

# Purchase and Sales by Report Date

Composite

*August 1, 2020 to August 31, 2020*

*View Date: September 11, 2020*



**STATE STREET.**

## **Funds Included in Composite**

NJCX	COMMON D DOM EQTY
NJEU	COMMON D REAL ASSET MLPS
NJEW	COMMON D REAL ASSET EQUITY
NJFA	COMMON D DOM EQTY DIVERSIFIED
NJFD	COMMON D DOM EQTY MULTISECTOR
NJFE	COMMON D SPECIAL SITUATIONS
NJFP	COMMON D REAL ASSETS ETFS
NJFR	COMMON D REAL PROPERTY EQUITY
NJGA	COMMON D REAL ESTATE EQUITY
NJGB	COMMON D GDC EQUITY
NJGU	NJ DIVISION OF INVESTMENT

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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

## EQUITY

### US DOLLAR

008492100	AGREE REALTY CORP	REIT USD.0001	11 Aug 2020	13 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	4,000.000	1.000000 NJFR	Local	67.140400	0.00	40.00	268,601.60	
			Base	67.140400	0.00	40.00	268,601.60	
03064D108	AMERICOLD REALTY TRUST	REIT USD.01	11 Aug 2020	13 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	38.218800	0.00	100.00	382,288.00	
			Base	38.218800	0.00	100.00	382,288.00	
222795502	COUSINS PROPERTIES INC	REIT USD1.0	11 Aug 2020	13 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	32.569600	0.00	100.00	325,796.00	
			Base	32.569600	0.00	100.00	325,796.00	
30224P200	EXTENDED STAY AMERICA INC	UNIT USD.01	11 Aug 2020	13 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	25,000.000	1.000000 NJFR	Local	13.070300	0.00	175.00	326,932.50	
			Base	13.070300	0.00	175.00	326,932.50	
				25 Aug 2020	27 Aug 2020	LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
	14,000.000	1.000000 NJFR	Local	12.452100	0.00	140.00	174,469.40	
			Base	12.452100	0.00	140.00	174,469.40	
<b>30224P200 Total</b>	<b>39,000.000</b>		Local		0.00	315.00	501,401.90	
			Base		0.00	315.00	501,401.90	
30225T102	EXTRA SPACE STORAGE INC	REIT USD.01	21 Aug 2020	25 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	3,500.000	1.000000 NJFR	Local	104.631100	0.00	35.00	366,243.85	
			Base	104.631100	0.00	35.00	366,243.85	
36467J108	GAMING AND LEISURE PROPERTIE	REIT	05 Aug 2020	07 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	37.005800	0.00	70.00	370,128.00	
			Base	37.005800	0.00	70.00	370,128.00	
				21 Aug 2020	25 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
	5,000.000	1.000000 NJFR	Local	36.780200	0.00	35.00	183,936.00	
			Base	36.780200	0.00	35.00	183,936.00	
<b>36467J108 Total</b>	15,000.000		Local		0.00	105.00	554,064.00	
			Base		0.00	105.00	554,064.00	
49446R109	KIMCO REALTY CORP	REIT USD.01		11 Aug 2020	13 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000 NJFR	Local	12.529400	0.00	100.00	125,394.00	
			Base	12.529400	0.00	100.00	125,394.00	
				20 Aug 2020	24 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
	20,000.000	1.000000 NJFR	Local	11.650900	0.00	200.00	233,218.00	
			Base	11.650900	0.00	200.00	233,218.00	
<b>49446R109 Total</b>	30,000.000		Local		0.00	300.00	358,612.00	
			Base		0.00	300.00	358,612.00	
65342V101	NEXPOINT REAL ESTATE FINANCE	REIT USD.01		05 Aug 2020	07 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
	10,000.000	1.000000 NJFR	Local	15.674400	0.00	70.00	156,814.00	
			Base	15.674400	0.00	70.00	156,814.00	
				11 Aug 2020	13 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	3,000.000	1.000000 NJFR	Local	15.481500	0.00	21.00	46,465.50	
			Base	15.481500	0.00	21.00	46,465.50	
<b>65342V101 Total</b>	13,000.000		Local		0.00	91.00	203,279.50	
			Base		0.00	91.00	203,279.50	
674599162	OCCIDENTAL PETROLEUM CORP	OCCIDENTAL		02 Jul 2020	06 Aug 2020	35 AUTREPAT-DISTRIBUTION	USD/DTC	
	74,792.000	1.000000 NJCX	Local	4.950000	0.00	0.00	370,220.40	
			Base	4.950000	0.00	0.00	370,220.40	
74340W103	PROLOGIS INC	REIT USD.01		11 Aug 2020	13 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	2,000.000	1.000000 NJFR	Local	102.019000	0.00	14.00	204,052.00	
			Base	102.019000	0.00	14.00	204,052.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		20 Aug 2020	24 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
5,000.000	1.000000 NJFR	Local	103.030400	0.00	35.00	0.00	515,187.00
		Base	103.030400	0.00	35.00	0.00	515,187.00
<b>74340W103 Total</b>							
7,000.000		Local		0.00	49.00	0.00	719,239.00
		Base		0.00	49.00	0.00	719,239.00
74736A103	QTS REALTY TRUST INC CL A	REIT USD.01	21 Aug 2020	25 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
5,000.000	1.000000 NJFR	Local	67.527500	0.00	35.00	0.00	337,672.50
		Base	67.527500	0.00	35.00	0.00	337,672.50
758849103	REGENCY CENTERS CORP	REIT USD.01	21 Aug 2020	25 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
20,000.000	1.000000 NJFR	Local	40.354000	0.00	140.00	0.00	807,220.00
		Base	40.354000	0.00	140.00	0.00	807,220.00
84860W300	SPIRIT REALTY CAPITAL INC	REIT USD.05	25 Aug 2020	27 Aug 2020	LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
25,000.000	1.000000 NJFR	Local	36.159800	0.00	250.00	0.00	904,245.00
		Base	36.159800	0.00	250.00	0.00	904,245.00
866082100	SUMMIT HOTEL PROPERTIES INC	REIT	11 Aug 2020	13 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
25,000.000	1.000000 NJFR	Local	6.421600	0.00	250.00	0.00	160,790.00
		Base	6.421600	0.00	250.00	0.00	160,790.00
866674104	SUN COMMUNITIES INC	REIT USD.01	25 Aug 2020	27 Aug 2020	LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
1,000.000	1.000000 NJFR	Local	147.776200	0.00	10.00	0.00	147,786.20
		Base	147.776200	0.00	10.00	0.00	147,786.20
91325V108	UNITI GROUP INC	REIT USD.0001	17 Aug 2020	19 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
18,000.000	1.000000 NJFR	Local	10.015400	0.00	180.00	0.00	180,457.20
		Base	10.015400	0.00	180.00	0.00	180,457.20
			19 Aug 2020	21 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
9,000.000	1.000000 NJFR	Local	9.828900	0.00	63.00	0.00	88,523.10
		Base	9.828900	0.00	63.00	0.00	88,523.10

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				21 Aug 2020	25 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
	25,000.000	1.000000	NJFR	Local	9.843300	0.00	175.00	0.00	246,257.50
				Base	9.843300	0.00	175.00	0.00	246,257.50
<b>91325V108 Total</b>									
	52,000.000			Local		0.00	418.00	0.00	515,237.80
				Base		0.00	418.00	0.00	515,237.80
925652109	VICI PROPERTIES INC		REIT USD.01	05 Aug 2020	07 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	22.458000	0.00	70.00	0.00	224,650.00
				Base	22.458000	0.00	70.00	0.00	224,650.00
948741103	WEINGARTEN REALTY INVESTORS		REIT USD.03	20 Aug 2020	24 Aug 2020		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000	NJFR	Local	17.820100	0.00	200.00	0.00	356,602.00
				Base	17.820100	0.00	200.00	0.00	356,602.00
95040Q104	WELLTOWER INC		REIT USD1.0	17 Aug 2020	19 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
	3,500.000	1.000000	NJFR	Local	55.831000	0.00	35.00	0.00	195,443.50
				Base	55.831000	0.00	35.00	0.00	195,443.50
				20 Aug 2020	24 Aug 2020		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000	NJFR	Local	55.417300	0.00	200.00	0.00	1,108,546.00
				Base	55.417300	0.00	200.00	0.00	1,108,546.00
<b>95040Q104 Total</b>									
	23,500.000			Local		0.00	235.00	0.00	1,303,989.50
				Base		0.00	235.00	0.00	1,303,989.50
<b>US DOLLAR Total</b>									
	387,792.000			Local		0.00	2,743.00	0.00	8,807,939.25
				Base		0.00	2,743.00	0.00	8,807,939.25
<b>EQUITY Total</b>									
	387,792.000			Base		0.00	2,743.00	0.00	8,807,939.25

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

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## PURCHASE Total

387,792.000

Base

0.00

2,743.00

0.00

8,807,939.25

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Units/Original Face							

## EQUITY

### US DOLLAR

004239109	ACADIA REALTY TRUST	REIT USD.001	20 Aug 2020	24 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	11.987400	0.00	100.00	2.65	119,771.35	
			Base	11.987400	0.00	100.00	2.65	119,771.35	
				21 Aug 2020	25 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000 NJFR	Local	11.493800	0.00	100.00	2.55	114,835.45	
			Base	11.493800	0.00	100.00	2.55	114,835.45	
<b>004239109 Total</b>	20,000.000		Local		0.00	200.00	5.20	234,606.80	
			Base		0.00	200.00	5.20	234,606.80	
053484101	AVALONBAY COMMUNITIES INC	REIT USD.01	05 Aug 2020	07 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01	
	5,000.000	1.000000 NJFR	Local	150.668200	0.00	35.00	16.65	753,289.35	
			Base	150.668200	0.00	35.00	16.65	753,289.35	
				20 Aug 2020	24 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000 NJFR	Local	154.269200	0.00	100.00	34.10	1,542,557.90	
			Base	154.269200	0.00	100.00	34.10	1,542,557.90	
				21 Aug 2020	25 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
	10,000.000	1.000000 NJFR	Local	151.974700	0.00	70.00	33.59	1,519,643.41	
			Base	151.974700	0.00	70.00	33.59	1,519,643.41	
<b>053484101 Total</b>	25,000.000		Local		0.00	205.00	84.34	3,815,490.66	
			Base		0.00	205.00	84.34	3,815,490.66	
06759L103	BARINGS BDC INC	COMMON STOCK USD.	06 Aug 2020	10 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01	
	6,700.000	1.000000 NJGB	Local	8.116900	0.00	46.90	1.21	54,335.12	
			Base	8.116900	0.00	46.90	1.21	54,335.12	
				07 Aug 2020	11 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
	26,225.000	1.000000 NJGB	Local	8.176100	0.00	183.58	4.74	214,229.90	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	8.176100		0.00	183.58	4.74	214,229.90
		10 Aug 2020	12 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
9,200.000	1.000000 NJGB	Local	8.340800	0.00	92.00	1.70	76,641.66
	Base	8.340800		0.00	92.00	1.70	76,641.66
		11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
30,092.000	1.000000 NJGB	Local	8.247300	0.00	300.92	5.49	247,871.34
	Base	8.247300		0.00	300.92	5.49	247,871.34
		12 Aug 2020	14 Aug 2020		INSTINET LLC	USD/DTC	0.01
10,377.000	1.000000 NJGB	Local	8.275800	0.00	72.64	1.90	85,803.44
	Base	8.275800		0.00	72.64	1.90	85,803.44
		13 Aug 2020	17 Aug 2020		INSTINET LLC	USD/DTC	0.01
13,234.000	1.000000 NJGB	Local	8.305000	0.00	92.64	2.43	109,813.30
	Base	8.305000		0.00	92.64	2.43	109,813.30
		14 Aug 2020	18 Aug 2020		INSTINET LLC	USD/DTC	0.01
13,924.000	1.000000 NJGB	Local	8.268700	0.00	97.47	2.55	115,033.36
	Base	8.268700		0.00	97.47	2.55	115,033.36
		17 Aug 2020	19 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
13,173.000	1.000000 NJGB	Local	8.271700	0.00	92.21	2.41	108,868.48
	Base	8.271700		0.00	92.21	2.41	108,868.48
<b>06759L103 Total</b>							
122,925.000		Local		0.00	978.36	22.43	1,012,596.60
		Base		0.00	978.36	22.43	1,012,596.60
09627J102	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	25 Aug 2020	27 Aug 2020		INSTINET LLC	USD/DTC	0.01
1,800.000	1.000000 NJFR	Local	7.505800	0.00	12.60	0.30	13,497.54
		Base	7.505800	0.00	12.60	0.30	13,497.54
		26 Aug 2020	28 Aug 2020		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
5,000.000	1.000000 NJFR	Local	7.323800	0.00	50.00	0.81	36,568.19
		Base	7.323800	0.00	50.00	0.81	36,568.19
		27 Aug 2020	31 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	13,200.000	1.000000	NJFR	Local	7.345200	0.00	92.40	2.15	96,862.09	
				Base	7.345200	0.00	92.40	2.15	96,862.09	
<b>09627J102 Total</b>	20,000.000			Local		0.00	155.00	3.26	146,927.82	
				Base		0.00	155.00	3.26	146,927.82	
29476L107	EQUITY RESIDENTIAL		REIT USD.01		11 Aug 2020	13 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	15,000.000	1.000000	NJFR	Local	55.027300	0.00	150.00	18.25	825,241.25	
				Base	55.027300	0.00	150.00	18.25	825,241.25	
476405105	JERNIGAN CAPITAL INC		REIT USD.01		11 Aug 2020	13 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	36,681.000	1.000000	NJFR	Local	17.203100	0.00	366.81	13.95	630,646.15	
				Base	17.203100	0.00	366.81	13.95	630,646.15	
					12 Aug 2020	14 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	13,319.000	1.000000	NJFR	Local	17.188000	0.00	133.19	5.06	228,788.72	
				Base	17.188000	0.00	133.19	5.06	228,788.72	
					17 Aug 2020	19 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	5,391.000	1.000000	NJFR	Local	17.178399	0.00	53.91	2.05	92,552.79	
				Base	17.178399	0.00	53.91	2.05	92,552.79	
					18 Aug 2020	20 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	4,609.000	1.000000	NJFR	Local	17.170499	0.00	46.09	1.75	79,090.99	
				Base	17.170499	0.00	46.09	1.75	79,090.99	
					19 Aug 2020	21 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	1,733.000	1.000000	NJFR	Local	17.181900	0.00	12.13	0.66	29,763.44	
				Base	17.181900	0.00	12.13	0.66	29,763.44	
					20 Aug 2020	24 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	3,267.000	1.000000	NJFR	Local	17.207600	0.00	22.87	1.24	56,193.12	
				Base	17.207600	0.00	22.87	1.24	56,193.12	
					21 Aug 2020	25 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000	NJFR	Local	17.207200	0.00	200.00	7.61	343,936.39	
				Base	17.207200	0.00	200.00	7.61	343,936.39	

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Units/Original Face							
		25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	17.250400	0.00	70.00	3.81	172,430.19
		Base	17.250400	0.00	70.00	3.81	172,430.19
<b>476405105 Total</b>							
95,000.000		Local		0.00	905.00	36.13	1,633,401.79
		Base		0.00	905.00	36.13	1,633,401.79
524901105	LEGG MASON INC	COMMON STOCK USD.1	03 Aug 2020	03 Aug 2020	CASH MERGER	USD/DTC	
58,740.000	1.000000 NJCX	Local	50.000000	0.00	0.00	0.00	2,937,000.00
		Base	50.000000	0.00	0.00	0.00	2,937,000.00
			03 Aug 2020	03 Aug 2020	CASH MERGER	USD/DTC	
1,300.000	1.000000 NJCX	Local	50.000000	0.00	0.00	0.00	65,000.00
		Base	50.000000	0.00	0.00	0.00	65,000.00
<b>524901105 Total</b>							
60,040.000		Local		0.00	0.00	0.00	3,002,000.00
		Base		0.00	0.00	0.00	3,002,000.00
54142L109	LOGMEIN INC	COMMON STOCK USD.01	31 Aug 2020	31 Aug 2020	MERGER	USD/DTC	
31,486.000	1.000000 NJCX	Local	86.050000	0.00	0.00	0.00	2,709,370.30
		Base	86.050000	0.00	0.00	0.00	2,709,370.30
			31 Aug 2020	OPEN	2 MERGER	USD/DTC	
500.000	1.000000 NJCX	Local	86.050000	0.00	0.00	0.00	43,025.00
		Base	86.050000	0.00	0.00	0.00	43,025.00
<b>54142L109 Total</b>							
31,986.000		Local		0.00	0.00	0.00	2,752,395.30
		Base		0.00	0.00	0.00	2,752,395.30
674599162	OCCIDENTAL PETROLEUM CORP	OCCIDENTAL	02 Jul 2020	06 Aug 2020	35 WARRANTS ISSUED (NON CASH)	USD/DTC	
74,793.000	1.000000 NJCX	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			28 Aug 2020		LOOP CAPITAL MARKETS	USD/DTC	0.01

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Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	74,792.000	1.000000	NJCX							
			Local	2.950939		0.00	747.93	4.88	219,953.85	
			Base	2.950939		0.00	747.93	4.88	219,953.85	
				28 Aug 2020	CANCEL		LOOP CAPITAL MARKETS	USD/DTC	-0.01	
	-74,792.000	1.000000	NJCX							
			Local	2.950939		0.00	-747.93	-4.88	-219,953.85	
			Base	2.950939		0.00	-747.93	-4.88	-219,953.85	
				28 Aug 2020	OPEN		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01	
	74,792.000	1.000000	NJCX							
			Local	2.950900		0.00	747.92	4.88	219,950.91	
			Base	2.950900		0.00	747.92	4.88	219,950.91	
<b>674599162 Total</b>										
	149,585.000									
			Local			0.00	747.92	4.88	219,950.91	
			Base			0.00	747.92	4.88	219,950.91	
71943U104	PHYSICIANS REALTY TRUST		REIT USD.01	17 Aug 2020	19 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR							
			Local	18.178400		0.00	100.00	4.02	181,679.98	
			Base	18.178400		0.00	100.00	4.02	181,679.98	
				20 Aug 2020	24 Aug 2020		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000	NJFR							
			Local	17.667900		0.00	200.00	7.81	353,150.19	
			Base	17.667900		0.00	200.00	7.81	353,150.19	
				25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	50,000.000	1.000000	NJFR							
			Local	18.135900		0.00	350.00	20.05	906,424.95	
			Base	18.135900		0.00	350.00	20.05	906,424.95	
<b>71943U104 Total</b>										
	80,000.000									
			Local			0.00	650.00	31.88	1,441,255.12	
			Base			0.00	650.00	31.88	1,441,255.12	
83012A109	SIXTH STREET SPECIALTY LENDI		COMMON STOCK USD.01	03 Aug 2020	05 Aug 2020		BARCLAYS CAPITAL INC	USD/DTC	0.01	
	57,532.000	1.000000	NJGB							
			Local	17.199100		0.00	575.32	21.87	988,901.43	
			Base	17.199100		0.00	575.32	21.87	988,901.43	
				04 Aug 2020	06 Aug 2020		BARCLAYS CAPITAL INC	USD/DTC	0.01	
	35,808.000	1.000000	NJGB							
			Local	17.527400		0.00	358.08	13.88	627,249.18	
			Base	17.527400		0.00	358.08	13.88	627,249.18	

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		05 Aug 2020	07 Aug 2020		BARCLAYS CAPITAL INC	USD/DTC	0.01
72,936.000	1.000000 NJGB	Local	17.645000	0.00	729.36	28.45	1,286,197.91
		Base	17.645000	0.00	729.36	28.45	1,286,197.91
		06 Aug 2020	10 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
91,256.000	1.000000 NJGB	Local	17.927600	0.00	638.79	36.16	1,635,326.12
		Base	17.927600	0.00	638.79	36.16	1,635,326.12
		07 Aug 2020	11 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
73,639.000	1.000000 NJGB	Local	18.201800	0.00	515.47	29.63	1,339,817.25
		Base	18.201800	0.00	515.47	29.63	1,339,817.25
		10 Aug 2020	12 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
56,361.000	1.000000 NJGB	Local	18.504500	0.00	563.61	23.05	1,042,345.46
		Base	18.504500	0.00	563.61	23.05	1,042,345.46
		11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
52,700.000	1.000000 NJGB	Local	18.488600	0.00	527.00	21.54	973,800.68
		Base	18.488600	0.00	527.00	21.54	973,800.68
		12 Aug 2020	14 Aug 2020		INSTINET LLC	USD/DTC	0.01
26,278.000	1.000000 NJGB	Local	18.319900	0.00	183.95	10.64	481,215.74
		Base	18.319900	0.00	183.95	10.64	481,215.74
		13 Aug 2020	17 Aug 2020		INSTINET LLC	USD/DTC	0.01
16,773.000	1.000000 NJGB	Local	18.233800	0.00	117.41	6.76	305,711.36
		Base	18.233800	0.00	117.41	6.76	305,711.36
		14 Aug 2020	18 Aug 2020		INSTINET LLC	USD/DTC	0.01
28,194.000	1.000000 NJGB	Local	17.991100	0.00	197.36	11.22	507,032.49
		Base	17.991100	0.00	197.36	11.22	507,032.49
		17 Aug 2020	19 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
36,055.000	1.000000 NJGB	Local	17.896200	0.00	252.39	14.26	644,980.84
		Base	17.896200	0.00	252.39	14.26	644,980.84
		18 Aug 2020	20 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
50,000.000	1.000000 NJGB	Local	17.884100	0.00	350.00	19.77	893,835.23

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	17.884100		0.00	350.00	19.77	893,835.23
		19 Aug 2020	21 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
70,000.000	1.000000 NJGB	Local 17.972200		0.00	490.00	27.81	1,257,536.19
	Base	17.972200		0.00	490.00	27.81	1,257,536.19
		20 Aug 2020	24 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
51,113.000	1.000000 NJGB	Local 17.823000		0.00	357.79	20.14	910,609.07
	Base	17.823000		0.00	357.79	20.14	910,609.07
		21 Aug 2020	25 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
38,887.000	1.000000 NJGB	Local 17.726100		0.00	272.21	15.24	689,027.40
	Base	17.726100		0.00	272.21	15.24	689,027.40
		24 Aug 2020	26 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
45,000.000	1.000000 NJGB	Local 17.957600		0.00	315.00	17.86	807,759.14
	Base	17.957600		0.00	315.00	17.86	807,759.14
		25 Aug 2020	27 Aug 2020		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
9,000.000	1.000000 NJGB	Local 17.829100		0.00	90.00	3.55	160,368.35
	Base	17.829100		0.00	90.00	3.55	160,368.35
		26 Aug 2020	28 Aug 2020		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
15,500.000	1.000000 NJGB	Local 17.555600		0.00	155.00	6.02	271,950.78
	Base	17.555600		0.00	155.00	6.02	271,950.78
		27 Aug 2020	31 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
22,724.000	1.000000 NJGB	Local 17.347600		0.00	159.07	8.72	394,039.07
	Base	17.347600		0.00	159.07	8.72	394,039.07
		28 Aug 2020	OPEN		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
197,776.000	1.000000 NJGB	Local 17.452800		0.00	1,977.76	76.29	3,449,690.92
	Base	17.452800		0.00	1,977.76	76.29	3,449,690.92
<b>83012A109 Total</b>							
1,047,532.000		Local		0.00	8,825.57	412.86	18,667,394.61
		Base		0.00	8,825.57	412.86	18,667,394.61
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01	11 Aug 2020	13 Aug 2020		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
7,500.000	1.000000 NJFR	Local	16.585600	0.00	75.00	2.75	124,314.25
		Base	16.585600	0.00	75.00	2.75	124,314.25
872280102	TCG BDC INC	COMMON STOCK	06 Aug 2020	10 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
7,000.000	1.000000 NJGB	Local	9.068600	0.00	49.00	1.41	63,429.79
		Base	9.068600	0.00	49.00	1.41	63,429.79
			07 Aug 2020	11 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
22,012.000	1.000000 NJGB	Local	9.089700	0.00	154.08	4.43	199,923.97
		Base	9.089700	0.00	154.08	4.43	199,923.97
			10 Aug 2020	12 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
30,988.000	1.000000 NJGB	Local	9.298300	0.00	309.88	6.37	287,819.47
		Base	9.298300	0.00	309.88	6.37	287,819.47
			11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	0.01
35,000.000	1.000000 NJGB	Local	9.359600	0.00	350.00	7.24	327,228.76
		Base	9.359600	0.00	350.00	7.24	327,228.76
			12 Aug 2020	14 Aug 2020	INSTINET LLC	USD/DTC	0.01
13,066.000	1.000000 NJGB	Local	9.212700	0.00	91.46	2.67	120,279.01
		Base	9.212700	0.00	91.46	2.67	120,279.01
			13 Aug 2020	17 Aug 2020	INSTINET LLC	USD/DTC	0.01
13,049.000	1.000000 NJGB	Local	9.347500	0.00	91.34	2.70	121,881.49
		Base	9.347500	0.00	91.34	2.70	121,881.49
			14 Aug 2020	18 Aug 2020	INSTINET LLC	USD/DTC	0.01
18,065.000	1.000000 NJGB	Local	9.082300	0.00	126.46	3.63	163,941.66
		Base	9.082300	0.00	126.46	3.63	163,941.66
			17 Aug 2020	19 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
16,795.000	1.000000 NJGB	Local	9.019400	0.00	117.57	3.35	151,359.90
		Base	9.019400	0.00	117.57	3.35	151,359.90
			18 Aug 2020	20 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
24,025.000	1.000000 NJGB	Local	8.865000	0.00	168.18	4.71	212,808.74
		Base	8.865000	0.00	168.18	4.71	212,808.74

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		19 Aug 2020	21 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
10,200.000	1.000000 NJGB	Local	8.754300	0.00	71.40	1.98	89,220.48
		Base	8.754300	0.00	71.40	1.98	89,220.48
		20 Aug 2020	24 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
29,800.000	1.000000 NJGB	Local	8.673300	0.00	208.60	5.72	258,250.02
		Base	8.673300	0.00	208.60	5.72	258,250.02
		21 Aug 2020	25 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
40,000.000	1.000000 NJGB	Local	8.598800	0.00	280.00	7.61	343,664.39
		Base	8.598800	0.00	280.00	7.61	343,664.39
		24 Aug 2020	26 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
60,000.000	1.000000 NJGB	Local	8.845800	0.00	420.00	11.73	530,316.27
		Base	8.845800	0.00	420.00	11.73	530,316.27
<b>872280102 Total</b>							
320,000.000		Local		0.00	2,437.97	63.55	2,870,123.95
		Base		0.00	2,437.97	63.55	2,870,123.95
88104R209	TERRAFORM POWER INC A	COMMON STOCK USD.01	03 Aug 2020	04 Aug 2020	MERGER NON CASH	USD/DTC	
102,941.000	1.000000 NJCX	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
929042109	VORNADO REALTY TRUST	REIT USD.04	11 Aug 2020	13 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	37.408500	0.00	100.00	8.27	373,976.73
		Base	37.408500	0.00	100.00	8.27	373,976.73
<b>US DOLLAR Total</b>							
2,107,509.000		Local		0.00	15,429.82	693.80	37,119,675.79
		Base		0.00	15,429.82	693.80	37,119,675.79
<b>EQUITY Total</b>							
2,107,509.000		Base		0.00	15,429.82	693.80	37,119,675.79

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

**SALES Total**

2,107,509.000

Base

0.00

15,429.82

693.80

37,119,675.79



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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
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## US DOLLAR

EQUITY					
387,792.000		Local	0.00	2,743.00	8,807,939.25
		Base	0.00	2,743.00	8,807,939.25
	TRADES: 27				
	CANCELS: 0				

## US DOLLAR Total

Long	387,792.000	Local	0.00	2,743.00	8,807,939.25
		Base	0.00	2,743.00	8,807,939.25
	TRADES: 27				
	CANCELS: 0				

## PURCHASE Total

Long	387,792.000	Base	0.00	2,743.00	8,807,939.25
	TRADES: 27				
	CANCELS: 0				

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
<b>US DOLLAR</b>						
<b>EQUITY</b>						
2,107,509.000		Local	0.00	15,429.82	693.80	37,119,675.79
		Base	0.00	15,429.82	693.80	37,119,675.79
	TRADES: 71					
	CANCELS: 1					
<b>US DOLLAR Total</b>						
Long 2,107,509.000		Local	0.00	15,429.82	693.80	37,119,675.79
		Base	0.00	15,429.82	693.80	37,119,675.79
	TRADES: 71					
	CANCELS: 1					
<b>SALES Total</b>						
Long 2,107,509.000		Base	0.00	15,429.82	693.80	37,119,675.79
	TRADES: 71					
	CANCELS: 1					

# Purchase Report by Report Date

Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
<b>EQUITY</b>					
387,792.000		0.00	2,743.00	0.00	8,807,939.25
	Base				
	TRADES: 27				
	CANCELS: 0				
<hr/>					
<b>PURCHASE Total</b>					
Long 387,792.000		0.00	2,743.00	0.00	8,807,939.25
	Base				
	TRADES: 27				
	CANCELS: 0				

# Sales Report by Report Date

Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
<b>EQUITY</b>					
2,107,509.000	Base	0.00	15,429.82	693.80	37,119,675.79
	TRADES: 71				
	CANCELS: 1				
<hr/>					
<b>SALES Total</b>					
Long 2,107,509.000	Base	0.00	15,429.82	693.80	37,119,675.79
	TRADES: 71				
	CANCELS: 1				