

# Broker Summary / All Activity by Report Date

EQUITY

Composite

*April 1, 2020 to June 30, 2020*

*View Date:*

*July 8, 2020*



STATE STREET.

## Funds Included in Composite

NM1D	NMERB - BROOKFIELD REIT
NM1X	NMERB - S & P 500 INDEX
NM2D	NMERB - HARVEST MLP
NM2E	NMERB - S&P 400 MID-CAP INDEX

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Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
ASSET TRANSFER AT MARKET NON CASH		92674					
	NM1X		34,670.000	4,886,581.65	0.00	0.00000	0.00000
	NM2E		34,670.000	4,886,581.65	0.00	0.00000	0.00000
<b>ASSET TRANSFER AT MARKET NON CASH Total</b>			69,340.000	9,773,163.30	0.00	0.00000	0.00000
AUTREPAT-DISTRIBUTION		99742					
	NM1X		25,650.000	9,490.50	0.00	0.00000	0.00000
<b>AUTREPAT-DISTRIBUTION Total</b>			25,650.000	9,490.50	0.00	0.00000	0.00000
AUTREPAT-STK/\$ DIV		96953					
	NM2E		1,352.000	9,870.35	0.00	0.00000	0.00000
<b>AUTREPAT-STK/\$ DIV Total</b>			1,352.000	9,870.35	0.00	0.00000	0.00000
B.RILEY & CO., LLC		65544					
	NM2D		211,611.000	2,321,634.29	6,348.33	0.03000	0.27344
<b>B.RILEY &amp; CO., LLC Total</b>			211,611.000	2,321,634.29	6,348.33	0.03000	0.27344
BANK OF AMERICA MERRILL LYNCH SECUR INC		C5631					
	NM1D		293,553.000	14,913,590.39	8,808.10	0.03001	0.05906
<b>BANK OF AMERICA MERRILL LYNCH SECUR INC Total</b>			293,553.000	14,913,590.39	8,808.10	0.03001	0.05906
BARCLAYS CAPITAL INC./LE		00229					
	NM1D		961,866.000	12,376,483.00	29,947.22	0.03113	0.24197
<b>BARCLAYS CAPITAL INC./LE Total</b>			961,866.000	12,376,483.00	29,947.22	0.03113	0.24197
BTIG, LLC		58851					
	NM1D		331,568.000	10,193,842.91	9,947.04	0.03000	0.09758
<b>BTIG, LLC Total</b>			331,568.000	10,193,842.91	9,947.04	0.03000	0.09758
CANTOR FITZGERALD + CO.		00696					
	NM2D		733.000	60,542.52	3.67	0.00501	0.00606

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<b>CANTOR FITZGERALD + CO. Total</b>			733.000	60,542.52	3.67	0.00501	0.00606
CANTOR FITZGERALD/CANTOR CLEARING SERV		00197					
	NM1D		9,522.000	295,124.06	190.44	0.02000	0.06453
<b>CANTOR FITZGERALD/CANTOR CLEARING SERV Total</b>			9,522.000	295,124.06	190.44	0.02000	0.06453
CAPITAL INSTITUTIONAL SVCS INC EQUITIES							
	NM1X	59055	1,266,100.000	107,946,023.17	25,322.00	0.02000	0.02346
	NM2E		484,630.000	17,960,515.72	9,692.60	0.02000	0.05397
<b>CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total</b>			1,750,730.000	125,906,538.89	35,014.60	0.02000	0.02781
CITIGROUP GLOBAL MARKETS INC							
	NM1D	00505	77,332.000	7,619,484.78	2,319.96	0.03000	0.03045
<b>CITIGROUP GLOBAL MARKETS INC Total</b>			77,332.000	7,619,484.78	2,319.96	0.03000	0.03045
COWEN AND COMPANY, LLC							
	NM1D	77318	38,957.000	4,641,747.59	975.77	0.02505	0.02102
	NM2D		11,205.000	213,550.10	72.94	0.00651	0.03416
<b>COWEN AND COMPANY, LLC Total</b>			50,162.000	4,855,297.69	1,048.71	0.02091	0.02160
CREDIT SUISSE SECURITIES (USA) LLC							
	NM1D	00355	11,294.000	335,190.87	298.46	0.02643	0.08904
<b>CREDIT SUISSE SECURITIES (USA) LLC Total</b>			11,294.000	335,190.87	298.46	0.02643	0.08904
CUSIP CHANGE NON CASH							
	NM1X	97938	102,034.000	4,384,433.58	0.00	0.00000	0.00000
<b>CUSIP CHANGE NON CASH Total</b>			102,034.000	4,384,433.58	0.00	0.00000	0.00000
ELECTRONIC BROKERAFE SYSTEMS LLC							
	NM2D	66837	470.000	8,706.61	2.35	0.00500	0.02699
<b>ELECTRONIC BROKERAFE SYSTEMS LLC Total</b>			470.000	8,706.61	2.35	0.00500	0.02699

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EVERCORE ISI		83213					
	NM1D		478,036.000	12,096,153.05	13,322.86	0.02787	0.11014
<b>EVERCORE ISI Total</b>			478,036.000	12,096,153.05	13,322.86	0.02787	0.11014
FIDELITY CAPITAL MARKETS		83620					
	NM1X		29,594.000	229,536.29	517.90	0.01750	0.22563
	NM2E		214,100.000	5,260,715.90	3,211.50	0.01500	0.06105
<b>FIDELITY CAPITAL MARKETS Total</b>			243,694.000	5,490,252.19	3,729.40	0.01530	0.06793
FRACTIONAL SHARES		97515					
	NM2E		0.590	0.00	0.00	0.00000	0.00000
<b>FRACTIONAL SHARES Total</b>			0.590	0.00	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM1D		42,849.000	1,921,229.44	738.96	0.01725	0.03846
	NM2D		3,502.000	68,636.02	105.06	0.03000	0.15307
<b>GOLDMAN SACHS + CO LLC Total</b>			46,351.000	1,989,865.46	844.02	0.01821	0.04242
INSTINET		06826					
	NM1D		174,306.000	4,176,351.25	3,486.12	0.02000	0.08347
<b>INSTINET Total</b>			174,306.000	4,176,351.25	3,486.12	0.02000	0.08347
INVESTMENT TECHNOLOGY GROUP INC.		06164					
	NM1D		27,724.000	1,077,036.54	554.48	0.02000	0.05148
<b>INVESTMENT TECHNOLOGY GROUP INC. Total</b>			27,724.000	1,077,036.54	554.48	0.02000	0.05148
J.P. MORGAN SECURITIES LLC		57079					
	NM1D		176,262.000	6,919,068.38	5,287.86	0.03000	0.07642
<b>J.P. MORGAN SECURITIES LLC Total</b>			176,262.000	6,919,068.38	5,287.86	0.03000	0.07642
JEFFERIES + COMPANY INC		00019					

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	NM1D		154,877.000	9,112,541.15	6,195.08	0.04000	0.06798
	NM2D		9,702.000	302,858.51	48.57	0.00501	0.01604
<b>JEFFERIES + COMPANY INC Total</b>			164,579.000	9,415,399.66	6,243.65	0.03794	0.06631
KEYBANC CAPITAL MARKETS INC		67526					
	NM1D		70,164.000	2,458,395.24	2,104.92	0.03000	0.08562
<b>KEYBANC CAPITAL MARKETS INC Total</b>			70,164.000	2,458,395.24	2,104.92	0.03000	0.08562
LIQUIDNET INC		69400					
	NM1D		89,864.000	3,344,992.08	1,687.65	0.01878	0.05045
<b>LIQUIDNET INC Total</b>			89,864.000	3,344,992.08	1,687.65	0.01878	0.05045
MANDATORY EXCHANGE NON CASH		95750					
	NM1X		48,818.000	1,108,134.12	0.00	0.00000	0.00000
<b>MANDATORY EXCHANGE NON CASH Total</b>			48,818.000	1,108,134.12	0.00	0.00000	0.00000
MERGER		99149					
	NM1X		41,292.000	5,864,447.64	0.00	0.00000	0.00000
	NM2D		36,262.000	814,081.90	0.00	0.00000	0.00000
	NM2E		8,400.000	1,218,000.00	0.00	0.00000	0.00000
<b>MERGER Total</b>			85,954.000	7,896,529.54	0.00	0.00000	0.00000
MERGER NON CASH		97933					
	NM1X		87,992.000	4,486,171.92	0.00	0.00000	0.00000
	NM2D		64,960.000	804,486.96	0.00	0.00000	0.00000
<b>MERGER NON CASH Total</b>			152,952.000	5,290,658.88	0.00	0.00000	0.00000
MKM PARTNERS LLC		62526					
	NM1D		558,708.000	22,252,255.39	11,234.47	0.02011	0.05049
<b>MKM PARTNERS LLC Total</b>			558,708.000	22,252,255.39	11,234.47	0.02011	0.05049
MORGAN STANLEY CO INCORPORATED		00050					

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STATE STREET

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April 1, 2020 to June 30, 2020

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July 8, 2020

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	NM1D		87,563.000	2,869,619.22	1,396.61	0.01595	0.04867
<b>MORGAN STANLEY CO INCORPORATED Total</b>			87,563.000	2,869,619.22	1,396.61	0.01595	0.04867
PIPER JAFFRAY & CO.		69444					
	NM1D		274,704.000	9,297,541.70	2,797.09	0.01018	0.03008
	NM2D		5,704.000	117,261.20	28.54	0.00500	0.02434
<b>PIPER JAFFRAY &amp; CO. Total</b>			280,408.000	9,414,802.90	2,825.63	0.01008	0.03001
RAYMOND JAMES AND ASSOCIATES INC		00725					
	NM1D		109,282.000	7,451,125.59	4,371.28	0.04000	0.05867
	NM2D		330.000	2,554.14	9.90	0.03000	0.38761
<b>RAYMOND JAMES AND ASSOCIATES INC Total</b>			109,612.000	7,453,679.73	4,381.18	0.03997	0.05878
RBC CAPITAL MARKETS, LLC		00235					
	NM1D		70,455.000	1,826,970.42	2,113.65	0.03000	0.11569
	NM2D		180,793.000	3,588,938.25	904.34	0.00500	0.02520
<b>RBC CAPITAL MARKETS, LLC Total</b>			251,248.000	5,415,908.67	3,017.99	0.01201	0.05572
ROBERT W. BAIRD CO.INCORPORATED		00547					
	NM1D		247,556.000	5,142,491.23	7,426.68	0.03000	0.14442
<b>ROBERT W. BAIRD CO.INCORPORATED Total</b>			247,556.000	5,142,491.23	7,426.68	0.03000	0.14442
SANFORD C BERNSTEIN CO LLC		00013					
	NM2D		101,063.000	2,298,845.13	505.50	0.00500	0.02199
<b>SANFORD C BERNSTEIN CO LLC Total</b>			101,063.000	2,298,845.13	505.50	0.00500	0.02199
STIFEL NICOLAUS + CO INC		00793					
	NM1D		1,182,458.000	21,246,304.66	35,473.74	0.03000	0.16696
<b>STIFEL NICOLAUS + CO INC Total</b>			1,182,458.000	21,246,304.66	35,473.74	0.03000	0.16696
SUNTRUST CAPITAL MARKETS, INC.		54720					
	NM1D		145,126.000	4,489,462.86	4,353.78	0.03000	0.09698

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<b>SUNTRUST CAPITAL MARKETS, INC. Total</b>			145,126.000	4,489,462.86	4,353.78	0.03000	0.09698
UBS SECURITIES LLC		00642					
	NM2D		461.000	8,671.21	13.83	0.03000	0.15949
<b>UBS SECURITIES LLC Total</b>			461.000	8,671.21	13.83	0.03000	0.15949
USCA SECURITIES LLC		63279					
	NM2D		2,408.000	27,968.39	72.24	0.03000	0.25829
<b>USCA SECURITIES LLC Total</b>			2,408.000	27,968.39	72.24	0.03000	0.25829
WELLS FARGO SECURITIES, LLC		46171					
	NM1X		15,814.000	1,474,394.00	158.14	0.01000	0.01073
	NM2D		66,218.000	1,118,343.07	349.97	0.00529	0.03129
	NM2E		209,832.000	9,708,593.22	2,098.32	0.01000	0.02161
<b>WELLS FARGO SECURITIES, LLC Total</b>			291,864.000	12,301,330.29	2,606.43	0.00893	0.02119
<b>COMPOSITE Total</b>			8,914,396.590	347,247,569.81	204,497.92	0.02294	0.05889

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NM2A	NMERB - CORE FIXED INCOME
NM2B	PRUDENTIAL EMD-BLEND



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STATE STREET

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AMHERST SECURITIES GROUP LLC		60860					
	NM2A		4,585,398.180	4,603,172.79	0.00	0.00000	0.00000
<b>AMHERST SECURITIES GROUP LLC Total</b>			4,585,398.180	4,603,172.79	0.00	0.00000	0.00000
BANCO SANTANDER (BRASIL) S.A.		A5802					
	NM2B		1,703,000.000	332,127.82	0.00	0.00000	0.00000
<b>BANCO SANTANDER (BRASIL) S.A. Total</b>			1,703,000.000	332,127.82	0.00	0.00000	0.00000
BANK OF NEW YORK/BARCLAYS LONDON		02196					
	NM2B		1,640,000.000	1,610,469.30	0.00	0.00000	0.00000
<b>BANK OF NEW YORK/BARCLAYS LONDON Total</b>			1,640,000.000	1,610,469.30	0.00	0.00000	0.00000
BANK OF NOVA SCOTIA - SCUSA		C9249					
	NM2B		165,000,000.000	249,017.41	0.00	0.00000	0.00000
<b>BANK OF NOVA SCOTIA - SCUSA Total</b>			165,000,000.000	249,017.41	0.00	0.00000	0.00000
BARCLAYS CAPITAL		A0707					
	NM2B		1,800,000.000	1,955,810.00	0.00	0.00000	0.00000
<b>BARCLAYS CAPITAL Total</b>			1,800,000.000	1,955,810.00	0.00	0.00000	0.00000
BBVA SECURITIES INC		62988					
	NM2A		365,000.000	425,225.00	0.00	0.00000	0.00000
<b>BBVA SECURITIES INC Total</b>			365,000.000	425,225.00	0.00	0.00000	0.00000
BNP PARIBAS SA		A0281					
	NM2B		1,235,000.000	169,866.97	0.00	0.00000	0.00000
<b>BNP PARIBAS SA Total</b>			1,235,000.000	169,866.97	0.00	0.00000	0.00000
BNP PARIBAS SECURITIES CORP./FIXED INCOM		00630					
	NM2B		104,000.000	158,360.00	0.00	0.00000	0.00000
<b>BNP PARIBAS SECURITIES CORP./FIXED INCOM Total</b>			104,000.000	158,360.00	0.00	0.00000	0.00000

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BNP PARIBAS U.S.A NEW YORK BRANCH		65328					
	NM2B		1,158,000.000	397,665.09	0.00	0.00000	0.00000
<b>BNP PARIBAS U.S.A NEW YORK BRANCH Total</b>			1,158,000.000	397,665.09	0.00	0.00000	0.00000
BOFA SECURITIES, INC. / FIXED INCOME		00773					
	NM2A		14,000,000.000	13,752,500.00	0.00	0.00000	0.00000
	NM2B		300,000.000	300,000.00	0.00	0.00000	0.00000
<b>BOFA SECURITIES, INC. / FIXED INCOME Total</b>			14,300,000.000	14,052,500.00	0.00	0.00000	0.00000
CALLED BONDS		99129					
	NM2A		5,217,000.000	5,302,403.88	0.00	0.00000	0.00000
<b>CALLED BONDS Total</b>			5,217,000.000	5,302,403.88	0.00	0.00000	0.00000
CANTOR FITZGERALD + CO		07311					
	NM2A		115,659,159.650	125,392,167.31	0.00	0.00000	0.00000
<b>CANTOR FITZGERALD + CO Total</b>			115,659,159.650	125,392,167.31	0.00	0.00000	0.00000
CASH COLLATERAL		C8546					
	NM2B		10,470,025.830	10,470,025.83	0.00	0.00000	0.00000
<b>CASH COLLATERAL Total</b>			10,470,025.830	10,470,025.83	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS CME		C9691					
	NM2B		36,525,760,714.780	54,587,600.60	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS CME Total</b>			36,525,760,714.780	54,587,600.60	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS INC SALOMON BRO		00274					
	NM2B		560,139.000	557,624.53	185.53	0.00033	0.03327
<b>CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total</b>			560,139.000	557,624.53	185.53	0.00033	0.03327
CITIGROUP GLOBAL MARKETS INC.		51032					
	NM2B		1,380,000.000	951,264.57	0.00	0.00000	0.00000

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<b>CITIGROUP GLOBAL MARKETS INC. Total</b>			1,380,000.000	951,264.57	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LCH		D2179					
	NM2B		21,421,390,000.000	58,519,736.76	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS LCH Total</b>			21,421,390,000.000	58,519,736.76	0.00	0.00000	0.00000
CITIGROUP GLOBAL MARKETS LIMITED		90786					
	NM2B		200,000.000	243,000.00	0.00	0.00000	0.00000
<b>CITIGROUP GLOBAL MARKETS LIMITED Total</b>			200,000.000	243,000.00	0.00	0.00000	0.00000
CREDIT SUISSE SECURITIES (USA) LLC		00355					
	NM2A		7,000,000.000	7,367,730.00	0.00	0.00000	0.00000
<b>CREDIT SUISSE SECURITIES (USA) LLC Total</b>			7,000,000.000	7,367,730.00	0.00	0.00000	0.00000
DAIWA SECURITIES AMERICA INC		00647					
	NM2A		2,000,000.000	2,000,000.00	0.00	0.00000	0.00000
<b>DAIWA SECURITIES AMERICA INC Total</b>			2,000,000.000	2,000,000.00	0.00	0.00000	0.00000
DEUTSCHE BANK AG		A0583					
	NM2B		745,000.000	102,549.22	0.00	0.00000	0.00000
<b>DEUTSCHE BANK AG Total</b>			745,000.000	102,549.22	0.00	0.00000	0.00000
DEUTSCHE BANK AG NEW YORK		97301					
	NM2B		655,000.000	165,533.95	0.00	0.00000	0.00000
<b>DEUTSCHE BANK AG NEW YORK Total</b>			655,000.000	165,533.95	0.00	0.00000	0.00000
EXCHANGE OFFER		99002					
	NM2A		4,000,000.000	4,646,280.00	0.00	0.00000	0.00000
	NM2B		480,749.000	399,991.63	0.00	0.00000	0.00000
<b>EXCHANGE OFFER Total</b>			4,480,749.000	5,046,271.63	0.00	0.00000	0.00000
FIFTH THIRD SECURITIES, INC		70368					

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	NM2A		987,000.000	1,365,978.39	0.00	0.00000	0.00000
<b>FIFTH THIRD SECURITIES, INC Total</b>			987,000.000	1,365,978.39	0.00	0.00000	0.00000
FIRST TENNESSEE BANK BOND DIVISION		09512					
	NM2A		74,727,300.210	76,730,698.89	0.00	0.00000	0.00000
<b>FIRST TENNESSEE BANK BOND DIVISION Total</b>			74,727,300.210	76,730,698.89	0.00	0.00000	0.00000
FIRST TENNESSEE SECURITIES CORP		57966					
	NM2A		8,471,368.420	8,713,268.26	0.00	0.00000	0.00000
<b>FIRST TENNESSEE SECURITIES CORP Total</b>			8,471,368.420	8,713,268.26	0.00	0.00000	0.00000
GOLDMAN SACHS + CO LLC		00005					
	NM2A		1,000,000.000	1,000,000.00	0.00	0.00000	0.00000
	NM2B		7,835,000.000	2,792,462.12	0.00	0.00000	0.00000
<b>GOLDMAN SACHS + CO LLC Total</b>			8,835,000.000	3,792,462.12	0.00	0.00000	0.00000
GOLDMAN SACHS INTERNATIONAL		00501					
	NM2B		17,200,000.000	73,535.67	0.00	0.00000	0.00000
<b>GOLDMAN SACHS INTERNATIONAL Total</b>			17,200,000.000	73,535.67	0.00	0.00000	0.00000
HSBC BANK PLC		A0098					
	NM2B		49,300,000.000	486,317.64	0.00	0.00000	0.00000
<b>HSBC BANK PLC Total</b>			49,300,000.000	486,317.64	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.		C4227					
	NM2B		501,454,500.000	1,483,909.40	0.00	0.00000	0.00000
<b>HSBC SECURITIES (USA) INC. Total</b>			501,454,500.000	1,483,909.40	0.00	0.00000	0.00000
HSBC SECURITIES (USA) INC.(FIXED INCOME)		00486					
	NM2B		300,000.000	349,699.60	0.00	0.00000	0.00000
<b>HSBC SECURITIES (USA) INC.(FIXED INCOME) Total</b>			300,000.000	349,699.60	0.00	0.00000	0.00000

# Broker Summary/ All Activity by Report Date

FIXED



STATE STREET

Composite

April 1, 2020 to June 30, 2020

View Date:

July 8, 2020

Base Currency: USD - US DOLLAR

Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
J P MORGAN CHASE/J P MORGAN INTL		02035					
	NM2B		0.000	0.00	0.00	0.00000	0.00000
<b>J P MORGAN CHASE/J P MORGAN INTL Total</b>			0.000	0.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES ASIA PRIVATE CAP		C1715					
	NM2B		1,600,000,000.000	100,352.65	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES ASIA PRIVATE CAP Total</b>			1,600,000,000.000	100,352.65	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES LLC		80218					
	NM2A		500,000.000	500,000.00	0.00	0.00000	0.00000
	NM2B		600,000.000	590,226.00	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES LLC Total</b>			1,100,000.000	1,090,226.00	0.00	0.00000	0.00000
J.P. MORGAN SECURITIES PLC		99774					
	NM2B		3,530,000.000	504,619.93	0.00	0.00000	0.00000
<b>J.P. MORGAN SECURITIES PLC Total</b>			3,530,000.000	504,619.93	0.00	0.00000	0.00000
JEFFERIES + COMPANY INC		00019					
	NM2B		500,000.000	515,250.00	0.00	0.00000	0.00000
<b>JEFFERIES + COMPANY INC Total</b>			500,000.000	515,250.00	0.00	0.00000	0.00000
JPMORGAN CHASE BANK, N.A.		A5983					
	NM2B		226,892,000.000	2,323,304.48	0.00	0.00000	0.00000
<b>JPMORGAN CHASE BANK, N.A. Total</b>			226,892,000.000	2,323,304.48	0.00	0.00000	0.00000
KEYBANC CAPITAL MARKETS INC		67526					
	NM2A		13,971,000.000	11,063,424.34	0.00	0.00000	0.00000
<b>KEYBANC CAPITAL MARKETS INC Total</b>			13,971,000.000	11,063,424.34	0.00	0.00000	0.00000
MARKETAXESS CAPITAL LIMITED		E5471					
	NM2B		50,000.000	59,435.36	0.00	0.00000	0.00000

# Broker Summary/ All Activity by Report Date

FIXED



STATE STREET

Composite

April 1, 2020 to June 30, 2020

View Date:

July 8, 2020

Base Currency: USD - US DOLLAR

Broker Name	Fund	Broker Number	Shares/Par	Base Principal	Base Commission	Base Comm Cost/Share	% of Principal
<b>MARKETAXESS CAPITAL LIMITED Total</b>			50,000.000	59,435.36	0.00	0.00000	0.00000
MARKETAXESS CORP		67104					
	NM2A		8,837,000.000	9,404,269.65	0.00	0.00000	0.00000
	NM2B		150,000.000	183,201.00	0.00	0.00000	0.00000
<b>MARKETAXESS CORP Total</b>			8,987,000.000	9,587,470.65	0.00	0.00000	0.00000
MERRILL LYNCH + CO INC		A4203					
	NM2B		577,000.000	109,105.27	0.00	0.00000	0.00000
<b>MERRILL LYNCH + CO INC Total</b>			577,000.000	109,105.27	0.00	0.00000	0.00000
MERRILL LYNCH INTERNATIONAL		A1891					
	NM2B		898,000.000	394,519.31	0.00	0.00000	0.00000
<b>MERRILL LYNCH INTERNATIONAL Total</b>			898,000.000	394,519.31	0.00	0.00000	0.00000
MITSUBISHI UFJ SECURITIES		62097					
	NM2A		5,000,000.000	4,985,050.00	0.00	0.00000	0.00000
<b>MITSUBISHI UFJ SECURITIES Total</b>			5,000,000.000	4,985,050.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA INC.		83536					
	NM2A		3,000,000.000	2,990,700.00	0.00	0.00000	0.00000
<b>MIZUHO SECURITIES USA INC. Total</b>			3,000,000.000	2,990,700.00	0.00	0.00000	0.00000
MIZUHO SECURITIES USA/FIXED INCOME		02396					
	NM2B		200,000.000	188,000.00	0.00	0.00000	0.00000
<b>MIZUHO SECURITIES USA/FIXED INCOME Total</b>			200,000.000	188,000.00	0.00	0.00000	0.00000
MORGAN STANLEY CO INCORPORATED		00050					
	NM2A		2,000,000.000	1,998,590.00	0.00	0.00000	0.00000
	NM2B		11,990,000.000	3,083,237.92	0.00	0.00000	0.00000
<b>MORGAN STANLEY CO INCORPORATED Total</b>			13,990,000.000	5,081,827.92	0.00	0.00000	0.00000

# Broker Summary / All Activity by Report Date

FIXED



STATE STREET

Composite

April 1, 2020 to June 30, 2020

View Date:

July 8, 2020

Base Currency: USD - US DOLLAR							
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NOMURA SECURITIES/FIXED INCOME		05222					
	NM2B		100,000.000	82,750.00	0.00	0.00000	0.00000
<b>NOMURA SECURITIES/FIXED INCOME Total</b>			100,000.000	82,750.00	0.00	0.00000	0.00000
PAYDOWN		95953					
	NM2A		551,941.030	551,941.03	0.00	0.00000	0.00000
<b>PAYDOWN Total</b>			551,941.030	551,941.03	0.00	0.00000	0.00000
PIERPONT SECURITIES LLC		66767					
	NM2A		41,063,127.070	43,066,355.79	0.00	0.00000	0.00000
<b>PIERPONT SECURITIES LLC Total</b>			41,063,127.070	43,066,355.79	0.00	0.00000	0.00000
PRINCIPAL PAYMENTS CORP BDS		99410					
	NM2A		152,013.430	152,013.43	0.00	0.00000	0.00000
<b>PRINCIPAL PAYMENTS CORP BDS Total</b>			152,013.430	152,013.43	0.00	0.00000	0.00000
RBC CAPITAL MARKETS, LLC		00235					
	NM2B		215,000.000	214,873.15	0.00	0.00000	0.00000
<b>RBC CAPITAL MARKETS, LLC Total</b>			215,000.000	214,873.15	0.00	0.00000	0.00000
SEAPORT GROUP SECURITIES LLC		62163					
	NM2B		300,000.000	295,500.00	0.00	0.00000	0.00000
<b>SEAPORT GROUP SECURITIES LLC Total</b>			300,000.000	295,500.00	0.00	0.00000	0.00000
STANDARD CHARTER BANK INDONESIA		95933					
	NM2B		3,100,000,000.000	163,611.11	0.00	0.00000	0.00000
<b>STANDARD CHARTER BANK INDONESIA Total</b>			3,100,000,000.000	163,611.11	0.00	0.00000	0.00000
STANDARD CHARTERED BANK, LONDON		92078					
	NM2B		55,000.000	60,778.14	0.00	0.00000	0.00000
<b>STANDARD CHARTERED BANK, LONDON Total</b>			55,000.000	60,778.14	0.00	0.00000	0.00000

# Broker Summary / All Activity by Report Date

FIXED



STATE STREET

Composite

April 1, 2020 to June 30, 2020

View Date:

July 8, 2020

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STIFEL NICOLAUS + CO INC		00793					
	NM2A		5,049,000.000	4,304,920.12	0.00	0.00000	0.00000
	NM2B		450,000.000	464,130.00	0.00	0.00000	0.00000
<b>STIFEL NICOLAUS + CO INC Total</b>			5,499,000.000	4,769,050.12	0.00	0.00000	0.00000
TENDER OFFER		99007					
	NM2A		313,000.000	319,325.00	0.00	0.00000	0.00000
<b>TENDER OFFER Total</b>			313,000.000	319,325.00	0.00	0.00000	0.00000
THE BANK OF NY/DBAG LONDON GLOBAL		02485					
	NM2B		200,000.000	200,000.00	0.00	0.00000	0.00000
<b>THE BANK OF NY/DBAG LONDON GLOBAL Total</b>			200,000.000	200,000.00	0.00	0.00000	0.00000
TORONTO DOMINION SECURTIES (USA) INC		80703					
	NM2A		2,000,000.000	1,998,360.00	0.00	0.00000	0.00000
<b>TORONTO DOMINION SECURTIES (USA) INC Total</b>			2,000,000.000	1,998,360.00	0.00	0.00000	0.00000
UBS AG		A0592					
	NM2B		210,000.000	291,968.88	0.00	0.00000	0.00000
<b>UBS AG Total</b>			210,000.000	291,968.88	0.00	0.00000	0.00000
UNICREDIT BANK AG (HYPOVEREINSBANK)		92991					
	NM2B		170,000.000	42,048.99	0.00	0.00000	0.00000
<b>UNICREDIT BANK AG (HYPOVEREINSBANK) Total</b>			170,000.000	42,048.99	0.00	0.00000	0.00000
VTB BANK EUROPE PLC		D2222					
	NM2B		200,000.000	214,500.00	0.00	0.00000	0.00000
<b>VTB BANK EUROPE PLC Total</b>			200,000.000	214,500.00	0.00	0.00000	0.00000
WELLS FARGO SECURITIES, LLC		46171					
	NM2A		22,080,000.000	22,498,727.21	0.00	0.00000	0.00000



# Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2020 to June 30, 2020

View Date: July 8, 2020



STATE STREET

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<b>WELLS FARGO SECURITIES, LLC Total</b>			22,080,000.000	22,498,727.21	0.00	0.00000	0.00000
<b>COMPOSITE Total</b>			64,000,487,436.600	501,571,081.39	185.53	0.00000	0.00004