

Broker Summary by Report Date

EQUITY

Commission Values Only - Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



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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EQUITY

Commission Values Only - Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

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| Broker Name Fund | Broker Number | Shares/Par | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|--|---------------|---------------|-------------------|--------------------|-------------------------|----------------|
| B.RILEY & CO., LLC NM2D | 65544 | 126,891.000 | 3,211,053.86 | 3,806.73 | 0.03000 | 0.11855 |
| B.RILEY & CO., LLC Total | | 126,891.000 | 3,211,053.86 | 3,806.73 | 0.03000 | 0.11855 |
| BARCLAYS CAPITAL INC./LE NM1D | 00229 | 195,974.000 | 8,739,931.38 | 7,838.96 | 0.04000 | 0.08969 |
| BARCLAYS CAPITAL INC./LE Total | | 195,974.000 | 8,739,931.38 | 7,838.96 | 0.04000 | 0.08969 |
| BARCLAYS CAPITAL LE NM2D | 61610 | 888.000 | 22,841.29 | 4.45 | 0.00501 | 0.01948 |
| BARCLAYS CAPITAL LE Total | | 888.000 | 22,841.29 | 4.45 | 0.00501 | 0.01948 |
| BMO CAPITAL MARKETS NM1D | 00045 | 69,780.000 | 1,263,460.12 | 2,093.40 | 0.03000 | 0.16569 |
| BMO CAPITAL MARKETS Total | | 69,780.000 | 1,263,460.12 | 2,093.40 | 0.03000 | 0.16569 |
| BOFA SECURITIES, INC. NM1D | 00161 | 725,855.000 | 33,933,475.69 | 28,782.32 | 0.03965 | 0.08482 |
| BOFA SECURITIES, INC. Total | | 725,855.000 | 33,933,475.69 | 28,782.32 | 0.03965 | 0.08482 |
| CANTOR FITZGERALD + CO. NM2D | 00696 | 3,020.000 | 76,056.71 | 24.18 | 0.00801 | 0.03179 |
| CANTOR FITZGERALD + CO. Total | | 3,020.000 | 76,056.71 | 24.18 | 0.00801 | 0.03179 |
| CAPITAL INSTITUTIONAL SVCS INC EQUITIES NM2E | 59055 | 1,516,486.000 | 84,082,217.13 | 30,329.72 | 0.02000 | 0.03607 |
| CAPITAL INSTITUTIONAL SVCS INC EQUITIES Total | | 1,516,486.000 | 84,082,217.13 | 30,329.72 | 0.02000 | 0.03607 |
| CORNERSTONE MACRO LLC NM1D | 68991 | 158,492.000 | 2,904,702.36 | 4,754.76 | 0.03000 | 0.16369 |
| CORNERSTONE MACRO LLC Total | | 158,492.000 | 2,904,702.36 | 4,754.76 | 0.03000 | 0.16369 |
| COWEN AND COMPANY, LLC NM2D | 77318 | 41,308.000 | 921,429.10 | 206.65 | 0.00500 | 0.02243 |
| COWEN AND COMPANY, LLC Total | | 41,308.000 | 921,429.10 | 206.65 | 0.00500 | 0.02243 |
| CREDIT SUISSE SECURITIES (USA) LLC NM1D | 00355 | 27,344.000 | 827,105.22 | 820.32 | 0.03000 | 0.09918 |

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July 8, 2021



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| CREDIT SUISSE SECURITIES (USA) LLC Total | | 27,344.000 | 827,105.22 | 820.32 | 0.03000 | 0.09918 |
| ELECTRONIC BROKERAFF SYSTEMS LLC NM2D | 66837 | 8,430.000 | 179,256.22 | 42.18 | 0.00500 | 0.02353 |
| ELECTRONIC BROKERAFF SYSTEMS LLC Total | | 8,430.000 | 179,256.22 | 42.18 | 0.00500 | 0.02353 |
| EVERCORE ISI NM1D | 83213 | 361,368.000 | 6,355,292.24 | 10,841.04 | 0.03000 | 0.17058 |
| EVERCORE ISI Total | | 361,368.000 | 6,355,292.24 | 10,841.04 | 0.03000 | 0.17058 |
| FIDELITY CAPITAL MARKETS NM2E | 83620 | 62,900.000 | 4,701,365.53 | 943.50 | 0.01500 | 0.02007 |
| FIDELITY CAPITAL MARKETS Total | | 62,900.000 | 4,701,365.53 | 943.50 | 0.01500 | 0.02007 |
| GOLDMAN SACHS + CO LLC NM1D | 00005 | 302,075.000 | 6,657,590.10 | 9,062.25 | 0.03000 | 0.13612 |
| GOLDMAN SACHS + CO LLC Total | | 302,075.000 | 6,657,590.10 | 9,062.25 | 0.03000 | 0.13612 |
| INSTINET NM1D | 06826 | 71,025.000 | 4,191,616.79 | 1,420.50 | 0.02000 | 0.03389 |
| INSTINET Total | | 71,025.000 | 4,191,616.79 | 1,420.50 | 0.02000 | 0.03389 |
| INVESTMENT TECHNOLOGY GROUP INC. NM1D | 06164 | 5,384.000 | 293,214.84 | 107.68 | 0.02000 | 0.03672 |
| INVESTMENT TECHNOLOGY GROUP INC. Total | | 5,384.000 | 293,214.84 | 107.68 | 0.02000 | 0.03672 |
| J.P. MORGAN SECURITIES LLC NM1D | 57079 | 114,746.000 | 3,943,860.16 | 3,442.38 | 0.03000 | 0.08728 |
| J.P. MORGAN SECURITIES LLC Total | | 114,746.000 | 3,943,860.16 | 3,442.38 | 0.03000 | 0.08728 |
| JEFFERIES LLC NM1D | 00019 | 15,895.000 | 1,113,285.80 | 635.80 | 0.04000 | 0.05711 |
| NM2D | | 48,048.000 | 1,593,859.34 | 240.40 | 0.00500 | 0.01508 |
| JEFFERIES LLC Total | | 63,943.000 | 2,707,145.14 | 876.20 | 0.01370 | 0.03237 |
| LIQUIDNET INC NM1D | 69400 | 21,330.000 | 853,960.79 | 426.60 | 0.02000 | 0.04996 |
| LIQUIDNET INC Total | | 21,330.000 | 853,960.79 | 426.60 | 0.02000 | 0.04996 |

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July 8, 2021



STATE STREET

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|--|---------------|---------------|-------------------|--------------------|-------------------------|----------------|
| LUMINEX TRADING AND ANALYTICS LLC NM1D | 69237 | 165,882.000 | 7,592,215.00 | 3,317.64 | 0.02000 | 0.04370 |
| LUMINEX TRADING AND ANALYTICS LLC Total | | 165,882.000 | 7,592,215.00 | 3,317.64 | 0.02000 | 0.04370 |
| MKM PARTNERS LLC NM1D | 62526 | 336,971.000 | 13,054,325.82 | 6,739.42 | 0.02000 | 0.05163 |
| MKM PARTNERS LLC Total | | 336,971.000 | 13,054,325.82 | 6,739.42 | 0.02000 | 0.05163 |
| MORGAN STANLEY CO INCORPORATED NM1D | 00050 | 212,506.000 | 11,906,867.70 | 6,463.23 | 0.03041 | 0.05428 |
| MORGAN STANLEY CO INCORPORATED Total | | 212,506.000 | 11,906,867.70 | 6,463.23 | 0.03041 | 0.05428 |
| PIPER JAFFRAY & CO. NM1D | 69444 | 233,990.000 | 6,540,818.28 | 2,735.04 | 0.01169 | 0.04181 |
| NM2D | | 7,895.000 | 242,003.95 | 39.52 | 0.00501 | 0.01633 |
| PIPER JAFFRAY & CO. Total | | 241,885.000 | 6,782,822.23 | 2,774.56 | 0.01147 | 0.04091 |
| RAYMOND JAMES AND ASSOCIATES INC NM1D | 00725 | 764,056.000 | 35,348,023.10 | 30,562.24 | 0.04000 | 0.08646 |
| NM1X | | 698,100.000 | 77,632,777.93 | 6,981.00 | 0.01000 | 0.00899 |
| NM2E | | 154,600.000 | 3,519,681.80 | 1,546.00 | 0.01000 | 0.04392 |
| RAYMOND JAMES AND ASSOCIATES INC Total | | 1,616,756.000 | 116,500,482.83 | 39,089.24 | 0.02418 | 0.03355 |
| RBC CAPITAL MARKETS, LLC NM1D | 00235 | 121,346.000 | 4,106,396.34 | 3,640.38 | 0.03000 | 0.08865 |
| NM2D | | 269,134.000 | 6,555,744.42 | 1,346.36 | 0.00500 | 0.02054 |
| RBC CAPITAL MARKETS, LLC Total | | 390,480.000 | 10,662,140.76 | 4,986.74 | 0.01277 | 0.04677 |
| ROBERT W. BAIRD CO. INCORPORATED NM1D | 00547 | 20,761.000 | 596,703.99 | 622.83 | 0.03000 | 0.10438 |
| NM2D | | 1,063.000 | 58,047.18 | 10.63 | 0.01000 | 0.01831 |
| ROBERT W. BAIRD CO. INCORPORATED Total | | 21,824.000 | 654,751.17 | 633.46 | 0.02903 | 0.09675 |
| SANFORD C BERNSTEIN CO LLC NM2D | 00013 | 3,889.000 | 152,412.41 | 19.48 | 0.00501 | 0.01278 |
| SANFORD C BERNSTEIN CO LLC Total | | 3,889.000 | 152,412.41 | 19.48 | 0.00501 | 0.01278 |

Broker Summary by Report Date

EQUITY

Commission Values Only - Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

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| STRATEGAS SECURITIES LLC NM1D | 62519 | 89,739.000 | 1,705,298.47 | 2,692.17 | 0.03000 | 0.15787 |
| STRATEGAS SECURITIES LLC Total | | 89,739.000 | 1,705,298.47 | 2,692.17 | 0.03000 | 0.15787 |
| UBS SECURITIES LLC NM2D | 00642 | 2,494.000 | 41,237.32 | 74.82 | 0.03000 | 0.18144 |
| UBS SECURITIES LLC Total | | 2,494.000 | 41,237.32 | 74.82 | 0.03000 | 0.18144 |
| USCA SECURITIES LLC NM2D | 63279 | 664.000 | 24,477.96 | 19.92 | 0.03000 | 0.08138 |
| USCA SECURITIES LLC Total | | 664.000 | 24,477.96 | 19.92 | 0.03000 | 0.08138 |
| WELLS FARGO SECURITIES, LLC NM1X | 46171 | 416,700.000 | 49,940,363.56 | 4,167.00 | 0.01000 | 0.00834 |
| NM2D | | 74,946.000 | 1,728,417.56 | 383.12 | 0.00511 | 0.02217 |
| NM2E | | 180,785.000 | 7,146,629.93 | 1,807.85 | 0.01000 | 0.02530 |
| WELLS FARGO SECURITIES, LLC Total | | 672,431.000 | 58,815,411.05 | 6,357.97 | 0.00946 | 0.01081 |
| COMPOSITE Total | | 7,632,760.000 | 393,758,017.39 | 178,992.47 | 0.02345 | 0.04546 |

Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

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| | |
|------|---------------------------|
| NM2A | NMERB - CORE FIXED INCOME |
| NM2B | PRUDENTIAL EMD-BLEND |

Broker Summary / All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

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|---|------|---------------|-------------------|----------------|-----------------|----------------------|----------------|
| AMHERST SECURITIES GROUP LLC | | 60860 | | | | | |
| | NM2A | | 10,307,000.000 | 10,450,313.99 | 0.00 | 0.00000 | 0.00000 |
| AMHERST SECURITIES GROUP LLC Total | | | 10,307,000.000 | 10,450,313.99 | 0.00 | 0.00000 | 0.00000 |
| AUTREPAT-INT RE | | 99283 | | | | | |
| | NM2B | | 2,246.000 | 2,246.00 | 0.00 | 0.00000 | 0.00000 |
| AUTREPAT-INT RE Total | | | 2,246.000 | 2,246.00 | 0.00 | 0.00000 | 0.00000 |
| BANCO BILBAO VISCAYA | | 65101 | | | | | |
| | NM2B | | 3,795,400.000 | 343,644.65 | 0.00 | 0.00000 | 0.00000 |
| BANCO BILBAO VISCAYA Total | | | 3,795,400.000 | 343,644.65 | 0.00 | 0.00000 | 0.00000 |
| BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA | | C7618 | | | | | |
| | NM2B | | 422,000,000.000 | 110,448.77 | 0.00 | 0.00000 | 0.00000 |
| BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA Total | | | 422,000,000.000 | 110,448.77 | 0.00 | 0.00000 | 0.00000 |
| BANCO SANTANDER CENTRAL HISPANO | | 51881 | | | | | |
| | NM2B | | 250,000.000 | 73,316.56 | 0.00 | 0.00000 | 0.00000 |
| BANCO SANTANDER CENTRAL HISPANO Total | | | 250,000.000 | 73,316.56 | 0.00 | 0.00000 | 0.00000 |
| BANCO SANTANDER DE NEGOCIOS COLOMBIA SA | | E2532 | | | | | |
| | NM2B | | 1,082,800,000.000 | 339,979.68 | 0.00 | 0.00000 | 0.00000 |
| BANCO SANTANDER DE NEGOCIOS COLOMBIA SA Total | | | 1,082,800,000.000 | 339,979.68 | 0.00 | 0.00000 | 0.00000 |
| BANK OF AMERICA INTL NY UNITED STATES | | 65954 | | | | | |
| | NM2B | | 2,094,000.000 | 5,543.86 | 0.00 | 0.00000 | 0.00000 |
| BANK OF AMERICA INTL NY UNITED STATES Total | | | 2,094,000.000 | 5,543.86 | 0.00 | 0.00000 | 0.00000 |
| BANK OF NEW YORK/BARCLAYS LONDON | | 02196 | | | | | |
| | NM2B | | 400,000.000 | 421,600.00 | 0.00 | 0.00000 | 0.00000 |
| BANK OF NEW YORK/BARCLAYS LONDON Total | | | 400,000.000 | 421,600.00 | 0.00 | 0.00000 | 0.00000 |

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Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



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| BANK OF NOVA SCOTIA - SCUSA | | C9249 | | | | | |
| | NM2B | | 320,270.000 | 177,452.71 | 0.00 | 0.00000 | 0.00000 |
| BANK OF NOVA SCOTIA - SCUSA Total | | | 320,270.000 | 177,452.71 | 0.00 | 0.00000 | 0.00000 |
| BARCLAYS BANK PLC | | A0589 | | | | | |
| | NM2B | | 1,524,481.000 | 350,455.85 | 0.00 | 0.00000 | 0.00000 |
| BARCLAYS BANK PLC Total | | | 1,524,481.000 | 350,455.85 | 0.00 | 0.00000 | 0.00000 |
| BMO CAPITAL MARKETS CORP | | 83346 | | | | | |
| | NM2A | | 10,000,000.000 | 9,779,296.88 | 0.00 | 0.00000 | 0.00000 |
| BMO CAPITAL MARKETS CORP Total | | | 10,000,000.000 | 9,779,296.88 | 0.00 | 0.00000 | 0.00000 |
| BNP PARIBAS SA | | A0281 | | | | | |
| | NM2B | | 3,525,519.000 | 351,565.74 | 0.00 | 0.00000 | 0.00000 |
| BNP PARIBAS SA Total | | | 3,525,519.000 | 351,565.74 | 0.00 | 0.00000 | 0.00000 |
| BNP PARIBAS U.S.A NEW YORK BRANCH | | 65328 | | | | | |
| | NM2B | | 30,000.000 | 32,437.50 | 0.00 | 0.00000 | 0.00000 |
| BNP PARIBAS U.S.A NEW YORK BRANCH Total | | | 30,000.000 | 32,437.50 | 0.00 | 0.00000 | 0.00000 |
| BNY/SUNTRUST CAPITAL MARKETS | | 59468 | | | | | |
| | NM2A | | 364,000.000 | 396,614.40 | 0.00 | 0.00000 | 0.00000 |
| BNY/SUNTRUST CAPITAL MARKETS Total | | | 364,000.000 | 396,614.40 | 0.00 | 0.00000 | 0.00000 |
| BOFA SECURITIES, INC. / FIXED INCOME | | 00773 | | | | | |
| | NM2A | | 16,000,000.000 | 16,207,010.00 | 0.00 | 0.00000 | 0.00000 |
| | NM2B | | 200,000.000 | 246,500.00 | 0.00 | 0.00000 | 0.00000 |
| BOFA SECURITIES, INC. / FIXED INCOME Total | | | 16,200,000.000 | 16,453,510.00 | 0.00 | 0.00000 | 0.00000 |
| CALLED BONDS | | 99129 | | | | | |
| | NM2A | | 5,808,000.000 | 5,853,281.30 | 0.00 | 0.00000 | 0.00000 |

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April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



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| CALLED BONDS Total | | | 5,808,000.000 | 5,853,281.30 | 0.00 | 0.00000 | 0.00000 |
| CANTOR FITZGERALD + CO | | 07311 | | | | | |
| | NM2A | | 28,544,625.230 | 30,265,459.13 | 0.00 | 0.00000 | 0.00000 |
| CANTOR FITZGERALD + CO Total | | | 28,544,625.230 | 30,265,459.13 | 0.00 | 0.00000 | 0.00000 |
| CASH COLLATERAL | | C8546 | | | | | |
| | NM2B | | 4,640,000.000 | 4,640,000.00 | 0.00 | 0.00000 | 0.00000 |
| CASH COLLATERAL Total | | | 4,640,000.000 | 4,640,000.00 | 0.00 | 0.00000 | 0.00000 |
| CITIBANK AG | | 97669 | | | | | |
| | NM2B | | 6,511,200.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| CITIBANK AG Total | | | 6,511,200.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| CITIBANK N.A. | | 92449 | | | | | |
| | NM2B | | 3,103,000.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| CITIBANK N.A. Total | | | 3,103,000.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS CME | | C9691 | | | | | |
| | NM2B | | 35,257,189,450.380 | 66,151,940.42 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS CME Total | | | 35,257,189,450.380 | 66,151,940.42 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS INC SALOMON BRO | | 00274 | | | | | |
| | NM2B | | 700,271.000 | 727,262.51 | 334.51 | 0.00048 | 0.04600 |
| CITIGROUP GLOBAL MARKETS INC SALOMON BRO Total | | | 700,271.000 | 727,262.51 | 334.51 | 0.00048 | 0.04600 |
| CITIGROUP GLOBAL MARKETS INC. | | 51032 | | | | | |
| | NM2B | | 6,267,400,000.000 | 904,852.17 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS INC. Total | | | 6,267,400,000.000 | 904,852.17 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS LCH | | D2179 | | | | | |
| | NM2B | | 12,796,834,000.000 | 31,617,752.64 | 0.00 | 0.00000 | 0.00000 |

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July 8, 2021



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| CITIGROUP GLOBAL MARKETS LCH Total | | | 12,796,834,000.000 | 31,617,752.64 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS LIMITED | | 90786 | | | | | |
| | NM2B | | 9,200,000.000 | 235,332.18 | 0.00 | 0.00000 | 0.00000 |
| CITIGROUP GLOBAL MARKETS LIMITED Total | | | 9,200,000.000 | 235,332.18 | 0.00 | 0.00000 | 0.00000 |
| CREDIT AGRICOLE SECURITIES (USA) INC | | 00651 | | | | | |
| | NM2B | | 215,000.000 | 277,887.50 | 0.00 | 0.00000 | 0.00000 |
| CREDIT AGRICOLE SECURITIES (USA) INC Total | | | 215,000.000 | 277,887.50 | 0.00 | 0.00000 | 0.00000 |
| CREDIT SUISSE INTERNATIONAL | | A2828 | | | | | |
| | NM2B | | 18,568,559.760 | 503,328.30 | 0.00 | 0.00000 | 0.00000 |
| CREDIT SUISSE INTERNATIONAL Total | | | 18,568,559.760 | 503,328.30 | 0.00 | 0.00000 | 0.00000 |
| CREDIT SUISSE SECURITIES (USA) LLC | | 00355 | | | | | |
| | NM2A | | 2,000,000.000 | 1,928,160.00 | 0.00 | 0.00000 | 0.00000 |
| | NM2B | | 65,000.000 | 64,363.00 | 0.00 | 0.00000 | 0.00000 |
| CREDIT SUISSE SECURITIES (USA) LLC Total | | | 2,065,000.000 | 1,992,523.00 | 0.00 | 0.00000 | 0.00000 |
| DAIWA CAPITAL MARKETS AMERICA INC. | | 00647 | | | | | |
| | NM2A | | 4,000,000.000 | 4,046,340.00 | 0.00 | 0.00000 | 0.00000 |
| DAIWA CAPITAL MARKETS AMERICA INC. Total | | | 4,000,000.000 | 4,046,340.00 | 0.00 | 0.00000 | 0.00000 |
| DEUTSCHE BANK AG | | A0583 | | | | | |
| | NM2B | | 610,645,000.000 | 895,438.84 | 0.00 | 0.00000 | 0.00000 |
| DEUTSCHE BANK AG Total | | | 610,645,000.000 | 895,438.84 | 0.00 | 0.00000 | 0.00000 |
| FED BUY | | 97182 | | | | | |
| | NM2A | | 43,397,928.000 | 3,605,757.53 | 0.00 | 0.00000 | 0.00000 |
| FED BUY Total | | | 43,397,928.000 | 3,605,757.53 | 0.00 | 0.00000 | 0.00000 |
| FIFTH THIRD SECURITIES, INC | | 70368 | | | | | |

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April 1, 2021 to June 30, 2021

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July 8, 2021



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| | NM2A | | 3,000,000.000 | 2,775,270.00 | 0.00 | 0.00000 | 0.00000 |
| FIFTH THIRD SECURITIES, INC Total | | | 3,000,000.000 | 2,775,270.00 | 0.00 | 0.00000 | 0.00000 |
| FIRST TENNESSEE BANK BOND DIVISION | | 09512 | | | | | |
| | NM2A | | 16,793,789.660 | 17,084,360.56 | 0.00 | 0.00000 | 0.00000 |
| FIRST TENNESSEE BANK BOND DIVISION Total | | | 16,793,789.660 | 17,084,360.56 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS + CO LLC | | 00005 | | | | | |
| | NM2A | | 6,800,000.000 | 7,027,250.00 | 0.00 | 0.00000 | 0.00000 |
| | NM2B | | 32,777,000.000 | 212,238.77 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS + CO LLC Total | | | 39,577,000.000 | 7,239,488.77 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS AG | | C6373 | | | | | |
| | NM2B | | 3,255,600.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS AG Total | | | 3,255,600.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS INTERNATIONAL | | 00501 | | | | | |
| | NM2B | | 188,683,000.000 | 1,743,924.60 | 0.00 | 0.00000 | 0.00000 |
| GOLDMAN SACHS INTERNATIONAL Total | | | 188,683,000.000 | 1,743,924.60 | 0.00 | 0.00000 | 0.00000 |
| HSBC | | A4071 | | | | | |
| | NM2B | | 5,600,000.000 | 1,358,893.50 | 0.00 | 0.00000 | 0.00000 |
| HSBC Total | | | 5,600,000.000 | 1,358,893.50 | 0.00 | 0.00000 | 0.00000 |
| HSBC BANK PLC | | A0098 | | | | | |
| | NM2B | | 53,927,091.840 | 1,634,401.61 | 0.00 | 0.00000 | 0.00000 |
| HSBC BANK PLC Total | | | 53,927,091.840 | 1,634,401.61 | 0.00 | 0.00000 | 0.00000 |
| HSBC SEC NEW YORK | | A1901 | | | | | |
| | NM2B | | 5,400,000.000 | 1,317,876.78 | 0.00 | 0.00000 | 0.00000 |
| HSBC SEC NEW YORK Total | | | 5,400,000.000 | 1,317,876.78 | 0.00 | 0.00000 | 0.00000 |

Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| Broker Name | Fund | Broker Number | Shares/Par | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|--|------|---------------|-----------------|----------------|-----------------|----------------------|----------------|
| HSBC SECURITIES (USA) INC. | | C4227 | | | | | |
| | NM2B | | 680,000,000.000 | 53,243.26 | 0.00 | 0.00000 | 0.00000 |
| HSBC SECURITIES (USA) INC. Total | | | 680,000,000.000 | 53,243.26 | 0.00 | 0.00000 | 0.00000 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA | | C8155 | | | | | |
| | NM2B | | 1,000,000.000 | 156,350.46 | 0.00 | 0.00000 | 0.00000 |
| INDUSTRIAL AND COMMERCIAL BANK OF CHINA Total | | | 1,000,000.000 | 156,350.46 | 0.00 | 0.00000 | 0.00000 |
| J.P. MORGAN SECURITIES LLC | | 80218 | | | | | |
| | NM2A | | 22,000,000.000 | 21,914,800.00 | 0.00 | 0.00000 | 0.00000 |
| | NM2B | | 200,000.000 | 200,000.00 | 0.00 | 0.00000 | 0.00000 |
| J.P. MORGAN SECURITIES LLC Total | | | 22,200,000.000 | 22,114,800.00 | 0.00 | 0.00000 | 0.00000 |
| J.P. MORGAN SECURITIES PLC | | 99774 | | | | | |
| | NM2B | | 1,953,384.000 | 172,010.09 | 0.00 | 0.00000 | 0.00000 |
| J.P. MORGAN SECURITIES PLC Total | | | 1,953,384.000 | 172,010.09 | 0.00 | 0.00000 | 0.00000 |
| JEFFERIES LLC | | 00019 | | | | | |
| | NM2B | | 257,361.000 | 257,551.30 | 0.00 | 0.00000 | 0.00000 |
| JEFFERIES LLC Total | | | 257,361.000 | 257,551.30 | 0.00 | 0.00000 | 0.00000 |
| JPMORGAN CHASE BANK | | A8850 | | | | | |
| | NM2B | | 3,255,600.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| JPMORGAN CHASE BANK Total | | | 3,255,600.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| JPMORGAN CHASE BANK, N.A. | | A5983 | | | | | |
| | NM2B | | 23,702,000.000 | 150,289.26 | 0.00 | 0.00000 | 0.00000 |
| JPMORGAN CHASE BANK, N.A. Total | | | 23,702,000.000 | 150,289.26 | 0.00 | 0.00000 | 0.00000 |
| KEYBANC CAPITAL MARKETS INC | | 67526 | | | | | |
| | NM2A | | 27,942,993.840 | 31,112,508.85 | 0.00 | 0.00000 | 0.00000 |

Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| Broker Name | Fund | Broker Number | Shares/Par | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|---|------|---------------|-------------------|----------------|-----------------|----------------------|----------------|
| KEYBANC CAPITAL MARKETS INC Total | | | 27,942,993.840 | 31,112,508.85 | 0.00 | 0.00000 | 0.00000 |
| MARKETAXESS CORPORATION | | 78582 | | | | | |
| | NM2A | | 11,275,000.000 | 11,649,542.75 | 0.00 | 0.00000 | 0.00000 |
| MARKETAXESS CORPORATION Total | | | 11,275,000.000 | 11,649,542.75 | 0.00 | 0.00000 | 0.00000 |
| MARKETAXESS EUROPE LIMITED | | E1588 | | | | | |
| | NM2B | | 375,000.000 | 411,784.70 | 0.00 | 0.00000 | 0.00000 |
| MARKETAXESS EUROPE LIMITED Total | | | 375,000.000 | 411,784.70 | 0.00 | 0.00000 | 0.00000 |
| MERRILL LYNCH INTERNATIONAL | | A1891 | | | | | |
| | NM2B | | 1,230,600,000.000 | 242,189.54 | 0.00 | 0.00000 | 0.00000 |
| MERRILL LYNCH INTERNATIONAL Total | | | 1,230,600,000.000 | 242,189.54 | 0.00 | 0.00000 | 0.00000 |
| MITSUBISHI UFJ SECURITIES | | 62097 | | | | | |
| | NM2A | | 2,000,000.000 | 2,211,840.00 | 0.00 | 0.00000 | 0.00000 |
| MITSUBISHI UFJ SECURITIES Total | | | 2,000,000.000 | 2,211,840.00 | 0.00 | 0.00000 | 0.00000 |
| MIZUHO SECURITIES USA INC. | | 83536 | | | | | |
| | NM2A | | 4,000,000.000 | 4,000,000.00 | 0.00 | 0.00000 | 0.00000 |
| MIZUHO SECURITIES USA INC. Total | | | 4,000,000.000 | 4,000,000.00 | 0.00 | 0.00000 | 0.00000 |
| MORGAN STANLEY AND CO. INTERNATIONAL PLC | | A0459 | | | | | |
| | NM2B | | 706,362,000.000 | 627,984.29 | 0.00 | 0.00000 | 0.00000 |
| MORGAN STANLEY AND CO. INTERNATIONAL PLC Total | | | 706,362,000.000 | 627,984.29 | 0.00 | 0.00000 | 0.00000 |
| MORGAN STANLEY CO INCORPORATED | | 00050 | | | | | |
| | NM2A | | 13,000,000.000 | 12,832,070.00 | 0.00 | 0.00000 | 0.00000 |
| | NM2B | | 26,577,176.000 | 1,834,620.87 | 0.00 | 0.00000 | 0.00000 |
| MORGAN STANLEY CO INCORPORATED Total | | | 39,577,176.000 | 14,666,690.87 | 0.00 | 0.00000 | 0.00000 |
| NEDBANK LTD | | C1596 | | | | | |

Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| Broker Name | Fund | Broker Number | Shares/Par | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|--|------|---------------|-------------------|----------------|-----------------|----------------------|----------------|
| | NM2B | | 9,000,000.000 | 552,731.42 | 0.00 | 0.00000 | 0.00000 |
| NEDBANK LTD Total | | | 9,000,000.000 | 552,731.42 | 0.00 | 0.00000 | 0.00000 |
| NOMURA INTERNATIONAL PLC | | 90684 | | | | | |
| | NM2B | | 2,533,000,000.000 | 180,392.21 | 0.00 | 0.00000 | 0.00000 |
| NOMURA INTERNATIONAL PLC Total | | | 2,533,000,000.000 | 180,392.21 | 0.00 | 0.00000 | 0.00000 |
| OPTION EXPIRED | | 90843 | | | | | |
| | NM2B | | 1,145,000.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| OPTION EXPIRED Total | | | 1,145,000.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| PAYDOWN | | 95953 | | | | | |
| | NM2A | | 0.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| PAYDOWN Total | | | 0.000 | 0.00 | 0.00 | 0.00000 | 0.00000 |
| PIERPONT SECURITIES LLC | | 66767 | | | | | |
| | NM2A | | 35,796,904.550 | 36,643,033.67 | 0.00 | 0.00000 | 0.00000 |
| PIERPONT SECURITIES LLC Total | | | 35,796,904.550 | 36,643,033.67 | 0.00 | 0.00000 | 0.00000 |
| PIPER JAFFRAY & CO. | | 69444 | | | | | |
| | NM2A | | 1,022,000.000 | 1,077,821.64 | 0.00 | 0.00000 | 0.00000 |
| PIPER JAFFRAY & CO. Total | | | 1,022,000.000 | 1,077,821.64 | 0.00 | 0.00000 | 0.00000 |
| PRINCIPAL PAYMENTS CORP BDS | | 99410 | | | | | |
| | NM2A | | 97,228.160 | 97,228.16 | 0.00 | 0.00000 | 0.00000 |
| PRINCIPAL PAYMENTS CORP BDS Total | | | 97,228.160 | 97,228.16 | 0.00 | 0.00000 | 0.00000 |
| REDEMPTION | | 99013 | | | | | |
| | NM2A | | 2,500,000.000 | 2,500,000.00 | 0.00 | 0.00000 | 0.00000 |
| REDEMPTION Total | | | 2,500,000.000 | 2,500,000.00 | 0.00 | 0.00000 | 0.00000 |
| STANDARD CHARTERED BANK, LONDON | | 92078 | | | | | |

Broker Summary/ All Activity by Report Date

FIXED

Composite

April 1, 2021 to June 30, 2021

View Date:

July 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

| Broker Name | Fund | Broker Number | Shares/Par | Base Principal | Base Commission | Base Comm Cost/Share | % of Principal |
|--|------|---------------|--------------------|----------------|-----------------|----------------------|----------------|
| | NM2B | | 5,281,920,000.000 | 441,171.62 | 0.00 | 0.00000 | 0.00000 |
| STANDARD CHARTERED BANK, LONDON Total | | | 5,281,920,000.000 | 441,171.62 | 0.00 | 0.00000 | 0.00000 |
| STIFEL NICOLAUS + CO INC | | 00793 | | | | | |
| | NM2A | | 802,000.000 | 881,630.58 | 0.00 | 0.00000 | 0.00000 |
| STIFEL NICOLAUS + CO INC Total | | | 802,000.000 | 881,630.58 | 0.00 | 0.00000 | 0.00000 |
| TENDER OFFER | | 99007 | | | | | |
| | NM2B | | 293,000.000 | 310,679.62 | 0.00 | 0.00000 | 0.00000 |
| TENDER OFFER Total | | | 293,000.000 | 310,679.62 | 0.00 | 0.00000 | 0.00000 |
| THE BANK OF NY/DBAG LONDON GLOBAL | | 02485 | | | | | |
| | NM2B | | 200,000.000 | 211,500.00 | 0.00 | 0.00000 | 0.00000 |
| THE BANK OF NY/DBAG LONDON GLOBAL Total | | | 200,000.000 | 211,500.00 | 0.00 | 0.00000 | 0.00000 |
| UBS AG | | A4790 | | | | | |
| | NM2B | | 300,000.000 | 314,000.00 | 0.00 | 0.00000 | 0.00000 |
| UBS AG Total | | | 300,000.000 | 314,000.00 | 0.00 | 0.00000 | 0.00000 |
| WELLS FARGO SECURITIES, LLC | | 46171 | | | | | |
| | NM2A | | 10,296,000.000 | 10,291,786.56 | 0.00 | 0.00000 | 0.00000 |
| WELLS FARGO SECURITIES, LLC Total | | | 10,296,000.000 | 10,291,786.56 | 0.00 | 0.00000 | 0.00000 |
| COMPOSITE Total | | | 67,559,544,079.420 | 365,488,558.78 | 334.51 | 0.00000 | 0.00009 |