLEARING INC. Total</b>                   |      |               | 2,500,000.000  | 2,726,810.00   | 0.00            | 0.00000              | 0.00000        |
| NOMURA INTERNATIONAL PLC                          |      | 90684         |                |                |                 |                      |                |
|                                                   | NM2B |               | 200,000.000    | 212,750.00     | 0.00            | 0.00000              | 0.00000        |
| <b>NOMURA INTERNATIONAL PLC Total</b>             |      |               | 200,000.000    | 212,750.00     | 0.00            | 0.00000              | 0.00000        |
| NON CASH USE ONLY                                 |      | 95661         |                |                |                 |                      |                |
|                                                   | NM2A |               | 30,000,000.000 | 31,020,000.02  | 0.00            | 0.00000              | 0.00000        |
| <b>NON CASH USE ONLY Total</b>                    |      |               | 30,000,000.000 | 31,020,000.02  | 0.00            | 0.00000              | 0.00000        |
| PAYDOWN                                           |      | 95953         |                |                |                 |                      |                |
|                                                   | NM2A |               | 15,581.930     | 0.00           | 0.00            | 0.00000              | 0.00000        |

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| <b>PAYDOWN Total</b>                               |      |               | 15,581.930      | 0.00           | 0.00            | 0.00000              | 0.00000        |
| PIERPONT SECURITIES LLC                            |      | 66767         |                 |                |                 |                      |                |
|                                                    | NM2A |               | 71,519,998.130  | 71,805,610.67  | 0.00            | 0.00000              | 0.00000        |
| <b>PIERPONT SECURITIES LLC Total</b>               |      |               | 71,519,998.130  | 71,805,610.67  | 0.00            | 0.00000              | 0.00000        |
| PRINCIPAL PAYMENTS CORP BDS                        |      | 99410         |                 |                |                 |                      |                |
|                                                    | NM2A |               | 100,543.010     | 100,543.01     | 0.00            | 0.00000              | 0.00000        |
|                                                    | NM2B |               | 113,750.000     | 113,750.00     | 0.00            | 0.00000              | 0.00000        |
| <b>PRINCIPAL PAYMENTS CORP BDS Total</b>           |      |               | 214,293.010     | 214,293.01     | 0.00            | 0.00000              | 0.00000        |
| STANDARD CHARTERED BANK, LONDON                    |      | 92078         |                 |                |                 |                      |                |
|                                                    | NM2B |               | 200,000.000     | 221,600.00     | 0.00            | 0.00000              | 0.00000        |
| <b>STANDARD CHARTERED BANK, LONDON Total</b>       |      |               | 200,000.000     | 221,600.00     | 0.00            | 0.00000              | 0.00000        |
| TENDER OFFER                                       |      | 99007         |                 |                |                 |                      |                |
|                                                    | NM2A |               | 2,543,000.000   | 2,727,982.39   | 0.00            | 0.00000              | 0.00000        |
|                                                    | NM2B |               | 200,000.000     | 200,750.00     | 0.00            | 0.00000              | 0.00000        |
| <b>TENDER OFFER Total</b>                          |      |               | 2,743,000.000   | 2,928,732.39   | 0.00            | 0.00000              | 0.00000        |
| TORONTO DOMINION SECURITIES (USA) INC              |      | 80703         |                 |                |                 |                      |                |
|                                                    | NM2A |               | 37,000,000.000  | 36,443,632.83  | 0.00            | 0.00000              | 0.00000        |
| <b>TORONTO DOMINION SECURITIES (USA) INC Total</b> |      |               | 37,000,000.000  | 36,443,632.83  | 0.00            | 0.00000              | 0.00000        |
| WELLS FARGO SECURITIES, LLC                        |      | 46171         |                 |                |                 |                      |                |
|                                                    | NM2A |               | 5,043,000.000   | 5,070,191.30   | 0.00            | 0.00000              | 0.00000        |
| <b>WELLS FARGO SECURITIES, LLC Total</b>           |      |               | 5,043,000.000   | 5,070,191.30   | 0.00            | 0.00000              | 0.00000        |
| <b>COMPOSITE Total</b>                             |      |               | 615,401,797.000 | 398,248,117.76 | 0.00            | 0.00000              | 0.00000        |