

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

NJBD	COMMON D EMERGING
NJBU	COMMON D DEVELOPED
NJDE	COMMON D DEVELOPED PASSIVE
NJDO	COMMON D DEVELOPED ETFS
NJDU	COMMON D HEALTHCARE
NJEA	COMMON D EMERGING MORGAN STNLY
NJEB	COMMON D EMERGING LAZARD
NJED	COMMON D EMERGING PICTET
NJEM	COMMON D EMERGING WELLINGTON
NJEN	COMMON E CASH
NJFQ	COMMON D GLOBAL PROPERTY EQTY
NJFR	COMMON D REAL PROPERTY EQUITY
NJGE	COMMON D SMALL CAP WASATCH
NJGF	COMMON D SMALL CAP AM CENTURY
NJGH	COMMON D SMALL CAP ACADIAN
NJGJ	COMMON D EMERGING PZENA
NJGL	COMMON D EMERGING QMA
NJGM	COMMON D EMERGING PARAMETRIC
NJGO	COMMON D EMERGING SCHRODER

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STATE STREET

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							

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,176,186.580	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	1,176,186.58
			Base	100.000000	0.00	0.00	0.00	1,176,186.58
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	517.140	1.000000 NJGH	Local	100.000000	0.00	0.00	0.00	517.14
			Base	100.000000	0.00	0.00	0.00	517.14
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	775,221.740	1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	775,221.74
			Base	100.000000	0.00	0.00	0.00	775,221.74
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	34.270	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	34.27
			Base	100.000000	0.00	0.00	0.00	34.27
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	381,254.050	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	381,254.05
			Base	100.000000	0.00	0.00	0.00	381,254.05
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1.120	1.000000 NJGM	Local	100.000000	0.00	0.00	0.00	1.12
			Base	100.000000	0.00	0.00	0.00	1.12
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	5,247.600	1.000000 NJGH	Local	100.000000	0.00	0.00	0.00	5,247.60
			Base	100.000000	0.00	0.00	0.00	5,247.60

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,555,387.910	1.000000 NJGJ	Local	100.000000	0.00	0.00	1,555,387.91
			Base	100.000000	0.00	0.00	1,555,387.91
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	464,527.660	1.000000 NJGF	Local	100.000000	0.00	0.00	464,527.66
			Base	100.000000	0.00	0.00	464,527.66
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	863,517.620	1.000000 NJGO	Local	100.000000	0.00	0.00	863,517.62
			Base	100.000000	0.00	0.00	863,517.62
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	657,529.760	1.000000 NJGJ	Local	100.000000	0.00	0.00	657,529.76
			Base	100.000000	0.00	0.00	657,529.76
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	22,892.170	1.000000 NJGH	Local	100.000000	0.00	0.00	22,892.17
			Base	100.000000	0.00	0.00	22,892.17
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	957.150	1.000000 NJGJ	Local	100.000000	0.00	0.00	957.15
			Base	100.000000	0.00	0.00	957.15
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	320,845.260	1.000000 NJGO	Local	100.000000	0.00	0.00	320,845.26
			Base	100.000000	0.00	0.00	320,845.26
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	103,174.920	1.000000 NJGH	Local	100.000000	0.00	0.00	103,174.92

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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 Cost	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	103,174.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	733.670	1.000000	NJGH	Local	100.000000	0.00	733.67
		Base	100.000000	0.00	0.00	0.00	733.67
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	14,967.920	1.000000	NJEB	Local	100.000000	0.00	14,967.92
		Base	100.000000	0.00	0.00	0.00	14,967.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	18,391.440	1.000000	NJGO	Local	100.000000	0.00	18,391.44
		Base	100.000000	0.00	0.00	0.00	18,391.44
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	122,682.140	1.000000	NJGH	Local	100.000000	0.00	122,682.14
		Base	100.000000	0.00	0.00	0.00	122,682.14
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,539,056.490	1.000000	NJGO	Local	100.000000	0.00	1,539,056.49
		Base	100.000000	0.00	0.00	0.00	1,539,056.49
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	624,595.980	1.000000	NJGJ	Local	100.000000	0.00	624,595.98
		Base	100.000000	0.00	0.00	0.00	624,595.98
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	332,586.040	1.000000	NJEB	Local	100.000000	0.00	332,586.04
		Base	100.000000	0.00	0.00	0.00	332,586.04
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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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 Cost	
	Units/Original Face									
	96,112.800	1.000000	NJGH	Local	100.000000	0.00	0.00	0.00	96,112.80	
				Base	100.000000	0.00	0.00	0.00	96,112.80	
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	29,223.890	1.000000	NJGJ	Local	100.000000	0.00	0.00	0.00	29,223.89	
				Base	100.000000	0.00	0.00	0.00	29,223.89	
7839989D1	SSC GOVERNMENT MM GVMXX	1.000%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	2,283,444.270	1.000000	NJGF	Local	100.000000	0.00	0.00	0.00	2,283,444.27	
				Base	100.000000	0.00	0.00	0.00	2,283,444.27	
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	2,092,994.970	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	2,092,994.97	
				Base	100.000000	0.00	0.00	0.00	2,092,994.97	
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	929,828.750	1.000000	NJGJ	Local	100.000000	0.00	0.00	0.00	929,828.75	
				Base	100.000000	0.00	0.00	0.00	929,828.75	
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	214,882.300	1.000000	NJGH	Local	100.000000	0.00	0.00	0.00	214,882.30	
				Base	100.000000	0.00	0.00	0.00	214,882.30	
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	87,625.110	1.000000	NJGF	Local	100.000000	0.00	0.00	0.00	87,625.11	
				Base	100.000000	0.00	0.00	0.00	87,625.11	
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	615,157.680	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	615,157.68	
				Base	100.000000	0.00	0.00	0.00	615,157.68	
7839989D1	SSC GOVERNMENT MM GVMXX	0.055%	31 Dec 2030	17 Aug 2020	17 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	86,196.780	1.000000 NJGH	Local	100.000000	0.00	0.00	86,196.78
			Base	100.000000	0.00	0.00	86,196.78
7839989D1	SSC GOVERNMENT MM GVMXX	0.055%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	61,054.120	1.000000 NJGJ	Local	100.000000	0.00	0.00	61,054.12
			Base	100.000000	0.00	0.00	61,054.12
7839989D1	SSC GOVERNMENT MM GVMXX	0.055%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	415,745.340	1.000000 NJEB	Local	100.000000	0.00	0.00	415,745.34
			Base	100.000000	0.00	0.00	415,745.34
7839989D1	SSC GOVERNMENT MM GVMXX	0.055%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	421,440.630	1.000000 NJGE	Local	100.000000	0.00	0.00	421,440.63
			Base	100.000000	0.00	0.00	421,440.63
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	591.400	1.000000 NJGH	Local	100.000000	0.00	0.00	591.40
			Base	100.000000	0.00	0.00	591.40
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	632,334.320	1.000000 NJGE	Local	100.000000	0.00	0.00	632,334.32
			Base	100.000000	0.00	0.00	632,334.32
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	356,623.050	1.000000 NJGF	Local	100.000000	0.00	0.00	356,623.05
			Base	100.000000	0.00	0.00	356,623.05
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	40,578.620	1.000000 NJGH	Local	100.000000	0.00	0.00	40,578.62
			Base	100.000000	0.00	0.00	40,578.62

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
6,255.280	1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	6,255.28
		Base	100.000000	0.00	0.00	0.00	6,255.28
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
152,822.810	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	152,822.81
		Base	100.000000	0.00	0.00	0.00	152,822.81
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
82,345.350	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	82,345.35
		Base	100.000000	0.00	0.00	0.00	82,345.35
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
674,739.110	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	674,739.11
		Base	100.000000	0.00	0.00	0.00	674,739.11
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
3,878,823.700	1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	3,878,823.70
		Base	100.000000	0.00	0.00	0.00	3,878,823.70
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
678,541.540	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	678,541.54
		Base	100.000000	0.00	0.00	0.00	678,541.54
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
128,146.100	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	128,146.10
		Base	100.000000	0.00	0.00	0.00	128,146.10
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
162,386.570	1.000000 NJGO	Local	100.000000	0.00	0.00	0.00	162,386.57

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
		Base	100.000000	0.00	0.00	0.00	162,386.57	
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	24 Aug 2020	3	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	12,019.480	1.000000	NJGF	Local	100.000000	0.00	0.00	12,019.48
		Base	100.000000	0.00	0.00	0.00	12,019.48	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	95,822.930	1.000000	NJGE	Local	100.000000	0.00	0.00	95,822.93
		Base	100.000000	0.00	0.00	0.00	95,822.93	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,756.970	1.000000	NJGH	Local	100.000000	0.00	0.00	1,756.97
		Base	100.000000	0.00	0.00	0.00	1,756.97	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,755,691.470	1.000000	NJGJ	Local	100.000000	0.00	0.00	1,755,691.47
		Base	100.000000	0.00	0.00	0.00	1,755,691.47	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	25 Aug 2020	25 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	61,335.460	1.000000	NJEB	Local	100.000000	0.00	0.00	61,335.46
		Base	100.000000	0.00	0.00	0.00	61,335.46	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	25 Aug 2020	25 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,018,453.940	1.000000	NJGF	Local	100.000000	0.00	0.00	1,018,453.94
		Base	100.000000	0.00	0.00	0.00	1,018,453.94	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	26 Aug 2020	26 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	125.100	1.000000	NJGH	Local	100.000000	0.00	0.00	125.10
		Base	100.000000	0.00	0.00	0.00	125.10	
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	26 Aug 2020	26 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW

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Units/Original Face							
	35,826.980 1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	35,826.98
		Base	100.000000	0.00	0.00	0.00	35,826.98
7839989D1	SSC GOVERNMENT MM GVMXX 0.043%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	233,988.410 1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	233,988.41
		Base	100.000000	0.00	0.00	0.00	233,988.41
7839989D1	SSC GOVERNMENT MM GVMXX 0.042%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	10,716.720 1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	10,716.72
		Base	100.000000	0.00	0.00	0.00	10,716.72
7839989D1	SSC GOVERNMENT MM GVMXX 0.042%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	302,181.290 1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	302,181.29
		Base	100.000000	0.00	0.00	0.00	302,181.29
7839989D1	SSC GOVERNMENT MM GVMXX 0.041%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,162,750.650 1.000000 NJGJ	Local	100.000000	0.00	0.00	0.00	1,162,750.65
		Base	100.000000	0.00	0.00	0.00	1,162,750.65
7839989D1	SSC GOVERNMENT MM GVMXX 0.041%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	444,604.430 1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	444,604.43
		Base	100.000000	0.00	0.00	0.00	444,604.43
7839989D1	SSC GOVERNMENT MM GVMXX 0.041%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	98,035.980 1.000000 NJGH	Local	100.000000	0.00	0.00	0.00	98,035.98
		Base	100.000000	0.00	0.00	0.00	98,035.98
		31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	20,458.900 1.000000 NJGH	Local	100.000000	0.00	0.00	0.00	20,458.90
		Base	100.000000	0.00	0.00	0.00	20,458.90
7839989D1	SSC GOVERNMENT MM GVMXX 0.041%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	23,072.230	1.000000 NJEB	Local	100.000000	0.00	0.00	23,072.23
			Base	100.000000	0.00	0.00	23,072.23
7839989D1	SSC GOVERNMENT MM GVMXX	0.041%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	300,245.260	1.000000 NJGO	Local	100.000000	0.00	0.00	300,245.26
			Base	100.000000	0.00	0.00	300,245.26
7839989D1	SSC GOVERNMENT MM GVMXX	0.041%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	243,748.510	1.000000 NJGJ	Local	100.000000	0.00	0.00	243,748.51
			Base	100.000000	0.00	0.00	243,748.51
7839989D1	SSC GOVERNMENT MM GVMXX	0.041%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	205,017.460	1.000000 NJGF	Local	100.000000	0.00	0.00	205,017.46
			Base	100.000000	0.00	0.00	205,017.46
7839989D1 Total							
	29,134,055.290		Local		0.00	0.00	29,134,055.29
			Base		0.00	0.00	29,134,055.29
982ATJII0	NJDOI CASH MANAGEMENT FUND	1.000%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW
	NJDOI CASH MANAGEMENT FUND						
	19,276,922.310	1.000000 NJEN	Local	100.000000	0.00	0.00	19,276,922.31
			Base	100.000000	0.00	0.00	19,276,922.31
				31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST CO.
	NJDOI CASH MANAGEMENT FUND						USD/CSW
	5,788,615.090	1.000000 NJEN	Local	100.000000	0.00	0.00	5,788,615.09
			Base	100.000000	0.00	0.00	5,788,615.09
				31 Dec 2030	03 Aug 2020	03 Aug 2020	INCOME REINVESTMENT
	NJDOI CASH MANAGEMENT FUND						USD/NYC
	7,758.120	1.000000 NJEN	Local	100.000000	0.00	0.00	7,758.12
			Base	100.000000	0.00	0.00	7,758.12
				31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST CO.
							USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
NJDOI CASH MANAGEMENT FUND							
1,335,961.000	1.000000 NJEN	100.000000		0.00	0.00	0.00	1,335,961.00
		Base	100.000000	0.00	0.00	0.00	1,335,961.00
		31 Dec 2030	04 Aug 2020	04 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,577.280	1.000000 NJEN	100.000000		0.00	0.00	0.00	2,577.28
		Base	100.000000	0.00	0.00	0.00	2,577.28
		31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
11,807,606.550	1.000000 NJEN	100.000000		0.00	0.00	0.00	11,807,606.55
		Base	100.000000	0.00	0.00	0.00	11,807,606.55
		31 Dec 2030	05 Aug 2020	05 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,482.400	1.000000 NJEN	100.000000		0.00	0.00	0.00	2,482.40
		Base	100.000000	0.00	0.00	0.00	2,482.40
		31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
15,631,133.460	1.000000 NJEN	100.000000		0.00	0.00	0.00	15,631,133.46
		Base	100.000000	0.00	0.00	0.00	15,631,133.46
		31 Dec 2030	06 Aug 2020	06 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,530.670	1.000000 NJEN	100.000000		0.00	0.00	0.00	2,530.67
		Base	100.000000	0.00	0.00	0.00	2,530.67
		31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
23,986,342.470	1.000000 NJEN	100.000000		0.00	0.00	0.00	23,986,342.47
		Base	100.000000	0.00	0.00	0.00	23,986,342.47
		31 Dec 2030	07 Aug 2020	07 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
7,794.690	1.000000 NJEN	100.000000		0.00	0.00	0.00	7,794.69
		Base	100.000000	0.00	0.00	0.00	7,794.69

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
1,290,047.000	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	1,290,047.00
		Base	100.000000	0.00	0.00	0.00	1,290,047.00
		31 Dec 2030	10 Aug 2020	10 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,685.790	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,685.79
		Base	100.000000	0.00	0.00	0.00	2,685.79
		31 Dec 2030	11 Aug 2020	11 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,595.760	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,595.76
		Base	100.000000	0.00	0.00	0.00	2,595.76
		31 Dec 2030	12 Aug 2020	12 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,589.330	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,589.33
		Base	100.000000	0.00	0.00	0.00	2,589.33
		31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
9,901,772.340	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	9,901,772.34
		Base	100.000000	0.00	0.00	0.00	9,901,772.34
		31 Dec 2030	13 Aug 2020	13 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,577.570	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,577.57
		Base	100.000000	0.00	0.00	0.00	2,577.57
		31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
5,751,574.210	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	5,751,574.21
		Base	100.000000	0.00	0.00	0.00	5,751,574.21
		31 Dec 2030	14 Aug 2020	14 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
7,827.520	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	7,827.52

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	7,827.52
	31 Dec 2030	18 Aug 2020	18 Aug 2020		STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
3,271,007.000	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	3,271,007.00
	Base	100.000000		0.00	0.00	0.00	3,271,007.00
	31 Dec 2030	17 Aug 2020	17 Aug 2020		INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,629.200	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	2,629.20
	Base	100.000000		0.00	0.00	0.00	2,629.20
	31 Dec 2030	18 Aug 2020	18 Aug 2020		INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,622.650	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	2,622.65
	Base	100.000000		0.00	0.00	0.00	2,622.65
	31 Dec 2030	20 Aug 2020	20 Aug 2020		STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
82,468.000	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	82,468.00
	Base	100.000000		0.00	0.00	0.00	82,468.00
	31 Dec 2030	19 Aug 2020	19 Aug 2020		INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,529.470	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	2,529.47
	Base	100.000000		0.00	0.00	0.00	2,529.47
	31 Dec 2030	20 Aug 2020	20 Aug 2020		INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,486.060	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	2,486.06
	Base	100.000000		0.00	0.00	0.00	2,486.06
	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
12,708,954.860	1.000000 NJEN						
	Local	100.000000		0.00	0.00	0.00	12,708,954.86
	Base	100.000000		0.00	0.00	0.00	12,708,954.86
	31 Dec 2030	21 Aug 2020	21 Aug 2020		INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
7,267.010	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	7,267.01
		Base	100.000000	0.00	0.00	0.00	7,267.01
		31 Dec 2030	24 Aug 2020	24 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,466.050	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,466.05
		Base	100.000000	0.00	0.00	0.00	2,466.05
		31 Dec 2030	25 Aug 2020	25 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,451.100	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,451.10
		Base	100.000000	0.00	0.00	0.00	2,451.10
		31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
10,817,920.000	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	10,817,920.00
		Base	100.000000	0.00	0.00	0.00	10,817,920.00
		31 Dec 2030	26 Aug 2020	26 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,448.720	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,448.72
		Base	100.000000	0.00	0.00	0.00	2,448.72
		31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
7,099,644.980	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	7,099,644.98
		Base	100.000000	0.00	0.00	0.00	7,099,644.98
		31 Dec 2030	27 Aug 2020	27 Aug 2020	INCOME REINVESTMENT	USD/NYC	
NJDOI CASH MANAGEMENT FUND							
2,480.990	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	2,480.99
		Base	100.000000	0.00	0.00	0.00	2,480.99
		31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW	
NJDOI CASH MANAGEMENT FUND							
8,569,002.320	1.000000 NJEN	Local	100.000000	0.00	0.00	0.00	8,569,002.32
		Base	100.000000	0.00	0.00	0.00	8,569,002.32
		31 Dec 2030	28 Aug 2020	31 Aug 2020	3 INCOME REINVESTMENT	USD/NYC	

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Units/Original Face							

NJDOI CASH MANAGEMENT FUND

7,574.870 1.000000 NJEN Local 100.000000 0.00 0.00 0.00 7,574.87

Base 100.000000 0.00 0.00 0.00 7,574.87

31 Dec 2030 31 Aug 2020 31 Aug 2020 INCOME REINVESTMENT USD/NYC

NJDOI CASH MANAGEMENT FUND

2,574.320 1.000000 NJEN Local 100.000000 0.00 0.00 0.00 2,574.32

Base 100.000000 0.00 0.00 0.00 2,574.32

982ATJII0 Total

137,397,921.160 Local 0.00 0.00 0.00 137,397,921.16

Base 0.00 0.00 0.00 137,397,921.16

US DOLLAR Total

166,531,976.450 Local 0.00 0.00 0.00 166,531,976.45

Base 0.00 0.00 0.00 166,531,976.45

CASH EQUIVALENTS Total

166,531,976.450 Base 0.00 0.00 0.00 166,531,976.45

EQUITY

AUSTRALIAN DOLLAR

600688006	ADBRI LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	48,545.000	1.395966 NJGH	Local	2.359700	0.00	28.64	114,580.28
			Base	1.690371	0.00	20.52	82,079.56

621867902	BORAL LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
	94,155.000	1.393728 NJGH	Local	3.805600	0.00	89.58	358,405.85
			Base	2.730518	0.00	64.27	257,156.24

630241909	TECHNOLOGY ONE LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	40,315.000	1.395966 NJGH	Local	8.220900	0.00	82.86	331,508.44
			Base	5.889040	0.00	59.36	237,476.01

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost			
Units/Original Face										
633533906	NUFARM LTD 83,743.000	1.393728	NJGH	COMMON STOCK	25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		
				Local	4.130800		0.00	86.48	0.00	346,012.06
				Base	2.963849		0.00	62.05	0.00	248,263.69
639782903	OZ MINERALS LTD 20,970.000	1.395966	NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8		
				Local	14.264100		0.00	74.78	0.00	299,192.96
				Base	10.218086		0.00	53.57	0.00	214,326.82
643956907	IGO LTD 66,483.000	1.395966	NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8		
				Local	4.889700		0.00	81.27	0.00	325,163.20
				Base	3.502736		0.00	58.22	0.00	232,930.60
					25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		
				Local	4.620700		0.00	74.28	0.00	297,189.91
				Base	3.315353		0.00	53.30	0.00	213,233.79
643956907 Total	130,784.000			Local			0.00	155.55	0.00	622,353.11
				Base			0.00	111.52	0.00	446,164.39
670262906	JB HI FI LTD 6,301.000	1.393728	NJGH	COMMON STOCK	25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		
				Local	52.159400		0.00	82.16	0.00	328,738.54
				Base	37.424375		0.00	58.95	0.00	235,869.94
673973905	SANDFIRE RESOURCES LTD 56,697.000	1.395966	NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8		
				Local	5.161600		0.00	73.16	0.00	292,720.40
				Base	3.697511		0.00	52.41	0.00	209,690.21
695757005	ILUKA RESOURCES LTD 38,355.000	1.395966	NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8		
				Local	9.708800		0.00	93.10	0.00	372,474.12
				Base	6.954897		0.00	66.69	0.00	266,821.77
					25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		
				Local	10.064400		0.00	236.77	0.00	947,327.00
				Base	7.221208		0.00	169.88	0.00	679,707.23

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
695757005 Total									
	132,458.000								
			Local			0.00	329.87	0.00	1,319,801.12
			Base			0.00	236.57	0.00	946,529.00
696374909	MOUNT GIBSON IRON LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
	75,868.000	1.393728	NJGH	0.776400		0.00	14.73	0.00	58,918.65
			Local						
			Base	0.557067		0.00	10.57	0.00	42,274.14
966ZBG909	SYDNEY AIRPORT RIGHT			14 Aug 2020	20 Aug 2020		RIGHTS ISSUE (NON CASH)	AUD/AU8	
	136,175.000	1.394214	NJDE	0.000000		0.00	0.00	0.00	0.00
			Local						
			Base	0.000000		0.00	0.00	0.00	0.00
966ZYR900	TABCORP HOLDINGS LTD RIGHT			24 Aug 2020	31 Aug 2020		RIGHTS ISSUE (NON CASH)	AUD/AU8	
	148,313.000	1.397917	NJDE	0.000000		0.00	0.00	0.00	0.00
			Local						
			Base	0.000000		0.00	0.00	0.00	0.00
967AFY900	EMECO HLDGS LTD EXP 15SEP20			26 Aug 2020	27 Aug 2020		RIGHTS ISSUE (NON CASH)	AUD/AU8	
	167,310.000	1.393728	NJGH	0.000000		0.00	0.00	0.00	0.00
			Local						
			Base	0.000000		0.00	0.00	0.00	0.00
B0LCW7900	SIMS LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	13,251.000	1.395966	NJGH	8.482400		0.00	28.10	0.00	112,428.38
			Local						
			Base	6.076366		0.00	20.13	0.00	80,538.05
B17ZL5909	MINERAL RESOURCES LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	0.01
	19,926.000	1.395966	NJGH	28.399400		0.00	141.47	0.00	566,027.91
			Local						
			Base	20.343905		0.00	101.34	0.00	405,473.99
				25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	0.01
	23,360.000	1.393728	NJGH	28.658100		0.00	167.36	0.00	669,620.58
			Local						
			Base	20.562190		0.00	120.08	0.00	480,452.84
B17ZL5909 Total									
	43,286.000								
			Local			0.00	308.83	0.00	1,235,648.49
			Base			0.00	221.42	0.00	885,926.83

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
B50YPZ900	MYER HOLDINGS LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	227,631.000	1.395966	NJGH	Local	0.205000	0.00	11.67	0.00	46,676.03
				Base	0.146852	0.00	8.36	0.00	33,436.37
B54F6S904	CHORUS LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	5,794.000	1.395966	NJGH	Local	6.985300	0.00	10.12	0.00	40,482.95
				Base	5.003918	0.00	7.25	0.00	28,999.95
B84GSC907	INGENIA COMMUNITIES GROUP REIT			24 Aug 2020	26 Aug 2020		MACQUARIE CAPITAL (USA) INC.	AUD/AU8	
	50,000.000	1.394214	NJFQ	Local	4.762800	0.00	119.07	0.00	238,259.07
				Base	3.416118	0.00	85.40	0.00	170,891.32
BF52PL904	NETWEALTH GROUP LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
	8,945.000	1.395966	NJGH	Local	13.200300	0.00	29.52	0.00	118,106.20
				Base	9.456033	0.00	21.15	0.00	84,605.36
					25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
	5,965.000	1.393728	NJGH	Local	13.624200	0.00	20.32	0.00	81,288.67
				Base	9.775365	0.00	14.58	0.00	58,324.63
BF52PL904 Total	14,910.000			Local		0.00	49.84	0.00	199,394.87
				Base		0.00	35.73	0.00	142,929.99
BYYT7Q901	ADAIRS LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
	31,691.000	1.393728	NJGH	Local	3.428300	0.00	27.16	0.00	108,673.42
				Base	2.459806	0.00	19.49	0.00	77,973.19
AUSTRALIAN DOLLAR Total	1,528,197.000			Local		0.00	1,572.60	0.00	6,053,794.62
				Base		0.00	1,127.57	0.00	4,340,525.70
BRAZILIAN REAL									
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE			06 Aug 2020	10 Aug 2020		XP INVESTIMENTOS CCTVM SA	BRL/BR3	
	253,400.000	5.350500	NJGJ	Local	26.000300	0.00	3,953.09	2,141.25	6,594,570.36

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Units/Original Face							
		Base	4.859415	0.00	738.83	400.20	1,232,514.79
		06 Aug 2020	10 Aug 2020		GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	
212,500.000	5.350500 NJGJ	Local	25.894800	0.00	5,502.65	1,688.21	5,509,835.86
		Base	4.839697	0.00	1,028.44	315.52	1,029,779.62
B037HR904 Total							
465,900.000		Local		0.00	9,455.74	3,829.46	12,104,406.22
		Base		0.00	1,767.27	715.72	2,262,294.41
B1YBRG902	CIA ENERGETICA MINAS GER PRF	PREFERENCE	07 Aug 2020	07 Aug 2020	FRACTIONAL SHARES	BRL/BR3	
0.740	5.435450 NJGJ	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
B27WY8904	DURATEX SA	COMMON STOCK	03 Aug 2020	05 Aug 2020	BOFA SECURITIES, INC	BRL/BR3	
24,028.000	5.330750 NJGO	Local	16.550000	0.00	477.20	121.64	398,262.24
		Base	3.104629	0.00	89.52	22.82	74,710.36
		03 Aug 2020	05 Aug 2020		BOFA SECURITIES, INC	BRL/BR3	
4,219.000	5.330750 NJGO	Local	16.546319	0.00	48.87	0.00	69,857.79
		Base	3.103938	0.00	9.17	0.00	13,104.68
		04 Aug 2020	06 Aug 2020		BOFA SECURITIES, INC	BRL/BR3	
18,981.000	5.320750 NJGO	Local	16.400000	0.00	373.55	95.50	311,757.45
		Base	3.082272	0.00	70.21	17.95	58,592.76
		04 Aug 2020	06 Aug 2020		BOFA SECURITIES, INC	BRL/BR3	
3,752.000	5.320750 NJGO	Local	16.173806	0.00	42.48	0.00	60,726.60
		Base	3.039761	0.00	7.98	0.00	11,413.17
		05 Aug 2020	07 Aug 2020		BOFA SECURITIES, INC	BRL/BR3	
8,063.000	5.275350 NJGO	Local	16.012173	0.00	90.37	0.00	129,196.52
		Base	3.035282	0.00	17.13	0.00	24,490.61
B27WY8904 Total							
59,043.000		Local		0.00	1,032.47	217.14	969,800.60
		Base		0.00	194.01	40.77	182,311.58

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
BK1TVC901	GRUPO SBF SA	COMMON STOCK	25 Aug 2020	27 Aug 2020		GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	0.01
5,800.000	5.602350 NJGF	Local	29.181000		0.00	253.87	51.93	169,555.60
		Base	5.208707		0.00	45.31	9.27	30,265.09
			26 Aug 2020	28 Aug 2020		GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	0.01
47,600.000	5.558350 NJGF	Local	29.510900		0.00	2,107.08	430.97	1,407,256.89
		Base	5.309291		0.00	379.08	77.54	253,178.89
BK1TVC901 Total								
53,400.000		Local			0.00	2,360.95	482.90	1,576,812.49
		Base			0.00	424.39	86.81	283,443.98
BL3W4C900	LOCAWEB SERVICOS DE INTERNET	COMMON STOCK	10 Aug 2020	12 Aug 2020		MORGAN STANLEY CO INCORPORATED	BRL/BR3	0.02
23,100.000	5.404400 NJGF	Local	55.454200		0.00	1,921.49	393.01	1,283,306.52
		Base	10.260936		0.00	355.54	72.72	237,455.87
			17 Aug 2020	19 Aug 2020		UBS AG	BRL/BR3	0.01
26,300.000	5.463200 NJGF	Local	53.462400		0.00	2,109.09	431.38	1,408,601.59
		Base	9.785913		0.00	386.05	78.96	257,834.53
BL3W4C900 Total								
49,400.000		Local			0.00	4,030.58	824.39	2,691,908.11
		Base			0.00	741.59	151.68	495,290.40
BRAZILIAN REAL Total								
627,743.740		Local			0.00	16,879.74	5,353.89	17,342,927.42
		Base			0.00	3,127.26	994.98	3,223,340.37
CANADIAN DOLLAR								
00927V952	AIRBOSS OF AMERICA CORP	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET LLC	CAD/CAN	
7,800.000	1.320600 NJGH	Local	20.482300		0.00	23.96	0.00	159,785.90
		Base	15.509844		0.00	18.14	0.00	120,994.93
09076P955	BIRD CONSTRUCTION INC	COMMON STOCK	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	CAD/CAN	
5,300.000	1.320600 NJGH	Local	6.679200		0.00	5.31	0.00	35,405.07
		Base	5.057701		0.00	4.02	0.00	26,809.84

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Units/Original Face							
096631957	BOARDWALK REAL ESTATE INVEST REIT	25 Aug 2020	27 Aug 2020		GOLDMAN SACHS + CO LLC	CAD/CAN	
9,600.000	1.320600 NJGH	31.222500		0.00	44.96	0.00	299,780.96
		23.642662		0.00	34.05	0.00	227,003.60
13874X970	CANWEL BUILDING MATERIALS COMMON STOCK	25 Aug 2020	27 Aug 2020		GOLDMAN SACHS + CO LLC	CAD/CAN	
14,600.000	1.320600 NJGH	7.116000		0.00	25.97	0.00	103,919.57
		5.388460		0.00	19.67	0.00	78,691.18
146900956	CASCADES INC COMMON STOCK	11 Aug 2020	13 Aug 2020		BOFA SECURITIES, INC	CAD/CAN	
6,700.000	1.330000 NJGH	15.073900		0.00	25.25	0.00	101,020.38
		11.333759		0.00	18.98	0.00	75,955.17
26153P955	DREAM OFFICE REAL ESTATE INV REIT	11 Aug 2020	13 Aug 2020		MORGAN STANLEY CO INCORPORATED	CAD/CAN	
15,300.000	1.330000 NJGH	20.317500		0.00	46.63	0.00	310,904.38
		15.276316		0.00	35.06	0.00	233,762.69
296006950	ERO COPPER CORP COMMON STOCK	25 Aug 2020	27 Aug 2020		MORGAN STANLEY CO INCORPORATED	CAD/CAN	
9,600.000	1.320600 NJGH	18.498200		0.00	26.64	0.00	177,609.36
		14.007421		0.00	20.17	0.00	134,491.41
45868C950	INTERFOR CORP COMMON STOCK	11 Aug 2020	13 Aug 2020		BOFA SECURITIES, INC	CAD/CAN	
14,300.000	1.330000 NJGH	15.721300		0.00	56.20	0.00	224,870.79
		11.820526		0.00	42.26	0.00	169,075.78
49448Q950	KINAXIS INC COMMON STOCK	07 Aug 2020	11 Aug 2020		UBS SECURITIES CANADA INC	CAD/CAN	0.13
1,448.000	1.338200 NJGF	212.748900		0.00	246.44	0.00	308,306.85
		158.981393		0.00	184.16	0.00	230,389.22
69946Q997	PAREX RESOURCES INC COMMON STOCK	07 Aug 2020	11 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	CAD/CAN	0.01
17,266.000	1.338200 NJGF	18.555300		0.00	191.25	0.00	320,567.06
		13.865865		0.00	142.92	0.00	239,550.93
781903950	RUSSEL METALS INC COMMON STOCK	25 Aug 2020	27 Aug 2020		MORGAN STANLEY CO INCORPORATED	CAD/CAN	
11,400.000	1.320600 NJGH	19.482400		0.00	33.31	0.00	222,132.67
		14.752688		0.00	25.22	0.00	168,205.87

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Units/Original Face							
85853F964	STELLA JONES INC 5,800.000 1.330000 NJGH	COMMON STOCK Local Base	11 Aug 2020 45.142000 33.941353	13 Aug 2020	BOFA SECURITIES, INC 0.00 65.46 0.00 49.22	CAD/CAN 0.00 0.00	0.01 261,889.06 196,909.07
893578963	TRANSCONTINENTAL INC CL A 6,100.000 1.320600 NJGH	COMMON STOCK Local Base	25 Aug 2020 15.653300 11.853173	27 Aug 2020	GOLDMAN SACHS + CO LLC 0.00 23.87 0.00 18.08	CAD/CAN 0.00 0.00	95,509.00 72,322.43
90457D951	UNI SELECT INC 5,695.000 1.330000 NJGH	COMMON STOCK Local Base	11 Aug 2020 7.436000 5.590977	13 Aug 2020	BOFA SECURITIES, INC 0.00 10.59 0.00 7.96	CAD/CAN 0.00 0.00	42,358.61 31,848.58
92663R964	VIEMED HEALTHCARE INC 8,100.000 1.330000 NJGH	COMMON STOCK Local Base	11 Aug 2020 13.586400 10.215338	13 Aug 2020	BOFA SECURITIES, INC 0.00 27.51 0.00 20.68	CAD/CAN 0.00 0.00	110,077.35 82,764.92
CANADIAN DOLLAR Total							
	139,009.000	Local Base			0.00 853.35 0.00 640.59	0.00 0.00	2,774,137.01 2,088,775.62
DANISH KRONE							
B0386J902	JYSKE BANK REG 1,564.000 6.295100 NJGH	COMMON STOCK DKK10 Local Base	10.25 Aug 2020 194.204597 30.850121	27 Aug 2020	JEFFERIES + COMPANY INC 0.00 75.93 0.00 12.06	DKK/DK2 0.00 0.00	0.01 303,811.92 48,261.65
B0VL7C906	ALK ABELLO A/S 849.000 6.295900 NJGF	COMMON STOCK DKK10 Local Base	10.14 Aug 2020 2,212.095795 351.354976	18 Aug 2020	SKANDINAVISKA ENSKILDA BANKEN 0.00 1,126.84 0.00 178.98	DKK/DK2 0.00 0.00	0.21 1,879,196.17 298,479.35
	780.000 6.273750 NJGF	COMMON STOCK DKK10 Local Base	17 Aug 2020 2,231.725400 355.724312	19 Aug 2020	SKANDINAVISKA ENSKILDA BANKEN 0.00 1,044.45 0.00 166.48	DKK/DK2 0.00 0.00	0.21 1,741,790.26 277,631.44
B0VL7C906	ALK ABELLO A/S 255.000 6.295100 NJGH	COMMON STOCK DKK10 Local	10.25 Aug 2020 2,107.541200	27 Aug 2020	JEFFERIES + COMPANY INC 0.00 134.36	DKK/DK2 0.00	0.08 537,557.37

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Units/Original Face							

	Base	334.790742		0.00	21.34	0.00	85,392.98
B0VL7C906 Total							
1,884.000	Local			0.00	2,305.65	0.00	4,158,543.80
	Base			0.00	366.80	0.00	661,503.77

DANISH KRONE Total							
3,448.000	Local			0.00	2,381.58	0.00	4,462,355.72
	Base			0.00	378.86	0.00	709,765.42

EURO CURRENCY

AUSTRIA

568104905	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/AT2	0.01
2,611.000	0.845773 NJGH	Local	26.292300		0.00	17.16	68,666.36
		Base	31.086710		0.00	20.29	81,187.69

AUSTRIA Total							
2,611.000	Local			0.00	17.16	0.00	68,666.36
	Base			0.00	20.29	0.00	81,187.69

BELGIUM

431826007	CFE	COMMON STOCK	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/BE5	0.02
757.000	0.845773 NJGH	Local	65.600000		0.00	12.41	49,671.61
		Base	77.562183		0.00	14.67	58,729.25

ACI1HPHT8	WAREHOUSES DE PAUW SCA	REIT	07 Aug 2020	11 Aug 2020	UBS AG	EUR/BE5	0.04
3,034.000	0.848284 NJGF	Local	28.392000		0.00	103.37	86,244.70
		Base	33.469923		0.00	121.86	101,669.61

			10 Aug 2020	12 Aug 2020	UBS AG	EUR/BE5	0.04
10,625.000	0.849870 NJGF	Local	28.413700		0.00	362.28	302,257.84
		Base	33.432996		0.00	426.28	355,651.85

			11 Aug 2020	13 Aug 2020	UBS AG	EUR/BE5	0.04
4,201.000	0.849943 NJGF	Local	28.760100		0.00	144.99	120,966.17
		Base	33.837681		0.00	170.59	142,322.69

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Units/Original Face							

ACI1HPHT8 Total

17,860.000			Local	0.00	610.64	0.00	509,468.71
			Base	0.00	718.73	0.00	599,644.15

BBH7K6907	BPOST SA	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/BE5	
5,304.000	0.845773 NJGH	8.503200		0.00	11.28	0.00	45,112.25
		10.053761		0.00	13.34	0.00	53,338.48

BNBNNH905	ONTEX GROUP NV	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	EUR/BE5	
2,172.000	0.849943 NJGH	11.631900		0.00	6.32	0.00	25,270.81
		13.685506		0.00	7.44	0.00	29,732.36

BELGIUM Total							
26,093.000			Local	0.00	640.65	0.00	629,523.38
			Base	0.00	754.18	0.00	741,444.24

FINLAND

959HBG908	TIKKURILA OYJ	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/FI2	
2,721.000	0.845773 NJGH	15.097900		0.00	10.27	0.00	41,091.66
		17.851007		0.00	12.14	0.00	48,584.74

B09M9L907	CARGOTEC OYJ B SHARE	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	EUR/FI2	0.01
3,721.000	0.849943 NJGH	27.431600		0.00	25.52	0.00	102,098.50
		32.274635		0.00	30.03	0.00	120,123.94

B11WFP905	KONECRANES OYJ	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	EUR/FI2	0.01
4,269.000	0.849943 NJGH	23.599500		0.00	25.19	0.00	100,771.46
		27.765980		0.00	29.64	0.00	118,562.61

B1FN8X901	METSO OUTOTEC OYJ	07 Aug 2020	11 Aug 2020		CARNEGIE SECURITIES FINLAND	EUR/FI2	
87,889.000	0.848284 NJGF	6.068100		0.00	319.99	0.00	533,639.23
		7.153383		0.00	377.22	0.00	629,080.86
		10 Aug 2020	12 Aug 2020		CARNEGIE SECURITIES FINLAND	EUR/FI2	
49,450.000	0.849870 NJGF	6.098800		0.00	180.95	0.00	301,766.61
		7.176156		0.00	212.91	0.00	355,073.85

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Units/Original Face							
		12 Aug 2020	14 Aug 2020		CARNEGIE SECURITIES FINLAND	EUR/FI2	
47,782.000	0.847135 NJGF	Local 6.347600	0.00	181.98	0.00	303,483.00	
		Base 7.493021	0.00	214.82	0.00	358,246.32	
		18 Aug 2020	20 Aug 2020		CARNEGIE SECURITIES FINLAND	EUR/FI2	
47,756.000	0.838891 NJGF	Local 6.291900	0.00	180.29	0.00	300,656.27	
		Base 7.500259	0.00	214.91	0.00	358,397.30	
		19 Aug 2020	21 Aug 2020		MORGAN STANLEY CO INCORPORATED	EUR/FI2	
58,081.000	0.840301 NJGF	Local 6.345400	0.00	147.42	0.00	368,694.60	
		Base 7.551342	0.00	175.44	0.00	438,764.92	
		26 Aug 2020	28 Aug 2020		SKANDINAVISKA ENSKILDA BANKEN LONDO	EUR/FI2	
33,049.000	0.846203 NJGF	Local 6.230300	0.00	123.54	0.00	206,028.72	
		Base 7.362654	0.00	145.99	0.00	243,474.34	
B1FN8X901 Total							
324,007.000		Local	0.00	1,134.17	0.00	2,014,268.43	
		Base	0.00	1,341.29	0.00	2,383,037.59	
BBP6J8908	CAVERION OYJ	COMMON STOCK	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/FI2	
7,209.000	0.845773 NJGH	Local 6.178299	0.00	11.13	0.00	44,550.49	
		Base 7.304914	0.00	13.16	0.00	52,674.29	
FINLAND Total							
341,927.000		Local	0.00	1,206.28	0.00	2,302,780.54	
		Base	0.00	1,426.26	0.00	2,722,983.17	
FRANCE							
B1G5FB909	INNATE PHARMA SA	COMMON STOCK EUR.05	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/FR4	
17,277.000	0.845773 NJGH	Local 5.243000	0.00	22.65	0.00	90,605.96	
		Base 6.199063	0.00	26.78	0.00	107,127.99	
BNBNSG902	EURONEXT NV	COMMON STOCK EUR1.6	17 Aug 2020	19 Aug 2020	MORGAN STANLEY CO INCORPORATED	EUR/FR4	0.02
3,073.000	0.842637 NJGF	Local 98.479200	0.00	60.53	0.00	302,687.11	
		Base 116.870254	0.00	71.83	0.00	359,214.12	

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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		EXANE S.A.	EUR/FR4	0.14
	2,184.000	0.844488	NJGF	Local	100.726400	0.00	263.98	0.00	220,250.44
				Base	119.275111	0.00	312.59	0.00	260,809.44
BNBNSG902 Total									
	5,257.000			Local		0.00	324.51	0.00	522,937.55
				Base		0.00	384.42	0.00	620,023.56
BZ6T5C902	S.O.I.T.E.C. COMMON STOCK EUR2.003			Aug 2020	05 Aug 2020		UBS AG	EUR/FR4	0.02
	115.000	0.851934	NJGF	Local	103.271700	0.00	2.38	35.63	11,914.26
				Base	121.220306	0.00	2.79	41.82	13,984.96
FRANCE Total									
	22,649.000			Local		0.00	349.54	35.63	625,457.77
				Base		0.00	413.99	41.82	741,136.51
GERMANY									
554567909	JUNGHEINRICH PRFD PREFERENCE			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.01
	2,338.000	0.845773	NJGH	Local	27.046698	0.00	15.81	0.00	63,250.99
				Base	31.978673	0.00	18.69	0.00	74,784.83
580244903	VARTA AG COMMON STOCK NPV			04 Aug 2020	06 Aug 2020		J.P. MORGAN SECURITIES LIMITED	EUR/DEF	0.03
	2,055.000	0.850666	NJGF	Local	106.770900	0.00	43.88	0.00	219,458.08
				Base	125.514479	0.00	51.58	0.00	257,983.84
B1VP94901	ALSTRIA OFFICE REIT AG REIT			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	
	3,054.000	0.845773	NJGH	Local	12.490000	0.00	9.54	0.00	38,154.00
				Base	14.767556	0.00	11.28	0.00	45,111.40
B2R9XL905	ZOOPLUS AG COMMON STOCK			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.05
	211.000	0.845773	NJGH	Local	161.156200	0.00	8.50	0.00	34,012.46
				Base	190.543089	0.00	10.05	0.00	40,214.64
B8K9X7900	GRAND CITY PROPERTIES COMMON STOCK EUR.1			28 Aug 2020	OPEN		INSTINET LLC	EUR/DEF	0.01
	15,367.000	0.840477	NJFQ	Local	21.446600	0.00	131.83	0.00	329,701.73
				Base	25.517177	0.00	156.85	0.00	392,279.30

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			31 Aug 2020	OPEN		INSTINET LLC	EUR/DEF	0.01	
	9,633.000	0.836155 NJFQ	Local	21.500100	0.00	82.84	0.00	207,193.30	
			Base	25.713056	0.00	99.07	0.00	247,792.93	
B8K9X7900 Total									
	25,000.000		Local		0.00	214.67	0.00	536,895.03	
			Base		0.00	255.92	0.00	640,072.23	
BFYTTC909	DERMAPHARM HOLDING SE COMMON STOCK		25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.01	
	1,303.000	0.845773 NJGH	Local	44.229500	0.00	14.41	0.00	57,645.45	
			Base	52.294765	0.00	17.04	0.00	68,157.12	
BYWH8S904	HELLOFRESH SE COMMON STOCK		25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.01	
	8,806.000	0.845773 NJGH	Local	43.421300	0.00	95.59	0.00	382,463.56	
			Base	51.339189	0.00	113.02	0.00	452,205.92	
GERMANY Total									
	42,767.000		Local		0.00	402.40	0.00	1,331,879.57	
			Base		0.00	477.58	0.00	1,578,529.98	
GREECE									
505160903	HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.		03 Aug 2020	05 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01	
	1,053.000	0.851934 NJGO	Local	12.416862	0.00	10.46	4.25	13,089.67	
			Base	14.574911	0.00	12.28	4.99	15,364.65	
				04 Aug 2020	06 Aug 2020	GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01	
	415.000	0.850666 NJGO	Local	12.459711	0.00	4.14	1.68	5,176.60	
			Base	14.647007	0.00	4.87	1.97	6,085.35	
				04 Aug 2020	06 Aug 2020	GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01	
	121.000	0.850666 NJGO	Local	12.503004	0.00	1.21	0.49	1,514.56	
			Base	14.697900	0.00	1.42	0.58	1,780.44	
				04 Aug 2020	06 Aug 2020	J.P. MORGAN SECURITIES LLC	EUR/GR2	0.01	
	4,580.000	0.850666 NJGO	Local	12.550245	0.00	34.49	18.68	57,533.29	
			Base	14.753434	0.00	40.54	21.96	67,633.23	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face								
			05 Aug 2020	07 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
249.000	0.841574	NJGO	Local	12.642771	0.00	2.52	1.02	3,151.59
			Base	15.022768	0.00	2.99	1.21	3,744.88
			06 Aug 2020	10 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
115.000	0.844381	NJGO	Local	12.830533	0.00	1.18	0.48	1,477.17
			Base	15.195194	0.00	1.40	0.57	1,749.41
			07 Aug 2020	11 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
23.000	0.848284	NJGO	Local	12.844641	0.00	0.23	0.10	295.76
			Base	15.141911	0.00	0.27	0.12	348.66
			10 Aug 2020	12 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
755.000	0.849870	NJGO	Local	12.833363	0.00	7.75	3.15	9,700.09
			Base	15.100384	0.00	9.12	3.71	11,413.62
			11 Aug 2020	13 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
46.000	0.849943	NJGO	Local	12.887734	0.00	0.48	0.19	593.51
			Base	15.163057	0.00	0.56	0.22	698.29
			11 Aug 2020	13 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
11.000	0.849943	NJGO	Local	12.893225	0.00	0.11	0.05	141.99
			Base	15.169517	0.00	0.13	0.06	167.06
			14 Aug 2020	18 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
5.000	0.845380	NJGO	Local	13.350000	0.00	0.06	0.02	66.83
			Base	15.791715	0.00	0.07	0.02	79.05
			14 Aug 2020	18 Aug 2020		BNP PARIBAS SECURITIES SERVICES	EUR/GR2	0.01
1,100.000	0.845380	NJGO	Local	13.335000	0.00	8.80	4.77	14,682.07
			Base	15.773971	0.00	10.41	5.64	17,367.42
			14 Aug 2020	18 Aug 2020		PERSHING SECURITIES LIMITED	EUR/GR2	0.01
1,074.000	0.845380	NJGO	Local	13.465000	0.00	8.68	4.70	14,474.79
			Base	15.927748	0.00	10.27	5.56	17,122.23
			17 Aug 2020	19 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
236.000	0.842637	NJGO	Local	13.364534	0.00	2.52	1.03	3,157.58

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	15.860369	0.00	2.99	1.22	3,747.26
		17 Aug 2020	19 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
759.000	0.842637 NJGO	Local	13.355136	0.00	8.11	3.29	10,147.95
		Base	15.849216	0.00	9.62	3.90	12,043.09
		18 Aug 2020	20 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
1,266.000	0.838891 NJGO	Local	13.351526	0.00	13.53	5.49	16,922.05
		Base	15.915686	0.00	16.13	6.54	20,171.93
		19 Aug 2020	21 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
200.000	0.840301 NJGO	Local	13.506036	0.00	2.16	0.88	2,704.25
		Base	16.072855	0.00	2.57	1.05	3,218.19
		20 Aug 2020	24 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
247.000	0.844488 NJGO	Local	13.574534	0.00	2.68	1.09	3,356.68
		Base	16.074277	0.00	3.17	1.29	3,974.81
		21 Aug 2020	25 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
583.000	0.848932 NJGO	Local	13.594374	0.00	6.34	2.58	7,934.44
		Base	16.013502	0.00	7.47	3.04	9,346.38
		24 Aug 2020	26 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
1,128.000	0.846489 NJGO	Local	13.600586	0.00	12.27	4.99	15,358.72
		Base	16.067056	0.00	14.50	5.89	18,144.03
		25 Aug 2020	27 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
1,204.000	0.845773 NJGO	Local	13.522084	0.00	13.03	5.29	16,298.91
		Base	15.987841	0.00	15.41	6.25	19,271.02
		26 Aug 2020	28 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
511.000	0.846203 NJGO	Local	13.659700	0.00	5.58	2.27	6,987.96
		Base	16.142344	0.00	6.59	2.68	8,258.02
		27 Aug 2020	31 Aug 2020		PERSHING SECURITIES LIMITED	EUR/GR2	0.01
230.000	0.848176 NJGO	Local	13.664936	0.00	1.89	1.02	3,145.85
		Base	16.110968	0.00	2.23	1.20	3,708.96
		27 Aug 2020	31 Aug 2020		GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
2,250.000	0.848176 NJGO	Local	13.625076	0.00	24.53	9.96	30,690.91
		Base	16.063973	0.00	28.92	11.74	36,184.60
			28 Aug 2020	OPEN	PERSHING SECURITIES LIMITED	EUR/GR2	0.01
198.000	0.840477 NJGO	Local	13.700000	0.00	1.63	0.88	2,715.11
		Base	16.300268	0.00	1.94	1.05	3,230.44
			28 Aug 2020	OPEN	GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
2,180.000	0.840477 NJGO	Local	13.684477	0.00	23.86	9.70	29,865.72
		Base	16.281798	0.00	28.39	11.54	35,534.25
			31 Aug 2020	OPEN	GOLDMAN SACHS INTERNATIONAL	EUR/GR2	0.01
5,660.000	0.836155 NJGO	Local	13.698995	0.00	62.03	25.20	77,623.54
		Base	16.383320	0.00	74.18	30.14	92,833.91
505160903 Total							
26,199.000		Local		0.00	260.27	113.25	348,807.59
		Base		0.00	308.44	134.14	413,221.18
GREECE Total							
26,199.000		Local		0.00	260.27	113.25	348,807.59
		Base		0.00	308.44	134.14	413,221.18
ITALY							
538042904	RENO DE MEDICI SPA	COMMON STOCK EUR.4925	Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/IT8	
41,993.000	0.845773 NJGH	Local	0.849000	0.00	8.91	0.00	35,660.97
		Base	1.003815	0.00	10.53	0.00	42,163.76
714409901	BIESSE SPA	COMMON STOCK EUR1.	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/IT8	
5,479.000	0.849943 NJGH	Local	14.449799	0.00	19.79	0.00	79,190.24
		Base	17.000904	0.00	23.28	0.00	93,171.24
716951900	DE LONGHI SPA	COMMON STOCK EUR1.511	Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/IT8	0.01
2,854.000	0.849943 NJGH	Local	27.976900	0.00	19.96	79.85	79,945.88
		Base	32.916207	0.00	23.48	93.95	94,060.28

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Units/Original Face							

ITALY Total							
	50,326.000		Local	0.00	48.66	79.85	194,797.09
			Base	0.00	57.29	93.95	229,395.28

NETHERLANDS (THE)							
BG0SJ4905	ALFEN NV	COMMON STOCK EUR.1	20 Aug 2020	24 Aug 2020	EXANE S.A.	EUR/NL5	0.06
	2,808.000	0.844488 NJGF	Local	44.717000	0.00	150.68	125,716.02
			Base	52.951611	0.00	178.43	148,866.56

NETHERLANDS (THE) Total							
	2,808.000		Local	0.00	150.68	0.00	125,716.02
			Base	0.00	178.43	0.00	148,866.56

SPAIN								
BMW2GT902	PHARMA MAR SA	COMMON STOCK EUR.6	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/ES5	0.03	
	2,304.000	0.849943 NJGH	Local	86.256400	0.00	49.68	198,784.43	
			Base	101.484923	0.00	58.45	233,879.72	
				25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/ES5	0.02
	3,351.000	0.845773 NJGH	Local	84.095100	0.00	70.45	281,873.13	
			Base	99.429871	0.00	83.30	333,272.79	
				26 Aug 2020	28 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/ES5	0.02
	436.000	0.846203 NJGH	Local	84.075100	0.00	9.16	36,665.90	
			Base	99.355710	0.00	10.82	43,329.91	

BMW2GT902 Total							
	6,091.000		Local	0.00	129.29	0.00	517,323.46
			Base	0.00	152.57	0.00	610,482.42

SPAIN Total							
	6,091.000		Local	0.00	129.29	0.00	517,323.46
			Base	0.00	152.57	0.00	610,482.42

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

EURO CURRENCY Total

521,471.000	Local	0.00	3,204.93	228.73	6,144,951.78
	Base	0.00	3,789.03	269.91	7,267,247.03

HONG KONG 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							
658653902	YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.2506	Aug 2020	10 Aug 2020	UBS AG	HKD/HK4	
20,000.000	7.750150 NJGJ	Local	12.797600	0.00	51.19	275.71	256,278.90
		Base	1.651271	0.00	6.61	35.57	33,067.61
			07 Aug 2020	11 Aug 2020	GOLDMAN SACHS INTERNATIONAL	HKD/HK4	
20,000.000	7.750350 NJGJ	Local	12.796600	0.00	51.19	275.71	256,258.90
		Base	1.651100	0.00	6.60	35.57	33,064.17
			14 Aug 2020	18 Aug 2020	UBS AG	HKD/HK4	
63,000.000	7.750500 NJGJ	Local	12.415900	0.00	156.44	843.23	783,201.37
		Base	1.601948	0.00	20.18	108.80	101,051.72
			17 Aug 2020	19 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
22,500.000	7.750200 NJGJ	Local	12.278400	0.00	55.25	298.27	276,617.52
		Base	1.584269	0.00	7.13	38.49	35,691.66
			18 Aug 2020	20 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
171,500.000	7.750150 NJGJ	Local	11.627800	0.00	398.83	2,148.55	1,996,715.08
		Base	1.500332	0.00	51.46	277.23	257,635.67
			21 Aug 2020	25 Aug 2020	HSBC SECURITIES (USA) INC.	HKD/HK4	
51,500.000	7.750300 NJGJ	Local	12.239100	0.00	945.47	679.54	631,938.66
		Base	1.579178	0.00	121.99	87.68	81,537.32
			24 Aug 2020	26 Aug 2020	UBS AG	HKD/HK4	
32,500.000	7.750100 NJGJ	Local	12.504800	0.00	81.28	438.29	406,925.57
		Base	1.613502	0.00	10.49	56.55	52,505.85
			27 Aug 2020	31 Aug 2020	UBS AG	HKD/HK4	
333,000.000	7.750050 NJGJ	Local	12.694600	0.00	845.46	4,553.51	4,232,700.77
		Base	1.638002	0.00	109.09	587.55	546,151.41

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

658653902 Total

714,000.000		Local		0.00	2,585.11	9,512.81	8,840,636.77
		Base		0.00	333.55	1,227.44	1,140,705.41

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							
674395900	WEICHAH POWER CO LTD H	COMMON STOCK CNY1.005 Aug 2020	07 Aug 2020		BNP PARIBAS SECURITIES SERVICES	HKD/HK4	
60,000.000	7.750300 NJGO	Local	17.140000	0.00	719.88	1,108.19	1,030,228.07
		Base	2.211527	0.00	92.88	142.99	132,927.51
			05 Aug 2020	07 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK4	
170,000.000	7.750300 NJGO	Local	17.091920	0.00	871.69	3,129.73	2,909,627.85
		Base	2.205324	0.00	112.47	403.82	375,421.32
			05 Aug 2020	07 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK4	
17,000.000	7.750300 NJGO	Local	17.220400	0.00	234.20	315.54	293,296.54
		Base	2.221901	0.00	30.22	40.71	37,843.25
			06 Aug 2020	10 Aug 2020	MERRILL LYNCH INTERNATIONAL	HKD/HK4	
87,000.000	7.750150 NJGO	Local	17.061287	0.00	445.30	1,599.30	1,486,376.61
		Base	2.201414	0.00	57.46	206.36	191,786.82
			31 Aug 2020	OPEN	BNP PARIBAS SECURITIES SERVICES	HKD/HK4	
16,000.000	7.750150 NJGO	Local	15.839278	0.00	177.40	273.51	253,879.36
		Base	2.043738	0.00	22.89	35.29	32,757.99
			31 Aug 2020	OPEN	GOLDMAN SACHS INTERNATIONAL	HKD/HK4	
5,000.000	7.750150 NJGO	Local	15.860300	0.00	63.44	86.11	79,451.05
		Base	2.046451	0.00	8.19	11.11	10,251.55
			31 Aug 2020	OPEN	HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4	
6,000.000	7.750150 NJGO	Local	15.866800	0.00	76.16	103.33	95,380.29
		Base	2.047289	0.00	9.83	13.33	12,306.90
			31 Aug 2020	OPEN	JPMORGAN SECURITIES(ASIA PACIFIC)LT	HKD/HK4	
103,000.000	7.750150 NJGO	Local	15.744555	0.00	486.51	1,746.87	1,623,922.50
		Base	2.031516	0.00	62.77	225.40	209,534.33

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

674395900 Total

464,000.000			Local			0.00	3,074.58	8,362.58	7,772,162.27
			Base			0.00	396.71	1,079.01	1,002,829.67

965RDA909	TIMES NEIGHBORHOOD HOLDINGS	COMMON STOCK HKD.0103 Aug 2020	05 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4				
95,000.000	7.750450 NJGF			Local	12.829000		0.00	2,132.82	1,312.85	1,222,200.67
				Base	1.655259		0.00	275.19	169.39	157,694.16
			04 Aug 2020	06 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4			
24,000.000	7.750100 NJGF			Local	13.237600		0.00	222.39	342.47	318,267.26
				Base	1.708055		0.00	28.70	44.19	41,066.21
			04 Aug 2020	06 Aug 2020		UBS SECURITIES ASIA LTD	HKD/HK4			
137,000.000	7.750100 NJGF			Local	13.146000		0.00	1,260.70	1,940.68	1,804,203.38
				Base	1.696236		0.00	162.67	250.41	232,797.43
			06 Aug 2020	10 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4			
97,000.000	7.750150 NJGF			Local	13.090600		0.00	888.85	1,367.77	1,272,044.82
				Base	1.689077		0.00	114.69	176.48	164,131.64
			07 Aug 2020	11 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4			
68,000.000	7.750350 NJGF			Local	12.954600		0.00	616.64	948.84	882,478.28
				Base	1.671486		0.00	79.56	122.43	113,863.02
			10 Aug 2020	12 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4			
60,000.000	7.750200 NJGF			Local	12.912100		0.00	542.31	834.66	776,102.97
				Base	1.666034		0.00	69.97	107.70	100,139.73
			11 Aug 2020	13 Aug 2020		HONGKONG AND SHANGHAI BANKING CORPO	HKD/HK4			
111,000.000	7.750100 NJGF			Local	13.100300		0.00	1,017.89	1,566.97	1,456,718.16
				Base	1.690339		0.00	131.34	202.19	187,961.21
			13 Aug 2020	17 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4			
156,000.000	7.750300 NJGF			Local	12.108100		0.00	377.77	2,034.44	1,891,275.81
				Base	1.562275		0.00	48.74	262.50	244,026.14
			18 Aug 2020	20 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4			
113,000.000	7.750150 NJGF			Local	12.862600		0.00	1,017.43	1,565.91	1,456,057.14

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	1.659658	0.00	131.28	202.05	187,874.70
		20 Aug 2020	24 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
155,000.000	7.750150 NJGF	Local	12.403700	0.00	1,345.80	2,071.04	1,925,990.34
		Base	1.600446	0.00	173.65	267.23	248,510.07
965RDA909 Total							
1,016,000.000		Local		0.00	9,422.60	13,985.63	13,005,338.83
		Base		0.00	1,215.79	1,804.57	1,678,064.31
B092QP903	MELCO INTERNATIONAL DEVELOP. COMMON STOCK	11 Aug 2020	13 Aug 2020		CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK4	
116,000.000	7.750100 NJGF	Local	16.525600	0.00	1,341.88	2,064.58	1,920,376.06
		Base	2.132308	0.00	173.14	266.39	247,787.26
		18 Aug 2020	20 Aug 2020		CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK4	
165,000.000	7.750150 NJGF	Local	16.990500	0.00	1,962.40	3,019.29	2,808,414.19
		Base	2.192280	0.00	253.21	389.58	362,369.01
B092QP903 Total							
281,000.000		Local		0.00	3,304.28	5,083.87	4,728,790.25
		Base		0.00	426.35	655.97	610,156.27
B16YNS901	SHIMAO GROUP HOLDINGS LTD COMMON STOCK HKD.1	31 Aug 2020	OPEN		INSTINET LLC	HKD/HK4	
100,000.000	7.750150 NJFQ	Local	35.982000	0.00	1,439.28	3,876.06	3,603,515.34
		Base	4.642749	0.00	185.71	500.13	464,960.72
B2R2ZC908	CRRC CORP LTD H COMMON STOCK CNY1.0	17 Aug 2020	19 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
90,000.000	7.750200 NJEB	Local	3.653800	0.00	230.19	354.32	329,426.51
		Base	0.471446	0.00	29.70	45.72	42,505.55
		18 Aug 2020	20 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
253,000.000	7.750150 NJEB	Local	3.641100	0.00	644.84	992.93	922,836.07
		Base	0.469810	0.00	83.20	128.12	119,073.32
		19 Aug 2020	21 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
185,000.000	7.750100 NJEB	Local	3.632600	0.00	470.42	724.74	673,226.16
		Base	0.468717	0.00	60.70	93.52	86,866.77

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Units/Original Face							
		20 Aug 2020	24 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
338,000.000	7.750150 NJEB	Local	3.585100	0.00	848.24	1,305.31	1,213,917.35
		Base	0.462585	0.00	109.45	168.42	156,631.47
		21 Aug 2020	25 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
200,000.000	7.750300 NJEB	Local	3.622600	0.00	507.17	780.79	725,807.96
		Base	0.467414	0.00	65.44	100.74	93,649.01
		24 Aug 2020	26 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
56,000.000	7.750100 NJEB	Local	3.620000	0.00	141.91	218.61	203,080.52
		Base	0.467091	0.00	18.31	28.20	26,203.60
		26 Aug 2020	28 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
166,000.000	7.750350 NJEB	Local	3.600100	0.00	418.33	644.02	598,678.95
		Base	0.464508	0.00	53.98	83.10	77,245.41
		27 Aug 2020	31 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
521,000.000	7.750050 NJEB	Local	3.528900	0.00	1,286.99	1,980.57	1,841,824.46
		Base	0.455339	0.00	166.06	255.56	237,653.24
		28 Aug 2020	OPEN		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
277,000.000	7.750300 NJEB	Local	3.536500	0.00	685.72	1,055.43	981,351.65
		Base	0.456305	0.00	88.48	136.18	126,621.12
		31 Aug 2020	OPEN		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
763,000.000	7.750150 NJEB	Local	3.536400	0.00	1,888.79	2,906.76	2,703,068.75
		Base	0.456301	0.00	243.71	375.06	348,776.31
B2R2ZC908 Total							
2,849,000.000		Local		0.00	7,122.60	10,963.48	10,193,218.38
		Base		0.00	919.03	1,414.62	1,315,225.80

BCDBKF900	CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	18 Aug 2020	20 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4	
64,000.000	7.750150 NJGF	Local	16.456400	0.00	1,843.12	1,135.10	1,056,187.82
		Base	2.123365	0.00	237.82	146.46	136,279.66
		20 Aug 2020	24 Aug 2020		SOCIETE GENERALE LONDON BRANCH	HKD/HK4	
117,000.000	7.750150 NJGF	Local	15.590000	0.00	364.81	1,965.45	1,826,360.26

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	2.011574		0.00	47.07	253.60	235,654.83
		31 Aug 2020	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
194,000.000	7.750150 NJGF	Local	15.153800	0.00	587.97	3,166.37	2,943,591.54
	Base	1.955291		0.00	75.87	408.56	379,810.91
BCDBKF900 Total							
375,000.000		Local		0.00	2,795.90	6,266.92	5,826,139.62
		Base		0.00	360.76	808.62	751,745.40
BFD6SZ902	AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.0121	Aug 2020	25 Aug 2020	MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	
286,000.000	7.750300 NJGE	Local	20.312700	0.00	8,714.15	6,256.76	5,824,403.11
		Base	2.620892	0.00	1,124.36	807.29	751,506.79
BK0W9F903	SHANGHAI KINDLY INSTRUMENT H	COMMON STOCK CNY1.021	Aug 2020	25 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4	
1,773.000	7.750300 NJGE	Local	54.411800	0.00	48.24	104.42	96,624.78
		Base	7.020606	0.00	6.22	13.48	12,467.23
		24 Aug 2020	26 Aug 2020		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
12,900.000	7.750100 NJGE	Local	54.940300	0.00	1,063.09	763.30	710,556.26
		Base	7.088979	0.00	137.17	98.49	91,683.50
		25 Aug 2020	27 Aug 2020		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
10,741.000	7.750300 NJGE	Local	53.501400	0.00	861.99	618.91	576,139.44
		Base	6.903139	0.00	111.22	79.86	74,337.70
		26 Aug 2020	28 Aug 2020		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
3,600.000	7.750350 NJGE	Local	55.055100	0.00	297.30	213.46	198,709.12
		Base	7.103563	0.00	38.36	27.54	25,638.73
		27 Aug 2020	31 Aug 2020		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
2,100.000	7.750050 NJGE	Local	55.624700	0.00	175.22	125.81	117,112.90
		Base	7.177334	0.00	22.61	16.23	15,111.24
		28 Aug 2020	OPEN		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
5,100.000	7.750300 NJGE	Local	58.143000	0.00	444.79	319.36	297,293.45
		Base	7.502032	0.00	57.39	41.21	38,358.96

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Units/Original Face							

		31 Aug 2020	OPEN		MERRILL LYNCH EQUITIES (AUSTRALIA)	HKD/HK4	0.01
2,667.000	7.750150 NJGE	Local	60.453400	0.00	241.84	173.64	161,644.70
		Base	7.800288	0.00	31.20	22.40	20,856.98
BK0W9F903 Total							
38,881.000		Local		0.00	3,132.47	2,318.90	2,158,080.65
		Base		0.00	404.17	299.21	278,454.34

BWCH5K900	COWELL E HOLDINGS INC	COMMON STOCK USD.	25 Aug 2020	27 Aug 2020	INSTINET PACIFIC LIMITED	HKD/HK4	
206,813.000	7.750300 NJGH	Local	3.188900	0.00	164.88	710.79	660,381.65
		Base	0.411455	0.00	21.27	91.71	85,207.24
			26 Aug 2020	28 Aug 2020	ITG AUSTRALIA LTD.	HKD/HK4	
131,043.000	7.750350 NJGH	Local	3.308000	0.00	108.37	467.36	434,065.97
		Base	0.426819	0.00	13.98	60.30	56,005.98
			27 Aug 2020	31 Aug 2020	ITG AUSTRALIA LTD.	HKD/HK4	
29,487.000	7.750050 NJGH	Local	3.233400	0.00	23.84	103.34	95,470.45
		Base	0.417210	0.00	3.08	13.33	12,318.69
			28 Aug 2020	OPEN	INSTINET PACIFIC LIMITED	HKD/HK4	
34,782.000	7.750300 NJGH	Local	3.199600	0.00	27.82	120.57	111,436.88
		Base	0.412836	0.00	3.59	15.56	14,378.40
BWCH5K900 Total							
402,125.000		Local		0.00	324.91	1,402.06	1,301,354.95
		Base		0.00	41.92	180.90	167,910.31

HONG KONG DOLLAR Total							
6,526,006.000		Local		0.00	41,915.88	68,029.07	63,253,640.17
		Base		0.00	5,408.35	8,777.76	8,161,559.02

INDONESIAN RUPIAH							
665104907	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.03	Aug 2020	05 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
995,100.000	14,630.000000 NJEB	Local	5,523.783600	0.00	8,245,076.00	2,803,326.00	5,507,765,462.00
		Base	0.377566	0.00	563.57	191.61	376,470.64

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face								
			04 Aug 2020	06 Aug 2020		CREDIT LYONNAIS SECURITIES(ASIA)	IDR/ID5	
1,388,000.000	14,630.000000	NJEB	Local	5,500.000000	0.00	15,268,000.00	3,473,469.00	7,652,741,469.00
			Base	0.375940	0.00	1,043.61	237.43	523,085.54
665104907 Total								
2,383,100.000			Local		0.00	23,513,076.00	6,276,795.00	13,160,506,931.00
			Base		0.00	1,607.18	429.04	899,556.18
B7JW35900	ACE HARDWARE INDONESIA	COMMON STOCK IDR10.	03 Aug 2020	05 Aug 2020		DECKER + COMPANY	IDR/ID5	
482,075.000	14,630.000000	NJGE	Local	1,664.693100	0.00	1,605,014.00	385,204.00	804,497,144.18
			Base	0.113786	0.00	109.71	26.33	54,989.55
INDONESIAN RUPIAH Total								
2,865,175.000			Local		0.00	25,118,090.00	6,661,999.00	13,965,004,075.18
			Base		0.00	1,716.89	455.37	954,545.73
JAPANESE YEN								
603773904	AEON FINANCIAL SERVICE CO LT	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
9,300.000	106.465000	NJGH	Local	909.335484	0.00	2,114.00	0.00	8,458,934.00
			Base	8.541168	0.00	19.86	0.00	79,452.72
604410001	ANRITSU CORP	COMMON STOCK	03 Aug 2020	05 Aug 2020		MORGAN STANLEY & CO. LLC	JPY/JP3	0.01
9,500.000	106.095000	NJGF	Local	2,511.420632	0.00	11,929.00	0.00	23,870,425.00
			Base	23.671433	0.00	112.44	0.00	224,991.05
617369004	CAPCOM CO LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		HSBC SECURITIES (USA) INC.	JPY/JP3	0.01
4,800.000	106.550000	NJGH	Local	5,077.062500	0.00	6,092.00	0.00	24,375,992.00
			Base	47.649578	0.00	57.18	0.00	228,775.15
623599909	DOSHISHA CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
2,900.000	106.465000	NJGH	Local	1,911.000000	0.00	1,385.00	0.00	5,543,285.00
			Base	17.949561	0.00	13.01	0.00	52,066.74
637434002	GODO STEEL LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
2,200.000	106.465000	NJGH	Local	1,920.559091	0.00	1,056.00	0.00	4,226,286.00

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Units/Original Face							
	Base	18.039347		0.00	9.92	0.00	39,696.48
639742907	CYBERNET SYSTEMS CO 4,500.000 106.465000 NJGH	COMMON STOCK Local	11 Aug 2020 13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
		768.777778		0.00	864.00	0.00	3,460,364.00
	Base	7.220944		0.00	8.12	0.00	32,502.36
646301002	INES CORP 2,300.000 106.550000 NJGH	COMMON STOCK Local	25 Aug 2020 27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	
		1,414.578261		0.00	813.00	0.00	3,254,343.00
	Base	13.276192		0.00	7.63	0.00	30,542.87
646759902	JCR PHARMACEUTICALS CO LTD 7,200.000 106.070000 NJGE	COMMON STOCK Local	17 Aug 2020 19 Aug 2020		NETSUBISHI UFJ SECURITIES (USA)	JPY/JP3	0.12
		12,563.253611		0.00	90,455.00	0.00	90,545,881.00
	Base	118.443043		0.00	852.79	0.00	853,642.70
646812008	IWASAKI ELECTRIC CO LTD 3,600.000 106.465000 NJGH	COMMON STOCK Local	11 Aug 2020 13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
		1,461.444167		0.00	1,315.00	0.00	5,262,514.00
	Base	13.726992		0.00	12.35	0.00	49,429.52
648427003	K S HOLDINGS CORP 12,600.000 106.465000 NJGH	COMMON STOCK Local	11 Aug 2020 13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
		1,445.379365		0.00	4,552.00	0.00	18,216,332.00
	Base	13.576099		0.00	42.76	0.00	171,101.60
648745008	KEIYO CO LTD 8,600.000 106.550000 NJGH	COMMON STOCK Local	25 Aug 2020 27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	
		888.248721		0.00	1,909.00	0.00	7,640,848.00
	Base	8.336450		0.00	17.92	0.00	71,711.38
652437906	WATTS CO LTD 3,000.000 106.550000 NJGH	COMMON STOCK Local	25 Aug 2020 27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	
		992.250000		0.00	744.00	0.00	2,977,494.00
	Base	9.312529		0.00	6.98	0.00	27,944.57
653788901	SYSTEMA CORP 3,453.000 105.565000 NJGE	COMMON STOCK Local	05 Aug 2020 07 Aug 2020		J.P. MORGAN SECURITIES LLC	JPY/JP3	0.01
		1,595.527657		0.00	2,203.00	0.00	5,511,560.00
	Base	15.114173		0.00	20.87	0.00	52,210.11
			06 Aug 2020 11 Aug 2020		BOFA SECURITIES, INC	JPY/JP3	0.02
	3,810.000 105.525000 NJGE	Local	1,614.128609		9,225.00	0.00	6,159,055.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
		Base	15.296173	0.00	87.42	0.00	58,365.84	
		07 Aug 2020	12 Aug 2020		BOFA SECURITIES, INC	JPY/JP3	0.02	
3,715.000	105.885000 NJGE	Local	1,625.349933	0.00	9,057.00	0.00	6,047,232.00	
		Base	15.350143	0.00	85.54	0.00	57,111.32	
		11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01	
2,453.000	106.465000 NJGE	Local	1,679.022829	0.00	1,647.00	0.00	4,120,290.00	
		Base	15.770655	0.00	15.47	0.00	38,700.89	
		11 Aug 2020	13 Aug 2020		BNP PARIBAS SECURITIES SERVICES SA	JPY/JP3	0.02	
1,078.000	106.465000 NJGE	Local	1,672.000000	0.00	2,702.00	0.00	1,805,118.00	
		Base	15.704692	0.00	25.38	0.00	16,955.04	
		12 Aug 2020	14 Aug 2020		BOFA SECURITIES, INC	JPY/JP3	0.02	
5,037.000	106.900000 NJGE	Local	1,715.685924	0.00	12,963.00	0.00	8,654,873.00	
		Base	16.049447	0.00	121.26	0.00	80,962.33	
		13 Aug 2020	17 Aug 2020		BOFA SECURITIES, INC	JPY/JP3	0.02	
1,954.000	106.885000 NJGE	Local	1,749.430911	0.00	5,128.00	0.00	3,423,516.00	
		Base	16.367413	0.00	47.98	0.00	32,029.90	
653788901 Total								
21,500.000		Local		0.00	42,925.00	0.00	35,721,644.00	
		Base		0.00	403.92	0.00	336,335.43	
656366903	MEIKO NETWORK JAPAN CO LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	0.01
4,700.000	106.550000 NJGH	Local	771.180851	0.00	906.00	0.00	3,625,456.00	
		Base	7.237737	0.00	8.50	0.00	34,025.87	
660380908	NIITAKA CO LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	0.01
3,700.000	106.550000 NJGH	Local	3,061.481081	0.00	2,831.00	0.00	11,330,311.00	
		Base	28.732812	0.00	26.57	0.00	106,337.97	
663997005	NIHON KOHDEN CORP	COMMON STOCK	06 Aug 2020	11 Aug 2020		MORGAN STANLEY CO INCORPORATED	JPY/JP3	0.01
7,000.000	105.525000 NJGF	Local	3,842.115000	0.00	5,378.00	0.00	26,900,183.00	
		Base	36.409524	0.00	50.96	0.00	254,917.63	

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Units/Original Face										
664198009	NISSHA CO LTD 7,000.000	106.465000	NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
				Local	1,232.171286		0.00	2,156.00	0.00	8,627,355.00
				Base	11.573487		0.00	20.25	0.00	81,034.66
664401007	ZEON CORP 15,200.000	106.095000	NJGF	COMMON STOCK	03 Aug 2020	05 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
				Local	1,074.506908		0.00	8,166.00	0.00	16,340,671.00
				Base	10.127781		0.00	76.97	0.00	154,019.24
					04 Aug 2020	06 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	9,200.000	105.945000	NJGF	Local	1,111.879348		0.00	5,115.00	0.00	10,234,405.00
				Base	10.494873		0.00	48.28	0.00	96,601.11
					05 Aug 2020	07 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	6,800.000	105.565000	NJGF	Local	1,145.223971		0.00	3,894.00	0.00	7,791,417.00
				Base	10.848520		0.00	36.89	0.00	73,806.82
					06 Aug 2020	11 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	4,400.000	105.525000	NJGF	Local	1,144.257727		0.00	2,517.00	0.00	5,037,251.00
				Base	10.843475		0.00	23.85	0.00	47,735.14
					26 Aug 2020	28 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	4,400.000	106.145000	NJGF	Local	1,107.884091		0.00	2,437.00	0.00	4,877,127.00
				Base	10.437459		0.00	22.96	0.00	45,947.78
					27 Aug 2020	31 Aug 2020	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	2,700.000	106.445000	NJGF	Local	1,109.570370		0.00	2,996.00	0.00	2,998,836.00
				Base	10.423884		0.00	28.15	0.00	28,172.63
					28 Aug 2020	OPEN	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	6,300.000	105.305000	NJGF	Local	1,119.848095		0.00	7,055.00	0.00	7,062,098.00
				Base	10.634330		0.00	67.00	0.00	67,063.27
					31 Aug 2020	OPEN	MIZUHO SECURITIES USA INC	JPY/JP3		0.01
	6,400.000	106.045000	NJGF	Local	1,121.478438		0.00	7,177.00	0.00	7,184,639.00
				Base	10.575496		0.00	67.68	0.00	67,750.85

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
664401007 Total									
	55,400.000								
						0.00	39,357.00	0.00	61,526,444.00
						0.00	371.78	0.00	581,096.84
668071905	SERIA CO LTD		COMMON STOCK	03 Aug 2020	05 Aug 2020		JEFFERIES LLC.	JPY/JP3	0.04
	5,600.000	106.095000	NJGF	4,411.000893		0.00	24,702.00	0.00	24,726,307.00
						0.00	232.83	0.00	233,058.17
				11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.04
	1,100.000	106.465000	NJGF	4,593.502727		0.00	5,052.00	0.00	5,057,905.00
						0.00	47.45	0.00	47,507.68
				11 Aug 2020	13 Aug 2020		JEFFERIES + COMPANY INC	JPY/JP3	0.04
	4,500.000	106.465000	NJGF	4,593.772000		0.00	20,672.00	0.00	20,692,646.00
						0.00	194.17	0.00	194,361.02
668071905	SERIA CO LTD		COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01
	2,200.000	106.465000	NJGH	4,578.181364		0.00	2,517.00	0.00	10,074,516.00
						0.00	23.64	0.00	94,627.49
668071905 Total									
	13,400.000					0.00	52,943.00	0.00	60,551,374.00
						0.00	498.09	0.00	569,554.36
668953904	KAKAKU.COM INC		COMMON STOCK	05 Aug 2020	07 Aug 2020		DAIWA CAPITAL MARKETS AMERICA, INC	JPY/JP3	0.03
	39,600.000	105.565000	NJGE	2,412.758106		0.00	143,317.00	0.00	95,688,538.00
						0.00	1,357.62	0.00	906,441.89
671281905	NAFCO CO LTD		COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
	3,100.000	106.465000	NJGH	1,992.661290		0.00	1,544.00	0.00	6,178,794.00
						0.00	14.50	0.00	58,035.92
677478000	SANKEN ELECTRIC CO LTD		COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01
	1,500.000	106.465000	NJGH	2,190.832667		0.00	821.00	0.00	3,287,070.00
						0.00	7.71	0.00	30,874.65
681883005	SODICK CO LTD		COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	6,600.000	106.550000 NJGH							
			Local	780.592273	0.00	1,287.00	0.00	5,153,196.00	
			Base	7.326065	0.00	12.08	0.00	48,364.11	
687866905	TOWA CORP	COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
	15,200.000	106.465000 NJGH	Local	1,152.296053	0.00	4,378.00	0.00	17,519,278.00	
			Base	10.823238	0.00	41.12	0.00	164,554.34	
ACI00MHV0	TSI HOLDINGS CO LTD	COMMON STOCK		25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3		
	16,300.000	106.550000 NJGH	Local	324.220859	0.00	1,321.00	0.00	5,286,121.00	
			Base	3.042899	0.00	12.40	0.00	49,611.65	
ACI0BD1B9	IR JAPAN HOLDINGS LTD	COMMON STOCK		21 Aug 2020	25 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	0.06	
	3,000.000	105.955000 NJGF	Local	12,825.368000	0.00	19,238.00	0.00	38,495,342.00	
			Base	121.045425	0.00	181.57	0.00	363,317.84	
				28 Aug 2020	OPEN	GOLDMAN SACHS + CO LLC	JPY/JP3	0.12	
	3,000.000	105.305000 NJGF	Local	12,969.573333	0.00	38,908.00	0.00	38,947,628.00	
			Base	123.161990	0.00	369.48	0.00	369,855.45	
ACI0BD1B9 Total	6,000.000		Local		0.00	58,146.00	0.00	77,442,970.00	
			Base		0.00	551.05	0.00	733,173.29	
B00TL4905	MCJ CO LTD	COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
	13,700.000	106.465000 NJGH	Local	986.024745	0.00	3,377.00	0.00	13,511,916.00	
			Base	9.261492	0.00	31.72	0.00	126,914.16	
B01G5V900	BEENOS INC	COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
	2,700.000	106.465000 NJGH	Local	1,310.429259	0.00	884.00	0.00	3,539,043.00	
			Base	12.308545	0.00	8.30	0.00	33,241.38	
B05J4P904	WORLD HOLDINGS CO LTD	COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
	1,500.000	106.465000 NJGH	Local	1,774.866667	0.00	665.00	0.00	2,662,965.00	
			Base	16.670893	0.00	6.25	0.00	25,012.59	
B1CC1X905	JAC RECRUITMENT CO LTD	COMMON STOCK		25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3		
	3,500.000	106.550000 NJGH	Local	1,275.242857	0.00	1,115.00	0.00	4,464,465.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	11.968492	0.00	10.46	0.00	41,900.19
B1QHKZ903	SOLITON SYSTEMS KK COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
4,600.000	106.465000 NJGH	Local	1,660.500000	0.00	1,909.00	0.00	7,640,209.00
		Base	15.596675	0.00	17.93	0.00	71,762.64
B3V2W3904	KAWADA TECHNOLOGIES INC COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	0.01
600.000	106.550000 NJGH	Local	4,629.166667	0.00	694.00	0.00	2,778,194.00
		Base	43.445957	0.00	6.51	0.00	26,074.09
B4WP2H902	EBOOK INITIATIVE JAPAN CO LT COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01
1,600.000	106.465000 NJGH	Local	3,845.475000	0.00	1,538.00	0.00	6,154,298.00
		Base	36.119617	0.00	14.45	0.00	57,805.83
B92RW7909	SYUPPIN CO LTD COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
3,500.000	106.465000 NJGH	Local	763.571143	0.00	668.00	0.00	2,673,167.00
		Base	7.172039	0.00	6.27	0.00	25,108.41
BD3D17904	OPEN HOUSE CO LTD COMMON STOCK	12 Aug 2020	14 Aug 2020		MORGAN STANLEY CO INCORPORATED	JPY/JP3	0.01
11,100.000	106.900000 NJGF	Local	3,494.872432	0.00	7,758.00	0.00	38,800,842.00
		Base	32.692913	0.00	72.57	0.00	362,963.91
			18 Aug 2020	20 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	JPY/JP3	0.01
11,100.000	105.450000 NJGF	Local	3,446.226937	0.00	7,650.00	0.00	38,260,769.00
		Base	32.681147	0.00	72.55	0.00	362,833.28
BD3D17904 Total							
22,200.000		Local		0.00	15,408.00	0.00	77,061,611.00
		Base		0.00	145.12	0.00	725,797.19
BG0GM1903	MERCARI INC COMMON STOCK	11 Aug 2020	13 Aug 2020		GOLDMAN SACHS + CO LLC	JPY/JP3	0.05
8,000.000	106.465000 NJGF	Local	4,988.373250	0.00	39,907.00	0.00	39,946,893.00
		Base	46.854584	0.00	374.84	0.00	375,211.51
BG1VQF904	SPRIX LTD COMMON STOCK	12 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	JPY/JP3	
3,800.000	106.900000 NJGH	Local	822.378947	0.00	781.00	0.00	3,125,821.00
		Base	7.692974	0.00	7.31	0.00	29,240.61

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Units/Original Face							
BKRQ8Q904	BASE INC	COMMON STOCK	05 Aug 2020	07 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	JPY/JP3	0.03
5,400.000	105.565000 NJGF	Local	7,157.962963	0.00	15,461.00	0.00	38,668,461.00
		Base	67.806214	0.00	146.46	0.00	366,300.01
BYL7K8908	MENICON CO LTD	COMMON STOCK	13 Aug 2020	17 Aug 2020	JEFFERIES + COMPANY INC	JPY/JP3	0.03
2,300.000	106.885000 NJGF	Local	5,840.214783	0.00	6,716.00	0.00	13,439,210.00
		Base	54.640172	0.00	62.83	0.00	125,735.23
			14 Aug 2020	18 Aug 2020	SMBC SECURITIES INC	JPY/JP3	0.03
2,600.000	106.455000 NJGF	Local	6,034.788077	0.00	7,845.00	0.00	15,698,294.00
		Base	56.688630	0.00	73.69	0.00	147,464.13
			26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	0.03
900.000	106.145000 NJGF	Local	6,224.747778	0.00	2,801.00	0.00	5,605,074.00
		Base	58.643815	0.00	26.39	0.00	52,805.82
			27 Aug 2020	31 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	0.06
1,000.000	106.445000 NJGF	Local	6,234.021000	0.00	6,234.00	0.00	6,240,255.00
		Base	58.565654	0.00	58.57	0.00	58,624.22
			28 Aug 2020	OPEN	UBS SECURITIES ASIA LTD	JPY/JP3	0.06
1,700.000	105.305000 NJGF	Local	6,279.242941	0.00	10,674.00	0.00	10,685,387.00
		Base	59.629105	0.00	101.36	0.00	101,470.84
BYL7K8908 Total							
8,500.000		Local		0.00	34,270.00	0.00	51,668,220.00
		Base		0.00	322.84	0.00	486,100.24
JAPANESE YEN Total							
351,100.000		Local		0.00	597,215.00	0.00	870,566,695.00
		Base		0.00	5,635.97	0.00	8,206,684.60
NEW ISRAELI SHEQEL							
B5MN1W903	AZRIELI GROUP LTD	COMMON STOCK ILS.1	06 Aug 2020	10 Aug 2020	1 INSTINET LLC	ILS/IL1	0.02
24,000.000	3.404100 NJFQ	Local	175.479700	0.00	1,684.61	0.00	4,213,197.41

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Units/Original Face							
	Base	51.549514		0.00	494.88	0.00	1,237,683.21
NEW ISRAELI SHEQEL Total							
24,000.000	Local			0.00	1,684.61	0.00	4,213,197.41
	Base			0.00	494.88	0.00	1,237,683.21
POUND STERLING							
020745907	GENUS PLC	COMMON STOCK GBP.1	25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB	0.01
1,645.000	0.762340 NJGH	Local	34.419200		0.00	14.15	56,917.90
	Base		45.149408		0.00	18.56	74,662.09
037184900	GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	04 Aug 2020	06 Aug 2020	ROYAL BANK OF CANADA EUROPE LTD	GBP/GBB	0.07
1,999.000	0.766636 NJGF	Local	92.107000		0.00	110.47	185,154.52
	Base		120.144371		0.00	144.10	241,515.56
087541009	TATE + LYLE PLC	COMMON STOCK GBP.25	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
4,109.000	0.764234 NJGH	Local	6.840499		0.00	7.03	28,256.18
	Base		8.950791		0.00	9.20	36,973.20
309272904	ASOS PLC	COMMON STOCK GBP.	10 Aug 2020	12 Aug 2020	NUMIS SECURITIES INC.	GBP/GBB	0.03
10,504.000	0.764000 NJGF	Local	42.922200		0.00	270.51	451,126.30
	Base		56.180890		0.00	354.07	590,479.45
			12 Aug 2020	14 Aug 2020	JOH. BERENBERG, GOSSLER & CO. KG	GBP/GBB	0.06
2,187.000	0.766049 NJGF	Local	47.965000		0.00	104.90	105,005.36
	Base		62.613488		0.00	136.94	137,073.95
			13 Aug 2020	17 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	GBP/GBB	0.01
2,981.000	0.763679 NJGF	Local	48.975300		0.00	29.20	146,025.57
	Base		64.130741		0.00	38.24	191,213.28
			13 Aug 2020	17 Aug 2020	JOH. BERENBERG, GOSSLER & CO. KG	GBP/GBB	0.06
2,055.000	0.763679 NJGF	Local	49.094500		0.00	100.89	100,991.09
	Base		64.286827		0.00	132.11	132,242.85
			13 Aug 2020	17 Aug 2020	MORGAN STANLEY CO INCORPORATED	GBP/GBB	0.01

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	Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	2,449.000	0.763679	NJGF	Local	48.410400	0.00	23.71	1.00	118,581.78	
				Base	63.391032	0.00	31.05	1.31	155,276.99	
					18 Aug 2020	20 Aug 2020		MORGAN STANLEY CO INCORPORATED	GBP/GBB	0.01
	5,456.000	0.756544	NJGF	Local	50.088500	0.00	54.66	1.00	273,338.52	
				Base	66.206989	0.00	72.25	1.32	361,298.91	
309272904 Total										
	25,632.000			Local		0.00	583.87	6.00	1,195,068.62	
				Base		0.00	764.66	7.87	1,567,585.43	
B02QND907	PAYPOINT PLC		COMMON STOCK GBP.	25 Aug 2020	27 Aug 2020		JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	4,469.000	0.762340	NJGH	Local	6.469300	0.00	7.23	145.59	29,064.12	
				Base	8.486109	0.00	9.48	190.98	38,124.88	
B033F2900	CENTRICA PLC		COMMON STOCK GBP.	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	GBP/GBB		
	130,487.000	0.764234	NJGH	Local	0.493800	0.00	16.11	323.17	64,773.76	
				Base	0.646137	0.00	21.08	422.87	84,756.45	
B17BBQ907	INVESTEC PLC		COMMON STOCK GBP.	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	GBP/GBB		
	38,948.000	0.764234	NJGH	Local	1.512300	0.00	14.73	295.51	59,211.30	
				Base	1.978844	0.00	19.27	386.67	77,477.97	
B29H42901	TYMAN PLC		COMMON STOCK GBP.	0525 Aug 2020	27 Aug 2020		JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	12,112.000	0.762340	NJGH	Local	1.995000	0.00	6.04	121.85	24,291.33	
				Base	2.616943	0.00	7.92	159.84	31,864.17	
B7S9G9909	PLAYTECH PLC		COMMON STOCK	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	GBP/GBB		
	10,612.000	0.764234	NJGH	Local	3.531200	0.00	9.37	1.00	37,483.46	
				Base	4.620574	0.00	12.26	1.31	49,047.10	
BBT3PS900	PLUS500 LTD		COMMON STOCK ILS.01	25 Aug 2020	27 Aug 2020		JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	4,726.000	0.762340	NJGH	Local	14.750400	0.00	17.43	0.00	69,727.82	
				Base	19.348847	0.00	22.86	0.00	91,465.51	
BDD85M907	AVAST PLC		COMMON STOCK GBP.1	10 Aug 2020	12 Aug 2020		SANFORD C. BERNSTEIN LTD	GBP/GBB		
	30,318.000	0.764000	NJGF	Local	5.839100	0.00	35.41	886.15	177,951.39	

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Units/Original Face							
	Base	7.642801		0.00	46.35	1,159.88	232,920.67
BFWZ2G907	CODEMASTERS GROUP HOLDINGS P COMMON STOCK GBP.01	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	GBP/GBB	
19,004.000	0.764234 NJGH	Local 3.987600		0.00	18.95	1.00	75,800.30
	Base	5.217774		0.00	24.80	1.31	99,184.67
BFZNLB901	AJ BELL PLC COMMON STOCK GBP.	04 Aug 2020	06 Aug 2020		MACQUARIE CAPITAL (USA) INC.	GBP/GBB	0.01
35,324.000	0.766636 NJGE	Local 4.345000		0.00	184.18	768.41	154,435.37
	Base	5.667618		0.00	240.24	1,002.31	201,445.50
		05 Aug 2020	07 Aug 2020		PERSHING LLC	GBP/GBB	0.01
96,402.000	0.760890 NJGE	Local 4.447200		0.00	643.07	2,144.59	431,506.63
	Base	5.844734		0.00	845.16	2,818.52	567,107.77
BFZNLB901 Total							
131,726.000		Local		0.00	827.25	2,913.00	585,942.00
		Base		0.00	1,085.40	3,820.83	768,553.27
BG6L72901	BOOHOO GROUP PLC COMMON STOCK GBP.01	10 Aug 2020	12 Aug 2020		JEFFERIES INTERNATIONAL LTD	GBP/GBB	
63,153.000	0.764000 NJGF	Local 2.909300		0.00	110.24	1.00	183,842.26
	Base	3.807984		0.00	144.29	1.31	240,631.23
		12 Aug 2020	14 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	GBP/GBB	
57,717.000	0.766049 NJGF	Local 3.163600		0.00	109.56	1.00	182,704.06
	Base	4.129762		0.00	143.02	1.31	238,501.79
BG6L72901 Total							
120,870.000		Local		0.00	219.80	2.00	366,546.32
		Base		0.00	287.31	2.62	479,133.02
BGLP8L902	IMI PLC COMMON STOCK GBP.	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	GBP/GBB	
3,099.000	0.764234 NJGH	Local 10.777400		0.00	8.35	168.00	33,575.51
	Base	14.102225		0.00	10.93	219.83	43,933.55
BYZDVK901	SOFTCAT PLC COMMON STOCK GBP.	03 Aug 2020	05 Aug 2020		PERSHING LLC	GBP/GBB	0.02
5,023.000	0.767401 NJGE	Local 12.763800		0.00	96.17	321.56	64,530.30
	Base	16.632504		0.00	125.32	419.02	84,089.41

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Units/Original Face							
		03 Aug 2020	05 Aug 2020		MACQUARIE CAPITAL (USA) INC.	GBP/GBB	0.02
3,113.000	0.767401 NJGE	Local	12.897100	0.00	48.18	201.74	40,398.59
		Base	16.806207	0.00	62.78	262.88	52,643.39
		04 Aug 2020	06 Aug 2020		MACQUARIE CAPITAL (USA) INC.	GBP/GBB	0.03
281.000	0.766636 NJGE	Local	12.999600	0.00	5.48	18.29	3,676.66
		Base	16.956678	0.00	7.15	23.86	4,795.84
		04 Aug 2020	06 Aug 2020		MACQUARIE CAPITAL (USA) INC.	GBP/GBB	0.02
2,988.000	0.766636 NJGE	Local	13.084400	0.00	46.92	196.48	39,339.59
		Base	17.067291	0.00	61.20	256.28	51,314.56
		04 Aug 2020	06 Aug 2020		PERSHING LLC	GBP/GBB	0.03
2,951.000	0.766636 NJGE	Local	13.075700	0.00	57.88	193.93	38,838.20
		Base	17.055943	0.00	75.50	252.96	50,660.55
		05 Aug 2020	07 Aug 2020		PERSHING LLC	GBP/GBB	0.03
5,018.000	0.760890 NJGE	Local	13.403200	0.00	100.89	337.29	67,695.44
		Base	17.615161	0.00	132.59	443.28	88,968.76
BYZDVK901 Total							
19,374.000		Local		0.00	355.52	1,269.29	254,478.78
		Base		0.00	464.54	1,658.28	332,472.51
POUND STERLING Total							
559,130.000		Local		0.00	2,251.71	7,480.43	3,244,243.31
		Base		0.00	2,948.72	9,793.13	4,249,670.05
SINGAPORE DOLLAR							
672420908	HI P INTERNATIONAL LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	JPMORGAN SECURITIES(ASIA PACIFIC)LT	SGD/SG4	
27,000.000	1.371950 NJGH	Local	1.298700	0.00	8.77	14.02	35,087.69
		Base	0.946609	0.00	6.39	10.22	25,575.05

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

SINGAPORE DOLLAR Total

27,000.000	Local	0.00	8.77	14.02	35,087.69
	Base	0.00	6.39	10.22	25,575.05

SOUTH AFRICAN RAND

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							
634968903	THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.	03 Aug 2020	06 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
10,458.000	17.247500 NJGO	Local	69.149506	0.00	723.17	1,848.84	725,737.54
		Base	4.009248	0.00	41.93	107.19	42,077.84
			04 Aug 2020	07 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
14,715.000	17.416250 NJGO	Local	69.986450	0.00	1,029.85	2,631.28	1,033,511.74
		Base	4.018457	0.00	59.13	151.08	59,341.81
			05 Aug 2020	11 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
8,638.000	17.285000 NJGO	Local	71.112629	0.00	614.27	1,570.44	616,455.60
		Base	4.114124	0.00	35.54	90.86	35,664.19
			06 Aug 2020	12 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
12,293.000	17.527500 NJGO	Local	71.955682	0.00	884.55	2,261.44	887,697.19
		Base	4.105302	0.00	50.47	129.02	50,645.97
			07 Aug 2020	13 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
3,089.000	17.583750 NJGO	Local	71.981385	0.00	222.35	568.46	223,141.31
		Base	4.093631	0.00	12.65	32.33	12,690.20
			11 Aug 2020	14 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	
462.000	17.548750 NJGO	Local	72.000000	0.00	33.26	94.15	33,391.41
		Base	4.102856	0.00	1.90	5.37	1,902.78
634968903 Total							
49,655.000	Local	0.00	3,507.45	8,974.61	3,519,934.79		
	Base	0.00	201.62	515.85	202,322.79		

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							
662269901	NASPERS LTD N SHS	COMMON STOCK ZAR.02	07 Aug 2020	13 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	0.17
1,566.000	17.583750 NJGO	Local	3,074.306234	0.00	4,814.36	12,100.13	4,831,278.05
		Base	174.837918	0.00	273.80	688.14	274,758.12

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
B1FFT7902	IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	03 Aug 2020	06 Aug 2020	MACQUARIE CAPITAL (USA) INC.	ZAR/ZA1	
3,614.000	17.247500 NJGO	Local	152.090000	0.00	274.83	1,374.13	551,302.22
		Base	8.818090	0.00	15.93	79.67	31,964.18
			03 Aug 2020	06 Aug 2020	RENAISSANCE CAPITAL LTD	ZAR/ZA1	0.01
8,902.000	17.247500 NJGO	Local	152.753167	0.00	1,359.81	3,399.52	1,364,568.02
		Base	8.856540	0.00	78.84	197.10	79,116.86
			04 Aug 2020	07 Aug 2020	RENAISSANCE CAPITAL LTD	ZAR/ZA1	0.01
3,298.000	17.416250 NJGO	Local	154.627259	0.00	509.96	1,274.90	511,745.56
		Base	8.878333	0.00	29.28	73.20	29,383.22
			04 Aug 2020	07 Aug 2020	RENAISSANCE CAPITAL LTD	ZAR/ZA1	0.01
957.000	17.416250 NJGO	Local	154.841935	0.00	148.18	370.46	148,702.37
		Base	8.890659	0.00	8.51	21.27	8,538.14
			05 Aug 2020	11 Aug 2020	RENAISSANCE CAPITAL LTD	ZAR/ZA1	0.01
3,045.000	17.285000 NJGO	Local	169.519878	0.00	516.19	1,290.47	517,994.69
		Base	9.807340	0.00	29.86	74.66	29,967.87
			07 Aug 2020	13 Aug 2020	BOE STOCKBROKERS (PTY) LTD	ZAR/ZA1	0.01
21,239.000	17.583750 NJGO	Local	162.993141	0.00	3,461.81	8,716.04	3,473,989.17
		Base	9.269532	0.00	196.88	495.69	197,568.16
B1FFT7902 Total							
41,055.000		Local		0.00	6,270.78	16,425.52	6,568,302.03
		Base		0.00	359.30	941.59	376,538.43
BHZSKR902	MULTICHOICE GROUP LTD	COMMON STOCK	07 Aug 2020	13 Aug 2020	GOLDMAN SACHS INTERNATIONAL	ZAR/ZA1	0.01
21,114.000	17.583750 NJGO	Local	105.599744	0.00	2,229.63	5,574.08	2,237,436.70
		Base	6.005530	0.00	126.80	317.00	127,244.57
			07 Aug 2020	13 Aug 2020	PERSHING SECURITIES LIMITED	ZAR/ZA1	
3,178.000	17.583750 NJGO	Local	105.802596	0.00	168.12	840.60	337,249.37
		Base	6.017067	0.00	9.56	47.81	19,179.60
			11 Aug 2020	14 Aug 2020	GOLDMAN SACHS INTERNATIONAL	ZAR/ZA1	0.01
16,906.000	17.548750 NJGO	Local	105.349481	0.00	1,781.04	4,452.60	1,787,271.96

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	Units/Original Face							
			Base	6.003247	0.00	101.49	253.73	101,846.11
				12 Aug 2020	17 Aug 2020	GOLDMAN SACHS INTERNATIONAL	ZAR/ZA1	0.01
	5,558.000	17.363750 NJGO	Local	105.000000	0.00	583.59	1,458.98	585,632.57
			Base	6.047081	0.00	33.61	84.02	33,727.31
BHZSKR902 Total								
	46,756.000		Local		0.00	4,762.38	12,326.26	4,947,590.60
			Base		0.00	271.46	702.56	281,997.59
SOUTH AFRICAN RAND Total								
	139,032.000		Local		0.00	19,354.97	49,826.52	19,867,105.47
			Base		0.00	1,106.18	2,848.14	1,135,616.93
SOUTH KOREAN WON								
615525904	SAMSUNG FIRE + MARINE INS COMMON STOCK			13 Aug 2020	18 Aug 2020	INSTINET PACIFIC LIMITED	KRW/KR4	0.08
	786.000	1,183.300000 NJGO	Local	185,595.895674	0.00	72,940.00	0.00	145,951,314.00
			Base	156.846020	0.00	61.64	0.00	123,342.61
				14 Aug 2020	19 Aug 2020	INSTINET PACIFIC LIMITED	KRW/KR4	0.08
	418.000	1,184.550000 NJGO	Local	186,613.708134	0.00	39,003.00	0.00	78,043,533.00
			Base	157.539748	0.00	32.93	0.00	65,884.54
				18 Aug 2020	20 Aug 2020	INSTINET PACIFIC LIMITED	KRW/KR4	0.08
	959.000	1,184.600000 NJGO	Local	182,816.621481	0.00	87,661.00	0.00	175,408,801.00
			Base	154.327724	0.00	74.00	0.00	148,074.29
615525904 Total								
	2,163.000		Local		0.00	199,604.00	0.00	399,403,648.00
			Base		0.00	168.57	0.00	337,301.44
617340906	COWAY CO LTD COMMON STOCK			03 Aug 2020	05 Aug 2020	MIRAE ASSET DAEWOO CO., LTD.	KRW/KR4	0.08
	1,771.000	1,193.350000 NJEB	Local	74,998.843027	0.00	172,669.00	0.00	132,995,620.00
			Base	62.847315	0.00	144.69	0.00	111,447.29
				04 Aug 2020	06 Aug 2020	MIRAE ASSET DAEWOO CO., LTD.	KRW/KR4	0.08
	789.000	1,194.100000 NJEB	Local	75,354.411914	0.00	77,290.00	0.00	59,531,921.00

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Units/Original Face							
	Base	63.105613		0.00	64.73	0.00	49,855.05
617340906 Total							
2,560.000	Local			0.00	249,959.00	0.00	192,527,541.00
	Base			0.00	209.42	0.00	161,302.34
619957905	SK MATERIALS CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	JEFFERIES + COMPANY INC	KRW/KR4	0.15
889.000	1,185.600000 NJGF	Local	251,247.427447		0.00	156,351.00	223,515,314.00
		Base	211.915846		0.00	131.88	188,525.06
			12 Aug 2020	14 Aug 2020	MIRAE ASSET DAEWOO CO., LTD.	KRW/KR4	0.04
176.000	1,185.250000 NJGF	Local	242,741.545455		0.00	8,545.00	42,731,057.00
		Base	204.801979		0.00	7.21	36,052.36
			12 Aug 2020	14 Aug 2020	MIRAE ASSET DAEWOO CO., LTD.	KRW/KR4	0.04
26.000	1,185.250000 NJGF	Local	247,663.615385		0.00	1,288.00	6,440,542.00
		Base	208.954748		0.00	1.09	5,433.91
619957905 Total							
1,091.000	Local			0.00	166,184.00	0.00	272,686,913.00
	Base			0.00	140.18	0.00	230,011.33
639750900	SHINHAN FINANCIAL GROUP LTD	COMMON STOCK	18 Aug 2020	20 Aug 2020	SAMSUNG SECURITIES CO LTD	KRW/KR4	0.03
12,648.000	1,184.600000 NJEB	Local	31,844.337998		0.00	402,767.00	403,169,954.00
		Base	26.881933		0.00	340.00	340,342.69
644954000	HYUNDAI MOBIS CO LTD	COMMON STOCK	03 Aug 2020	05 Aug 2020	MORGAN STANLEY AND CO INTERNATIONAL	KRW/KR4	0.17
992.000	1,193.350000 NJGO	Local	204,250.000000		0.00	202,616.00	202,818,616.00
		Base	171.156827		0.00	169.79	169,957.36
			03 Aug 2020	05 Aug 2020	INSTINET LLC	KRW/KR4	0.09
41.000	1,193.350000 NJGO	Local	207,943.585366		0.00	4,263.00	8,529,950.00
		Base	174.251967		0.00	3.57	7,147.90
644954000 Total							
1,033.000	Local			0.00	206,879.00	0.00	211,348,566.00
	Base			0.00	173.36	0.00	177,105.26

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Units/Original Face							
645026907	SK HYNIX INC	COMMON STOCK	25 Aug 2020	27 Aug 2020	JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.03
7,084.000	1,185.100000 NJGO	Local	76,451.358413	0.00	270,791.00	0.00	541,852,214.00
		Base	64.510470	0.00	228.50	0.00	457,220.67
			25 Aug 2020	27 Aug 2020	THE HONGKONG AND SHANGHAI BANKING	KRW/KR4	0.06
136.000	1,185.100000 NJGO	Local	75,750.000000	0.00	10,302.00	0.00	10,312,302.00
		Base	63.918657	0.00	8.69	0.00	8,701.63
			26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.07
306.000	1,186.800000 NJGO	Local	78,338.000000	0.00	23,971.00	0.00	23,995,399.00
		Base	66.007752	0.00	20.20	0.00	20,218.57
			26 Aug 2020	28 Aug 2020	INSTINET PACIFIC LIMITED	KRW/KR4	0.03
5,947.000	1,186.800000 NJGO	Local	78,457.304355	0.00	233,293.00	0.00	466,818,882.00
		Base	66.108278	0.00	196.57	0.00	393,342.50
			27 Aug 2020	31 Aug 2020	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.03
790.000	1,185.050000 NJGO	Local	79,310.668354	0.00	31,328.00	0.00	62,686,756.00
		Base	66.926010	0.00	26.44	0.00	52,897.98
			27 Aug 2020	31 Aug 2020	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.03
1,710.000	1,185.050000 NJGO	Local	79,447.386550	0.00	67,928.00	0.00	135,922,959.00
		Base	67.041379	0.00	57.32	0.00	114,698.08
			27 Aug 2020	31 Aug 2020	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.03
2,104.000	1,185.050000 NJGO	Local	79,429.574144	0.00	83,560.00	0.00	167,203,384.00
		Base	67.026348	0.00	70.51	0.00	141,093.95
645026907 Total							
18,077.000		Local		0.00	721,173.00	0.00	1,408,791,896.00
		Base		0.00	608.23	0.00	1,188,173.38
652073909	LG ELECTRONICS INC	COMMON STOCK	03 Aug 2020	05 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
1,910.000	1,193.350000 NJGO	Local	73,046.150785	0.00	69,759.00	0.00	139,587,907.00
		Base	61.211003	0.00	58.46	0.00	116,971.47
			04 Aug 2020	06 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
424.000	1,194.100000 NJGO	Local	75,013.408019	0.00	15,903.00	0.00	31,821,588.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	62.820039		0.00	13.32	26,649.01
			04 Aug 2020	06 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
6.000	1,194.100000 NJGO	Local	75,800.000000		0.00	227.00	455,027.00
		Base	63.478771		0.00	0.19	381.06
			04 Aug 2020	06 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
678.000	1,194.100000 NJGO	Local	77,873.318584		0.00	26,399.00	52,824,509.00
		Base	65.215073		0.00	22.11	44,237.93
			04 Aug 2020	06 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
607.000	1,194.100000 NJGO	Local	77,958.787479		0.00	23,660.00	47,344,644.00
		Base	65.286649		0.00	19.81	39,648.81
			04 Aug 2020	06 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.03
334.000	1,194.100000 NJGO	Local	74,836.455090		0.00	12,498.00	25,007,874.00
		Base	62.671849		0.00	10.47	20,942.86
			05 Aug 2020	07 Aug 2020	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.03
979.000	1,188.850000 NJGO	Local	78,123.009193		0.00	38,241.00	76,520,667.00
		Base	65.713092		0.00	32.17	64,365.28
			05 Aug 2020	07 Aug 2020	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.03
540.000	1,188.850000 NJGO	Local	77,591.181481		0.00	20,950.00	41,920,188.00
		Base	65.265745		0.00	17.62	35,261.12
			10 Aug 2020	12 Aug 2020	UBS SECURITIES ASIA LTD	KRW/KR4	0.04
1,841.000	1,185.750000 NJGO	Local	83,141.642586		0.00	76,532.00	153,140,296.00
		Base	70.117346		0.00	64.54	129,150.58
			11 Aug 2020	13 Aug 2020	JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.04
204.000	1,185.600000 NJGO	Local	83,000.000000		0.00	8,466.00	16,940,466.00
		Base	70.006748		0.00	7.14	14,288.52
			12 Aug 2020	14 Aug 2020	INSTINET PACIFIC LIMITED	KRW/KR4	0.03
2,081.000	1,185.250000 NJGO	Local	82,323.272465		0.00	85,658.00	171,400,388.00
		Base	69.456463		0.00	72.27	144,611.17
			18 Aug 2020	20 Aug 2020	JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	258.000	1,184.600000	NJGO	Local	82,916.872093	0.00	10,696.00	0.00	21,403,249.00	
				Base	69.995671	0.00	9.03	0.00	18,067.91	
652073909 Total	9,862.000			Local		0.00	388,989.00	0.00	778,366,803.00	
				Base		0.00	327.13	0.00	654,575.72	
677172009	SAMSUNG ELECTRONICS CO LTD		COMMON STOCK		10 Aug 2020	12 Aug 2020	DAIWA SECURITIES (HK) LTD.	KRW/KR4	0.05	
	1,879.000	1,185.750000	NJGO	Local	57,885.438531	0.00	108,760.00	0.00	108,875,499.00	
				Base	48.817574	0.00	91.72	0.00	91,819.94	
					10 Aug 2020	12 Aug 2020	GOLDMAN SACHS INTERNATIONAL	KRW/KR4	0.05	
	17,656.000	1,185.750000	NJGO	Local	57,897.000000	0.00	1,022,229.00	0.00	1,023,251,661.00	
				Base	48.827324	0.00	862.09	0.00	862,957.34	
677172009 Total	19,535.000			Local		0.00	1,130,989.00	0.00	1,132,127,160.00	
				Base		0.00	953.81	0.00	954,777.28	
B3DF0Y902	KB FINANCIAL GROUP INC		COMMON STOCK		18 Aug 2020	20 Aug 2020	KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.03	
	7,930.000	1,184.600000	NJEB	Local	39,012.012106	0.00	309,365.00	0.00	309,674,621.00	
				Base	32.932646	0.00	261.16	0.00	261,417.04	
BDVLJ7906	ORION CORP/REPUBLIC OF KOREA		COMMON STOCK		11 Aug 2020	13 Aug 2020	MIRAE ASSET DAEWOO CO., LTD.	KRW/KR4	0.02	
	2,911.000	1,185.600000	NJGF	Local	147,079.697698	0.00	85,630.00	0.00	428,234,630.00	
				Base	124.055076	0.00	72.23	0.00	361,196.55	
SOUTH KOREAN WON Total	77,810.000			Local		0.00	3,861,539.00	0.00	5,536,331,732.00	
				Base		0.00	3,254.09	0.00	4,666,203.03	
SWEDISH KRONA										
444913008	HUFVUDSTADEN AB A SHS		COMMON STOCK SEK5.0		11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	SEK/SE1		
	20,734.000	8.755150	NJGH	Local	115.683700	0.00	599.65	0.00	2,399,185.49	
				Base	13.213217	0.00	68.49	0.00	274,031.34	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
756432902	ADDNODE GROUP AB	COMMON STOCK SEK	12.25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1	0.01
1,006.000	8.770900 NJGH	Local	197.778500	0.00	49.74	0.00	199,014.91
		Base	22.549396	0.00	5.67	0.00	22,690.36
ACI07CZ94	ADDTECH AB B SHARES	COMMON STOCK SEK	75.12 Aug 2020	14 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03
2,619.000	8.677000 NJGF	Local	435.061400	0.00	683.66	0.00	1,140,109.47
		Base	50.139610	0.00	78.79	0.00	131,394.43
			13 Aug 2020	17 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03
2,158.000	8.672250 NJGF	Local	441.458100	0.00	571.60	0.00	953,238.18
		Base	50.904679	0.00	65.91	0.00	109,918.21
			26 Aug 2020	28 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03
4,707.000	8.729450 NJGF	Local	453.683499	0.00	1,281.29	0.00	2,136,769.52
		Base	51.971602	0.00	146.78	0.00	244,777.11
ACI07CZ94 Total							
	9,484.000	Local		0.00	2,536.55	0.00	4,230,117.17
		Base		0.00	291.48	0.00	486,089.75
ACI0JS466	KINDRED GROUP PLC	SDR GBP	.005	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1
29,830.000	8.770900 NJGH	Local	66.257800	0.00	494.12	0.00	1,976,964.29
		Base	7.554276	0.00	56.34	0.00	225,400.39
ACI1FZ314	EMBRACER GROUP AB	COMMON STOCK SEK		17 Aug 2020	19 Aug 2020	MORGAN STANLEY CO INCORPORATED	SEK/SE1
17,615.000	8.696150 NJGF	Local	158.968600	0.00	560.05	0.00	2,800,791.94
		Base	18.280342	0.00	64.40	0.00	322,072.63
B0MZGM903	OREXO AB	COMMON STOCK SEK	.4	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1
4,324.000	8.770900 NJGH	Local	49.217200	0.00	53.20	0.00	212,868.37
		Base	5.611420	0.00	6.07	0.00	24,269.84
B5BLGL907	BYGGMAX GROUP AB	COMMON STOCK SEK	.33	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1
8,098.000	8.770900 NJGH	Local	52.526600	0.00	106.34	0.00	425,466.75
		Base	5.988735	0.00	12.12	0.00	48,508.90

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Units/Original Face							
B8BD17906	ANGLER GAMING PLC	COMMON STOCK EUR.0125	Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1	
21,846.000	8.770900 NJGH	Local	18.377900	0.00	100.37	0.00	401,583.97
		Base	2.095327	0.00	11.44	0.00	45,785.95
BD4535902	BHG GROUP AB	COMMON STOCK	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	SEK/SE1	
9,345.000	8.755150 NJGH	Local	101.070500	0.00	236.13	0.00	944,739.95
		Base	11.544120	0.00	26.97	0.00	107,906.77
BD4535902	BHG GROUP AB	COMMON STOCK	19 Aug 2020	21 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.01
44,041.000	8.664100 NJGF	Local	104.983500	0.00	2,774.15	0.00	4,626,352.47
		Base	12.117069	0.00	320.19	0.00	533,968.04
			20 Aug 2020	24 Aug 2020	SKANDINAVISKA ENSKILDA BANKEN	SEK/SE1	0.01
39,122.000	8.726950 NJGF	Local	106.539900	0.00	2,500.83	0.00	4,170,554.80
		Base	12.208148	0.00	286.56	0.00	477,893.74
			19 Aug 2020	21 Aug 2020	SKANDINAVISKA ENSKILDA BANKEN	SEK/SE1	0.01
40,058.000	8.664100 NJGF	Local	96.500000	0.00	4,638.72	0.00	3,870,235.72
		Base	11.137914	0.00	535.40	0.00	446,697.95
			26 Aug 2020	28 Aug 2020	SKANDINAVISKA ENSKILDA BANKEN	SEK/SE1	0.01
25,969.000	8.729450 NJGF	Local	113.768200	0.00	1,772.67	0.00	2,956,219.06
		Base	13.032688	0.00	203.07	0.00	338,648.95
BD4535902 Total							
158,535.000		Local		0.00	11,922.50	0.00	16,568,102.00
		Base		0.00	1,372.19	0.00	1,905,115.45
BF2CVV906	MIPS AB	COMMON STOCK SEK.1	03 Aug 2020	05 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03
1,246.000	8.771450 NJGF	Local	376.709900	0.00	281.63	0.00	469,662.17
		Base	42.947278	0.00	32.11	0.00	53,544.42
			04 Aug 2020	06 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03
2,537.000	8.751400 NJGF	Local	385.855000	0.00	587.35	0.00	979,501.49
		Base	44.090660	0.00	67.11	0.00	111,925.12
			06 Aug 2020	10 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	5,524.000	8.694800 NJGF	Local	372.071300		1,233.19	0.00	2,056,555.05	
			Base	42.792393		141.83	0.00	236,527.01	
				26 Aug 2020	28 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.03	
	2,962.000	8.729450 NJGF	Local	364.324300		647.48	0.00	1,079,776.06	
			Base	41.735081		74.17	0.00	123,693.48	
				27 Aug 2020	31 Aug 2020	CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.02	
	1,234.000	8.745800 NJGF	Local	361.063900		267.33	0.00	445,820.18	
			Base	41.284262		30.57	0.00	50,975.35	
BF2CVV906 Total	13,503.000		Local			3,016.98	0.00	5,031,314.95	
			Base			345.79	0.00	576,665.38	
BJVLV9905	SECTRA AB B SHS		COMMON STOCK	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	SEK/SE1	0.02	
	677.000	8.755150 NJGH	Local	620.542100		105.03	0.00	420,212.03	
			Base	70.877381		12.00	0.00	47,995.98	
BMNQDC909	KAMBI GROUP PLC		COMMON STOCK EUR.	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1	0.01	
	6,099.000	8.770900 NJGH	Local	233.551100		356.11	0.00	1,424,784.27	
			Base	26.627952		40.60	0.00	162,444.48	
BN2C4W907	KINNEVIK AB B		COMMON STOCK SEK.1	25 Aug 2020	27 Aug 2020	STOCKSPLIT NON CASH	SEK/SE1		
	156,976.000	8.576457 NJDE	Local	215.546077		0.00	0.00	33,835,561.01	
			Base	25.132298		0.00	0.00	3,945,167.68	
BN2C4Y903	KINNEVIK AB B REDEMPTION		COMMON STOCK	25 Aug 2020	27 Aug 2020	AUTREPAT-DISTRIBUTION	SEK/SE1		
	156,976.000	8.776600 NJDE	Local	7.000000		0.00	0.00	1,098,832.00	
			Base	0.797575		0.00	0.00	125,200.19	
BZBW6G909	SINCH AB		COMMON STOCK SEK.1	03 Aug 2020	05 Aug 2020	MORGAN STANLEY & CO. LLC	SEK/SE1	0.02	
	4,393.000	8.771450 NJGF	Local	724.761400		636.78	0.00	3,184,513.61	
			Base	82.627319		72.60	0.00	363,054.41	

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Units/Original Face							

SWEDISH KRONA Total

610,096.000	Local	0.00	20,537.42	0.00	74,209,312.76
	Base	0.00	2,359.19	0.00	8,574,492.73

SWISS FRANC

B00FX5909	BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.025	Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	CHF/CH1	0.01
3,249.000	0.909450 NJGH	Local	53.635900	0.00	43.57	0.00	174,306.61
		Base	58.976194	0.00	47.91	0.00	191,661.56

B28PS9903	U BLOX HOLDING AG	COMMON STOCK CHF15.25	Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	CHF/CH1	0.02
445.000	0.909450 NJGH	Local	56.109800	0.00	6.24	0.00	24,975.10
		Base	61.696410	0.00	6.86	0.00	27,461.76

B92M6T901	ZUR ROSE GROUP AG	COMMON STOCK CHF5.	21 Aug 2020	25 Aug 2020	JOH. BERENBERG, GOSSLER & CO. KG	CHF/CH1	0.16
893.000	0.912550 NJGF	Local	247.026000	0.00	132.36	0.00	220,726.58
		Base	270.698592	0.00	145.04	0.00	241,878.89

BFSSBH906	CEMBRA MONEY BANK AG	COMMON STOCK CHF1.020	Aug 2020	24 Aug 2020	EXANE S.A.	CHF/CH1	0.14
2,093.000	0.909700 NJGF	Local	105.024800	0.00	263.78	0.00	220,080.69
		Base	115.449929	0.00	289.96	0.00	241,926.67

			26 Aug 2020	28 Aug 2020	MAINFIRST BANK DE	CHF/CH1	0.07
2,045.000	0.908500 NJGF	Local	108.589300	0.00	133.24	0.00	222,198.36
		Base	119.525922	0.00	146.66	0.00	244,577.17

BFSSBH906 Total

4,138.000	Local	0.00	397.02	0.00	442,279.05
	Base	0.00	436.62	0.00	486,503.84

SWISS FRANC Total

8,725.000	Local	0.00	579.19	0.00	862,287.34
	Base	0.00	636.43	0.00	947,506.05

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Units/Original Face							
607701000	BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0	12 Aug 2020	12 Aug 2020		CUSIP CHANGE NON CASH	THB/TH1
3,600.000	34.620501 NJGJ	Local	168.931405	0.00	0.00	0.00	608,153.06
		Base	4.879519	0.00	0.00	0.00	17,566.27
636317901	SIAM COMMERCIAL BANK P NVDR	NVDR THB10.0	18 Aug 2020	20 Aug 2020		MACQUARIE BANK LIMITED	THB/TH1
1,000.000	31.132500 NJGJ	Local	71.750000	0.00	71.75	6.60	71,828.35
		Base	2.304666	0.00	2.30	0.21	2,307.18
			19 Aug 2020	21 Aug 2020		MACQUARIE BANK LIMITED	THB/TH1
17,000.000	31.225000 NJGJ	Local	71.862000	0.00	916.24	112.39	1,222,682.63
		Base	2.301425	0.00	29.34	3.60	39,157.17
			20 Aug 2020	24 Aug 2020		MACQUARIE BANK LIMITED	THB/TH1
56,000.000	31.450000 NJGJ	Local	71.656700	0.00	4,012.78	369.17	4,017,157.15
		Base	2.278432	0.00	127.59	11.74	127,731.55
			21 Aug 2020	25 Aug 2020		MACQUARIE BANK LIMITED	THB/TH1
19,000.000	31.550000 NJGJ	Local	71.607400	0.00	1,360.54	125.17	1,362,026.31
		Base	2.269648	0.00	43.12	3.97	43,170.41
			24 Aug 2020	26 Aug 2020		MACQUARIE BANK LIMITED	THB/TH1
240,500.000	31.467500 NJGJ	Local	70.567300	0.00	16,971.44	1,561.37	16,989,968.46
		Base	2.242545	0.00	539.33	49.62	539,921.14
636317901 Total							
333,500.000		Local		0.00	23,332.75	2,174.70	23,663,662.90
		Base		0.00	741.68	69.14	752,287.45
BHZ6DL901	TQM CORP PCL FOREIGN	FOREIGN SH. THB1.0 A	28 Aug 2020	OPEN		MACQUARIE BANK LIMITED	THB/TH1
15,500.000	31.162500 NJGE	Local	125.069600	0.00	3,877.16	74.63	1,942,530.59
		Base	4.013465	0.00	124.42	2.39	62,335.52
			31 Aug 2020	OPEN		CLSA SINGAPORE PTE LTD.	THB/TH1
40,851.000	31.122500 NJGE	Local	125.704900	0.00	5,135.17	539.19	5,140,845.23
		Base	4.039036	0.00	165.00	17.32	165,180.99

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Units/Original Face							

BHZ6DL901 Total

56,351.000		Local		0.00	9,012.33	613.82	7,083,375.82
		Base		0.00	289.42	19.71	227,516.51

THAILAND BAHT Total

393,451.000		Local		0.00	32,345.08	2,788.52	31,355,191.78
		Base		0.00	1,031.10	88.85	997,370.23

TURKISH LIRA

B03MVJ903	KOC HOLDING AS	COMMON STOCK TRY1.	24 Aug 2020	26 Aug 2020	HSBC BANK PLC	TRY/TR3	
116,961.000	7.377500 NJGO	Local	15.794256		0.00	1,662.58	1,848,974.51
		Base	2.140868		0.00	225.36	250,623.45

TURKISH LIRA Total

116,961.000		Local		0.00	1,662.58	0.00	1,848,974.51
		Base		0.00	225.36	0.00	250,623.45

UAE DIRHAM

B01RM2901	EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	10 Aug 2020	12 Aug 2020	J.P. MORGAN SECURITIES PLC	AED/AE1	
38,654.000	3.673150 NJGO	Local	2.676730		0.00	258.67	103,724.99
		Base	0.728729		0.00	70.42	28,238.70
50,580.000	3.673150 NJGO	Local	2.681890	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	AED/AE1
		Base	0.730134			339.13	135,989.13
						92.33	37,022.48
49,253.000	3.673150 NJGO	Local	2.688810	12 Aug 2020	16 Aug 2020	J.P. MORGAN SECURITIES PLC	AED/AE1
		Base	0.732017			331.08	132,763.04
						90.14	36,144.19
145,757.000	3.673150 NJGO	Local	2.752500	13 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES PLC	AED/AE1
		Base	0.749357			1,002.99	402,199.13
						273.06	109,497.06

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		17 Aug 2020	19 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
76,599.000	3.673150 NJGO	Local 2.788340		0.00	533.96	0.00	214,118.02
		Base 0.759114		0.00	145.37	0.00	58,292.75
		18 Aug 2020	20 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
107,035.000	3.672950 NJGO	Local 2.850740		0.00	762.82	0.00	305,891.78
		Base 0.776145		0.00	207.69	0.00	83,282.32
		19 Aug 2020	24 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
75,360.000	3.673150 NJGO	Local 2.906750		0.00	547.63	0.00	219,600.31
		Base 0.791351		0.00	149.09	0.00	59,785.28
		20 Aug 2020	25 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
43,332.000	3.673150 NJGO	Local 2.901410		0.00	314.31	0.00	126,038.21
		Base 0.789897		0.00	85.57	0.00	34,313.38
		24 Aug 2020	26 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
61,230.000	3.673150 NJGO	Local 2.960300		0.00	453.15	0.00	181,712.32
		Base 0.805930		0.00	123.37	0.00	49,470.43
		25 Aug 2020	27 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
49,182.000	3.673150 NJGO	Local 2.981300		0.00	366.57	0.00	146,992.87
		Base 0.811647		0.00	99.80	0.00	40,018.21
		26 Aug 2020	30 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
56,751.000	3.673150 NJGO	Local 3.002610		0.00	426.00	0.00	170,827.12
		Base 0.817448		0.00	115.98	0.00	46,506.98
		27 Aug 2020	31 Aug 2020		J.P. MORGAN SECURITIES PLC	AED/AE1	
45,399.000	3.673150 NJGO	Local 2.945420		0.00	334.30	0.00	134,053.42
		Base 0.801878		0.00	91.01	0.00	36,495.49
		31 Aug 2020	OPEN		J.P. MORGAN SECURITIES PLC	AED/AE1	
56,747.000	3.673150 NJGO	Local 2.897240		0.00	411.02	0.00	164,820.70
		Base 0.788762		0.00	111.90	0.00	44,871.76

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Units/Original Face							

B01RM2901 Total

855,879.000			Local	0.00	6,081.63	0.00	2,438,731.04
			Base	0.00	1,655.73	0.00	663,939.03

UAE DIRHAM Total

855,879.000			Local	0.00	6,081.63	0.00	2,438,731.04
			Base	0.00	1,655.73	0.00	663,939.03

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	0.00	268,601.60
			Base	67.140400		0.00	40.00	0.00	268,601.60
008492100	AGREE REALTY CORP	REIT USD.0001		20 Aug 2020	24 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
	3,500.000	1.000000 NJFQ	Local	67.172900		0.00	35.00	0.00	235,140.15
			Base	67.172900		0.00	35.00	0.00	235,140.15

008492100 Total

7,500.000			Local	0.00	75.00	0.00	503,741.75
			Base	0.00	75.00	0.00	503,741.75

011532108	ALAMOS GOLD INC CLASS A	COMMON STOCK		05 Aug 2020	07 Aug 2020		BOFA SECURITIES, INC.	USD/DTC	0.02
	32,277.000	1.000000 NJGF	Local	11.055200		0.00	484.16	0.00	357,312.85
			Base	11.055200		0.00	484.16	0.00	357,312.85

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	0.00	382,288.00
			Base	38.218800		0.00	100.00	0.00	382,288.00

05280R100	AUTOLUS THERAPEUTICS PLC	ADR GBP.0000001		25 Aug 2020	27 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
	8,641.000	1.000000 NJGH	Local	15.907500		0.00	27.49	0.00	137,484.20
			Base	15.907500		0.00	27.49	0.00	137,484.20

05965X109	BANCO SANTANDER CHILE ADR	ADR		14 Aug 2020	18 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
	70.000	1.000000 NJGO	Local	16.022386		0.00	0.53	0.00	1,122.10

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	16.022386		0.00	0.53	0.00	1,122.10
		14 Aug 2020	18 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
178.000	1.000000 NJGO	Local 16.028503		0.00	1.34	0.00	2,854.41
	Base	16.028503		0.00	1.34	0.00	2,854.41
		17 Aug 2020	19 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
560.000	1.000000 NJGO	Local 16.112748		0.00	4.20	0.00	9,027.34
	Base	16.112748		0.00	4.20	0.00	9,027.34
		18 Aug 2020	20 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
333.000	1.000000 NJGO	Local 16.485585		0.00	2.50	0.00	5,492.20
	Base	16.485585		0.00	2.50	0.00	5,492.20
		19 Aug 2020	21 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
452.000	1.000000 NJGO	Local 16.355727		0.00	3.39	0.00	7,396.18
	Base	16.355727		0.00	3.39	0.00	7,396.18
		20 Aug 2020	24 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
389.000	1.000000 NJGO	Local 16.106328		0.00	2.92	0.00	6,268.28
	Base	16.106328		0.00	2.92	0.00	6,268.28
		21 Aug 2020	25 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
1,085.000	1.000000 NJGO	Local 16.008127		0.00	8.14	0.00	17,376.96
	Base	16.008127		0.00	8.14	0.00	17,376.96
		21 Aug 2020	25 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.02
2,366.000	1.000000 NJGO	Local 16.000000		0.00	47.32	0.00	37,903.32
	Base	16.000000		0.00	47.32	0.00	37,903.32
		24 Aug 2020	26 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
92.000	1.000000 NJGO	Local 15.998695		0.00	0.69	0.00	1,472.57
	Base	15.998695		0.00	0.69	0.00	1,472.57
		24 Aug 2020	26 Aug 2020		NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
270.000	1.000000 NJGO	Local 16.008644		0.00	2.03	0.00	4,324.36
	Base	16.008644		0.00	2.03	0.00	4,324.36
		25 Aug 2020	27 Aug 2020		SCOTIA CAPITAL (USA) INC	USD/DTC	0.02

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
4,022.000	1.000000 NJGO	Local	15.899970	0.00	80.44	0.00	64,030.12
		Base	15.899970	0.00	80.44	0.00	64,030.12
			25 Aug 2020	27 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
2,614.000	1.000000 NJGO	Local	15.873661	0.00	19.60	0.00	41,513.35
		Base	15.873661	0.00	19.60	0.00	41,513.35
			26 Aug 2020	28 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
288.000	1.000000 NJGO	Local	15.595460	0.00	2.16	0.00	4,493.65
		Base	15.595460	0.00	2.16	0.00	4,493.65
			26 Aug 2020	28 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
451.000	1.000000 NJGO	Local	15.799951	0.00	3.38	0.00	7,129.16
		Base	15.799951	0.00	3.38	0.00	7,129.16
			27 Aug 2020	31 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
1,510.000	1.000000 NJGO	Local	15.430417	0.00	11.33	0.00	23,311.26
		Base	15.430417	0.00	11.33	0.00	23,311.26
			28 Aug 2020	OPEN	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
174.000	1.000000 NJGO	Local	15.647164	0.00	1.31	0.00	2,723.92
		Base	15.647164	0.00	1.31	0.00	2,723.92
			31 Aug 2020	OPEN	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	0.01
2,147.000	1.000000 NJGO	Local	15.428511	0.00	16.10	0.00	33,141.11
		Base	15.428511	0.00	16.10	0.00	33,141.11
05965X109 Total							
17,001.000		Local		0.00	207.38	0.00	269,580.29
		Base		0.00	207.38	0.00	269,580.29
133131102	CAMDEN PROPERTY TRUST	REIT USD.01	13 Aug 2020	17 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,000.000	1.000000 NJFQ	Local	89.513500	0.00	20.00	0.00	179,047.00
		Base	89.513500	0.00	20.00	0.00	179,047.00
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	0.00	325,796.00
		Base	32.569600	0.00	100.00	0.00	325,796.00

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Units/Original Face							
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	0.00	326,932.50
		Base	13.070300	0.00	175.00	0.00	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	0.00	174,469.40
		Base	12.452100	0.00	140.00	0.00	174,469.40
30224P200 Total							
39,000.000		Local		0.00	315.00	0.00	501,401.90
		Base		0.00	315.00	0.00	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	0.00	366,243.85
		Base	104.631100	0.00	35.00	0.00	366,243.85
36165L108	GDS HOLDINGS LTD ADR	ADR USD.0004	19 Aug 2020	21 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
2,500.000	1.000000 NJFQ	Local	78.397100	0.00	17.50	0.00	196,010.25
		Base	78.397100	0.00	17.50	0.00	196,010.25
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	0.00	370,128.00
		Base	37.005800	0.00	70.00	0.00	370,128.00
			21 Aug 2020	25 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
5,000.000	1.000000 NJFR	Local	36.780200	0.00	35.00	0.00	183,936.00
		Base	36.780200	0.00	35.00	0.00	183,936.00
36467J108 Total							
15,000.000		Local		0.00	105.00	0.00	554,064.00
		Base		0.00	105.00	0.00	554,064.00
37954A204	GLOBAL MEDICAL REIT INC	REIT	13 Aug 2020	17 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFQ	Local	13.253600	0.00	100.00	0.00	132,636.00
		Base	13.253600	0.00	100.00	0.00	132,636.00
			17 Aug 2020	19 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01

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	Units/Original Face									
	17,829.000	1.000000 NJFQ	Local	13.323200	0.00	178.29	0.00	237,717.62		
			Base	13.323200	0.00	178.29	0.00	237,717.62		
				18 Aug 2020	20 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01		
	9,171.000	1.000000 NJFQ	Local	13.165400	0.00	91.71	0.00	120,831.59		
			Base	13.165400	0.00	91.71	0.00	120,831.59		
37954A204 Total			Local		0.00	370.00	0.00	491,185.21		
	37,000.000		Base		0.00	370.00	0.00	491,185.21		
42225P501	HEALTHCARE TRUST OF AME CL A	REIT USD.01		13 Aug 2020	17 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01		
	10,000.000	1.000000 NJFQ	Local	25.994200	0.00	70.00	0.00	260,012.00		
			Base	25.994200	0.00	70.00	0.00	260,012.00		
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	0.00	125,394.00		
			Base	12.529400	0.00	100.00	0.00	125,394.00		
49446R109	KIMCO REALTY CORP	REIT USD.01		20 Aug 2020	24 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01		
	50,000.000	1.000000 NJFQ	Local	11.650900	0.00	500.00	0.00	583,045.00		
			Base	11.650900	0.00	500.00	0.00	583,045.00		
49446R109	KIMCO REALTY CORP	REIT USD.01		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	0.00	233,218.00		
			Base	11.650900	0.00	200.00	0.00	233,218.00		
49446R109 Total			Local		0.00	800.00	0.00	941,657.00		
	80,000.000		Base		0.00	800.00	0.00	941,657.00		
49639K101	KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001		10 Aug 2020	12 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.01		
	7,176.000	1.000000 NJGF	Local	33.603500	0.00	35.88	0.00	241,174.60		
			Base	33.603500	0.00	35.88	0.00	241,174.60		
53223X107	LIFE STORAGE INC	REIT USD.01		20 Aug 2020	24 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01		
	5,000.000	1.000000 NJFQ	Local	101.550800	0.00	50.00	0.00	507,804.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	101.550800		0.00	50.00	0.00	507,804.00
559166103	MAGIC SOFTWARE ENTERPRISES COMMON STOCK ILS.1	25 Aug 2020	27 Aug 2020		J P MORGAN SECURITIES INC	USD/DTC	
1,702.000	1.000000 NJGH	Local	15.377500	0.00	2.62	0.00	26,175.13
	Base	15.377500		0.00	2.62	0.00	26,175.13
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
5,500.000	1.000000 NJFQ	Local	18.744900	0.00	38.50	0.00	103,135.45
	Base	18.744900		0.00	38.50	0.00	103,135.45
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	0.00	156,814.00
	Base	15.674400		0.00	70.00	0.00	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	0.00	46,465.50
	Base	15.481500		0.00	21.00	0.00	46,465.50
65342V101 Total							
13,000.000		Local		0.00	91.00	0.00	203,279.50
		Base		0.00	91.00	0.00	203,279.50
69343P105	LUKOIL PJSC SPON ADR ADR RUB.025	26 Aug 2020	28 Aug 2020		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.04
1,542.000	1.000000 NJGO	Local	69.372849	0.00	64.18	0.00	107,037.11
	Base	69.372849		0.00	64.18	0.00	107,037.11
		27 Aug 2020	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
2,971.000	1.000000 NJGO	Local	68.926691	0.00	122.87	0.00	204,904.07
	Base	68.926691		0.00	122.87	0.00	204,904.07
		27 Aug 2020	OPEN		GOLDMAN SACHS + CO LLC	USD/DTC	0.04
896.000	1.000000 NJGO	Local	69.211298	0.00	37.21	0.00	62,050.53
	Base	69.211298		0.00	37.21	0.00	62,050.53
		28 Aug 2020	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
1,670.000	1.000000 NJGO	Local	68.359920	0.00	68.50	0.00	114,229.57
	Base	68.359920		0.00	68.50	0.00	114,229.57

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		28 Aug 2020	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
2,063.000	1.000000 NJGO	Local	68.362574	0.00	84.62	0.00	141,116.61
		Base	68.362574	0.00	84.62	0.00	141,116.61
69343P105 Total							
9,142.000		Local		0.00	377.38	0.00	629,337.89
		Base		0.00	377.38	0.00	629,337.89
729640102	PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	20 Aug 2020	24 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
10,000.000	1.000000 NJFQ	Local	12.762100	0.00	70.00	0.00	127,691.00
		Base	12.762100	0.00	70.00	0.00	127,691.00
			25 Aug 2020	27 Aug 2020	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
6,000.000	1.000000 NJFQ	Local	13.238200	0.00	42.00	0.00	79,471.20
		Base	13.238200	0.00	42.00	0.00	79,471.20
729640102 Total							
16,000.000		Local		0.00	112.00	0.00	207,162.20
		Base		0.00	112.00	0.00	207,162.20
73757R102	POSTAL REALTY TRUST INC A	COMMON STOCK USD.01	13 Aug 2020	17 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
5,000.000	1.000000 NJFQ	Local	15.040200	0.00	35.00	0.00	75,236.00
		Base	15.040200	0.00	35.00	0.00	75,236.00
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	0.00	204,052.00
		Base	102.019000	0.00	14.00	0.00	204,052.00
74340W103	PROLOGIS INC	REIT USD.01	13 Aug 2020	17 Aug 2020	FBN SECURITIES INC	USD/DTC	0.01
4,500.000	1.000000 NJFQ	Local	102.810200	0.00	31.50	0.00	462,677.40
		Base	102.810200	0.00	31.50	0.00	462,677.40
74340W103	PROLOGIS INC	REIT USD.01	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

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Units/Original Face							
74340W103 Total							
11,500.000							
			Local	0.00	80.50	0.00	1,181,916.40
			Base	0.00	80.50	0.00	1,181,916.40
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	337,672.50
			Base	67.527500	0.00	35.00	337,672.50
758849103	REGENCY CENTERS CORP	REIT USD.01	20 Aug 2020	24 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFQ		Local	41.155100	0.00	150.00	617,476.50
			Base	41.155100	0.00	150.00	617,476.50
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	807,220.00
			Base	40.354000	0.00	140.00	807,220.00
758849103 Total							
35,000.000			Local		0.00	290.00	1,424,696.50
			Base		0.00	290.00	1,424,696.50
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	904,245.00
			Base	36.159800	0.00	250.00	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	160,790.00
			Base	6.421600	0.00	250.00	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	147,786.20
			Base	147.776200	0.00	10.00	147,786.20
89677Q107	TRIP.COM GROUP LTD ADR	ADR USD.01	19 Aug 2020	21 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	0.02
65,224.000	1.000000 NJGJ		Local	27.742800	0.00	1,141.42	1,810,637.81
			Base	27.742800	0.00	1,141.42	1,810,637.81

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
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
			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
91325V108 Total							
52,000.000		Local		0.00	418.00	0.00	515,237.80
		Base		0.00	418.00	0.00	515,237.80
92339V100	VEREIT INC	REIT USD.01	25 Aug 2020	27 Aug 2020	LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
50,000.000	1.000000 NJFQ	Local	6.822700	0.00	500.00	0.00	341,635.00
		Base	6.822700	0.00	500.00	0.00	341,635.00
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

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Units/Original Face							

95040Q104 Total

	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

B06CDW903	AXIS BANK LTD GDR REG S	GDR		07 Aug 2020	11 Aug 2020		MACQUARIE SECURITIES LIMITED	USD/EUR	0.03
	27,850.000	1.000000 NJEB	Local	29.157100		0.00	974.43	0.00	812,999.67
			Base	29.157100		0.00	974.43	0.00	812,999.67

G6564A105	NOMAD FOODS LTD	COMMON STOCK		11 Aug 2020	13 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	9,316.000	1.000000 NJGH	Local	24.409900		0.00	18.63	0.00	227,421.26
			Base	24.409900		0.00	18.63	0.00	227,421.26

M2682V108	CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01		11 Aug 2020	13 Aug 2020		VIRTU AMERICAS LLC	USD/DTC	0.02
	7,298.000	1.000000 NJGE	Local	107.532699		0.00	127.72	0.00	784,901.36
			Base	107.532699		0.00	127.72	0.00	784,901.36
				11 Aug 2020	13 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	0.02
	5,979.000	1.000000 NJGE	Local	107.221600		0.00	119.58	0.00	641,197.53
			Base	107.221600		0.00	119.58	0.00	641,197.53
				11 Aug 2020	13 Aug 2020		INVESTMENT TECHNOLOGY GROUP INC.	USD/DTC	0.02
	365.000	1.000000 NJGE	Local	107.575000		0.00	7.30	0.00	39,272.18
			Base	107.575000		0.00	7.30	0.00	39,272.18
				12 Aug 2020	14 Aug 2020		BOFA SECURITIES, INC.	USD/DTC	0.02
	972.000	1.000000 NJGE	Local	109.720000		0.00	19.44	0.00	106,667.28
			Base	109.720000		0.00	19.44	0.00	106,667.28
				12 Aug 2020	14 Aug 2020		INVESTMENT TECHNOLOGY GROUP INC.	USD/DTC	0.02
	307.000	1.000000 NJGE	Local	108.850000		0.00	6.14	0.00	33,423.09
			Base	108.850000		0.00	6.14	0.00	33,423.09
				12 Aug 2020	14 Aug 2020		VIRTU AMERICAS LLC	USD/DTC	0.02
	5,348.000	1.000000 NJGE	Local	109.180499		0.00	93.59	0.00	583,990.90
			Base	109.180499		0.00	93.59	0.00	583,990.90
				12 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	0.02

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
628.000	1.000000 NJGE	Local	108.931500	0.00	12.56	0.00	68,421.54
		Base	108.931500	0.00	12.56	0.00	68,421.54
			13 Aug 2020	17 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	0.02
936.000	1.000000 NJGE	Local	110.155000	0.00	18.72	0.00	103,123.80
		Base	110.155000	0.00	18.72	0.00	103,123.80
			13 Aug 2020	17 Aug 2020	BOFA SECURITIES, INC.	USD/DTC	0.02
1,234.000	1.000000 NJGE	Local	110.666500	0.00	24.68	0.00	136,587.14
		Base	110.666500	0.00	24.68	0.00	136,587.14
			13 Aug 2020	17 Aug 2020	VIRTU AMERICAS LLC	USD/DTC	0.02
5,039.000	1.000000 NJGE	Local	110.820400	0.00	88.18	0.00	558,512.18
		Base	110.820400	0.00	88.18	0.00	558,512.18
M2682V108 Total							
28,106.000		Local		0.00	517.91	0.00	3,056,097.00
		Base		0.00	517.91	0.00	3,056,097.00
M4R82T106	FIVERR INTERNATIONAL LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC	USD/DTC	0.01
1,210.000	1.000000 NJGH	Local	106.333000	0.00	8.47	0.00	128,671.40
		Base	106.333000	0.00	8.47	0.00	128,671.40
M6372Q113	KORNIT DIGITAL LTD	COMMON STOCK ILS.01	13 Aug 2020	17 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.01
4,126.000	1.000000 NJGF	Local	58.751699	0.00	20.63	0.00	242,430.14
		Base	58.751699	0.00	20.63	0.00	242,430.14
			20 Aug 2020	24 Aug 2020	BARCLAYS CAPITAL LE	USD/DTC	0.01
2,246.000	1.000000 NJGF	Local	62.547698	0.00	11.23	0.00	140,493.36
		Base	62.547698	0.00	11.23	0.00	140,493.36
			21 Aug 2020	25 Aug 2020	BARCLAYS CAPITAL LE	USD/DTC	0.01
1,632.000	1.000000 NJGF	Local	61.692700	0.00	8.16	0.00	100,690.65
		Base	61.692700	0.00	8.16	0.00	100,690.65
M6372Q113 Total							
8,004.000		Local		0.00	40.02	0.00	483,614.15
		Base		0.00	40.02	0.00	483,614.15

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Units/Original Face							
P31076105	COPA HOLDINGS SA CLASS A COMMON STOCK	10 Aug 2020	12 Aug 2020		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.02
6,090.000	1.000000 NJGF	48.545000		0.00	91.35	0.00	295,730.40
	Local	48.545000		0.00	91.35	0.00	295,730.40
	Base						
US DOLLAR Total							
740,739.000				0.00	8,599.64	0.00	21,173,521.66
	Local			0.00	8,599.64	0.00	21,173,521.66
	Base						
EQUITY Total							
16,114,972.740				0.00	44,142.23	23,238.36	78,874,644.91
	Base						
PURCHASE Total							
182,646,949.190				0.00	44,142.23	23,238.36	245,406,621.36
	Base						

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

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.126%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	52,965.570	1.000000 NJGO	Local	100.000000	0.00	0.00	0.00	52,965.57
			Base	100.000000	0.00	0.00	0.00	52,965.57
7839989D1	SSC GOVERNMENT MM GVMXX	0.110%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,477,238.650	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	1,477,238.65
			Base	100.000000	0.00	0.00	0.00	1,477,238.65
7839989D1	SSC GOVERNMENT MM GVMXX	0.184%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	14,965.520	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	14,965.52
			Base	100.000000	0.00	0.00	0.00	14,965.52
7839989D1	SSC GOVERNMENT MM GVMXX	0.101%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	161,937.670	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	161,937.67
			Base	100.000000	0.00	0.00	0.00	161,937.67
7839989D1	SSC GOVERNMENT MM GVMXX	0.126%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	508,132.830	1.000000 NJGO	Local	100.000000	0.00	0.00	0.00	508,132.83
			Base	100.000000	0.00	0.00	0.00	508,132.83
7839989D1	SSC GOVERNMENT MM GVMXX	0.110%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	547,078.270	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	547,078.27
			Base	100.000000	0.00	0.00	0.00	547,078.27
				31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	191,964.050	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	191,964.05
			Base	100.000000	0.00	0.00	0.00	191,964.05

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Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.184%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
474,998.350	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	474,998.35
		Base	100.000000	0.00	0.00	0.00	474,998.35
7839989D1	SSC GOVERNMENT MM GVMXX	0.110%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
308,948.940	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	308,948.94
		Base	100.000000	0.00	0.00	0.00	308,948.94
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
336,654.970	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	336,654.97
		Base	100.000000	0.00	0.00	0.00	336,654.97
7839989D1	SSC GOVERNMENT MM GVMXX	0.131%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
574,931.680	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	574,931.68
		Base	100.000000	0.00	0.00	0.00	574,931.68
7839989D1	SSC GOVERNMENT MM GVMXX	0.126%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
409,018.270	1.000000 NJGO	Local	100.000000	0.00	0.00	0.00	409,018.27
		Base	100.000000	0.00	0.00	0.00	409,018.27
7839989D1	SSC GOVERNMENT MM GVMXX	0.110%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,615,331.260	1.000000 NJGE	Local	100.000000	0.00	0.00	0.00	1,615,331.26
		Base	100.000000	0.00	0.00	0.00	1,615,331.26
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
315,785.040	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	315,785.04
		Base	100.000000	0.00	0.00	0.00	315,785.04
			31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
14,046.650	1.000000 NJGF	Local	100.000000	0.00	0.00	0.00	14,046.65

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	14,046.65
7839989D1	SSC GOVERNMENT MM GVMXX	0.121%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	2,130,505.880	1.000000	NJGJ	Local	100.000000	0.00	2,130,505.88
		Base	100.000000	0.00	0.00	0.00	2,130,505.88
7839989D1	SSC GOVERNMENT MM GVMXX	0.111%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	33,063.960	1.000000	NJGJ	Local	100.000000	0.00	33,063.96
		Base	100.000000	0.00	0.00	0.00	33,063.96
7839989D1	SSC GOVERNMENT MM GVMXX	0.131%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	28,315.710	1.000000	NJEB	Local	100.000000	0.00	28,315.71
		Base	100.000000	0.00	0.00	0.00	28,315.71
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	58,456.130	1.000000	NJGE	Local	100.000000	0.00	58,456.13
		Base	100.000000	0.00	0.00	0.00	58,456.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	155,093.600	1.000000	NJGF	Local	100.000000	0.00	155,093.60
		Base	100.000000	0.00	0.00	0.00	155,093.60
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	57,178.280	1.000000	NJGE	Local	100.000000	0.00	57,178.28
		Base	100.000000	0.00	0.00	0.00	57,178.28
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	515,626.210	1.000000	NJGO	Local	100.000000	0.00	515,626.21
		Base	100.000000	0.00	0.00	0.00	515,626.21
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,660,147.940	1.000000	NJGF	Local	100.000000	0.00	0.00	0.00	1,660,147.94	
				Base	100.000000	0.00	0.00	0.00	1,660,147.94	
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	103,201.160	1.000000	NJGO	Local	100.000000	0.00	0.00	0.00	103,201.16	
				Base	100.000000	0.00	0.00	0.00	103,201.16	
7839989D1	SSC GOVERNMENT MM GVMXX	0.114%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	864,684.430	1.000000	NJGH	Local	100.000000	0.00	0.00	0.00	864,684.43	
				Base	100.000000	0.00	0.00	0.00	864,684.43	
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	13 Aug 2020	13 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	1,521,087.180	1.000000	NJGE	Local	100.000000	0.00	0.00	0.00	1,521,087.18	
				Base	100.000000	0.00	0.00	0.00	1,521,087.18	
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	198,122.080	1.000000	NJGO	Local	100.000000	0.00	0.00	0.00	198,122.08	
				Base	100.000000	0.00	0.00	0.00	198,122.08	
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	14 Aug 2020	14 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	873,620.700	1.000000	NJGE	Local	100.000000	0.00	0.00	0.00	873,620.70	
				Base	100.000000	0.00	0.00	0.00	873,620.70	
7839989D1	SSC GOVERNMENT MM GVMXX	1.000%	31 Dec 2030	17 Aug 2020	17 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	873,038.540	1.000000	NJGF	Local	100.000000	0.00	0.00	0.00	873,038.54	
				Base	100.000000	0.00	0.00	0.00	873,038.54	
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	17 Aug 2020	17 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	143,779.660	1.000000	NJGO	Local	100.000000	0.00	0.00	0.00	143,779.66	
				Base	100.000000	0.00	0.00	0.00	143,779.66	
7839989D1	SSC GOVERNMENT MM GVMXX	0.111%	31 Dec 2030	18 Aug 2020	18 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
	66,842.440	1.000000 NJGJ	Local	100.000000	0.00	0.00	66,842.44	
			Base	100.000000	0.00	0.00	66,842.44	
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	161,785.540	1.000000 NJGO	Local	100.000000	0.00	0.00	161,785.54	
			Base	100.000000	0.00	0.00	161,785.54	
				31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	211,401.850	1.000000 NJGO	Local	100.000000	0.00	0.00	211,401.85	
			Base	100.000000	0.00	0.00	211,401.85	
7839989D1	SSC GOVERNMENT MM GVMXX	1.000%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	274,235.400	1.000000 NJGF	Local	100.000000	0.00	0.00	274,235.40	
			Base	100.000000	0.00	0.00	274,235.40	
7839989D1	SSC GOVERNMENT MM GVMXX	0.131%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	171,225.530	1.000000 NJEB	Local	100.000000	0.00	0.00	171,225.53	
			Base	100.000000	0.00	0.00	171,225.53	
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	190,555.250	1.000000 NJGO	Local	100.000000	0.00	0.00	190,555.25	
			Base	100.000000	0.00	0.00	190,555.25	
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,613,516.820	1.000000 NJGJ	Local	100.000000	0.00	0.00	1,613,516.82	
			Base	100.000000	0.00	0.00	1,613,516.82	
7839989D1	SSC GOVERNMENT MM GVMXX	0.142%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	2,419.570	1.000000 NJEB	Local	100.000000	0.00	0.00	2,419.57	
			Base	100.000000	0.00	0.00	2,419.57	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	1.000%	31 Dec 2030	24 Aug 2020	24 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	901,572.820	1.000000 NJGF	Local	100.000000	0.00	0.00	901,572.82
			Base	100.000000	0.00	0.00	901,572.82
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	24 Aug 2020	24 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	55,297.650	1.000000 NJGO	Local	100.000000	0.00	0.00	55,297.65
			Base	100.000000	0.00	0.00	55,297.65
7839989D1	SSC GOVERNMENT MM GVMXX	0.142%	31 Dec 2030	24 Aug 2020	24 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	154,210.880	1.000000 NJEB	Local	100.000000	0.00	0.00	154,210.88
			Base	100.000000	0.00	0.00	154,210.88
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	98,935.580	1.000000 NJGO	Local	100.000000	0.00	0.00	98,935.58
			Base	100.000000	0.00	0.00	98,935.58
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	484,037.770	1.000000 NJGE	Local	100.000000	0.00	0.00	484,037.77
			Base	100.000000	0.00	0.00	484,037.77
7839989D1	SSC GOVERNMENT MM GVMXX	0.102%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	824,986.380	1.000000 NJGJ	Local	100.000000	0.00	0.00	824,986.38
			Base	100.000000	0.00	0.00	824,986.38
7839989D1	SSC GOVERNMENT MM GVMXX	0.135%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	26,203.600	1.000000 NJEB	Local	100.000000	0.00	0.00	26,203.60
			Base	100.000000	0.00	0.00	26,203.60
7839989D1	SSC GOVERNMENT MM GVMXX	0.130%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	325,909.350	1.000000 NJGO	Local	100.000000	0.00	0.00	325,909.35

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	325,909.35
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	91,683.500	1.000000	NJGE	Local	100.000000	0.00	91,683.50
		Base	100.000000	0.00	0.00	0.00	91,683.50
7839989D1	SSC GOVERNMENT MM GVMXX	1.000%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	30,172.180	1.000000	NJGF	Local	100.000000	0.00	30,172.18
		Base	100.000000	0.00	0.00	0.00	30,172.18
7839989D1	SSC GOVERNMENT MM GVMXX	0.125%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	462,065.490	1.000000	NJGO	Local	100.000000	0.00	462,065.49
		Base	100.000000	0.00	0.00	0.00	462,065.49
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	74,337.700	1.000000	NJGE	Local	100.000000	0.00	74,337.70
		Base	100.000000	0.00	0.00	0.00	74,337.70
7839989D1	SSC GOVERNMENT MM GVMXX	0.106%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	568,338.450	1.000000	NJGH	Local	100.000000	0.00	568,338.45
		Base	100.000000	0.00	0.00	0.00	568,338.45
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	422,979.500	1.000000	NJGO	Local	100.000000	0.00	422,979.50
		Base	100.000000	0.00	0.00	0.00	422,979.50
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	25,638.890	1.000000	NJGE	Local	100.000000	0.00	25,638.89
		Base	100.000000	0.00	0.00	0.00	25,638.89
7839989D1	SSC GOVERNMENT MM GVMXX	0.135%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	77,244.910	1.000000 NJEB	Local	100.000000	0.00	0.00	77,244.91
			Base	100.000000	0.00	0.00	77,244.91
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	15,111.150	1.000000 NJGE	Local	100.000000	0.00	0.00	15,111.15
			Base	100.000000	0.00	0.00	15,111.15
7839989D1 Total							
	23,550,627.380		Local		0.00	0.00	23,550,627.38
			Base		0.00	0.00	23,550,627.38
982ATJII0	NJDOI CASH MANAGEMENT FUND	2.001%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST CO.	USD/CSW
	NJDOI CASH MANAGEMENT FUND						
	234,874.440	1.000000 NJEN	Local	100.000000	0.00	0.00	234,874.44
			Base	100.000000	0.00	0.00	234,874.44
				31 Dec 2030	13 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST CO.
	NJDOI CASH MANAGEMENT FUND						
	358,218.000	1.000000 NJEN	Local	100.000000	0.00	0.00	358,218.00
			Base	100.000000	0.00	0.00	358,218.00
				31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST CO.
	NJDOI CASH MANAGEMENT FUND						
	21,352,607.900	1.000000 NJEN	Local	100.000000	0.00	0.00	21,352,607.90
			Base	100.000000	0.00	0.00	21,352,607.90
				31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST CO.
	NJDOI CASH MANAGEMENT FUND						
	12,918,169.280	1.000000 NJEN	Local	100.000000	0.00	0.00	12,918,169.28
			Base	100.000000	0.00	0.00	12,918,169.28
				31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST CO.
	NJDOI CASH MANAGEMENT FUND						
	2,911,492.020	1.000000 NJEN	Local	100.000000	0.00	0.00	2,911,492.02
			Base	100.000000	0.00	0.00	2,911,492.02

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

982ATJII0 Total							
37,775,361.640							
	Local			0.00	0.00	0.00	37,775,361.64
	Base			0.00	0.00	0.00	37,775,361.64

US DOLLAR Total							
61,325,989.020							
	Local			0.00	0.00	0.00	61,325,989.02
	Base			0.00	0.00	0.00	61,325,989.02

CASH EQUIVALENTS Total							
61,325,989.020							
	Base			0.00	0.00	0.00	61,325,989.02

EQUITY

AUSTRALIAN DOLLAR

601402001	ALKANE RESOURCES LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
	7,139.000	1.393728 NJGH	Local	1.101300	0.00	1.97	0.00	7,860.21
			Base	0.790183	0.00	1.41	0.00	5,639.70
				26 Aug 2020	28 Aug 2020	CLSA AUSTRALIA PTY LTD	AUD/AU8	
	51,921.000	1.384179 NJGH	Local	1.071600	0.00	13.91	0.00	55,624.63
			Base	0.774177	0.00	10.05	0.00	40,186.01
601402001 Total								
	59,060.000		Local		0.00	15.88	0.00	63,484.84
			Base		0.00	11.46	0.00	45,825.71
615870904	BREVILLE GROUP LTD	COMMON STOCK	14 Aug 2020	18 Aug 2020		GOLDMAN SACHS + CO LLC	AUD/AU8	0.01
	29,557.000	1.394214 NJGE	Local	25.492700	0.00	527.44	0.00	752,960.29
			Base	18.284639	0.00	378.31	0.00	540,060.77
				17 Aug 2020	19 Aug 2020	BANK OF AMERICA CORPORATION	AUD/AU8	0.03
	19,669.000	1.387925 NJGE	Local	25.408700	0.00	749.65	0.00	499,014.07
			Base	18.306969	0.00	540.12	0.00	359,539.65
				18 Aug 2020	20 Aug 2020	GOLDMAN SACHS + CO LLC	AUD/AU8	0.01

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	19,669.000	1.381884	NJGE		Local	26.855700		0.00	369.76	527,855.00
					Base	19.434120		0.00	267.58	381,982.13
615870904 Total	68,895.000				Local			0.00	1,646.85	1,779,829.36
					Base			0.00	1,186.01	1,281,582.55
616883906	SARACEN MINERAL HOLDINGS LTD		COMMON STOCK	21 Aug 2020	25 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	AUD/AU8		
	92,856.000	1.397917	NJGF		Local	5.567000		0.00	103.39	516,825.96
					Base	3.982354		0.00	73.96	369,711.48
				26 Aug 2020	28 Aug 2020		MERRILL LYNCH INTERNATIONAL	AUD/AU8		
	64,310.000	1.384179	NJGF		Local	5.119100		0.00	230.45	328,978.87
					Base	3.698293		0.00	166.49	237,670.76
616883906 Total	157,166.000				Local			0.00	333.84	845,804.83
					Base			0.00	240.45	607,382.24
621179902	COCHLEAR LTD		COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		0.04
	4,134.000	1.393728	NJGH		Local	201.855000		0.00	208.62	834,259.95
					Base	144.830986		0.00	149.68	598,581.61
658687900	RAMELIUS RESOURCES LTD		COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8		
	87,599.000	1.393728	NJGH		Local	1.954700		0.00	42.81	171,186.96
					Base	1.402497		0.00	30.72	122,826.66
B23XW7900	NRW HOLDINGS LTD		COMMON STOCK	03 Aug 2020	05 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	AUD/AU8		
	40,950.000	1.408054	NJGF		Local	1.733600		0.00	106.49	70,884.43
					Base	1.231203		0.00	75.63	50,342.12
				04 Aug 2020	06 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	AUD/AU8		
	165,679.000	1.398699	NJGF		Local	1.726200		0.00	428.99	285,566.10
					Base	1.234147		0.00	306.71	204,165.51
				05 Aug 2020	07 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	AUD/AU8		
	54,591.000	1.385329	NJGF		Local	1.671000		0.00	136.83	91,084.73

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	1.206212		0.00	98.77	0.00	65,749.53
		11 Aug 2020	13 Aug 2020		UBS AG	AUD/AU8	
163,927.000	1.395966 NJGF	Local	1.731400	0.00	198.68	0.00	283,624.53
	Base	1.240288		0.00	142.32	0.00	203,174.38
		11 Aug 2020	13 Aug 2020		MORGAN STANLEY CO INCORPORATED	AUD/AU8	
30,447.000	1.395966 NJGF	Local	1.749000	0.00	37.28	0.00	53,214.52
	Base	1.252896		0.00	26.71	0.00	38,120.21
		13 Aug 2020	17 Aug 2020		UBS AG	AUD/AU8	
68,972.000	1.394020 NJGF	Local	1.795600	0.00	185.77	0.00	123,660.35
	Base	1.288073		0.00	133.26	0.00	88,707.73
		14 Aug 2020	18 Aug 2020		UBS AG	AUD/AU8	
51,127.000	1.394214 NJGF	Local	1.830200	0.00	140.36	0.00	93,432.28
	Base	1.312711		0.00	100.67	0.00	67,014.30
		14 Aug 2020	18 Aug 2020		MORGAN STANLEY CO INCORPORATED	AUD/AU8	
128,214.000	1.394214 NJGF	Local	1.882600	0.00	362.06	0.00	241,013.62
	Base	1.350295		0.00	259.69	0.00	172,867.02
B23XW7900 Total							
703,907.000		Local		0.00	1,596.46	0.00	1,242,480.56
		Base		0.00	1,143.76	0.00	890,140.80
B3WS5W902	VOCUS GROUP LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8
36,515.000	1.393728 NJGH	Local	3.503100	0.00	31.98	0.00	127,883.72
		Base	2.513475	0.00	22.95	0.00	91,756.58
BD20RS909	ACCENT GROUP LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8
41,445.000	1.393728 NJGH	Local	1.658500	0.00	17.18	0.00	68,719.35
		Base	1.189974	0.00	12.33	0.00	49,306.14
BK6RRH904	INVESTEC AUSTRALIA PROPERTY	REIT	11 Aug 2020	13 Aug 2020		JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8
20,992.000	1.395966 NJGH	Local	1.172000	0.00	6.15	0.00	24,596.47
		Base	0.839562	0.00	4.41	0.00	17,619.68

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		12 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	AUD/AU8	
14,789.000	1.394214 NJGH	Local	1.155200	0.00	4.27	0.00	17,079.98
		Base	0.828567	0.00	3.06	0.00	12,250.62
BK6RRH904 Total							
35,781.000		Local		0.00	10.42	0.00	41,676.45
		Base		0.00	7.47	0.00	29,870.30
BMTTJZ900	AUSTRALIAN STRATEGIC MATERIA	COMMON STOCK	25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
2,524.000	1.393728 NJGH	Local	2.402200	0.00	1.52	0.00	6,061.63
		Base	1.723579	0.00	1.09	0.00	4,349.22
			26 Aug 2020	28 Aug 2020	CLSA AUSTRALIA PTY LTD	AUD/AU8	
9,288.000	1.384179 NJGH	Local	2.109400	0.00	4.90	0.00	19,587.21
		Base	1.523936	0.00	3.54	0.00	14,150.78
BMTTJZ900 Total							
11,812.000		Local		0.00	6.42	0.00	25,648.84
		Base		0.00	4.63	0.00	18,500.00
BS7K5S901	IPH LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	
39,465.000	1.395966 NJGH	Local	7.666700	0.00	75.64	0.00	302,490.68
		Base	5.492039	0.00	54.18	0.00	216,689.15
			25 Aug 2020	27 Aug 2020	INSTINET AUSTRALIA CLEARING SRVC PT	AUD/AU8	
14,832.000	1.393728 NJGH	Local	7.553400	0.00	28.01	0.00	112,004.02
		Base	5.419565	0.00	20.10	0.00	80,362.90
BS7K5S901 Total							
54,297.000		Local		0.00	103.65	0.00	414,494.70
		Base		0.00	74.28	0.00	297,052.05
BW0BGZ901	CARSALES.COM LTD	COMMON STOCK	18 Aug 2020	20 Aug 2020	JEFFERIES + COMPANY INC	AUD/AU8	
31,475.000	1.381884 NJGF	Local	19.261500	0.00	121.25	0.00	606,134.46
		Base	13.938580	0.00	87.74	0.00	438,629.05
BYVQ67903	WESTGOLD RESOURCES LTD	COMMON STOCK NPV	11 Aug 2020	13 Aug 2020	JP MORGAN SECURITIES AUSTRALIA LTD	AUD/AU8	

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	Units/Original Face								
	86,320.000	1.395966	NJGH						
				Local	2.359700	0.00	50.92	0.00	203,638.38
				Base	1.690371	0.00	36.48	0.00	145,876.32
					12 Aug 2020	14 Aug 2020	GOLDMAN SACHS + CO LLC	AUD/AU8	
	2,711.000	1.394214	NJGH						
				Local	2.196600	0.00	1.49	0.00	5,953.49
				Base	1.575511	0.00	1.07	0.00	4,270.14
BYVQ67903 Total									
	89,031.000			Local		0.00	52.41	0.00	209,591.87
				Base		0.00	37.55	0.00	150,146.46

AUSTRALIAN DOLLAR Total

1,381,117.000				Local		0.00	4,187.77	0.00	6,431,195.89
				Base		0.00	3,009.03	0.00	4,621,600.15

CANADIAN DOLLAR

00900Q954	AIMIA INC		COMMON STOCK		11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC	CAD/CAN	
	22,900.000	1.330000	NJGH	Local	3.268600	0.00	18.71	0.00	74,832.23
				Base	2.457594	0.00	14.07	0.00	56,264.83
05577W952	BRP INC/CA SUB VOTING		COMMON STOCK		10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	CAD/CAN	0.02
	3,500.000	1.334950	NJGF	Local	59.155000	0.00	82.82	0.00	206,959.68
				Base	44.312521	0.00	62.04	0.00	155,031.78
					10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	CAD/CAN	0.02
	3,400.000	1.334950	NJGF	Local	59.290000	0.00	80.63	0.00	201,505.37
				Base	44.413648	0.00	60.40	0.00	150,946.01
					10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	CAD/CAN	0.02
	3,500.000	1.334950	NJGF	Local	58.530000	0.00	81.94	0.00	204,773.06
				Base	43.844339	0.00	61.38	0.00	153,393.81
					10 Aug 2020	12 Aug 2020	RBC DOMINION SECURITIES INC.	CAD/CAN	0.03
	2,900.000	1.334950	NJGF	Local	59.272600	0.00	103.13	0.00	171,787.41
				Base	44.400614	0.00	77.25	0.00	128,684.53
					11 Aug 2020	13 Aug 2020	RBC DOMINION SECURITIES INC.	CAD/CAN	0.03

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Units/Original Face							
6,600.000	1.330000 NJGF	Local	57.176600	0.00	226.42	0.00	377,139.14
		Base	42.989925	0.00	170.24	0.00	283,563.26
			12 Aug 2020	14 Aug 2020	RBC DOMINION SECURITIES INC.	CAD/CAN	0.03
3,971.000	1.323350 NJGF	Local	60.952500	0.00	145.23	0.00	241,897.15
		Base	46.059244	0.00	109.74	0.00	182,791.51
05577W952 Total							
23,871.000		Local		0.00	720.17	0.00	1,404,061.81
		Base		0.00	541.05	0.00	1,054,410.90
103310959	BOYD GROUP SERVICES INC	COMMON STOCK	20 Aug 2020	24 Aug 2020	CITIBANK CANADA	CAD/CAN	0.09
800.000	1.321300 NJGF	Local	204.434000	0.00	98.13	0.00	163,449.07
		Base	154.721865	0.00	74.27	0.00	123,703.22
			21 Aug 2020	25 Aug 2020	CITIBANK CANADA	CAD/CAN	0.09
439.000	1.319850 NJGF	Local	204.351500	0.00	53.83	0.00	89,656.48
		Base	154.829337	0.00	40.78	0.00	67,929.29
			24 Aug 2020	26 Aug 2020	CITIBANK CANADA	CAD/CAN	0.09
376.000	1.320800 NJGF	Local	204.055200	0.00	46.03	0.00	76,678.73
		Base	154.493640	0.00	34.85	0.00	58,054.76
103310959 Total							
1,615.000		Local		0.00	197.99	0.00	329,784.28
		Base		0.00	149.90	0.00	249,687.27
26829L958	ECN CAPITAL CORP	COMMON STOCK	11 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	CAD/CAN	
26,700.000	1.330000 NJGH	Local	4.933400	0.00	19.76	0.00	131,702.02
		Base	3.709323	0.00	14.86	0.00	99,024.08
			25 Aug 2020	27 Aug 2020	J P MORGAN SECURITIES INC	CAD/CAN	
7,100.000	1.320600 NJGH	Local	4.994600	0.00	5.32	0.00	35,456.34
		Base	3.782069	0.00	4.03	0.00	26,848.66
26829L958 Total							
33,800.000		Local		0.00	25.08	0.00	167,158.36
		Base		0.00	18.89	0.00	125,872.74

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Units/Original Face							
284902913	ELDORADO GOLD CORP 29,100.000 1.320600 NJGH	COMMON STOCK	25 Aug 2020	27 Aug 2020	INSTINET LLC	CAD/CAN	
		Local	13.969800		0.00	60.98	406,460.20
		Base	10.578373		0.00	46.18	307,784.49
389914938	GREAT CANADIAN GAMING CORP 1,400.000 1.330000 NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC	CAD/CAN	0.01
		Local	29.377300		0.00	10.28	41,117.94
		Base	22.088195		0.00	7.73	30,915.74
			25 Aug 2020	27 Aug 2020	INSTINET LLC	CAD/CAN	
	1,196.000 1.320600 NJGH	Local	26.556396		0.00	4.76	31,756.69
		Base	20.109341		0.00	3.60	24,047.17
389914938 Total	2,596.000	Local			0.00	15.04	72,874.63
		Base			0.00	11.33	54,962.91
74139C961	PRETIUM RESOURCES INC 12,700.000 1.330000 NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC	CAD/CAN	
		Local	15.387800		0.00	48.86	195,376.20
		Base	11.569774		0.00	36.74	146,899.40
75601Y951	REAL MATTERS INC 6,600.000 1.321300 NJGF	COMMON STOCK	20 Aug 2020	24 Aug 2020	CITIBANK CANADA	CAD/CAN	0.01
		Local	29.905000		0.00	118.42	197,254.58
		Base	22.633013		0.00	89.62	149,288.26
			21 Aug 2020	25 Aug 2020	CITIBANK CANADA	CAD/CAN	0.01
	4,330.000 1.319850 NJGF	Local	29.569000		0.00	76.82	127,956.95
		Base	22.403303		0.00	58.20	96,948.10
			24 Aug 2020	26 Aug 2020	CITIBANK CANADA	CAD/CAN	0.01
	5,101.000 1.320800 NJGF	Local	28.574499		0.00	87.46	145,671.06
		Base	21.634236		0.00	66.22	110,290.02
			27 Aug 2020	31 Aug 2020	CANADIAN IMPERIAL BANK OF COMMERCE	CAD/CAN	0.01
	12,200.000 1.314700 NJGF	Local	27.148900		0.00	198.73	331,017.85
		Base	20.650262		0.00	151.16	251,782.04
			28 Aug 2020	OPEN	CANADIAN IMPERIAL BANK OF COMMERCE	CAD/CAN	0.01

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Units/Original Face							

4,453.000	1.310400 NJGF	Local	27.056600	0.00	72.29	0.00	120,410.75
		Base	20.647589	0.00	55.17	0.00	91,888.55

75601Y951 Total

32,684.000		Local		0.00	553.72	0.00	922,311.19
		Base		0.00	420.37	0.00	700,196.97

893578963	TRANSCONTINENTAL INC CL A	COMMON STOCK	11 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	CAD/CAN	
6,400.000	1.330000 NJGH	Local	15.369500	0.00	14.75	0.00	98,350.05
		Base	11.556015	0.00	11.09	0.00	73,947.41

CANADIAN DOLLAR Total

165,666.000		Local		0.00	1,655.30	0.00	3,671,208.95
		Base		0.00	1,249.62	0.00	2,770,026.92

DANISH KRONE

710635905	NKT A/S	COMMON STOCK DKK20.	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	DKK/DK2	0.01
4,557.000	6.328300 NJGH	Local	189.122600	0.00	215.46	0.00	861,616.23
		Base	29.885214	0.00	34.05	0.00	136,152.87
			25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	DKK/DK2	0.01
2,767.000	6.295100 NJGH	Local	197.149500	0.00	136.38	0.00	545,376.29
		Base	31.317930	0.00	21.66	0.00	86,635.05

710635905 Total

7,324.000		Local		0.00	351.84	0.00	1,406,992.52
		Base		0.00	55.71	0.00	222,787.92

DANISH KRONE Total

7,324.000		Local		0.00	351.84	0.00	1,406,992.52
		Base		0.00	55.71	0.00	222,787.92

EURO CURRENCY

BELGIUM							
408262905	BEFIMMO	REIT	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/BE5	0.01

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,903.000	0.849943	NJGH							
				Local	38.885100	0.00	18.50	0.00	73,979.85	
				Base	45.750244	0.00	21.77	0.00	87,040.95	
BELGIUM Total	1,903.000			Local		0.00	18.50	0.00	73,979.85	
				Base		0.00	21.77	0.00	87,040.95	
FINLAND										
BFYR8L906	KOJAMO OYJ		COMMON STOCK NPV	21 Aug 2020	25 Aug 2020		MACQUARIE CAPITAL (USA) INC.	EUR/FI2	0.01	
	7,000.000	0.848932	NJFQ	Local	20.805100	0.00	72.82	0.00	145,562.88	
				Base	24.507381	0.00	85.78	0.00	171,465.89	
					28 Aug 2020	OPEN	INSTINET LLC	EUR/FI2	0.01	
	20,306.000	0.840477	NJFQ	Local	20.017800	0.00	162.59	0.00	406,318.86	
				Base	23.817190	0.00	193.45	0.00	483,438.40	
					31 Aug 2020	OPEN	INSTINET LLC	EUR/FI2	0.01	
	14,194.000	0.836155	NJFQ	Local	19.959300	0.00	113.32	0.00	283,188.98	
				Base	23.870335	0.00	135.53	0.00	338,680.01	
BFYR8L906 Total	41,500.000			Local		0.00	348.73	0.00	835,070.72	
				Base		0.00	414.76	0.00	993,584.30	
FINLAND Total	41,500.000			Local		0.00	348.73	0.00	835,070.72	
				Base		0.00	414.76	0.00	993,584.30	
FRANCE										
536683907	SECHE ENVIRONNEMENT		COMMON STOCK EUR.2	11 Aug 2020	13 Aug 2020		UBS AG	EUR/FR4	0.01	
	157.000	0.849943	NJGH	Local	31.573200	0.00	1.24	0.00	4,955.75	
				Base	37.147432	0.00	1.46	0.00	5,830.69	
					12 Aug 2020	14 Aug 2020	UBS AG	EUR/FR4	0.01	
	193.000	0.847135	NJGH	Local	32.111100	0.00	1.55	0.00	6,195.89	
				Base	37.905529	0.00	1.83	0.00	7,313.93	
					13 Aug 2020	17 Aug 2020	UBS AG	EUR/FR4	0.01	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face									
140.000	0.844773	NJGH							
			Local	33.215000	0.00	1.16	0.00	4,648.94	
			Base	39.318255	0.00	1.37	0.00	5,503.18	
				17 Aug 2020	19 Aug 2020	UBS AG	EUR/FR4	0.01	
130.000	0.842637	NJGH							
			Local	32.585200	0.00	1.06	0.00	4,235.02	
			Base	38.670507	0.00	1.26	0.00	5,025.91	
				19 Aug 2020	21 Aug 2020	CITIGROUP GLOBAL MARKETS LIMITED	EUR/FR4	0.01	
321.000	0.840301	NJGH							
			Local	32.663000	0.00	2.62	0.00	10,482.20	
			Base	38.870595	0.00	3.12	0.00	12,474.34	
536683907 Total									
941.000			Local		0.00	7.63	0.00	30,517.80	
			Base		0.00	9.04	0.00	36,148.05	
B138HB905	KAUFMAN + BROAD SA			COMMON STOCK EUR.26	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/FR4	0.01
1,557.000	0.849943	NJGH							
			Local	35.438800	0.00	13.79	0.00	55,164.42	
			Base	41.695502	0.00	16.22	0.00	64,903.67	
				25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/FR4	0.01	
1,948.000	0.845773	NJGH							
			Local	34.022900	0.00	16.57	0.00	66,260.04	
			Base	40.226988	0.00	19.59	0.00	78,342.58	
B138HB905 Total									
3,505.000			Local		0.00	30.36	0.00	121,424.46	
			Base		0.00	35.81	0.00	143,246.25	
B1HKRM908	KORIAN			COMMON STOCK EUR5.005	005 Aug 2020	07 Aug 2020	EXANE S.A.	EUR/FR4	0.02
1,829.000	0.841574	NJGF							
			Local	32.374400	0.00	35.53	0.00	59,177.25	
			Base	38.468869	0.00	42.22	0.00	70,317.35	
FRANCE Total									
6,275.000			Local		0.00	73.52	0.00	211,119.51	
			Base		0.00	87.07	0.00	249,711.65	
GERMANY									
526076906	SIXT SE			COMMON STOCK	03 Aug 2020	05 Aug 2020	PERSHING LLC	EUR/DEF	0.04
2,346.000	0.851934	NJGF							
			Local	63.053000	0.00	88.75	0.00	147,833.59	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	74.011602		0.00	104.17	0.00	173,527.05
				04 Aug 2020	06 Aug 2020		PERSHING LLC	EUR/DEF	0.04
	306.000	0.850666	NJGF	Local	63.569300	0.00	11.67	0.00	19,440.54
			Base	74.728860		0.00	13.72	0.00	22,853.32
526076906 Total									
	2,652.000		Local			0.00	100.42	0.00	167,274.13
			Base			0.00	117.89	0.00	196,380.37
553100900	MORPHOSYS AG		COMMON STOCK	20 Aug 2020	24 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.15
	2,229.000	0.844488	NJGF	Local	107.410400	0.00	287.30	0.00	239,130.48
			Base	127.189966		0.00	340.21	0.00	283,166.23
553100900	MORPHOSYS AG		COMMON STOCK	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.03
	7,586.000	0.845773	NJGH	Local	106.320900	0.00	201.64	0.00	806,348.71
			Base	125.708553		0.00	238.41	0.00	953,386.68
553100900	MORPHOSYS AG		COMMON STOCK	26 Aug 2020	28 Aug 2020		MAINFIRST BANK DE	EUR/DEF	0.07
	2,872.000	0.846203	NJGF	Local	105.018600	0.00	180.97	0.00	301,432.45
			Base	124.105681		0.00	213.86	0.00	356,217.66
553100900 Total									
	12,687.000		Local			0.00	669.91	0.00	1,346,911.64
			Base			0.00	792.48	0.00	1,592,770.57
568985907	ECKERT + ZIEGLER STRAHLEN UN		COMMON STOCK	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/DEF	0.01
	1,197.000	0.845773	NJGH	Local	40.733200	0.00	12.19	0.00	48,745.45
			Base	48.160913		0.00	14.41	0.00	57,634.20
581191905	EVOTEC SE		COMMON STOCK	12 Aug 2020	14 Aug 2020		PERSHING LLC	EUR/DEF	0.02
	2,636.000	0.847135	NJGF	Local	23.010300	0.00	36.39	0.00	60,618.76
			Base	27.162495		0.00	42.96	0.00	71,557.38
				14 Aug 2020	18 Aug 2020		PERSHING LLC	EUR/DEF	0.02
	22,002.000	0.845380	NJGF	Local	21.638200	0.00	285.65	0.00	475,798.03
			Base	25.595827		0.00	337.90	0.00	562,821.49

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		17 Aug 2020	20 Aug 2020	1	JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.02
13,441.000	0.842637 NJGF	Local	21.778400	0.00	175.63	0.00	292,547.84
		Base	25.845530	0.00	208.43	0.00	347,181.34
		18 Aug 2020	20 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.03
8,781.000	0.838891 NJGF	Local	21.882000	0.00	230.57	0.00	191,915.27
		Base	26.084438	0.00	274.85	0.00	228,772.59
581191905 Total							
46,860.000		Local		0.00	728.24	0.00	1,020,879.90
		Base		0.00	864.14	0.00	1,210,332.80
593240906	BECHTLE AG	COMMON STOCK	13 Aug 2020	17 Aug 2020	PERSHING LLC	EUR/DEF	0.11
1,249.000	0.844773 NJGF	Local	161.541900	0.00	121.06	0.00	201,644.77
		Base	191.225217	0.00	143.30	0.00	238,696.99
		17 Aug 2020	19 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.12
2,568.000	0.842637 NJGF	Local	161.925700	0.00	249.50	0.00	415,575.70
		Base	192.165428	0.00	296.09	0.00	493,184.73
		20 Aug 2020	24 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.11
834.000	0.844488 NJGF	Local	161.777400	0.00	80.95	0.00	134,841.40
		Base	191.568619	0.00	95.86	0.00	159,672.37
		21 Aug 2020	25 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.11
418.000	0.848932 NJGF	Local	162.462000	0.00	40.75	0.00	67,868.37
		Base	191.372218	0.00	48.00	0.00	79,945.59
		26 Aug 2020	28 Aug 2020		JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.12
1,824.000	0.846203 NJGF	Local	169.570197	0.00	185.58	0.00	309,110.46
		Base	200.389501	0.00	219.31	0.00	365,291.14
593240906 Total							
6,893.000		Local		0.00	677.84	0.00	1,129,040.70
		Base		0.00	802.56	0.00	1,336,790.82
ACI0XQVJ6	AROUNDTOWN SA	COMMON STOCK EUR.01	05 Aug 2020	07 Aug 2020	INSTINET LLC	EUR/DEF	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	200,000.000	0.841574	NJFQ							
				Local	5.168300	0.00	413.46	0.00	1,033,246.54	
				Base	6.141231	0.00	491.29	0.00	1,227,754.83	
					28 Aug 2020	OPEN	INSTINET LLC	EUR/DEF		
	150,000.000	0.840477	NJFQ							
				Local	4.652900	0.00	279.17	0.00	697,655.83	
				Base	5.536023	0.00	332.16	0.00	830,071.29	
ACI0XQVJ6 Total										
	350,000.000			Local		0.00	692.63	0.00	1,730,902.37	
				Base		0.00	823.45	0.00	2,057,826.12	
ACI1FDMQ7	VIB VERMOEGEN AG		COMMON STOCK		25 Aug 2020	27 Aug 2020	UBS AG LONDON BRANCH	EUR/DEF	0.01	
	583.000	0.845773	NJGH	Local	28.032693	0.00	4.09	0.00	16,338.97	
				Base	33.144464	0.00	4.84	0.00	19,318.39	
BD1NML900	DIC ASSET AG		COMMON STOCK		11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	EUR/DEF		
	5,412.000	0.849943	NJGH	Local	11.542899	0.00	15.62	0.00	62,454.55	
				Base	13.580792	0.00	18.38	0.00	73,480.87	
BYWH8S904	HELLOFRESH SE		COMMON STOCK		17 Aug 2020	19 Aug 2020	JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.03	
	6,802.000	0.842637	NJGF	Local	43.931500	0.00	179.29	0.00	298,642.77	
				Base	52.135736	0.00	212.77	0.00	354,414.50	
					26 Aug 2020	28 Aug 2020	JOH. BERENBERG, GOSSLER & CO. KG	EUR/DEF	0.03	
	6,074.000	0.846203	NJGF	Local	43.687800	0.00	159.22	0.00	265,200.48	
				Base	51.628037	0.00	188.16	0.00	313,400.54	
BYWH8S904 Total										
	12,876.000			Local		0.00	338.51	0.00	563,843.25	
				Base		0.00	400.93	0.00	667,815.04	
GERMANY Total										
	439,160.000			Local		0.00	3,239.45	0.00	6,086,390.96	
				Base		0.00	3,839.08	0.00	7,212,349.18	
ITALY										
406398008	ASTM SPA		COMMON STOCK		25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	EUR/IT8	0.01	
	2,481.000	0.845773	NJGH	Local	17.702000	0.00	10.98	0.00	43,907.68	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
			Base	20.929966		0.00		12.98	0.00	51,914.26
473102903	CATTOLICA ASSICURAZIONI SC	COMMON STOCK EUR3.025	Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/IT8			
	13,896.000	0.845773 NJGH	Local	5.158700	0.00	17.92	0.00	71,667.38		
			Base	6.099391	0.00	21.19	0.00	84,735.95		
751832908	FIERA MILANO SPA	COMMON STOCK	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	EUR/IT8			
	12,797.000	0.849943 NJGH	Local	2.720900	0.00	8.70	0.00	34,810.66		
			Base	3.201273	0.00	10.24	0.00	40,956.46		
B15CPD901	PIAGGIO + C. S.P.A.	COMMON STOCK	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/IT8			
	38,495.000	0.845773 NJGH	Local	2.418800	0.00	23.28	0.00	93,088.43		
			Base	2.859869	0.00	27.53	0.00	110,063.14		
BZ5ZHK908	PIRELLI + C SPA	COMMON STOCK NPV	03 Aug 2020	05 Aug 2020		EXANE S.A.	EUR/IT8			
	25,286.000	0.851934 NJGF	Local	3.352700	0.00	50.87	0.00	84,725.50		
			Base	3.935399	0.00	59.71	0.00	99,450.78		
				07 Aug 2020	11 Aug 2020	EXANE S.A.	EUR/IT8			
	135,354.000	0.848284 NJGF	Local	3.398500	0.00	276.00	0.00	459,724.57		
			Base	4.006323	0.00	325.36	0.00	541,946.53		
BZ5ZHK908 Total										
	160,640.000		Local		0.00	326.87	0.00	544,450.07		
			Base		0.00	385.07	0.00	641,397.31		
ITALY Total										
	228,309.000		Local		0.00	387.75	0.00	787,924.22		
			Base		0.00	457.01	0.00	929,067.12		
NETHERLANDS (THE)										
492719901	VASTNED RETAIL NV	REIT EUR5.0	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	EUR/NL5		0.01	
	4,639.000	0.845773 NJGH	Local	24.447900	0.00	28.35	0.00	113,385.46		
			Base	28.905983	0.00	33.52	0.00	134,061.34		

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Units/Original Face							

NETHERLANDS (THE) Total

4,639.000						Local	0.00	28.35	0.00	113,385.46
						Base	0.00	33.52	0.00	134,061.34

SPAIN

ACI07ZFJ3	LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	11 Aug 2020	13 Aug 2020		UBS AG			EUR/ES5	
5,017.000	0.849943 NJGH		Local	4.737700	0.00		5.94	0.00		23,763.10
			Base	5.574139	0.00		6.99	0.00		27,958.46
				12 Aug 2020	14 Aug 2020	UBS AG			EUR/ES5	
2,726.000	0.847135 NJGH		Local	4.661200	0.00		3.18	0.00		12,703.25
			Base	5.502311	0.00		3.75	0.00		14,995.54

ACI07ZFJ3 Total

7,743.000			Local		0.00		9.12	0.00		36,466.35
			Base		0.00		10.74	0.00		42,954.00

ACI1PK1Q3	CELLNEX TELECOM SA	RIGHT	04 Aug 2020	06 Aug 2020		MACQUARIE CAPITAL (USA) INC.			EUR/ES5	
144,722.000	0.850666 NJDE		Local	3.293000	0.00		238.28	0.00		476,331.27
			Base	3.871085	0.00		280.11	0.00		559,950.99

SPAIN Total

152,465.000			Local		0.00		247.40	0.00		512,797.62
			Base		0.00		290.85	0.00		602,904.99

EURO CURRENCY Total

874,251.000			Local		0.00		4,343.70	0.00		8,620,668.34
			Base		0.00		5,144.06	0.00		10,208,719.53

HONG KONG DOLLAR

600832901	AEON CREDIT SERVICE ASIA CO	COMMON STOCK	11 Aug 2020	13 Aug 2020		UBS SECURITIES ASIA LTD			HKD/HK4	
56,854.000	7.750100 NJGH		Local	4.994700	0.00		70.99	305.86		283,591.82
			Base	0.644469	0.00		9.16	39.47		36,592.02
				12 Aug 2020	14 Aug 2020	UBS SECURITIES ASIA LTD			HKD/HK4	
28,164.000	7.750800 NJGH		Local	4.980000	0.00		35.06	151.80		140,069.86

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	0.642514		0.00	4.52	19.59	18,071.66
		13 Aug 2020	17 Aug 2020		UBS SECURITIES ASIA LTD	HKD/HK4	
10,982.000	7.750300 NJGH	Local	4.990000	0.00	13.70	59.21	54,727.27
	Base	0.643846		0.00	1.77	7.64	7,061.31
600832901 Total							
96,000.000		Local		0.00	119.75	516.87	478,388.95
		Base		0.00	15.45	66.70	61,724.99
608039905	ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.031	Aug 2020	OPEN	CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK4	
49,000.000	7.750150 NJGO	Local	57.609368	0.00	846.86	3,040.36	2,818,971.81
		Base	7.433323	0.00	109.27	392.30	363,731.26
614278901	HUADIAN POWER INTL CORP H	COMMON STOCK CNY1.003	Aug 2020	05 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
104,000.000	7.750450 NJGJ	Local	2.395400	0.00	373.68	269.19	248,478.73
		Base	0.309066	0.00	48.21	34.73	32,059.91
		06 Aug 2020	10 Aug 2020		SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
50,000.000	7.750150 NJGJ	Local	2.300300	0.00	172.52	124.86	114,717.62
		Base	0.296807	0.00	22.26	16.11	14,801.99
		11 Aug 2020	13 Aug 2020		SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
100,000.000	7.750100 NJGJ	Local	2.270800	0.00	340.62	245.48	226,493.90
		Base	0.293003	0.00	43.95	31.67	29,224.64
		12 Aug 2020	14 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
64,000.000	7.750800 NJGJ	Local	2.280000	0.00	109.44	157.24	145,653.32
		Base	0.294163	0.00	14.12	20.29	18,792.04
		13 Aug 2020	17 Aug 2020		UBS AG	HKD/HK4	
208,000.000	7.750300 NJGJ	Local	2.300500	0.00	95.70	515.85	477,892.45
		Base	0.296827	0.00	12.35	66.56	61,661.16
		14 Aug 2020	18 Aug 2020		CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK4	
114,000.000	7.750500 NJGJ	Local	2.330100	0.00	199.22	286.45	265,145.73
		Base	0.300639	0.00	25.70	36.96	34,210.15

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		17 Aug 2020	19 Aug 2020		JPMORGAN SECURITIES(ASIA PACIFIC)LT	HKD/HK4	
138,000.000	7.750200 NJGJ	Local	2.360100	0.00	244.27	351.07	325,098.46
		Base	0.304521	0.00	31.52	45.30	41,947.11
		19 Aug 2020	21 Aug 2020		SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
446,000.000	7.750100 NJGJ	Local	2.522900	0.00	225.04	1,212.64	1,123,775.72
		Base	0.325531	0.00	29.04	156.47	145,001.45
		20 Aug 2020	24 Aug 2020		UBS AG	HKD/HK4	
542,000.000	7.750150 NJGJ	Local	2.470000	0.00	267.75	1,442.09	1,337,030.16
		Base	0.318704	0.00	34.55	186.07	172,516.68
		20 Aug 2020	24 Aug 2020		HSBC SECURITIES (USA) INC.	HKD/HK4	
306,000.000	7.750150 NJGJ	Local	2.480600	0.00	1,138.60	818.45	757,106.55
		Base	0.320071	0.00	146.91	105.60	97,689.28
		21 Aug 2020	25 Aug 2020		SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
2,340,000.000	7.750300 NJGJ	Local	2.345800	0.00	1,097.83	5,912.67	5,482,161.50
		Base	0.302672	0.00	141.65	762.90	707,348.30
		24 Aug 2020	26 Aug 2020		UBS AG	HKD/HK4	
2,082,000.000	7.750100 NJGJ	Local	2.311000	0.00	962.30	5,182.49	4,805,357.21
		Base	0.298190	0.00	124.17	668.70	620,038.09
		25 Aug 2020	27 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
1,000,000.000	7.750300 NJGJ	Local	2.290200	0.00	3,435.30	2,467.35	2,284,297.35
		Base	0.295498	0.00	443.25	318.36	294,736.64
		26 Aug 2020	28 Aug 2020		JPMORGAN SECURITIES(ASIA PACIFIC)LT	HKD/HK4	
1,000,000.000	7.750350 NJGJ	Local	2.260000	0.00	3,390.00	2,434.02	2,254,175.98
		Base	0.291600	0.00	437.40	314.05	290,848.28
		27 Aug 2020	31 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	HKD/HK4	
1,000,000.000	7.750050 NJGJ	Local	2.214600	0.00	1,660.95	2,385.52	2,210,553.53
		Base	0.285753	0.00	214.31	307.81	285,230.87
		28 Aug 2020	OPEN		JEFFERIES + COMPANY INC	HKD/HK4	
1,000,000.000	7.750300 NJGJ	Local	2.214800	0.00	1,661.10	2,385.54	2,210,753.36

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	0.285770	0.00	214.33	307.80	285,247.46	
				31 Aug 2020	OPEN	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4		
	1,216,000.000	7.750150 NJGJ	Local	2.196000	0.00	534.07	2,876.62	2,666,925.31	
			Base	0.283349	0.00	68.91	371.17	344,112.73	
614278901 Total									
	11,710,000.000		Local		0.00	15,908.39	29,067.53	26,935,616.88	
			Base		0.00	2,052.63	3,750.55	3,475,466.78	
643344906	HANISON CONSTRUCTION HOLDING	COMMON STOCK HKD.1		11 Aug 2020	13 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4		
	187,567.000	7.750100 NJGH	Local	1.002000	0.00	46.99	202.47	187,692.67	
			Base	0.129289	0.00	6.06	26.12	24,218.10	
				12 Aug 2020	14 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4		
	52,433.000	7.750800 NJGH	Local	1.010000	0.00	13.24	57.08	52,887.01	
			Base	0.130309	0.00	1.71	7.36	6,823.43	
643344906 Total									
	240,000.000		Local		0.00	60.23	259.55	240,579.68	
			Base		0.00	7.77	33.48	31,041.53	
647749001	PUBLIC FINANCIAL HLDG LTD	COMMON STOCK HKD.1		11 Aug 2020	13 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4		
	84,000.000	7.750100 NJGH	Local	1.945500	0.00	40.86	176.59	163,204.55	
			Base	0.251029	0.00	5.27	22.79	21,058.38	
653504902	LIPPO LTD	COMMON STOCK		25 Aug 2020	27 Aug 2020	UBS SECURITIES ASIA LTD	HKD/HK4		
	10,000.000	7.750300 NJGH	Local	2.384000	0.00	5.96	25.83	23,808.21	
			Base	0.307601	0.00	0.77	3.33	3,071.91	
674395900	WEICHAJ POWER CO LTD H	COMMON STOCK CNY1.003		03 Aug 2020	05 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	HKD/HK4		
	5,000.000	7.750450 NJEB	Local	17.399200	0.00	60.90	93.70	86,841.40	
			Base	2.244928	0.00	7.86	12.09	11,204.69	
				18 Aug 2020	20 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	HKD/HK4		
	2,000.000	7.750150 NJEB	Local	17.001400	0.00	23.80	37.62	33,941.38	
			Base	2.193687	0.00	3.07	4.86	4,379.45	

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Units/Original Face							
		25 Aug 2020	27 Aug 2020		CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK4	
5,000.000	7.750300 NJEB	Local	16.641500	0.00	58.24	90.41	83,058.85
		Base	2.147207	0.00	7.51	11.67	10,716.86
674395900 Total							
12,000.000		Local		0.00	142.94	221.73	203,841.63
		Base		0.00	18.44	28.62	26,301.00
B28214904	CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	06 Aug 2020	10 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
696,000.000	7.750150 NJGJ	Local	1.096800	0.00	1,145.06	822.78	761,404.96
		Base	0.141520	0.00	147.75	106.16	98,243.90
			26 Aug 2020	28 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
2,909,000.000	7.750350 NJGJ	Local	1.101900	0.00	641.09	3,452.82	3,201,333.19
		Base	0.142174	0.00	82.72	445.51	413,056.60
			27 Aug 2020	31 Aug 2020	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
30,000.000	7.750050 NJGJ	Local	1.077100	0.00	24.23	35.49	32,253.28
		Base	0.138980	0.00	3.13	4.58	4,161.69
			28 Aug 2020	OPEN	SANFORD C. BERNSTEIN AND CO. LLC	HKD/HK4	
144,000.000	7.750300 NJGJ	Local	1.071100	0.00	115.68	166.87	153,955.85
		Base	0.138201	0.00	14.93	21.53	19,864.50
B28214904 Total							
3,779,000.000		Local		0.00	1,926.06	4,477.96	4,148,947.28
		Base		0.00	248.53	577.78	535,326.69
B4M2F0907	AUSNUTRIA DAIRY CORP LTD	COMMON STOCK HKD.1	21 Aug 2020	25 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
125,000.000	7.750300 NJGF	Local	13.309900	0.00	1,164.62	1,792.11	1,660,780.77
		Base	1.717340	0.00	150.27	231.23	214,286.00
			24 Aug 2020	26 Aug 2020	DAIWA SECURITIES AMERICA INC	HKD/HK4	
39,000.000	7.750100 NJGF	Local	13.111400	0.00	357.94	550.77	510,435.89
		Base	1.691772	0.00	46.19	71.07	65,861.85
			26 Aug 2020	28 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	

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	Units/Original Face								
	44,000.000	7.750350	NJGF	Local	12.916900	0.00	397.84	612.77	567,332.99
				Base	1.666622	0.00	51.33	79.06	73,200.95
					27 Aug 2020	31 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
	55,000.000	7.750050	NJGF	Local	12.847400	0.00	1,236.56	761.41	704,609.03
				Base	1.657718	0.00	159.56	98.25	90,916.71
					28 Aug 2020	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK4	
	74,000.000	7.750300	NJGF	Local	12.876000	0.00	1,667.44	1,026.37	950,130.19
				Base	1.661355	0.00	215.15	132.43	122,592.70
B4M2F0907 Total									
	337,000.000			Local		0.00	4,824.40	4,743.43	4,393,288.87
				Base		0.00	622.50	612.04	566,858.21
BD2CBX909	NISSIN FOODS CO LTD		COMMON STOCK		25 Aug 2020	27 Aug 2020	INSTINET PACIFIC LIMITED	HKD/HK4	
	56,111.000	7.750300	NJGH	Local	8.220100	0.00	115.31	497.50	460,625.22
				Base	1.060617	0.00	14.88	64.19	59,433.21
BFWK4M905	A LIVING SERVICES CO LTD H		COMMON STOCK CNY1.026		26 Aug 2020	28 Aug 2020	JP MORGAN BROKING HK LIMITED	HKD/HK4	
	77,500.000	7.750350	NJGF	Local	40.078500	0.00	2,174.26	3,346.16	3,100,563.33
				Base	5.171186	0.00	280.54	431.74	400,054.62
HONG KONG DOLLAR Total									
	16,450,611.000			Local		0.00	26,165.02	46,373.51	42,967,836.41
				Base		0.00	3,376.05	5,983.52	5,544,068.58
JAPANESE YEN									
603418906	G 7 HOLDINGS INC		COMMON STOCK		25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3	0.01
	2,300.000	106.550000	NJGH	Local	3,088.117391	0.00	1,775.00	0.00	7,100,895.00
				Base	28.982800	0.00	16.66	0.00	66,643.78
603658907	FUJI MEDIA HOLDINGS INC		COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
	7,700.000	106.465000	NJGH	Local	1,066.831169	0.00	2,053.00	0.00	8,212,547.00
				Base	10.020487	0.00	19.28	0.00	77,138.47

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Units/Original Face							
604587006	AOYAMA TRADING CO LTD 30,200.000 106.550000 NJGH	25 Aug 2020 644.617881 6.049910	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	19,462,594.00 182,661.60
610817900	HARMONIC DRIVE SYSTEMS INC 5,000.000 106.900000 NJGF	12 Aug 2020 5,762.535600 53.905852	14 Aug 2020		MIZUHO SECURITIES USA INC	JPY/JP3	0.05 28,783,865.00 269,259.73
611177908	SAIZERIYA CO LTD 15,400.000 106.465000 NJGH	11 Aug 2020 1,792.278571 16.834439	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	27,594,190.00 259,185.55
	27,700.000 106.550000 NJGH	25 Aug 2020 1,925.438267 18.070749	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	53,321,307.00 500,434.60
611177908 Total	43,100.000						80,915,497.00 759,620.15
613637909	IDOM INC 21,700.000 106.465000 NJGH	11 Aug 2020 507.411060 4.765989	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	11,008,068.00 103,396.12
616659900	UNITED ARROWS LTD 1,400.000 106.465000 NJGH	11 Aug 2020 1,356.500000 12.741276	13 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	1,898,626.00 17,833.33
	3,300.000 106.900000 NJGH	12 Aug 2020 1,347.021212 12.600760	14 Aug 2020		GOLDMAN SACHS + CO LLC	JPY/JP3	4,444,059.00 41,572.11
	4,600.000 106.550000 NJGH	25 Aug 2020 1,645.680217 15.445145	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	7,568,237.00 71,029.91

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
616659900 Total									
	9,300.000								
						0.00	3,477.00	0.00	13,910,922.00
						0.00	32.60	0.00	130,435.35
618749907	RISO KYOIKU CO LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
	12,100.000	106.465000	NJGH	305.892562		0.00	925.00	0.00	3,700,375.00
				2.873175		0.00	8.69	0.00	34,756.73
				12 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	JPY/JP3	
	6,100.000	106.900000	NJGH	304.663934		0.00	465.00	0.00	1,857,985.00
				2.849990		0.00	4.35	0.00	17,380.59
618749907 Total									
	18,200.000					0.00	1,390.00	0.00	5,558,360.00
						0.00	13.04	0.00	52,137.32
619064009	KEIYO BANK LTD/THE COMMON STOCK			25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	6,080.000	106.550000	NJGH	500.995559		0.00	761.00	0.00	3,045,292.00
				4.701976		0.00	7.14	0.00	28,580.87
				26 Aug 2020	28 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	4,720.000	106.145000	NJGH	497.173517		0.00	586.00	0.00	2,346,073.00
				4.683909		0.00	5.52	0.00	22,102.53
619064009 Total									
	10,800.000					0.00	1,347.00	0.00	5,391,365.00
						0.00	12.66	0.00	50,683.40
625023007	ICHIKEN CO LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	341.000	106.550000	NJGH	1,554.656892		0.00	132.00	0.00	530,006.00
				14.590867		0.00	1.24	0.00	4,974.25
				26 Aug 2020	28 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	440.000	106.145000	NJGH	1,560.636364		0.00	171.00	0.00	686,509.00
				14.702872		0.00	1.61	0.00	6,467.65

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	Units/Original Face								
625023007 Total									
	781.000								
						0.00	303.00	0.00	1,216,515.00
						0.00	2.85	0.00	11,441.90
625148002	GLOBERIDE INC COMMON STOCK			11 Aug 2020	13 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	0.01
	4,700.000	106.465000	NJGH	2,333.631489		0.00	2,742.00	0.00	10,965,326.00
				21.919236		0.00	25.75	0.00	102,994.66
629324906	CENTRAL SPORTS CO LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	0.01
	2,600.000	106.550000	NJGH	2,176.768846		0.00	1,414.00	0.00	5,658,185.00
				20.429553		0.00	13.27	0.00	53,103.57
					26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	0.01
	344.000	106.145000	NJGH	2,177.941860		0.00	187.00	0.00	749,025.00
				20.518553		0.00	1.76	0.00	7,056.62
629324906 Total									
	2,944.000					0.00	1,601.00	0.00	6,407,210.00
						0.00	15.03	0.00	60,160.19
630702009	EHIME BANK LTD/THE COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
	3,400.000	106.465000	NJGH	1,152.087941		0.00	979.00	0.00	3,916,120.00
				10.821283		0.00	9.20	0.00	36,783.17
633589908	RAYSUM CO LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	1,078.000	106.550000	NJGH	915.801484		0.00	246.00	0.00	986,988.00
				8.595040		0.00	2.31	0.00	9,263.14
					26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	
	778.000	106.145000	NJGH	914.813625		0.00	177.00	0.00	711,548.00
				8.618528		0.00	1.67	0.00	6,703.55
633589908 Total									
	1,856.000					0.00	423.00	0.00	1,698,536.00
						0.00	3.98	0.00	15,966.69
635700008	FUJI SOFT INC COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01

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	Units/Original Face									
	1,800.000	106.465000	NJGH							
				Local	4,690.666667	0.00	2,110.00	0.00	8,441,090.00	
				Base	44.058298	0.00	19.82	0.00	79,285.12	
641960000	HEIWA REAL ESTATE CO LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01	
	2,400.000	106.465000	NJGH	Local	2,792.179167	0.00	1,675.00	0.00	6,699,555.00	
				Base	26.226264	0.00	15.73	0.00	62,927.30	
642151906	TAKE AND GIVE NEEDS CO LTD COMMON STOCK			25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3		
	11,500.000	106.550000	NJGH	Local	529.702522	0.00	1,522.00	0.00	6,090,057.00	
				Base	4.971399	0.00	14.28	0.00	57,156.80	
642867907	HIROSHIMA GAS CO LTD COMMON STOCK			12 Aug 2020	14 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3		
	1,459.000	106.900000	NJGH	Local	362.493489	0.00	132.00	0.00	528,746.00	
				Base	3.390959	0.00	1.23	0.00	4,946.17	
					19 Aug 2020	21 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	JPY/JP3		
	700.000	105.650000	NJGH	Local	361.000000	0.00	63.00	0.00	252,637.00	
				Base	3.416943	0.00	0.60	0.00	2,391.26	
642867907 Total	2,159.000			Local		0.00	195.00	0.00	781,383.00	
				Base		0.00	1.83	0.00	7,337.43	
643310006	HOKUETSU CORP COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3		
	5,900.000	106.465000	NJGH	Local	364.033898	0.00	536.00	0.00	2,147,264.00	
				Base	3.419282	0.00	5.03	0.00	20,168.73	
					12 Aug 2020	14 Aug 2020	GOLDMAN SACHS + CO LLC	JPY/JP3		
	16,100.000	106.900000	NJGH	Local	368.467081	0.00	1,483.00	0.00	5,930,837.00	
				Base	3.446839	0.00	13.87	0.00	55,480.23	
643310006 Total	22,000.000			Local		0.00	2,019.00	0.00	8,078,101.00	
				Base		0.00	18.90	0.00	75,648.96	
647998004	JUROKU BANK LTD/THE COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3		
	2,300.000	106.465000	NJGH	Local	1,947.282174	0.00	1,119.00	0.00	4,477,630.00	

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Units/Original Face							
	Base	18.290351		0.00	10.51	0.00	42,057.30
648382000	ONWARD HOLDINGS CO LTD 21,000.000 106.465000 NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
	Local	290.167095		0.00	1,523.00	0.00	6,091,986.00
	Base	2.725469		0.00	14.31	0.00	57,220.55
648485001	KAWASUMI LABORATORIES INC 2,300.000 105.885000 NJGH	COMMON STOCK	07 Aug 2020	12 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.275652		0.00	975.00	0.00	3,900,459.00
	Base	16.019981		0.00	9.21	0.00	36,836.75
			11 Aug 2020	13 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.274167		0.00	1,018.00	0.00	4,070,040.00
	Base	15.932693		0.00	9.56	0.00	38,228.90
			12 Aug 2020	14 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.433333		0.00	127.00	0.00	508,803.00
	Base	15.869348		0.00	1.19	0.00	4,759.62
			13 Aug 2020	17 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.001739		0.00	975.00	0.00	3,899,829.00
	Base	15.867537		0.00	9.12	0.00	36,486.21
			14 Aug 2020	18 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.000000		0.00	170.00	0.00	678,230.00
	Base	15.931614		0.00	1.60	0.00	6,371.05
			17 Aug 2020	19 Aug 2020	HSBC SECURITIES (USA) INC.	JPY/JP3	
	Local	1,696.001538		0.00	551.00	0.00	2,204,251.00
	Base	15.989455		0.00	5.19	0.00	20,781.10
648485001 Total	9,000.000						
	Local			0.00	3,816.00	0.00	15,261,612.00
	Base			0.00	35.87	0.00	143,463.63
648859908	KOHSOKU CORP 5,200.000 106.465000 NJGH	COMMON STOCK	11 Aug 2020	13 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	
	Local	1,362.000000		0.00	1,770.00	0.00	7,080,630.00
	Base	12.792937		0.00	16.63	0.00	66,506.65

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Units/Original Face							
		12 Aug 2020	14 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
2,000.000	106.900000 NJGH	Local	1,374.850000	0.00	687.00	0.00	2,749,013.00
		Base	12.861085	0.00	6.43	0.00	25,715.74
648859908 Total							
7,200.000		Local		0.00	2,457.00	0.00	9,829,643.00
		Base		0.00	23.06	0.00	92,222.39
649298007	KNT CT HOLDINGS CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
6,600.000	106.465000 NJGH	Local	760.810455	0.00	1,255.00	0.00	5,020,094.00
		Base	7.146109	0.00	11.79	0.00	47,152.53
			25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3	
3,600.000	106.550000 NJGH	Local	879.475000	0.00	791.00	0.00	3,165,319.00
		Base	8.254106	0.00	7.42	0.00	29,707.36
649298007 Total							
10,200.000		Local		0.00	2,046.00	0.00	8,185,413.00
		Base		0.00	19.21	0.00	76,859.89
650626906	LASERTEC CORP	COMMON STOCK	11 Aug 2020	13 Aug 2020	DAIWA SECURITIES AMERICA INC	JPY/JP3	0.04
5,800.000	106.465000 NJGF	Local	8,290.837241	0.00	24,043.00	0.00	48,062,813.00
		Base	77.873829	0.00	225.83	0.00	451,442.38
			18 Aug 2020	20 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	0.02
6,200.000	105.450000 NJGF	Local	8,900.282903	0.00	11,036.00	0.00	55,170,718.00
		Base	84.402872	0.00	104.66	0.00	523,193.15
650626906 Total							
12,000.000		Local		0.00	35,079.00	0.00	103,233,531.00
		Base		0.00	330.49	0.00	974,635.53
654380906	PREMIER INVESTMENT CORP	REIT	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	0.28
52.000	106.465000 NJGH	Local	120,221.346154	0.00	1,562.00	0.00	6,249,948.00
		Base	1,129.210033	0.00	14.67	0.00	58,704.25
656756905	AMIYAKI TEI CO LTD	COMMON STOCK	03 Aug 2020	05 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	JPY/JP3	0.01

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	56.000	106.095000	NJGH	Local	2,510.000000	0.00	35.00	0.00	140,525.00	
				Base	23.658042	0.00	0.33	0.00	1,324.52	
661171009	SCROLL CORP COMMON STOCK			25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3		
	6,400.000	106.550000	NJGH	Local	871.282656	0.00	1,394.00	0.00	5,574,815.00	
				Base	8.177219	0.00	13.08	0.00	52,321.12	
662235902	NICHIGAKKAN CO LTD COMMON STOCK			05 Aug 2020	07 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3		
	5,700.000	105.565000	NJGH	Local	1,669.001228	0.00	2,378.00	0.00	9,510,929.00	
				Base	15.810176	0.00	22.53	0.00	90,095.48	
	4,800.000	105.525000	NJGH	Local	1,669.000000	0.00	2,002.00	0.00	8,009,198.00	
				Base	15.816157	0.00	18.97	0.00	75,898.58	
	100.000	105.885000	NJGH	Local	1,669.000000	0.00	41.00	0.00	166,859.00	
				Base	15.762384	0.00	0.39	0.00	1,575.85	
	600.000	106.465000	NJGH	Local	1,668.000000	0.00	250.00	0.00	1,000,550.00	
				Base	15.667121	0.00	2.35	0.00	9,397.92	
662235902 Total	11,200.000			Local		0.00	4,671.00	0.00	18,687,536.00	
				Base		0.00	44.24	0.00	176,967.83	
666091905	OPTEX GROUP CO LTD COMMON STOCK			11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3		
	4,200.000	106.465000	NJGH	Local	1,190.309286	0.00	1,249.00	0.00	4,998,050.00	
				Base	11.180287	0.00	11.73	0.00	46,945.48	
666773908	PARK24 CO LTD COMMON STOCK			03 Aug 2020	05 Aug 2020		DAIWA CAPITAL MARKETS AMERICA, INC	JPY/JP3	0.01	
	49,800.000	106.095000	NJGF	Local	1,416.077410	0.00	35,260.00	0.00	70,485,395.00	
				Base	13.347259	0.00	332.34	0.00	664,361.14	
668757909	NABTESCO CORP COMMON STOCK			03 Aug 2020	05 Aug 2020		DAIWA CAPITAL MARKETS AMERICA, INC	JPY/JP3	0.01	
	11,300.000	106.095000	NJGF	Local	2,978.500708	0.00	16,829.00	0.00	33,640,229.00	

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Units/Original Face							
		Base	28.073903	0.00	158.62	0.00	317,076.48
		Local	11 Aug 2020	13 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	JPY/JP3	0.02
40,100.000	106.465000 NJGF	Local	3,250.456983	0.00	65,171.00	0.00	130,278,154.00
		Base	30.530756	0.00	612.14	0.00	1,223,671.20
		Local	21 Aug 2020	25 Aug 2020	DAIWA SECURITIES AMERICA INC	JPY/JP3	0.02
17,200.000	105.955000 NJGF	Local	3,269.403372	0.00	28,117.00	0.00	56,205,621.00
		Base	30.856528	0.00	265.37	0.00	530,466.91
668757909 Total		Local	68,600.000	0.00	110,117.00	0.00	220,124,004.00
		Base		0.00	1,036.13	0.00	2,071,214.59
668953904	KAKAKU.COM INC	COMMON STOCK	06 Aug 2020	11 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	0.02
15,400.000	105.525000 NJGF	Local	2,307.721104	0.00	35,538.00	0.00	35,503,367.00
		Base	21.868951	0.00	336.77	0.00	336,445.08
		Local	11 Aug 2020	13 Aug 2020	CS FIRST BOSTON (HONG KONG) LIMITED	JPY/JP3	
16,200.000	106.465000 NJGF	Local	2,388.681481	0.00	7,739.00	0.00	38,688,901.00
		Base	22.436308	0.00	72.69	0.00	363,395.49
668953904 Total		Local	31,600.000	0.00	43,277.00	0.00	74,192,268.00
		Base		0.00	409.46	0.00	699,840.57
673582904	TOSEI CORP	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
3,000.000	106.465000 NJGH	Local	903.383000	0.00	677.00	0.00	2,709,472.00
		Base	8.485258	0.00	6.36	0.00	25,449.42
675359905	YELLOW HAT LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
6,400.000	106.465000 NJGH	Local	1,574.515469	0.00	2,519.00	0.00	10,074,380.00
		Base	14.789043	0.00	23.66	0.00	94,626.22
677482002	SANKI ENGINEERING CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
5,800.000	106.465000 NJGH	Local	1,144.658448	0.00	1,659.00	0.00	6,637,360.00
		Base	10.751500	0.00	15.58	0.00	62,343.12

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Units/Original Face							
680533908	SHOFU INC	COMMON STOCK	25 Aug 2020	27 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	
846.000	106.550000 NJGH	Local	1,406.940898	0.00	297.00	0.00	1,189,975.00
		Base	13.204513	0.00	2.79	0.00	11,168.23
			26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3	
45.000	106.145000 NJGH	Local	1,401.000000	0.00	15.00	0.00	63,030.00
		Base	13.198926	0.00	0.14	0.00	593.81
680533908 Total							
891.000		Local		0.00	312.00	0.00	1,253,005.00
		Base		0.00	2.93	0.00	11,762.04
689391001	SUMITOMO RIKO COMPANY LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	
4,500.000	106.465000 NJGH	Local	539.488889	0.00	606.00	0.00	2,427,094.00
		Base	5.067289	0.00	5.69	0.00	22,797.11
689424000	TOPCON CORP	COMMON STOCK	03 Aug 2020	05 Aug 2020	SMBC NIKKO SECURITIES AMERICA,INC	JPY/JP3	
13,500.000	106.095000 NJGF	Local	678.738000	0.00	4,581.00	0.00	9,158,382.00
		Base	6.397455	0.00	43.18	0.00	86,322.47
			04 Aug 2020	06 Aug 2020	SMBC NIKKO SECURITIES AMERICA,INC	JPY/JP3	
3,500.000	105.945000 NJGF	Local	703.331714	0.00	1,231.00	0.00	2,460,430.00
		Base	6.638649	0.00	11.62	0.00	23,223.65
			05 Aug 2020	07 Aug 2020	SMBC NIKKO SECURITIES AMERICA,INC	JPY/JP3	
13,300.000	105.565000 NJGF	Local	709.080000	0.00	4,715.00	0.00	9,426,049.00
		Base	6.716999	0.00	44.66	0.00	89,291.42
			06 Aug 2020	11 Aug 2020	SMBC SECURITIES INC	JPY/JP3	
17,100.000	105.525000 NJGF	Local	699.698129	0.00	5,982.00	0.00	11,958,856.00
		Base	6.630639	0.00	56.69	0.00	113,327.23
			07 Aug 2020	12 Aug 2020	SMBC SECURITIES INC	JPY/JP3	
15,000.000	105.885000 NJGF	Local	699.549000	0.00	5,247.00	0.00	10,487,988.00
		Base	6.606686	0.00	49.55	0.00	99,050.74
			11 Aug 2020	13 Aug 2020	SMBC SECURITIES INC	JPY/JP3	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	30,700.000	106.465000 NJGF	Local	740.446384	0.00	11,366.00	0.00	22,720,338.00	
			Base	6.954834	0.00	106.76	0.00	213,406.64	
				12 Aug 2020	14 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	JPY/JP3		
	13,200.000	106.900000 NJGF	Local	767.925076	0.00	2,027.00	0.00	10,134,584.00	
			Base	7.183583	0.00	18.96	0.00	94,804.34	
689424000 Total	106,300.000		Local		0.00	35,149.00	0.00	76,346,627.00	
			Base		0.00	331.42	0.00	719,426.49	
698545001	YAMATO INTERNATIONAL INC	COMMON STOCK		19 Aug 2020	21 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	JPY/JP3		
	1,383.000	105.650000 NJGH	Local	383.671005	0.00	132.00	0.00	530,485.00	
			Base	3.631529	0.00	1.25	0.00	5,021.15	
				26 Aug 2020	28 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3		
	1,483.000	106.145000 NJGH	Local	357.032367	0.00	132.00	0.00	529,347.00	
			Base	3.363629	0.00	1.24	0.00	4,987.02	
698545001 Total	2,866.000		Local		0.00	264.00	0.00	1,059,832.00	
			Base		0.00	2.49	0.00	10,008.17	
ACI08XYJ6	KIRINDO HOLDINGS CO LTD	COMMON STOCK		11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01	
	2,000.000	106.465000 NJGH	Local	2,700.985000	0.00	1,350.00	0.00	5,400,620.00	
			Base	25.369699	0.00	12.68	0.00	50,726.72	
B05KJP905	NEC CAPITAL SOLUTIONS LTD	COMMON STOCK		11 Aug 2020	13 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3		
	1,095.000	106.465000 NJGH	Local	1,797.428311	0.00	492.00	0.00	1,967,692.00	
			Base	16.882809	0.00	4.62	0.00	18,482.06	
				12 Aug 2020	14 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3		
	1,292.000	106.900000 NJGH	Local	1,819.787152	0.00	587.00	0.00	2,350,578.00	
			Base	17.023266	0.00	5.49	0.00	21,988.57	
				13 Aug 2020	17 Aug 2020	UBS SECURITIES ASIA LTD	JPY/JP3		
	490.000	106.885000 NJGH	Local	1,847.824490	0.00	226.00	0.00	905,208.00	
			Base	17.287968	0.00	2.11	0.00	8,468.99	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
			17 Aug 2020	19 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	390.000	106.070000 NJGH	Local	1,845.210256	0.00	179.00	0.00	719,453.00
			Base	17.396156	0.00	1.69	0.00	6,782.81
			19 Aug 2020	21 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	JPY/JP3	
	294.000	105.650000 NJGH	Local	1,809.911565	0.00	133.00	0.00	531,981.00
			Base	17.131203	0.00	1.26	0.00	5,035.31
			25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	293.000	106.550000 NJGH	Local	1,811.047782	0.00	132.00	0.00	530,505.00
			Base	16.997164	0.00	1.24	0.00	4,978.93
			26 Aug 2020	28 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
	294.000	106.145000 NJGH	Local	1,801.336735	0.00	132.00	0.00	529,461.00
			Base	16.970528	0.00	1.24	0.00	4,988.09
B05KJP905 Total	4,148.000		Local		0.00	1,881.00	0.00	7,534,878.00
			Base		0.00	17.65	0.00	70,724.76
B1DGKS905	YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	
	13,400.000	106.465000 NJGH	Local	702.859627	0.00	2,354.00	0.00	9,415,965.00
			Base	6.601791	0.00	22.11	0.00	88,441.88
B1DN46906	NIHON M+A CENTER INC	COMMON STOCK	21 Aug 2020	25 Aug 2020		CS FIRST BOSTON (HONG KONG) LIMITED	JPY/JP3	0.01
	7,100.000	105.955000 NJGF	Local	5,380.887183	0.00	7,640.00	0.00	38,196,659.00
			Base	50.784646	0.00	72.11	0.00	360,498.88
			28 Aug 2020	OPEN		CITIGROUP GLOBAL MARKETS INC.	JPY/JP3	0.01
	7,100.000	105.305000 NJGF	Local	5,256.746479	0.00	7,465.00	0.00	37,315,435.00
			Base	49.919249	0.00	70.89	0.00	354,355.78
B1DN46906 Total	14,200.000		Local		0.00	15,105.00	0.00	75,512,094.00
			Base		0.00	143.00	0.00	714,854.66
B1FM48902	LIFULL CO LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		INSTINET U.K. LTD	JPY/JP3	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
16,100.000	106.550000 NJGH	Local	485.411180	0.00	1,953.00	0.00	7,813,167.00
		Base	4.555713	0.00	18.33	0.00	73,328.64
B1V04K905	UT GROUP CO LTD	COMMON STOCK	03 Aug 2020	05 Aug 2020	MORGAN STANLEY & CO. LLC	JPY/JP3	0.02
1,300.000	106.095000 NJGF	Local	2,273.811538	0.00	2,955.00	0.00	2,953,000.00
		Base	21.431844	0.00	27.85	0.00	27,833.55
B63QM7907	NEXON CO LTD	COMMON STOCK	05 Aug 2020	07 Aug 2020	J.P. MORGAN SECURITIES LLC	JPY/JP3	0.01
7,600.000	105.565000 NJGO	Local	2,784.409342	0.00	10,580.00	0.00	21,150,931.00
		Base	26.376255	0.00	100.22	0.00	200,359.31
			05 Aug 2020	07 Aug 2020	BNP PARIBAS SECURITIES SERVICES SA	JPY/JP3	0.02
12,100.000	105.565000 NJGO	Local	2,790.147769	0.00	20,256.00	0.00	33,740,532.00
		Base	26.430614	0.00	191.88	0.00	319,618.55
			05 Aug 2020	07 Aug 2020	GOLDMAN SACHS INTERNATIONAL	JPY/JP3	0.01
6,400.000	105.565000 NJGO	Local	2,784.963438	0.00	3,564.00	0.00	17,820,202.00
		Base	26.381504	0.00	33.76	0.00	168,807.86
			25 Aug 2020	27 Aug 2020	CLSA SINGAPORE PTE LTD.	JPY/JP3	
2,800.000	106.550000 NJGO	Local	2,516.362500	0.00	1,409.00	0.00	7,044,406.00
		Base	23.616729	0.00	13.22	0.00	66,113.62
			25 Aug 2020	27 Aug 2020	DAIWA SECURITIES (HK) LTD.	JPY/JP3	0.01
6,300.000	106.550000 NJGO	Local	2,509.499841	0.00	7,904.00	0.00	15,801,945.00
		Base	23.552321	0.00	74.18	0.00	148,305.44
			26 Aug 2020	28 Aug 2020	MACQUARIE BANK LIMITED	JPY/JP3	
5,000.000	106.145000 NJGO	Local	2,513.237800	0.00	2,513.00	0.00	12,563,676.00
		Base	23.677402	0.00	23.68	0.00	118,363.33
			27 Aug 2020	31 Aug 2020	GOLDMAN SACHS INTERNATIONAL	JPY/JP3	0.01
3,000.000	106.445000 NJGO	Local	2,541.904333	0.00	3,812.00	0.00	7,621,901.00
		Base	23.879979	0.00	35.81	0.00	71,604.12
			27 Aug 2020	31 Aug 2020	DAIWA SECURITIES (HK) LTD.	JPY/JP3	0.01
6,400.000	106.445000 NJGO	Local	2,541.904375	0.00	8,134.00	0.00	16,260,054.00
		Base	23.879979	0.00	76.42	0.00	152,755.45

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			27 Aug 2020	31 Aug 2020		NOMURA INTERNATIONAL PLC	JPY/JP3	0.01
4,900.000	106.445000	NJGO	Local	2,541.904490	0.00	6,227.00	0.00	12,449,105.00
			Base	23.879980	0.00	58.50	0.00	116,953.40
			27 Aug 2020	31 Aug 2020		MACQUARIE BANK LIMITED	JPY/JP3	
1,100.000	106.445000	NJGO	Local	2,542.000000	0.00	559.00	0.00	2,795,641.00
			Base	23.880877	0.00	5.25	0.00	26,263.71
			28 Aug 2020	OPEN		DAIWA SECURITIES (HK) LTD.	JPY/JP3	0.01
4,700.000	105.305000	NJGO	Local	2,454.763617	0.00	5,768.00	0.00	11,531,621.00
			Base	23.310988	0.00	54.77	0.00	109,506.87
B63QM7907 Total								
60,300.000			Local		0.00	70,726.00	0.00	158,780,014.00
			Base		0.00	667.69	0.00	1,498,651.66
B92MT1907	ZENKOKU HOSHO CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020		JEFFERIES + COMPANY INC	JPY/JP3	0.02
26,100.000	106.465000	NJGF	Local	3,856.009195	0.00	50,321.00	0.00	100,591,519.00
			Base	36.218562	0.00	472.65	0.00	944,831.81
BFNHLQ904	OPTORUN CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01
6,600.000	106.465000	NJGH	Local	2,286.939394	0.00	3,773.00	0.00	15,090,027.00
			Base	21.480669	0.00	35.44	0.00	141,736.97
BMVKJL907	MUGEN ESTATE CO LTD	COMMON STOCK	25 Aug 2020	27 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
1,106.000	106.550000	NJGH	Local	479.094937	0.00	132.00	0.00	529,747.00
			Base	4.496433	0.00	1.24	0.00	4,971.82
			26 Aug 2020	28 Aug 2020		UBS SECURITIES ASIA LTD	JPY/JP3	
1,114.000	106.145000	NJGH	Local	475.474865	0.00	132.00	0.00	529,547.00
			Base	4.479484	0.00	1.24	0.00	4,988.90
BMVKJL907 Total								
2,220.000			Local		0.00	264.00	0.00	1,059,294.00
			Base		0.00	2.48	0.00	9,960.72
BN893P904	TORIKIZOKU CO LTD	COMMON STOCK	11 Aug 2020	13 Aug 2020		J.P. MORGAN SECURITIES PLC	JPY/JP3	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	3,200.000	106.465000 NJGH	Local	1,320.812500	0.00	1,056.00	0.00	4,225,544.00	
			Base	12.406072	0.00	9.92	0.00	39,689.51	
BSN9YH900	SFP HOLDINGS CO LTD COMMON STOCK			11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3		
	4,100.000	106.465000 NJGH	Local	1,372.938780	0.00	1,407.00	0.00	5,627,642.00	
			Base	12.895682	0.00	13.22	0.00	52,859.08	
BSTJDT909	METAWATER CO LTD COMMON STOCK			11 Aug 2020	13 Aug 2020	J.P. MORGAN SECURITIES PLC	JPY/JP3	0.01	
	800.000	106.465000 NJGH	Local	4,445.637500	0.00	889.00	0.00	3,555,621.00	
			Base	41.756798	0.00	8.35	0.00	33,397.09	
BSZM2R901	YOSSIX CO LTD COMMON STOCK			25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3		
	2,700.000	106.550000 NJGH	Local	1,763.792593	0.00	1,190.00	0.00	4,761,050.00	
			Base	16.553661	0.00	11.17	0.00	44,683.72	
BWSW0L903	HAMEE CORP COMMON STOCK			25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3	0.01	
	8,300.000	106.550000 NJGH	Local	2,252.111928	0.00	4,673.00	0.00	18,687,856.00	
			Base	21.136668	0.00	43.86	0.00	175,390.48	
BYYL3B905	BEAGLEE INC COMMON STOCK			25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	JPY/JP3		
	2,700.000	106.550000 NJGH	Local	1,712.751852	0.00	1,156.00	0.00	4,623,274.00	
			Base	16.074630	0.00	10.85	0.00	43,390.65	
JAPANESE YEN Total									
	733,373.000		Local		0.00	526,119.00	0.00	1,308,309,697.00	
			Base		0.00	4,953.41	0.00	12,316,731.40	
MALAYSIAN RINGGIT									
B1VXKN909	GENTING MALAYSIA BHD COMMON STOCK MYR.1			12 Aug 2020	14 Aug 2020	UBS AG	MYR/MY4		
	92,700.000	4.192500 NJGJ	Local	2.433800	0.00	180.49	90.80	225,341.97	
			Base	0.580513	0.00	43.05	21.66	53,748.83	
				28 Aug 2020	OPEN	JUPITER SECURITIES SDN BHD	MYR/MY4		
	120,000.000	4.165500 NJGJ	Local	2.311800	0.00	194.19	285.72	276,936.09	
			Base	0.554987	0.00	46.62	68.59	66,483.28	

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

B1VXKN909 Total

212,700.000	Local	0.00	374.68	376.52	502,278.06
	Base	0.00	89.67	90.25	120,232.11

MALAYSIAN RINGGIT Total

212,700.000	Local	0.00	374.68	376.52	502,278.06
	Base	0.00	89.67	90.25	120,232.11

NEW ISRAELI SHEQEL

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							
605394907	ASHTROM PROPERTIES LTD	COMMON STOCK ILS1.0	25 Aug 2020	27 Aug 2020	UBS AG	ILS/IL1	
1,035.000	3.400000 NJGH	Local	13.408800	0.00	3.47	0.00	13,874.64
		Base	3.943765	0.00	1.02	0.00	4,080.78
627335904	DUNIEC BROTHERS LTD	COMMON STOCK ILS1.0	11 Aug 2020	13 Aug 2020	UBS AG	ILS/IL1	0.01
174.000	3.406500 NJGH	Local	99.257100	0.00	4.32	0.00	17,266.42
		Base	29.137561	0.00	1.27	0.00	5,068.67
			12 Aug 2020	14 Aug 2020	UBS AG	ILS/IL1	0.01
46.000	3.409250 NJGH	Local	99.679600	0.00	1.15	0.00	4,584.11
		Base	29.237985	0.00	0.34	0.00	1,344.61
			13 Aug 2020	17 Aug 2020	UBS AG	ILS/IL1	0.01
12.000	3.402550 NJGH	Local	97.000000	0.00	0.29	0.00	1,163.71
		Base	28.508031	0.00	0.09	0.00	342.01
			17 Aug 2020	19 Aug 2020	UBS AG	ILS/IL1	0.01
34.000	3.406550 NJGH	Local	99.858500	0.00	0.85	0.00	3,394.34
		Base	29.313675	0.00	0.25	0.00	996.42
			19 Aug 2020	21 Aug 2020	CITIGROUP GLOBAL MARKETS LIMITED	ILS/IL1	0.01
17.000	3.400350 NJGH	Local	97.614700	0.00	0.41	0.00	1,659.04
		Base	28.707251	0.00	0.12	0.00	487.90
			25 Aug 2020	27 Aug 2020	UBS AG	ILS/IL1	0.01
22.000	3.400000 NJGH	Local	98.502700	0.00	0.54	0.00	2,166.52
		Base	28.971382	0.00	0.16	0.00	637.21

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				26 Aug 2020	28 Aug 2020		UBS AG	ILS/IL1	0.01
	46.000	3.400000	NJGH	Local	97.135900	0.00	1.12	0.00	4,467.13
				Base	28.569382	0.00	0.33	0.00	1,313.86
627335904 Total	351.000			Local		0.00	8.68	0.00	34,701.27
				Base		0.00	2.56	0.00	10,190.68
630754901	ELCO LTD		COMMON STOCK ILS.25	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	ILS/IL1	0.01
	1,972.000	3.400000	NJGH	Local	128.462800	0.00	63.33	0.00	253,265.31
				Base	37.783176	0.00	18.63	0.00	74,489.80
B0Z7M2908	AIRPORT CITY LTD		COMMON STOCK ILS.01	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	ILS/IL1	
	4,202.000	3.406500	NJGH	Local	39.626000	0.00	41.63	0.00	166,466.82
				Base	11.632467	0.00	12.22	0.00	48,867.41
				25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	ILS/IL1	
	2,215.000	3.400000	NJGH	Local	40.357700	0.00	22.35	0.00	89,369.96
				Base	11.869912	0.00	6.57	0.00	26,285.28
B0Z7M2908 Total	6,417.000			Local		0.00	63.98	0.00	255,836.78
				Base		0.00	18.79	0.00	75,152.69
B1L3K6903	PAZ OIL CO LTD		COMMON STOCK ILS5.	11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	ILS/IL1	0.02
	415.000	3.406500	NJGH	Local	289.661200	0.00	30.05	0.00	120,179.35
				Base	85.031910	0.00	8.82	0.00	35,279.42
B1S058905	OIL REFINERIES LTD		COMMON STOCK ILS1.	25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	ILS/IL1	
	170,176.000	3.400000	NJGH	Local	0.669400	0.00	28.48	0.00	113,887.33
				Base	0.196882	0.00	8.38	0.00	33,496.27
NEW ISRAELI SHEQEL Total	180,366.000			Local		0.00	197.99	0.00	791,744.68
				Base		0.00	58.20	0.00	232,689.64

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Units/Original Face							

NORWEGIAN KRONE

B1L7YL906	PGS ASA	COMMON STOCK NOK3.011	Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	NOK/NO3	
150,724.000	8.988500 NJGH	Local	4.128800	0.00	155.58	0.00	622,153.67
		Base	0.459342	0.00	17.31	0.00	69,216.63

NORWEGIAN KRONE Total

150,724.000	Local	0.00	155.58	0.00	622,153.67
	Base	0.00	17.31	0.00	69,216.63

PAKISTAN RUPEE

B02VH2907	PAKISTAN PETROLEUM LTD	COMMON STOCK PKR10.04	Aug 2020	06 Aug 2020	CREDIT LYONNAIS SECURITIES(ASIA)	PKR/PK1	
5,190.000	167.450000 NJEB	Local	100.397400	0.00	1,563.19	67.74	519,431.58
		Base	0.599566	0.00	9.34	0.40	3,102.01
			05 Aug 2020	07 Aug 2020	CREDIT LYONNAIS SECURITIES(ASIA)	PKR/PK1	
14,990.000	168.150000 NJEB	Local	99.364800	0.00	4,468.44	193.63	1,484,816.28
		Base	0.590930	0.00	26.57	1.15	8,830.31
			06 Aug 2020	10 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	PKR/PK1	
44,896.000	168.300000 NJEB	Local	101.196700	0.00	13,629.98	581.55	4,529,115.51
		Base	0.601288	0.00	80.99	3.46	26,910.97
			07 Aug 2020	11 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	PKR/PK1	
22,796.000	167.850000 NJEB	Local	100.167000	0.00	6,850.22	292.28	2,276,264.43
		Base	0.596765	0.00	40.81	1.74	13,561.30

B02VH2907 Total

87,872.000	Local	0.00	26,511.83	1,135.20	8,809,627.80
	Base	0.00	157.71	6.75	52,404.59

PAKISTAN RUPEE Total

87,872.000	Local	0.00	26,511.83	1,135.20	8,809,627.80
	Base	0.00	157.71	6.75	52,404.59

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

POLISH ZLOTY

B63DG2904	POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	03 Aug 2020	05 Aug 2020	HSBC BANK PLC	PLN/PL3	0.01
	1,647.000	3.761700 NJGO	Local	27.301060	0.00	44.96	44,919.89
			Base	7.257639	0.00	11.95	11,941.38
				04 Aug 2020	06 Aug 2020	HSBC BANK PLC	0.01
	2,323.000	3.741350 NJGO	Local	27.630989	0.00	64.19	64,122.60
			Base	7.385299	0.00	17.16	17,138.89
				05 Aug 2020	07 Aug 2020	HSBC BANK PLC	0.01
	3,517.000	3.704000 NJGO	Local	27.937185	0.00	98.26	98,156.82
			Base	7.542437	0.00	26.53	26,500.22
				06 Aug 2020	10 Aug 2020	HSBC BANK PLC	0.01
	2,512.000	3.720350 NJGO	Local	27.465435	0.00	68.99	68,924.18
			Base	7.382487	0.00	18.54	18,526.26
				07 Aug 2020	11 Aug 2020	HSBC BANK PLC	0.01
	479.000	3.737750 NJGO	Local	27.215909	0.00	13.04	13,023.38
			Base	7.281362	0.00	3.49	3,484.28
B63DG2904 Total							
	10,478.000		Local		0.00	289.44	289,146.87
			Base		0.00	77.67	77,591.03

POLISH ZLOTY Total

	10,478.000		Local		0.00	289.44	289,146.87
			Base		0.00	77.67	77,591.03

POUND STERLING

006670004	AVON RUBBER PLC	COMMON STOCK GBP.1	025 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB	0.01
	736.000	0.762340 NJGH	Local	38.182894	0.00	7.03	28,094.58
			Base	50.086436	0.00	9.22	36,853.08
016389900	WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	13,064.000	0.764234	NJGH							
				Local	10.101900	0.00	32.99	1.00	131,937.23	
				Base	13.218334	0.00	43.17	1.31	172,639.83	
					25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	6,043.000	0.762340	NJGH							
				Local	9.520900	0.00	14.38	1.00	57,519.42	
				Base	12.489047	0.00	18.86	1.31	75,451.14	
016389900 Total										
	19,107.000			Local		0.00	47.37	2.00	189,456.65	
				Base		0.00	62.03	2.62	248,090.97	
026527903	DERWENT LONDON PLC		REIT GBP.05		25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB	0.01	
	3,816.000	0.762340	NJGH	Local	28.098600	0.00	26.81	1.00	107,196.45	
				Base	36.858357	0.00	35.17	1.31	140,615.01	
073884900	LIONTRUST ASSET MANAGEMENT		COMMON STOCK GBP.01		25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	81.000	0.762340	NJGH	Local	12.713900	0.00	0.26	0.00	1,029.57	
				Base	16.677467	0.00	0.34	0.00	1,350.54	
078923901	SOLE REALISATION COMPANY PLC		COMMON STOCK GBP.1		24 Aug 2020	24 Aug 2020	LIQUIDATION	GBP/GBB		
	44,819.000	0.765169	NJGH	Local	0.050659	0.00	0.00	0.00	2,270.53	
				Base	0.066206	0.00	0.00	0.00	2,967.37	
079737003	SERCO GROUP PLC		COMMON STOCK GBP.02		19 Aug 2020	21 Aug 2020	J P MORGAN SECURITIES INC	GBP/GBB		
	242,903.000	0.758495	NJGF	Local	1.348900	0.00	131.06	1.00	327,519.80	
				Base	1.778390	0.00	172.79	1.32	431,802.19	
ACI0F35Q0	KAINOS GROUP PLC		COMMON STOCK GBP.		25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB		
	7,982.000	0.762340	NJGH	Local	11.127300	0.00	22.20	1.00	88,794.91	
				Base	14.596243	0.00	29.12	1.31	116,476.78	
ACI0N9S67	INTERMEDIATE CAPITAL GROUP		COMMON STOCK GBP.		10 Aug 2020	12 Aug 2020	BARCLAYS CAPITAL	GBP/GBB	0.02	
	15,404.000	0.764000	NJGF	Local	13.551300	0.00	208.74	1.00	208,534.49	
				Base	17.737304	0.00	273.22	1.31	272,950.90	
ACI0N9S67	INTERMEDIATE CAPITAL GROUP		COMMON STOCK GBP.		11 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	GBP/GBB		
	16,709.000	0.764234	NJGH	Local	13.687300	0.00	57.18	1.00	228,642.92	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	17.909829		0.00	74.82	1.31	299,179.20
ACI0N9S67	INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.	11 Aug 2020	13 Aug 2020	BARCLAYS CAPITAL	GBP/GBB	0.02
11,116.000	0.764234 NJGF	Local	13.709900	0.00	152.40	1.00	152,245.85
	Base	17.939401		0.00	199.42	1.31	199,213.66
		17 Aug 2020	19 Aug 2020		BARCLAYS CAPITAL	GBP/GBB	0.02
20,053.000	0.763417 NJGF	Local	13.498400	0.00	270.68	1.00	270,411.74
	Base	17.681555		0.00	354.56	1.31	354,212.36
		18 Aug 2020	20 Aug 2020		J P MORGAN SECURITIES INC	GBP/GBB	0.01
11,508.000	0.756544 NJGF	Local	13.456200	0.00	61.94	1.00	154,791.01
	Base	17.786408		0.00	81.87	1.32	204,602.79
		19 Aug 2020	21 Aug 2020		J P MORGAN SECURITIES INC	GBP/GBB	0.01
12,658.000	0.758495 NJGF	Local	13.571500	0.00	68.72	1.00	171,718.33
	Base	17.892669		0.00	90.60	1.32	226,393.49
		19 Aug 2020	21 Aug 2020		J P MORGAN SECURITIES INC	GBP/GBB	0.01
8,503.000	0.758495 NJGF	Local	13.340600	0.00	45.37	1.00	113,388.75
	Base	17.588250		0.00	59.82	1.32	149,491.76
		20 Aug 2020	24 Aug 2020		J P MORGAN SECURITIES INC	GBP/GBB	0.01
7,748.000	0.761093 NJGF	Local	13.342599	0.00	41.35	1.00	103,336.11
	Base	17.530839		0.00	54.33	1.31	135,773.30
ACI0N9S67 Total							
103,699.000		Local		0.00	906.38	8.00	1,403,069.20
		Base		0.00	1,188.64	10.51	1,841,817.46
B0CY5V909	SERICA ENERGY PLC	COMMON STOCK USD.1	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
6,389.000	0.764234 NJGH	Local	1.172299	0.00	1.87	0.00	7,487.95
		Base	1.533953	0.00	2.45	0.00	9,797.98
		12 Aug 2020	14 Aug 2020		UBS AG	GBP/GBB	
2,198.000	0.766049 NJGH	Local	1.171300	0.00	0.64	0.00	2,573.88
		Base	1.529014	0.00	0.84	0.00	3,359.94
		25 Aug 2020	27 Aug 2020		JEFFERIES INTERNATIONAL LTD	GBP/GBB	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
562.000	0.762340	NJGH						650.13
			Local	1.157100	0.00	0.16	0.00	
			Base	1.517827	0.00	0.21	0.00	852.81
				26 Aug 2020	28 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
4,501.000	0.758035	NJGH						5,145.60
			Local	1.143500	0.00	1.29	0.00	
			Base	1.508506	0.00	1.70	0.00	6,788.08
				27 Aug 2020	OPEN	CREDIT SUISSE SECURITIES (EUROPE) L	GBP/GBB	
1,640.000	0.758150	NJGH						1,865.69
			Local	1.137900	0.00	0.47	0.00	
			Base	1.500890	0.00	0.62	0.00	2,460.85
B0CY5V909 Total								
15,290.000			Local		0.00	4.43	0.00	17,723.25
			Base		0.00	5.82	0.00	23,259.66
B55Q3P908	GENEL ENERGY PLC		COMMON STOCK GBP.1	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
17,967.000	0.764234	NJGH	Local	1.410900	0.00	6.34	1.00	25,342.30
			Base	1.846162	0.00	8.30	1.31	33,160.39
				25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB	
13,762.000	0.762340	NJGH	Local	1.275200	0.00	4.39	1.00	17,543.91
			Base	1.672744	0.00	5.76	1.31	23,013.24
B55Q3P908 Total								
31,729.000			Local		0.00	10.73	2.00	42,886.21
			Base		0.00	14.06	2.62	56,173.63
B63QSB902	GREGGS PLC		COMMON STOCK GBP.02	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
5,021.000	0.764234	NJGH	Local	14.690600	0.00	18.44	1.00	73,742.06
			Base	19.222646	0.00	24.13	1.31	96,491.47
BD0NVK903	HOLLYWOOD BOWL GROUP PLC		COMMON STOCK GBP.01	25 Aug 2020	27 Aug 2020	JEFFERIES INTERNATIONAL LTD	GBP/GBB	
4,151.000	0.762340	NJGH	Local	1.460300	0.00	1.52	0.00	6,060.19
			Base	1.915549	0.00	1.99	0.00	7,949.46
BDD85M907	AVAST PLC		COMMON STOCK GBP.1	17 Aug 2020	19 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
47,054.000	0.763417	NJGF	Local	5.554400	0.00	156.81	1.00	261,198.93

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Units/Original Face							

Base	7.275709	0.00	205.41	1.31	342,144.50
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BYX91H902	JD SPORTS FASHION PLC	COMMON STOCK GBP.	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	GBP/GBB	
7,718.000	0.764234	NJGH	Local	7.059500	0.00	13.62	54,470.60
			Base	9.237354	0.00	17.82	71,274.77

POUND STERLING Total

534,106.000	Local	0.00	1,346.66	19.00	2,603,512.93
	Base	0.00	1,766.54	24.93	3,417,266.89

SINGAPORE DOLLAR

BP8YH7909	ACCORDIA GOLF TRUST	UNIT	25 Aug 2020	27 Aug 2020	INSTINET SINGAPORE SERVICES PT	SGD/SG4	
89,500.000	1.369150	NJGH	Local	0.736100	0.00	16.47	65,838.13
			Base	0.537633	0.00	12.03	48,086.86

SINGAPORE DOLLAR Total

89,500.000	Local	0.00	16.47	26.35	65,838.13
	Base	0.00	12.03	19.25	48,086.86

SOUTH AFRICAN RAND

610557902	CLICKS GROUP LTD	COMMON STOCK ZAR.01	28 Aug 2020	OPEN	J.P. MORGAN SECURITIES PLC	ZAR/ZA1	0.01	
22,185.000	16.637550	NJGE	Local	238.049600	0.00	2,640.57	5,278,479.24	
			Base	14.307972	0.00	158.71	317,263.01	
				28 Aug 2020	OPEN	CITIGROUP GLOBAL MARKETS LIMITED	ZAR/ZA1	0.02
40,214.000	16.637550	NJGE	Local	237.661800	0.00	14,336.00	9,542,893.37	
			Base	14.284663	0.00	861.67	573,575.64	
				31 Aug 2020	OPEN	PERSHING SECURITIES LIMITED	ZAR/ZA1	0.02
11,496.000	16.941250	NJGE	Local	236.270000	0.00	3,259.39	2,712,900.53	
			Base	13.946433	0.00	192.39	160,135.79	
				31 Aug 2020	OPEN	J.P. MORGAN SECURITIES PLC	ZAR/ZA1	0.01
19,806.000	16.941250	NJGE	Local	231.483100	0.00	2,292.38	4,582,452.73	
			Base	13.663874	0.00	135.31	270,490.83	

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Units/Original Face							
		31 Aug 2020	OPEN		CITIGROUP GLOBAL MARKETS LIMITED	ZAR/ZA1	0.02
34,775.000	16.941250 NJGE	230.566900		0.00	12,026.95	102.26	8,005,834.74
	Local						
	Base	13.609793		0.00	709.92	6.04	472,564.58
610557902 Total							
128,476.000				0.00	34,555.29	224.26	30,122,560.61
	Local			0.00	2,058.00	13.37	1,794,029.85
	Base						
ACI1P4Z82	FOSCHINI GROUP LTD/THE	07 Aug 2020			LAPSED RIGHTS	ZAR/ZA1	
3,521.000	17.527500 NJGO	0.000000		0.00	0.00	0.00	0.00
	Local						
	Base	0.000000		0.00	0.00	0.00	0.00
		07 Aug 2020	CANCEL		LAPSED RIGHTS	ZAR/ZA1	
-3,521.000	17.527500 NJGO	0.000000		0.00	0.00	0.00	0.00
	Local						
	Base	0.000000		0.00	0.00	0.00	0.00
		04 Aug 2020	04 Aug 2020		RIGHTS SOLD	ZAR/ZA1	
3,521.000	17.416250 NJGO	23.691300		0.00	0.00	0.00	83,417.07
	Local						
	Base	1.360299		0.00	0.00	0.00	4,789.61
ACI1P4Z82 Total							
3,521.000				0.00	0.00	0.00	83,417.07
	Local			0.00	0.00	0.00	4,789.61
	Base						
SOUTH AFRICAN RAND Total							
131,997.000				0.00	34,555.29	224.26	30,205,977.68
	Local			0.00	2,058.00	13.37	1,798,819.46
	Base						
SOUTH KOREAN WON							
651098907	DOUZONE BIZON CO LTD	18 Aug 2020	20 Aug 2020		JEFFERIES + COMPANY INC	KRW/KR4	0.06
1,173.000	1,184.600000 NJGF	100,554.479113		0.00	82,565.00	294,876.00	117,572,963.00
	Local						
	Base	84.884754		0.00	69.70	248.92	99,251.19
		19 Aug 2020	21 Aug 2020		MACQUARIE CAPITAL (USA) INC	KRW/KR4	0.06
3,573.000	1,181.200000 NJGF	100,130.180800		0.00	250,436.00	894,412.00	356,620,288.00
	Local						
	Base	84.769879		0.00	212.02	757.21	301,913.55

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Units/Original Face							

651098907 Total

4,746.000		Local		0.00	333,001.00	1,189,288.00	474,193,251.00
		Base		0.00	281.72	1,006.13	401,164.74

677164907	SAMSUNG SDI CO LTD PFD	COMMON STOCK	03 Aug 2020	05 Aug 2020	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.17
1,680.000	1,193.350000 NJGO	Local	407,109.267857		341,972.00	1,709,859.00	681,891,739.00
		Base	341.148253		286.56	1,432.82	571,409.68
			10 Aug 2020	12 Aug 2020	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.20
1,254.000	1,185.750000 NJGO	Local	476,636.425040		298,851.00	1,494,255.00	595,908,971.00
		Base	401.970420		252.04	1,260.18	502,558.69
			11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.20
1,326.000	1,185.600000 NJGO	Local	471,686.377828		312,728.00	1,563,640.00	623,579,769.00
		Base	397.846135		263.77	1,318.86	525,961.34

677164907 Total

4,260.000		Local		0.00	953,551.00	4,767,754.00	1,901,380,479.00
		Base		0.00	802.37	4,011.86	1,599,929.71

SOUTH KOREAN WON Total

9,006.000		Local		0.00	1,286,552.00	5,957,042.00	2,375,573,730.00
		Base		0.00	1,084.09	5,017.99	2,001,094.45

SWEDISH KRONA

401878905	CELLAVISION AB	COMMON STOCK SEK.15	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	SEK/SE1	0.01
2,208.000	8.755150 NJGH	Local	298.245498		164.63	0.00	658,361.43
		Base	34.065150		18.80	0.00	75,197.05
			25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1	0.01
1,305.000	8.770900 NJGH	Local	301.679600		98.42	0.00	393,593.46
		Base	34.395512		11.22	0.00	44,874.92

401878905 Total

3,513.000		Local		0.00	263.05	0.00	1,051,954.89
		Base		0.00	30.02	0.00	120,071.97

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Units/Original Face							
415265909	BURE EQUITY AB 2,027.000	COMMON STOCK SEK6.6 11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	SEK/SE1	0.01
	8.755150 NJGH	Local 250.136600		0.00	126.76	0.00	506,900.13
		Base 28.570224		0.00	14.48	0.00	57,897.37
ACI19SG62	HIQ INTERNATIONAL AB 8,166.000	COMMON STOCK 28 Aug 2020	OPEN		SOCIETE GENERALE	SEK/SE1	
	8.655850 NJGH	Local 70.471300		0.00	143.87	0.00	575,324.77
		Base 8.141465		0.00	16.62	0.00	66,466.58
ACI1B8938	AVANZA BANK HOLDING AB 7,123.000	COMMON STOCK SEK2.5 13 Aug 2020	17 Aug 2020		PERSHING SECURITIES LIMITED	SEK/SE1	0.02
	8.672250 NJGE	Local 161.722200		0.00	1,382.34	0.00	1,150,564.89
		Base 18.648240		0.00	159.40	0.00	132,672.02
			13 Aug 2020	17 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
	5,575.000	Local 161.772200		0.00	1,352.82	0.00	900,527.20
	8.672250 NJGE	Base 18.654006		0.00	155.99	0.00	103,840.09
			13 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES PLC	SEK/SE1	0.01
	3,705.000	Local 161.808200		0.00	179.85	0.00	599,319.53
	8.672250 NJGE	Base 18.658157		0.00	20.74	0.00	69,107.73
			14 Aug 2020	18 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
	5,084.000	Local 159.929000		0.00	1,219.62	0.00	811,859.42
	8.701500 NJGE	Base 18.379475		0.00	140.16	0.00	93,301.09
			17 Aug 2020	19 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
	8,275.000	Local 160.478200		0.00	1,991.94	0.00	1,325,965.17
	8.696150 NJGE	Base 18.453937		0.00	229.06	0.00	152,477.27
			17 Aug 2020	19 Aug 2020	PERSHING SECURITIES LIMITED	SEK/SE1	0.02
	15,164.000	Local 160.668400		0.00	2,923.65	0.00	2,433,451.97
	8.696150 NJGE	Base 18.475808		0.00	336.20	0.00	279,830.96
			17 Aug 2020	19 Aug 2020	J.P. MORGAN SECURITIES PLC	SEK/SE1	0.01
	7,897.000	Local 160.527000		0.00	380.30	0.00	1,267,301.42
	8.696150 NJGE	Base 18.459548		0.00	43.73	0.00	145,731.32
			18 Aug 2020	20 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03

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Units/Original Face							
4,609.000	8.659450 NJGE	Local	162.502800	0.00	1,123.46	0.00	747,851.95
		Base	18.765949	0.00	129.74	0.00	86,362.52
			18 Aug 2020	20 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	SEK/SE1	0.03
1,867.000	8.659450 NJGE	Local	161.787300	0.00	453.09	0.00	301,603.80
		Base	18.683323	0.00	52.32	0.00	34,829.44
			18 Aug 2020	20 Aug 2020	J.P. MORGAN SECURITIES PLC	SEK/SE1	0.01
2,788.000	8.659450 NJGE	Local	162.375500	0.00	135.81	0.00	452,567.08
		Base	18.751249	0.00	15.68	0.00	52,262.80
			18 Aug 2020	20 Aug 2020	PERSHING SECURITIES LIMITED	SEK/SE1	0.02
6,601.000	8.659450 NJGE	Local	162.597800	0.00	1,287.97	0.00	1,072,020.11
		Base	18.776920	0.00	148.74	0.00	123,797.71
			19 Aug 2020	21 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
4,211.000	8.664100 NJGE	Local	161.137200	0.00	1,017.82	0.00	677,530.93
		Base	18.598262	0.00	117.48	0.00	78,199.80
			19 Aug 2020	21 Aug 2020	J.P. MORGAN SECURITIES PLC	SEK/SE1	0.01
1,154.000	8.664100 NJGE	Local	161.386800	0.00	55.87	0.00	186,184.50
		Base	18.627070	0.00	6.45	0.00	21,489.19
			19 Aug 2020	21 Aug 2020	PERSHING SECURITIES LIMITED	SEK/SE1	0.02
1,571.000	8.664100 NJGE	Local	161.164500	0.00	303.83	0.00	252,885.60
		Base	18.601413	0.00	35.07	0.00	29,187.75
			20 Aug 2020	24 Aug 2020	PERSHING SECURITIES LIMITED	SEK/SE1	0.02
384.000	8.726950 NJGE	Local	160.156500	0.00	73.80	0.00	61,426.30
		Base	18.351944	0.00	8.46	0.00	7,038.69
			20 Aug 2020	24 Aug 2020	CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
4,398.000	8.726950 NJGE	Local	159.531000	0.00	1,052.43	0.00	700,564.91
		Base	18.280270	0.00	120.60	0.00	80,276.03
			20 Aug 2020	24 Aug 2020	J.P. MORGAN SECURITIES PLC	SEK/SE1	0.01
463.000	8.726950 NJGE	Local	160.033900	0.00	22.23	0.00	74,073.47
		Base	18.337896	0.00	2.55	0.00	8,487.90

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		21 Aug 2020	25 Aug 2020		PERSHING SECURITIES LIMITED	SEK/SE1	0.02
9,329.000	8.793450 NJGE	Local 158.144600		0.00	1,770.40	0.00	1,473,560.57
		Base 17.984363		0.00	201.33	0.00	167,574.79
		21 Aug 2020	25 Aug 2020		CREDIT SUISSE SECURITIES (USA) LLC	SEK/SE1	0.03
423.000	8.793450 NJGE	Local 160.740600		0.00	101.99	0.00	67,891.28
		Base 18.279583		0.00	11.60	0.00	7,720.66
		21 Aug 2020	25 Aug 2020		CARNEGIE SECURITIES FINLAND	SEK/SE1	0.03
5,831.000	8.793450 NJGE	Local 158.996200		0.00	1,390.66	0.00	925,716.18
		Base 18.081208		0.00	158.15	0.00	105,273.38
ACI1B8938 Total							
96,452.000		Local		0.00	18,219.88	0.00	15,482,866.28
		Base		0.00	2,093.45	0.00	1,779,461.14
B010FR903	GUNNEBO AB	COMMON STOCK SEK5.0	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC	SEK/SE1	
404.000	8.751400 NJGH	Local 17.620000		0.00	1.78	0.00	7,116.70
		Base 2.013392		0.00	0.20	0.00	813.21
B0LC9F908	FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	07 Aug 2020	11 Aug 2020	MORGAN STANLEY CO INCORPORATED	SEK/SE1	0.02
11,008.000	8.740950 NJGF	Local 374.084000		0.00	1,647.17	0.00	4,116,269.50
		Base 42.796721		0.00	188.44	0.00	470,917.86
		19 Aug 2020	21 Aug 2020		CARNEGIE INVESTMENT BANK AB	SEK/SE1	0.02
8,012.000	8.664100 NJGF	Local 348.940800		0.00	1,677.43	0.00	2,794,036.26
		Base 40.274327		0.00	193.61	0.00	322,484.30
		26 Aug 2020	28 Aug 2020		SKANDINAVISKA ENSKILDA BANKEN	SEK/SE1	0.02
5,996.000	8.729450 NJGF	Local 359.113999		0.00	1,291.95	0.00	2,151,955.59
		Base 41.138216		0.00	148.00	0.00	246,516.74
B0LC9F908 Total							
25,016.000		Local		0.00	4,616.55	0.00	9,062,261.35
		Base		0.00	530.05	0.00	1,039,918.90
BFF5BL901	SVOLDER AB B	COMMON STOCK SEK10.	25 Aug 2020	27 Aug 2020	JEFFERIES + COMPANY INC	SEK/SE1	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,955.000	8.770900	NJGH							
				Local	139.562300	0.00	68.21	0.00	272,776.09	
				Base	15.911970	0.00	7.78	0.00	31,100.13	
BFZP1W902	WIHLBORGS FASTIGHETER AB COMMON STOCK SEK2.5			11 Aug 2020	13 Aug 2020		MERRILL LYNCH INTERNATIONAL	SEK/SE1		
	2,567.000	8.755150	NJGH	Local	149.557700	0.00	95.98	0.00	383,818.64	
				Base	17.082254	0.00	10.96	0.00	43,839.18	
BK9X80906	KINNEVIK AB B COMMON STOCK SEK.1			25 Aug 2020	27 Aug 2020		STOCKSPLIT NON CASH	SEK/SE1		
	156,976.000	8.576457	NJDE	Local	215.546077	0.00	0.00	0.00	33,835,561.01	
				Base	25.132298	0.00	0.00	0.00	3,945,167.68	
BYZSBH907	EOLUS VIND AB B SHS COMMON STOCK SEK1.0			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	SEK/SE1		
	2,204.000	8.770900	NJGH	Local	157.413800	0.00	86.74	0.00	346,853.28	
				Base	17.947280	0.00	9.89	0.00	39,545.92	
BZBXJW908	BONAVA AB B SHARES COMMON STOCK SEK4.0			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	SEK/SE1		
	5,658.000	8.770900	NJGH	Local	62.725599	0.00	88.73	0.00	354,812.71	
				Base	7.151558	0.00	10.12	0.00	40,453.40	
SWEDISH KRONA Total										
	304,938.000			Local		0.00	23,711.55	0.00	61,880,245.85	
				Base		0.00	2,723.57	0.00	7,164,735.48	
SWISS FRANC										
570379909	GURIT HOLDING AG BR COMMON STOCK CHF50.			25 Aug 2020	27 Aug 2020		JEFFERIES + COMPANY INC	CHF/CH1	0.48	
	63.000	0.909450	NJGH	Local	1,728.793700	0.00	27.23	0.00	108,886.77	
				Base	1,900.922206	0.00	29.94	0.00	119,728.15	
711090902	TECAN GROUP AG REG COMMON STOCK CHF.1			11 Aug 2020	13 Aug 2020		MORGAN STANLEY CO INCORPORATED	CHF/CH1	0.11	
	170.000	0.916150	NJGH	Local	392.198800	0.00	16.67	0.00	66,657.13	
				Base	428.094526	0.00	18.20	0.00	72,757.88	
					25 Aug 2020	27 Aug 2020	INSTINET U.K. LTD	CHF/CH1	0.12	
	796.000	0.909450	NJGH	Local	432.631700	0.00	86.09	0.00	344,288.74	
				Base	475.706966	0.00	94.66	0.00	378,568.08	

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Units/Original Face							
711090902 Total							
966.000							
	Local			0.00	102.76	0.00	410,945.87
	Base			0.00	112.86	0.00	451,325.96
715588901	BACHEM HOLDING AG REG B	COMMON STOCK CHF.05	11 Aug 2020	13 Aug 2020	MERRILL LYNCH INTERNATIONAL	CHF/CH1	0.08
379.000	0.916150 NJGH	Local	276.718300	0.00	26.22	0.00	104,850.02
	Base		302.044752	0.00	28.62	0.00	114,446.35
997VYK907	SF URBAN PROPERTIES AG	COMMON STOCK CHF12.03	03 Aug 2020	05 Aug 2020	CITIGROUP GLOBAL MARKETS INC	CHF/CH1	0.02
36.000	0.921300 NJGH	Local	89.000000	0.00	0.80	0.00	3,203.20
	Base		96.602627	0.00	0.87	0.00	3,476.83
ACI0V6YN0	LIECHTENSTEIN LANDESBANK	COMMON STOCK CHF5.0	11 Aug 2020	13 Aug 2020	UBS AG	CHF/CH1	0.01
1,131.000	0.916150 NJGH	Local	53.746200	0.00	15.20	0.00	60,771.75
	Base		58.665284	0.00	16.59	0.00	66,333.84
SWISS FRANC Total							
2,575.000							
	Local			0.00	172.21	0.00	688,657.61
	Base			0.00	188.88	0.00	755,311.13
THAILAND BAHT							
636836900	BANGKOK BANK PUBLIC CO NVDR	NVDR THB10.0	12 Aug 2020	12 Aug 2020	CUSIP CHANGE NON CASH	THB/TH1	
3,600.000	34.620501 NJGJ	Local	168.931405	0.00	0.00	0.00	608,153.06
	Base		4.879519	0.00	0.00	0.00	17,566.27
THAILAND BAHT Total							
3,600.000							
	Local			0.00	0.00	0.00	608,153.06
	Base			0.00	0.00	0.00	17,566.27
TURKISH LIRA							
B03MVJ903	KOC HOLDING AS	COMMON STOCK TRY1.	10 Aug 2020	11 Aug 2020	CREDIT SUISSE SECURITIES (EUROPE) L	TRY/TR3	
128,619.000	7.313000 NJEB	Local	14.682900	0.00	2,606.13	0.00	1,885,893.79
	Base		2.007781	0.00	356.37	0.00	257,882.37

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Units/Original Face							
		11 Aug 2020	13 Aug 2020	1	GOLDMAN SACHS + CO LLC	TRY/TR3	
95,906.000	7.249250 NJEB	Local	15.021900	0.00	2,881.38	0.00	1,437,808.96
		Base	2.072201	0.00	397.47	0.00	198,339.00
		11 Aug 2020	12 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
610.000	7.249250 NJEB	Local	15.021900	0.00	18.32	0.00	9,145.04
		Base	2.072201	0.00	2.53	0.00	1,261.52
		12 Aug 2020	13 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
313,193.000	7.305000 NJEB	Local	15.183000	0.00	4,755.21	0.00	4,750,454.11
		Base	2.078439	0.00	650.95	0.00	650,301.73
		13 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
133,965.000	7.320000 NJEB	Local	15.172600	0.00	2,032.60	0.00	2,030,564.76
		Base	2.072760	0.00	277.68	0.00	277,399.56
		14 Aug 2020	17 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
101,743.000	7.382000 NJEB	Local	14.808700	0.00	3,013.36	0.00	1,503,668.20
		Base	2.006055	0.00	408.20	0.00	203,693.88
		17 Aug 2020	18 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
79,962.000	7.396000 NJEB	Local	14.813500	0.00	2,369.04	0.00	1,182,148.05
		Base	2.002907	0.00	320.31	0.00	159,836.13
		18 Aug 2020	19 Aug 2020		GOLDMAN SACHS + CO LLC	TRY/TR3	
266,230.000	7.375500 NJEB	Local	15.078700	0.00	8,028.80	0.00	4,006,373.50
		Base	2.044431	0.00	1,088.58	0.00	543,200.26
B03MVJ903 Total							
1,120,228.000		Local		0.00	25,704.84	0.00	16,806,056.41
		Base		0.00	3,502.09	0.00	2,291,914.45
B03MYT908	TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	10 Aug 2020	11 Aug 2020	CREDIT SUISSE SECURITIES (EUROPE) L	TRY/TR3	0.02
48,121.000	7.313000 NJEB	Local	76.283600	0.00	8,736.60	0.00	3,662,106.52
		Base	10.431232	0.00	1,194.67	0.00	500,766.65
		12 Aug 2020	13 Aug 2020		CREDIT SUISSE SECURITIES (EUROPE) L	TRY/TR3	0.02
78,180.000	7.305000 NJEB	Local	77.571200	0.00	13,341.94	0.00	6,051,174.48

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Units/Original Face							
	Base	10.618919		0.00	1,826.41	0.00	828,360.64
		11 Aug 2020	12 Aug 2020		CREDIT SUISSE SECURITIES (EUROPE) L	TRY/TR3	0.02
38,877.000	7.249250 NJEB	Local	77.290400	0.00	6,009.64	0.00	2,998,809.24
	Base	10.661848		0.00	829.00	0.00	413,671.65
		13 Aug 2020	14 Aug 2020		CREDIT SUISSE SECURITIES (EUROPE) L	TRY/TR3	0.02
31,654.000	7.320000 NJEB	Local	79.205600	0.00	5,014.34	0.00	2,502,159.72
	Base	10.820437		0.00	685.02	0.00	341,825.10
B03MYT908 Total							
196,832.000		Local		0.00	33,102.52	0.00	15,214,249.96
		Base		0.00	4,535.10	0.00	2,084,624.04
B03MYX909	ULKER BISKUVI SANAYI	COMMON STOCK TRY1.	04 Aug 2020	06 Aug 2020	HSBC BANK PLC	TRY/TR3	0.01
80,196.000	6.973500 NJGF	Local	25.526900	0.00	3,070.73	0.00	2,044,084.54
		Base	3.660558	0.00	440.34	0.00	293,121.75
			05 Aug 2020	07 Aug 2020	HSBC BANK PLC	TRY/TR3	0.01
74,881.000	7.032000 NJGF	Local	24.294100	0.00	2,728.76	0.00	1,816,437.74
		Base	3.454792	0.00	388.05	0.00	258,310.26
			06 Aug 2020	10 Aug 2020	HSBC BANK PLC	TRY/TR3	
123,871.000	7.310000 NJGF	Local	22.723700	0.00	4,222.21	0.00	2,810,585.23
		Base	3.108577	0.00	577.59	0.00	384,484.98
B03MYX909 Total							
278,948.000		Local		0.00	10,021.70	0.00	6,671,107.51
		Base		0.00	1,405.98	0.00	935,916.99
B0D000905	BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	05 Aug 2020	07 Aug 2020	GOLDMAN SACHS INTERNATIONAL	TRY/TR3	0.01
23,391.000	7.032000 NJGO	Local	64.005866	0.00	1,347.45	0.00	1,495,813.77
		Base	9.102086	0.00	191.62	0.00	212,715.27
			06 Aug 2020	10 Aug 2020	GOLDMAN SACHS INTERNATIONAL	TRY/TR3	0.01
14,174.000	7.310000 NJGO	Local	63.173831	0.00	805.88	0.00	894,620.00
		Base	8.642111	0.00	110.24	0.00	122,383.04

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Units/Original Face							
		07 Aug 2020	11 Aug 2020		GOLDMAN SACHS INTERNATIONAL	TRY/TR3	0.01
9,254.000	7.235900 NJGO	Local	62.652974	0.00	521.81	0.00	579,268.81
		Base	8.658629	0.00	72.11	0.00	80,054.84
B0D000905 Total							
46,819.000		Local		0.00	2,675.14	0.00	2,969,702.58
		Base		0.00	373.97	0.00	415,153.15
TURKISH LIRA Total							
1,642,827.000		Local		0.00	71,504.20	0.00	41,661,116.46
		Base		0.00	9,817.14	0.00	5,727,608.63
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 NJFQ	Local	11.987400	0.00	100.00	2.65	119,771.35
		Base	11.987400	0.00	100.00	2.65	119,771.35
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
004239109	ACADIA REALTY TRUST	REIT USD.001	21 Aug 2020	25 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFQ	Local	11.493800	0.00	100.00	2.54	114,835.46
		Base	11.493800	0.00	100.00	2.54	114,835.46
004239109	ACADIA REALTY TRUST	REIT USD.001	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
004239109 Total							
40,000.000		Local		0.00	400.00	10.39	469,213.61
		Base		0.00	400.00	10.39	469,213.61
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

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Units/Original Face							
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	20 Aug 2020	24 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFQ	154.269200		0.00	100.00	34.09	1,542,557.91
	Local						
	Base	154.269200		0.00	100.00	34.09	1,542,557.91
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	20 Aug 2020	24 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFR	154.269200		0.00	100.00	34.10	1,542,557.90
	Local						
	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	151.974700		0.00	70.00	33.59	1,519,643.41
	Local						
	Base	151.974700		0.00	70.00	33.59	1,519,643.41
053484101 Total							
35,000.000				0.00	305.00	118.43	5,358,048.57
	Local						
	Base			0.00	305.00	118.43	5,358,048.57
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	7.505800		0.00	12.60	0.30	13,497.54
	Local						
	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	7.323800		0.00	50.00	0.81	36,568.19
	Local						
	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
13,200.000	1.000000 NJFR	7.345200		0.00	92.40	2.15	96,862.09
	Local						
	Base	7.345200		0.00	92.40	2.15	96,862.09
09627J102 Total							
20,000.000				0.00	155.00	3.26	146,927.82
	Local						
	Base			0.00	155.00	3.26	146,927.82
23283R100	CYRUSONE INC REIT USD.01	13 Aug 2020	17 Aug 2020		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFQ	81.955100		0.00	50.00	9.06	409,716.44
	Local						
	Base	81.955100		0.00	50.00	9.06	409,716.44
29476L107	EQUITY RESIDENTIAL REIT USD.01	11 Aug 2020	13 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01

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Units/Original Face							
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
46429B614	ISHARES MSCI INDIA SMALL CAP E	ISHARES MSCI INDIA S	11 Aug 2020	13 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.02
3,963.000	1.000000 NJGF	Local	32.793600	0.00	59.45	2.88	129,898.71
		Base	32.793600	0.00	59.45	2.88	129,898.71
			12 Aug 2020	14 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.02
3,263.000	1.000000 NJGF	Local	32.828500	0.00	48.95	2.37	107,068.08
		Base	32.828500	0.00	48.95	2.37	107,068.08
			12 Aug 2020	14 Aug 2020	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	0.02
19,204.000	1.000000 NJGF	Local	32.890000	0.00	288.06	13.96	631,317.54
		Base	32.890000	0.00	288.06	13.96	631,317.54
46429B614 Total		Local		0.00	396.46	19.21	868,284.33
		Base		0.00	396.46	19.21	868,284.33
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
476405105	JERNIGAN CAPITAL INC	REIT USD.01	13 Aug 2020	17 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
12,405.000	1.000000 NJFQ	Local	17.194900	0.00	124.05	4.72	213,173.96
		Base	17.194900	0.00	124.05	4.72	213,173.96
			14 Aug 2020	18 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,595.000	1.000000 NJFQ	Local	17.240000	0.00	25.95	0.99	44,710.86
		Base	17.240000	0.00	25.95	0.99	44,710.86
			17 Aug 2020	19 Aug 2020	THEMIS TRADING LLC	USD/DTC	0.01
5,390.000	1.000000 NJFQ	Local	17.178400	0.00	53.90	2.05	92,535.63
		Base	17.178400	0.00	53.90	2.05	92,535.63

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Units/Original Face							
476405105	JERNIGAN CAPITAL INC REIT USD.01	17 Aug 2020	19 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
5,391.000	1.000000 NJFR	17.178399	0.00	53.91	2.05	92,552.79	
	Local	17.178399	0.00	53.91	2.05	92,552.79	
	Base	17.178399	0.00	53.91	2.05	92,552.79	
476405105	JERNIGAN CAPITAL INC REIT USD.01	18 Aug 2020	20 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
4,610.000	1.000000 NJFQ	17.170500	0.00	46.10	1.75	79,108.16	
	Local	17.170500	0.00	46.10	1.75	79,108.16	
	Base	17.170500	0.00	46.10	1.75	79,108.16	
476405105	JERNIGAN CAPITAL INC REIT USD.01	18 Aug 2020	20 Aug 2020		THEMIS TRADING LLC	USD/DTC	0.01
4,609.000	1.000000 NJFR	17.170499	0.00	46.09	1.75	79,090.99	
	Local	17.170499	0.00	46.09	1.75	79,090.99	
	Base	17.170499	0.00	46.09	1.75	79,090.99	
476405105	JERNIGAN CAPITAL INC REIT USD.01	19 Aug 2020	21 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
3,467.000	1.000000 NJFQ	17.181900	0.00	24.27	1.32	59,544.06	
	Local	17.181900	0.00	24.27	1.32	59,544.06	
	Base	17.181900	0.00	24.27	1.32	59,544.06	
476405105	JERNIGAN CAPITAL INC REIT USD.01	19 Aug 2020	21 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
1,733.000	1.000000 NJFR	17.181900	0.00	12.13	0.66	29,763.44	
	Local	17.181900	0.00	12.13	0.66	29,763.44	
	Base	17.181900	0.00	12.13	0.66	29,763.44	
476405105	JERNIGAN CAPITAL INC REIT USD.01	20 Aug 2020	24 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
6,533.000	1.000000 NJFQ	17.207600	0.00	45.73	2.49	112,369.03	
	Local	17.207600	0.00	45.73	2.49	112,369.03	
	Base	17.207600	0.00	45.73	2.49	112,369.03	
476405105	JERNIGAN CAPITAL INC REIT USD.01	20 Aug 2020	24 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
3,267.000	1.000000 NJFR	17.207600	0.00	22.87	1.24	56,193.12	
	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	17.207200	0.00	200.00	7.61	343,936.39	
	Local	17.207200	0.00	200.00	7.61	343,936.39	
	Base	17.207200	0.00	200.00	7.61	343,936.39	
476405105	JERNIGAN CAPITAL INC REIT USD.01	25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
5,000.000	1.000000 NJFQ	17.250400	0.00	35.00	1.91	86,215.09	
	Local	17.250400	0.00	35.00	1.91	86,215.09	
	Base	17.250400	0.00	35.00	1.91	86,215.09	
476405105	JERNIGAN CAPITAL INC REIT USD.01	25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
10,000.000	1.000000 NJFR	17.250400	0.00	70.00	3.81	172,430.19	
	Local	17.250400	0.00	70.00	3.81	172,430.19	

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Units/Original Face							
	Base	17.250400		0.00	70.00	3.81	172,430.19
476405105 Total							
135,000.000	Local			0.00	1,260.00	51.36	2,321,058.58
	Base			0.00	1,260.00	51.36	2,321,058.58
536759400	LITE ON TECHNOLOGY 144A GDR	03 Aug 2020	05 Aug 2020		BOFA SECURITIES, INC.	USD/DTC	0.02
38,000.000	1.000000 NJGJ	Local		16.477600	0.00	665.00	625,469.96
		Base		16.477600	0.00	665.00	625,469.96
		10 Aug 2020	12 Aug 2020		BOFA SECURITIES, INC.	USD/DTC	0.02
38,000.000	1.000000 NJGJ	Local		16.454600	0.00	665.00	624,595.98
		Base		16.454600	0.00	665.00	624,595.98
		12 Aug 2020	14 Aug 2020		MACQUARIE SECURITIES (USA) INC	USD/DTC	0.02
53,200.000	1.000000 NJGJ	Local		16.056800	0.00	931.00	853,271.88
		Base		16.056800	0.00	931.00	853,271.88
		18 Aug 2020	20 Aug 2020		HSBC SECURITIES (USA), INC.	USD/DTC	0.02
30,400.000	1.000000 NJGJ	Local		16.216400	0.00	532.00	492,435.66
		Base		16.216400	0.00	532.00	492,435.66
		26 Aug 2020	28 Aug 2020		HSBC SECURITIES (USA), INC.	USD/DTC	0.01
7,600.000	1.000000 NJGJ	Local		15.892600	0.00	76.00	120,705.09
		Base		15.892600	0.00	76.00	120,705.09
		28 Aug 2020	OPEN		HSBC SECURITIES (USA), INC.	USD/DTC	0.01
7,600.000	1.000000 NJGJ	Local		15.807600	0.00	76.00	120,059.10
		Base		15.807600	0.00	76.00	120,059.10
		28 Aug 2020	OPEN		MACQUARIE SECURITIES (USA) INC	USD/DTC	0.01
7,600.000	1.000000 NJGJ	Local		15.803900	0.00	76.00	120,030.98
		Base		15.803900	0.00	76.00	120,030.98
		28 Aug 2020	OPEN		BOFA SECURITIES, INC.	USD/DTC	0.01
7,600.000	1.000000 NJGJ	Local		15.806700	0.00	76.00	120,052.26
		Base		15.806700	0.00	76.00	120,052.26

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	Units/Original Face								
536759400 Total									
	190,000.000								
			Local			0.00	3,097.00	68.09	3,076,620.91
			Base			0.00	3,097.00	68.09	3,076,620.91
58733R102	MERCADOLIBRE INC		COMMON STOCK USD.	07 Aug 2020	11 Aug 2020		UBS SECURITIES LLC	USD/DTC	0.01
	1,240.000	1.000000	NJGO	Local	1,226.773774	0.00	9.30	33.62	1,521,156.56
			Base	1,226.773774		0.00	9.30	33.62	1,521,156.56
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	NJFQ	Local	18.178400	0.00	100.00	4.02	181,679.98
			Base	18.178400		0.00	100.00	4.02	181,679.98
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
71943U104	PHYSICIANS REALTY TRUST		REIT USD.01	25 Aug 2020	27 Aug 2020		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	25,000.000	1.000000	NJFQ	Local	18.135900	0.00	175.00	10.02	453,212.48
			Base	18.135900		0.00	175.00	10.02	453,212.48
71943U104	PHYSICIANS REALTY TRUST		REIT USD.01	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
71943U104 Total									
	115,000.000								
			Local			0.00	925.00	45.92	2,076,147.58
			Base			0.00	925.00	45.92	2,076,147.58
76169C100	REXFORD INDUSTRIAL REALTY IN		REIT USD.01	13 Aug 2020	17 Aug 2020		FBN SECURITIES INC	USD/DTC	0.01
	10,000.000	1.000000	NJFQ	Local	46.648500	0.00	70.00	10.31	466,404.69
			Base	46.648500		0.00	70.00	10.31	466,404.69
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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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								
	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
874039100	TAIWAN SEMICONDUCTOR SP ADR	ADR		03 Aug 2020	05 Aug 2020	UBS SECURITIES LLC	USD/DTC	0.01
	11,711.000	1.000000 NJGO	Local	78.480593	0.00	87.83	20.32	918,978.08
			Base	78.480593	0.00	87.83	20.32	918,978.08
874039100	TAIWAN SEMICONDUCTOR SP ADR	ADR		18 Aug 2020	20 Aug 2020	CANTOR FITZGERALD + CO.	USD/DTC	0.01
	45,800.000	1.000000 NJGJ	Local	79.626000	0.00	458.00	80.60	3,646,332.20
			Base	79.626000	0.00	458.00	80.60	3,646,332.20
874039100 Total								
	57,511.000		Local		0.00	545.83	100.92	4,565,310.28
			Base		0.00	545.83	100.92	4,565,310.28
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
929042109	VORNADO REALTY TRUST	REIT USD.04		20 Aug 2020	24 Aug 2020	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	4,500.000	1.000000 NJFQ	Local	34.868100	0.00	45.00	3.47	156,857.98
			Base	34.868100	0.00	45.00	3.47	156,857.98
929042109 Total								
	14,500.000		Local		0.00	145.00	11.74	530,834.71
			Base		0.00	145.00	11.74	530,834.71
G6S41R101	OSMOTICA PHARMACEUTICALS PLC	COMMON STOCK USD.01		25 Aug 2020	27 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	11,050.000	1.000000 NJGH	Local	5.660100	0.00	6.25	1.39	62,536.47
			Base	5.660100	0.00	6.25	1.39	62,536.47
				26 Aug 2020	28 Aug 2020	GUZMAN + CO	USD/DTC	
	5,713.000	1.000000 NJGH	Local	5.859500	0.00	3.35	0.74	33,471.23
			Base	5.859500	0.00	3.35	0.74	33,471.23
G6S41R101 Total								
	16,763.000		Local		0.00	9.60	2.13	96,007.70
			Base		0.00	9.60	2.13	96,007.70

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
H00263105	AC IMMUNE SA 6,124.000	COMMON STOCK CHF.02 25 Aug 2020	27 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	1.000000 NJGH	Local	7.645400	0.00	4.68	1.04	46,814.71
		Base	7.645400	0.00	4.68	1.04	46,814.71
L44385109	GLOBANT SA 5,330.000	COMMON STOCK USD1.2 13 Aug 2020	17 Aug 2020		BOFA SECURITIES, INC.	USD/DTC	0.02
	1.000000 NJGE	Local	177.748400	0.00	106.60	20.94	947,271.43
		Base	177.748400	0.00	106.60	20.94	947,271.43
M20598104	CAESARSTONE LTD 2,690.000	COMMON STOCK	25 Aug 2020	27 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
	1.000000 NJGH	Local	10.894900	0.00	2.93	0.65	29,303.70
		Base	10.894900	0.00	2.93	0.65	29,303.70
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL 4,726.000	COMMON STOCK ILS.01	11 Aug 2020	13 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
	1.000000 NJGH	Local	107.448100	0.00	9.45	11.23	507,779.04
		Base	107.448100	0.00	9.45	11.23	507,779.04
			25 Aug 2020	27 Aug 2020	GUZMAN + CO	USD/DTC	
	2,822.000	1.000000 NJGH	Local	108.797300	0.00	5.64	307,013.55
		Base	108.797300	0.00	5.64	6.79	307,013.55
M2682V108 Total	7,548.000		Local		0.00	15.09	814,792.59
			Base		0.00	15.09	814,792.59
M5425M103	INMODE LTD 1,054.000	COMMON STOCK ILS.01	25 Aug 2020	27 Aug 2020	GUZMAN + CO	USD/DTC	
	1.000000 NJGH	Local	31.955700	0.00	2.11	0.75	33,678.45
		Base	31.955700	0.00	2.11	0.75	33,678.45
N01045108	AFFIMED NV 20,576.000	COMMON STOCK USD.01	12 Aug 2020	14 Aug 2020	INSTINET LLC	USD/DTC	
	1.000000 NJGH	Local	3.422800	0.00	7.04	1.56	70,418.93
		Base	3.422800	0.00	7.04	1.56	70,418.93
			25 Aug 2020	27 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	7,073.000	1.000000 NJGH	Local	3.640100	0.00	2.57	25,743.29
		Base	3.640100	0.00	2.57	0.57	25,743.29

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

N01045108 Total

27,649.000						Local	0.00	9.61	2.13	96,162.22
						Base	0.00	9.61	2.13	96,162.22

P31076105	COPA HOLDINGS SA CLASS A	03 Aug 2020	05 Aug 2020		SANFORD C BERNSTEIN CO LLC	USD/DTC				0.01
6,078.000	1.000000 NJGF	40.575500		0.00		Local	0.00	30.39	5.46	246,582.04
		40.575500		0.00		Base	0.00	30.39	5.46	246,582.04

US DOLLAR Total

745,417.000						Local	0.00	7,764.60	554.43	25,069,892.42
						Base	0.00	7,764.60	554.43	25,069,892.42

EQUITY Total

23,718,448.000						Base	0.00	43,603.29	11,710.49	82,236,450.09
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SALES Total

85,044,437.020						Base	0.00	43,603.29	11,710.49	143,562,439.11
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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
AUSTRALIAN DOLLAR						
EQUITY						
1,528,197.000		Local	0.00	1,572.60	0.00	6,053,794.62
		Base	0.00	1,127.57	0.00	4,340,525.70
	TRADES: 24					
	CANCELS: 0					
AUSTRALIAN DOLLAR Total						
Long 1,528,197.000		Local	0.00	1,572.60	0.00	6,053,794.62
		Base	0.00	1,127.57	0.00	4,340,525.70
	TRADES: 24					
	CANCELS: 0					
BRAZILIAN REAL						
EQUITY						
627,743.740		Local	0.00	16,879.74	5,353.89	17,342,927.42
		Base	0.00	3,127.26	994.98	3,223,340.37
	TRADES: 12					
	CANCELS: 0					
BRAZILIAN REAL Total						
Long 627,743.740		Local	0.00	16,879.74	5,353.89	17,342,927.42
		Base	0.00	3,127.26	994.98	3,223,340.37
	TRADES: 12					
	CANCELS: 0					
CANADIAN DOLLAR						
EQUITY						
139,009.000		Local	0.00	853.35	0.00	2,774,137.01
		Base	0.00	640.59	0.00	2,088,775.62
	TRADES: 15					
	CANCELS: 0					
CANADIAN DOLLAR Total						

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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
Long	139,009.000		Local	0.00	853.35	0.00	2,774,137.01
			Base	0.00	640.59	0.00	2,088,775.62
		TRADES: 15					
		CANCELS: 0					

DANISH KRONE

EQUITY							
	3,448.000		Local	0.00	2,381.58	0.00	4,462,355.72
			Base	0.00	378.86	0.00	709,765.42
		TRADES: 4					
		CANCELS: 0					

DANISH KRONE Total

Long	3,448.000		Local	0.00	2,381.58	0.00	4,462,355.72
			Base	0.00	378.86	0.00	709,765.42
		TRADES: 4					
		CANCELS: 0					

EURO CURRENCY

AUSTRIA							
EQUITY							
	2,611.000		Local	0.00	17.16	0.00	68,666.36
			Base	0.00	20.29	0.00	81,187.69
		TRADES: 1					
		CANCELS: 0					

AUSTRIA Total

	2,611.000		Local	0.00	17.16	0.00	68,666.36
			Base	0.00	20.29	0.00	81,187.69
		TRADES: 1					
		CANCELS: 0					

BELGIUM

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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
EQUITY						
26,093.000		Local	0.00	640.65	0.00	629,523.38
		Base	0.00	754.18	0.00	741,444.24
	TRADES: 6					
	CANCELS: 0					
BELGIUM Total						
26,093.000		Local	0.00	640.65	0.00	629,523.38
		Base	0.00	754.18	0.00	741,444.24
	TRADES: 6					
	CANCELS: 0					
FINLAND						
EQUITY						
341,927.000		Local	0.00	1,206.28	0.00	2,302,780.54
		Base	0.00	1,426.26	0.00	2,722,983.17
	TRADES: 10					
	CANCELS: 0					
FINLAND Total						
341,927.000		Local	0.00	1,206.28	0.00	2,302,780.54
		Base	0.00	1,426.26	0.00	2,722,983.17
	TRADES: 10					
	CANCELS: 0					
FRANCE						
EQUITY						
22,649.000		Local	0.00	349.54	35.63	625,457.77
		Base	0.00	413.99	41.82	741,136.51
	TRADES: 4					
	CANCELS: 0					
FRANCE Total						
22,649.000		Local	0.00	349.54	35.63	625,457.77
		Base	0.00	413.99	41.82	741,136.51
	TRADES: 4					
	CANCELS: 0					
GERMANY						

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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
EQUITY						
42,767.000		Local	0.00	402.40	0.00	1,331,879.57
		Base	0.00	477.58	0.00	1,578,529.98
	TRADES: 8					
	CANCELS: 0					
GERMANY Total						
42,767.000		Local	0.00	402.40	0.00	1,331,879.57
		Base	0.00	477.58	0.00	1,578,529.98
	TRADES: 8					
	CANCELS: 0					
GREECE						
EQUITY						
26,199.000		Local	0.00	260.27	113.25	348,807.59
		Base	0.00	308.44	134.14	413,221.18
	TRADES: 27					
	CANCELS: 0					
GREECE Total						
26,199.000		Local	0.00	260.27	113.25	348,807.59
		Base	0.00	308.44	134.14	413,221.18
	TRADES: 27					
	CANCELS: 0					
ITALY						
EQUITY						
50,326.000		Local	0.00	48.66	79.85	194,797.09
		Base	0.00	57.29	93.95	229,395.28
	TRADES: 3					
	CANCELS: 0					
ITALY Total						
50,326.000		Local	0.00	48.66	79.85	194,797.09
		Base	0.00	57.29	93.95	229,395.28
	TRADES: 3					
	CANCELS: 0					
NETHERLANDS (THE)						

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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
EQUITY						
2,808.000		Local	0.00	150.68	0.00	125,716.02
		Base	0.00	178.43	0.00	148,866.56
	TRADES: 1					
	CANCELS: 0					
NETHERLANDS (THE) Total						
2,808.000		Local	0.00	150.68	0.00	125,716.02
		Base	0.00	178.43	0.00	148,866.56
	TRADES: 1					
	CANCELS: 0					
SPAIN						
EQUITY						
6,091.000		Local	0.00	129.29	0.00	517,323.46
		Base	0.00	152.57	0.00	610,482.42
	TRADES: 3					
	CANCELS: 0					
SPAIN Total						
6,091.000		Local	0.00	129.29	0.00	517,323.46
		Base	0.00	152.57	0.00	610,482.42
	TRADES: 3					
	CANCELS: 0					
EURO CURRENCY Total						
Long 521,471.000		Local	0.00	3,204.93	228.73	6,144,951.78
		Base	0.00	3,789.03	269.91	7,267,247.03
	TRADES: 63					
	CANCELS: 0					
HONG KONG DOLLAR						
EQUITY						
6,526,006.000		Local	0.00	41,915.88	68,029.07	63,253,640.17
		Base	0.00	5,408.35	8,777.76	8,161,559.02
	TRADES: 54					
	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 Cost
HONG KONG DOLLAR Total						
Long 6,526,006.000		Local	0.00	41,915.88	68,029.07	63,253,640.17
		Base	0.00	5,408.35	8,777.76	8,161,559.02
	TRADES: 54					
	CANCELS: 0					
INDONESIAN RUPIAH						
EQUITY						
2,865,175.000		Local	0.00	25,118,090.00	6,661,999.00	13,965,004,075.18
		Base	0.00	1,716.89	455.37	954,545.73
	TRADES: 3					
	CANCELS: 0					
INDONESIAN RUPIAH Total						
Long 2,865,175.000		Local	0.00	25,118,090.00	6,661,999.00	13,965,004,075.18
		Base	0.00	1,716.89	455.37	954,545.73
	TRADES: 3					
	CANCELS: 0					
JAPANESE YEN						
EQUITY						
351,100.000		Local	0.00	597,215.00	0.00	870,566,695.00
		Base	0.00	5,635.97	0.00	8,206,684.60
	TRADES: 61					
	CANCELS: 0					
JAPANESE YEN Total						
Long 351,100.000		Local	0.00	597,215.00	0.00	870,566,695.00
		Base	0.00	5,635.97	0.00	8,206,684.60
	TRADES: 61					
	CANCELS: 0					

NEW ISRAELI SHEQEL

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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
EQUITY						
24,000.000		Local	0.00	1,684.61	0.00	4,213,197.41
		Base	0.00	494.88	0.00	1,237,683.21
	TRADES: 1					
	CANCELS: 0					
NEW ISRAELI SHEQEL Total						
Long 24,000.000		Local	0.00	1,684.61	0.00	4,213,197.41
		Base	0.00	494.88	0.00	1,237,683.21
	TRADES: 1					
	CANCELS: 0					
POUND STERLING						
EQUITY						
559,130.000		Local	0.00	2,251.71	7,480.43	3,244,243.31
		Base	0.00	2,948.72	9,793.13	4,249,670.05
	TRADES: 28					
	CANCELS: 0					
POUND STERLING Total						
Long 559,130.000		Local	0.00	2,251.71	7,480.43	3,244,243.31
		Base	0.00	2,948.72	9,793.13	4,249,670.05
	TRADES: 28					
	CANCELS: 0					
SINGAPORE DOLLAR						
EQUITY						
27,000.000		Local	0.00	8.77	14.02	35,087.69
		Base	0.00	6.39	10.22	25,575.05
	TRADES: 1					
	CANCELS: 0					
SINGAPORE DOLLAR Total						
Long 27,000.000		Local	0.00	8.77	14.02	35,087.69
		Base	0.00	6.39	10.22	25,575.05
	TRADES: 1					
	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 Cost
SOUTH AFRICAN RAND						
EQUITY						
139,032.000		Local	0.00	19,354.97	49,826.52	19,867,105.47
		Base	0.00	1,106.18	2,848.14	1,135,616.93
	TRADES: 17					
	CANCELS: 0					
SOUTH AFRICAN RAND Total						
Long 139,032.000		Local	0.00	19,354.97	49,826.52	19,867,105.47
		Base	0.00	1,106.18	2,848.14	1,135,616.93
	TRADES: 17					
	CANCELS: 0					
SOUTH KOREAN WON						
EQUITY						
77,810.000		Local	0.00	3,861,539.00	0.00	5,536,331,732.00
		Base	0.00	3,254.09	0.00	4,666,203.03
	TRADES: 34					
	CANCELS: 0					
SOUTH KOREAN WON Total						
Long 77,810.000		Local	0.00	3,861,539.00	0.00	5,536,331,732.00
		Base	0.00	3,254.09	0.00	4,666,203.03
	TRADES: 34					
	CANCELS: 0					
SWEDISH KRONA						
EQUITY						
610,096.000		Local	0.00	20,537.42	0.00	74,209,312.76
		Base	0.00	2,359.19	0.00	8,574,492.73
	TRADES: 25					
	CANCELS: 0					
SWEDISH KRONA Total						

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Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Long	610,096.000		Local	0.00	20,537.42	0.00	74,209,312.76
			Base	0.00	2,359.19	0.00	8,574,492.73
		TRADES: 25					
		CANCELS: 0					

SWISS FRANC

EQUITY							
	8,725.000		Local	0.00	579.19	0.00	862,287.34
			Base	0.00	636.43	0.00	947,506.05
		TRADES: 5					
		CANCELS: 0					

SWISS FRANC Total

Long	8,725.000		Local	0.00	579.19	0.00	862,287.34
			Base	0.00	636.43	0.00	947,506.05
		TRADES: 5					
		CANCELS: 0					

THAILAND BAHT

EQUITY							
	393,451.000		Local	0.00	32,345.08	2,788.52	31,355,191.78
			Base	0.00	1,031.10	88.85	997,370.23
		TRADES: 8					
		CANCELS: 0					

THAILAND BAHT Total

Long	393,451.000		Local	0.00	32,345.08	2,788.52	31,355,191.78
			Base	0.00	1,031.10	88.85	997,370.23
		TRADES: 8					
		CANCELS: 0					

TURKISH LIRA

EQUITY							
	116,961.000		Local	0.00	1,662.58	0.00	1,848,974.51
			Base	0.00	225.36	0.00	250,623.45
		TRADES: 1					
		CANCELS: 0					

Purchase Report by Report Date

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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
TURKISH LIRA Total						
Long 116,961.000		Local	0.00	1,662.58	0.00	1,848,974.51
		Base	0.00	225.36	0.00	250,623.45
	TRADES: 1					
	CANCELS: 0					
UAE DIRHAM						
EQUITY						
855,879.000		Local	0.00	6,081.63	0.00	2,438,731.04
		Base	0.00	1,655.73	0.00	663,939.03
	TRADES: 13					
	CANCELS: 0					
UAE DIRHAM Total						
Long 855,879.000		Local	0.00	6,081.63	0.00	2,438,731.04
		Base	0.00	1,655.73	0.00	663,939.03
	TRADES: 13					
	CANCELS: 0					
US DOLLAR						
CASH EQUIVALENTS						
166,531,976.450		Local	0.00	0.00	0.00	166,531,976.45
		Base	0.00	0.00	0.00	166,531,976.45
	TRADES: 101					
	CANCELS: 0					
EQUITY						
740,739.000		Local	0.00	8,599.64	0.00	21,173,521.66
		Base	0.00	8,599.64	0.00	21,173,521.66
	TRADES: 86					
	CANCELS: 0					
US DOLLAR Total						
Long 167,272,715.450		Local	0.00	8,599.64	0.00	187,705,498.11
		Base	0.00	8,599.64	0.00	187,705,498.11
	TRADES: 187					
	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 Cost	
PURCHASE Total							
Long	182,646,949.190						
			Base	0.00	44,142.23	23,238.36	245,406,621.36
		TRADES:	556				
		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

AUSTRALIAN DOLLAR

EQUITY

1,381,117.000

Local
Base

0.00
0.00

4,187.77
3,009.03

0.00
0.00

6,431,195.89
4,621,600.15

TRADES: 28
CANCELS: 0

AUSTRALIAN DOLLAR Total

Long 1,381,117.000

Local
Base

0.00
0.00

4,187.77
3,009.03

0.00
0.00

6,431,195.89
4,621,600.15

TRADES: 28
CANCELS: 0

CANADIAN DOLLAR

EQUITY

165,666.000

Local
Base

0.00
0.00

1,655.30
1,249.62

0.00
0.00

3,671,208.95
2,770,026.92

TRADES: 22
CANCELS: 0

CANADIAN DOLLAR Total

Long 165,666.000

Local
Base

0.00
0.00

1,655.30
1,249.62

0.00
0.00

3,671,208.95
2,770,026.92

TRADES: 22
CANCELS: 0

DANISH KRONE

EQUITY

7,324.000

Local
Base

0.00
0.00

351.84
55.71

0.00
0.00

1,406,992.52
222,787.92

TRADES: 2
CANCELS: 0

DANISH KRONE Total

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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
Long	7,324.000		Local	0.00	351.84	0.00	1,406,992.52
			Base	0.00	55.71	0.00	222,787.92
		TRADES: 2					
		CANCELS: 0					

EURO CURRENCY

BELGIUM

	EQUITY			Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	1,903.000		Local	0.00	18.50	0.00	73,979.85
			Base	0.00	21.77	0.00	87,040.95
		TRADES: 1					
		CANCELS: 0					

BELGIUM Total

	1,903.000		Local	0.00	18.50	0.00	73,979.85
			Base	0.00	21.77	0.00	87,040.95
		TRADES: 1					
		CANCELS: 0					

FINLAND

	EQUITY			Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	41,500.000		Local	0.00	348.73	0.00	835,070.72
			Base	0.00	414.76	0.00	993,584.30
		TRADES: 3					
		CANCELS: 0					

FINLAND Total

	41,500.000		Local	0.00	348.73	0.00	835,070.72
			Base	0.00	414.76	0.00	993,584.30
		TRADES: 3					
		CANCELS: 0					

FRANCE

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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
EQUITY						
6,275.000		Local	0.00	73.52	0.00	211,119.51
		Base	0.00	87.07	0.00	249,711.65
	TRADES: 8					
	CANCELS: 0					
FRANCE Total						
6,275.000		Local	0.00	73.52	0.00	211,119.51
		Base	0.00	87.07	0.00	249,711.65
	TRADES: 8					
	CANCELS: 0					
GERMANY						
EQUITY						
439,160.000		Local	0.00	3,239.45	0.00	6,086,390.96
		Base	0.00	3,839.08	0.00	7,212,349.18
	TRADES: 21					
	CANCELS: 0					
GERMANY Total						
439,160.000		Local	0.00	3,239.45	0.00	6,086,390.96
		Base	0.00	3,839.08	0.00	7,212,349.18
	TRADES: 21					
	CANCELS: 0					
ITALY						
EQUITY						
228,309.000		Local	0.00	387.75	0.00	787,924.22
		Base	0.00	457.01	0.00	929,067.12
	TRADES: 6					
	CANCELS: 0					
ITALY Total						
228,309.000		Local	0.00	387.75	0.00	787,924.22
		Base	0.00	457.01	0.00	929,067.12
	TRADES: 6					
	CANCELS: 0					

NETHERLANDS (THE)

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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
EQUITY						
4,639.000		Local	0.00	28.35	0.00	113,385.46
		Base	0.00	33.52	0.00	134,061.34
	TRADES: 1					
	CANCELS: 0					
NETHERLANDS (THE) Total						
4,639.000		Local	0.00	28.35	0.00	113,385.46
		Base	0.00	33.52	0.00	134,061.34
	TRADES: 1					
	CANCELS: 0					
SPAIN						
EQUITY						
152,465.000		Local	0.00	247.40	0.00	512,797.62
		Base	0.00	290.85	0.00	602,904.99
	TRADES: 3					
	CANCELS: 0					
SPAIN Total						
152,465.000		Local	0.00	247.40	0.00	512,797.62
		Base	0.00	290.85	0.00	602,904.99
	TRADES: 3					
	CANCELS: 0					
EURO CURRENCY Total						
Long 874,251.000		Local	0.00	4,343.70	0.00	8,620,668.34
		Base	0.00	5,144.06	0.00	10,208,719.53
	TRADES: 43					
	CANCELS: 0					
HONG KONG DOLLAR						
EQUITY						
16,450,611.000		Local	0.00	26,165.02	46,373.51	42,967,836.41
		Base	0.00	3,376.05	5,983.52	5,544,068.58
	TRADES: 39					
	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
HONG KONG DOLLAR Total						
Long 16,450,611.000		Local	0.00	26,165.02	46,373.51	42,967,836.41
		Base	0.00	3,376.05	5,983.52	5,544,068.58
	TRADES: 39					
	CANCELS: 0					
JAPANESE YEN						
EQUITY						
733,373.000		Local	0.00	526,119.00	0.00	1,308,309,697.00
		Base	0.00	4,953.41	0.00	12,316,731.40
	TRADES: 106					
	CANCELS: 0					
JAPANESE YEN Total						
Long 733,373.000		Local	0.00	526,119.00	0.00	1,308,309,697.00
		Base	0.00	4,953.41	0.00	12,316,731.40
	TRADES: 106					
	CANCELS: 0					
MALAYSIAN RINGGIT						
EQUITY						
212,700.000		Local	0.00	374.68	376.52	502,278.06
		Base	0.00	89.67	90.25	120,232.11
	TRADES: 2					
	CANCELS: 0					
MALAYSIAN RINGGIT Total						
Long 212,700.000		Local	0.00	374.68	376.52	502,278.06
		Base	0.00	89.67	90.25	120,232.11
	TRADES: 2					
	CANCELS: 0					
NEW ISRAELI SHEQEL						

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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
EQUITY						
180,366.000		Local	0.00	197.99	0.00	791,744.68
		Base	0.00	58.20	0.00	232,689.64
	TRADES: 13					
	CANCELS: 0					
NEW ISRAELI SHEQEL Total						
Long 180,366.000		Local	0.00	197.99	0.00	791,744.68
		Base	0.00	58.20	0.00	232,689.64
	TRADES: 13					
	CANCELS: 0					
NORWEGIAN KRONE						
EQUITY						
150,724.000		Local	0.00	155.58	0.00	622,153.67
		Base	0.00	17.31	0.00	69,216.63
	TRADES: 1					
	CANCELS: 0					
NORWEGIAN KRONE Total						
Long 150,724.000		Local	0.00	155.58	0.00	622,153.67
		Base	0.00	17.31	0.00	69,216.63
	TRADES: 1					
	CANCELS: 0					
PAKISTAN RUPEE						
EQUITY						
87,872.000		Local	0.00	26,511.83	1,135.20	8,809,627.80
		Base	0.00	157.71	6.75	52,404.59
	TRADES: 4					
	CANCELS: 0					
PAKISTAN RUPEE Total						
Long 87,872.000		Local	0.00	26,511.83	1,135.20	8,809,627.80
		Base	0.00	157.71	6.75	52,404.59
	TRADES: 4					
	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
POLISH ZLOTY						
EQUITY						
10,478.000		Local	0.00	289.44	0.00	289,146.87
		Base	0.00	77.67	0.00	77,591.03
	TRADES: 5					
	CANCELS: 0					
POLISH ZLOTY Total						
Long 10,478.000		Local	0.00	289.44	0.00	289,146.87
		Base	0.00	77.67	0.00	77,591.03
	TRADES: 5					
	CANCELS: 0					
POUND STERLING						
EQUITY						
534,106.000		Local	0.00	1,346.66	19.00	2,603,512.93
		Base	0.00	1,766.54	24.93	3,417,266.89
	TRADES: 27					
	CANCELS: 0					
POUND STERLING Total						
Long 534,106.000		Local	0.00	1,346.66	19.00	2,603,512.93
		Base	0.00	1,766.54	24.93	3,417,266.89
	TRADES: 27					
	CANCELS: 0					
SINGAPORE DOLLAR						
EQUITY						
89,500.000		Local	0.00	16.47	26.35	65,838.13
		Base	0.00	12.03	19.25	48,086.86
	TRADES: 1					
	CANCELS: 0					
SINGAPORE DOLLAR Total						

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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
Long 89,500.000		Local	0.00	16.47	26.35	65,838.13
		Base	0.00	12.03	19.25	48,086.86
	TRADES: 1					
	CANCELS: 0					

SOUTH AFRICAN RAND

EQUITY						
131,997.000		Local	0.00	34,555.29	224.26	30,205,977.68
		Base	0.00	2,058.00	13.37	1,798,819.46
	TRADES: 7					
	CANCELS: 1					

SOUTH AFRICAN RAND Total

Long 131,997.000		Local	0.00	34,555.29	224.26	30,205,977.68
		Base	0.00	2,058.00	13.37	1,798,819.46
	TRADES: 7					
	CANCELS: 1					

SOUTH KOREAN WON

EQUITY						
9,006.000		Local	0.00	1,286,552.00	5,957,042.00	2,375,573,730.00
		Base	0.00	1,084.09	5,017.99	2,001,094.45
	TRADES: 5					
	CANCELS: 0					

SOUTH KOREAN WON Total

Long 9,006.000		Local	0.00	1,286,552.00	5,957,042.00	2,375,573,730.00
		Base	0.00	1,084.09	5,017.99	2,001,094.45
	TRADES: 5					
	CANCELS: 0					

SWEDISH KRONA

EQUITY						
304,938.000		Local	0.00	23,711.55	0.00	61,880,245.85
		Base	0.00	2,723.57	0.00	7,164,735.48
	TRADES: 33					
	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
SWEDISH KRONA Total						
Long 304,938.000		Local	0.00	23,711.55	0.00	61,880,245.85
		Base	0.00	2,723.57	0.00	7,164,735.48
	TRADES: 33					
	CANCELS: 0					
SWISS FRANC						
EQUITY						
2,575.000		Local	0.00	172.21	0.00	688,657.61
		Base	0.00	188.88	0.00	755,311.13
	TRADES: 6					
	CANCELS: 0					
SWISS FRANC Total						
Long 2,575.000		Local	0.00	172.21	0.00	688,657.61
		Base	0.00	188.88	0.00	755,311.13
	TRADES: 6					
	CANCELS: 0					
THAILAND BAHT						
EQUITY						
3,600.000		Local	0.00	0.00	0.00	608,153.06
		Base	0.00	0.00	0.00	17,566.27
	TRADES: 1					
	CANCELS: 0					
THAILAND BAHT Total						
Long 3,600.000		Local	0.00	0.00	0.00	608,153.06
		Base	0.00	0.00	0.00	17,566.27
	TRADES: 1					
	CANCELS: 0					
TURKISH LIRA						

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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
EQUITY						
1,642,827.000		Local	0.00	71,504.20	0.00	41,661,116.46
		Base	0.00	9,817.14	0.00	5,727,608.63
	TRADES: 18					
	CANCELS: 0					
TURKISH LIRA Total						
Long 1,642,827.000		Local	0.00	71,504.20	0.00	41,661,116.46
		Base	0.00	9,817.14	0.00	5,727,608.63
	TRADES: 18					
	CANCELS: 0					
US DOLLAR						
CASH EQUIVALENTS						
61,325,989.020		Local	0.00	0.00	0.00	61,325,989.02
		Base	0.00	0.00	0.00	61,325,989.02
	TRADES: 60					
	CANCELS: 0					
EQUITY						
745,417.000		Local	0.00	7,764.60	554.43	25,069,892.42
		Base	0.00	7,764.60	554.43	25,069,892.42
	TRADES: 62					
	CANCELS: 0					
US DOLLAR Total						
Long 62,071,406.020		Local	0.00	7,764.60	554.43	86,395,881.44
		Base	0.00	7,764.60	554.43	86,395,881.44
	TRADES: 122					
	CANCELS: 0					
SALES Total						
Long 85,044,437.020		Base	0.00	43,603.29	11,710.49	143,562,439.11
	TRADES: 485					
	CANCELS: 1					

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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
CASH EQUIVALENTS					
166,531,976.450		0.00	0.00	0.00	166,531,976.45
	TRADES: 101				
	CANCELS: 0				
EQUITY					
16,114,972.740		0.00	44,142.23	23,238.36	78,874,644.91
	TRADES: 455				
	CANCELS: 0				
PURCHASE Total					
Long 182,646,949.190		0.00	44,142.23	23,238.36	245,406,621.36
	TRADES: 556				
	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
CASH EQUIVALENTS					
61,325,989.020	Base	0.00	0.00	0.00	61,325,989.02
	TRADES: 60				
	CANCELS: 0				
EQUITY					
23,718,448.000	Base	0.00	43,603.29	11,710.49	82,236,450.09
	TRADES: 425				
	CANCELS: 1				
SALES Total					
Long 85,044,437.020	Base	0.00	43,603.29	11,710.49	143,562,439.11
	TRADES: 485				
	CANCELS: 1				