

Purchase and Sales by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



STATE STREET.

Funds Included in Composite

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

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							

EQUITY

US DOLLAR

00404A109	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.0101	Jun 2017	06 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	42.286600	0.00	100.00	422,966.00	
			Base	42.286600	0.00	100.00	422,966.00	
				07 Jun 2017	12 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	43.188400	0.00	350.00	432,234.00	
			Base	43.188400	0.00	350.00	432,234.00	
				20 Jun 2017	23 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	45.692000	0.00	350.00	457,270.00	
			Base	45.692000	0.00	350.00	457,270.00	
				21 Jun 2017	26 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	45.483600	0.00	350.00	455,186.00	
			Base	45.483600	0.00	350.00	455,186.00	
				22 Jun 2017	27 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	46.661000	0.00	350.00	466,960.00	
			Base	46.661000	0.00	350.00	466,960.00	
00404A109 Total	50,000.000		Local		0.00	1,500.00	2,234,616.00	
			Base		0.00	1,500.00	2,234,616.00	
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.0120	Jun 2017	23 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	89.663100	0.00	1,050.00	2,690,943.00	
			Base	89.663100	0.00	1,050.00	2,690,943.00	
				29 Jun 2017	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	30,000.000	1.000000 NJFD	Local	89.034700	0.00	1,050.00	2,672,091.00	
			Base	89.034700	0.00	1,050.00	2,672,091.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							

011659109 Total

60,000.000			Local			0.00	2,100.00	0.00	5,363,034.00
			Base			0.00	2,100.00	0.00	5,363,034.00

012653101	ALBEMARLE CORP	COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC		0.04	
	20,000.000	1.000000 NJFD					700.00	0.00	2,116,734.00
							700.00	0.00	2,116,734.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017	CANACCORD GENUITY INC.	USD/DTC		0.04	
	5,000.000	1.000000 NJFA					175.00	0.00	539,489.00
							175.00	0.00	539,489.00
			16 Jun 2017	21 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC		0.04	
	20,000.000	1.000000 NJFA					700.00	0.00	2,142,950.00
							700.00	0.00	2,142,950.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC		0.04	
	20,000.000	1.000000 NJFD					700.00	0.00	2,142,950.00
							700.00	0.00	2,142,950.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	19 Jun 2017	22 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC		0.04	
	10,000.000	1.000000 NJFA					350.00	0.00	1,081,283.00
							350.00	0.00	1,081,283.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	19 Jun 2017	22 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC		0.04	
	20,000.000	1.000000 NJFD					700.00	0.00	2,162,566.00
							700.00	0.00	2,162,566.00
			20 Jun 2017	23 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC		0.04	
	10,000.000	1.000000 NJFD					350.00	0.00	1,079,050.00
							350.00	0.00	1,079,050.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017	EVERCORE	USD/DTC		0.04	
	5,000.000	1.000000 NJFA					175.00	0.00	541,017.50
							175.00	0.00	541,017.50
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	21 Jun 2017	26 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		0.04	
	10,000.000	1.000000 NJFD					350.00	0.00	1,064,987.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
	Base	106.463700		0.00	350.00	0.00	1,064,987.00
		22 Jun 2017	27 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 105.485500		0.00	200.00	0.00	2,109,910.00
	Base	105.485500		0.00	200.00	0.00	2,109,910.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0123	Jun 2017	28 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 105.189300		0.00	100.00	0.00	1,051,993.00
	Base	105.189300		0.00	100.00	0.00	1,051,993.00
		23 Jun 2017	28 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 105.048600		0.00	175.00	0.00	525,418.00
	Base	105.048600		0.00	175.00	0.00	525,418.00
		26 Jun 2017	29 Jun 2017		JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 104.996500		0.00	175.00	0.00	525,157.50
	Base	104.996500		0.00	175.00	0.00	525,157.50
012653101	ALBEMARLE CORP	COMMON STOCK USD.0127	Jun 2017	30 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 105.054200		0.00	100.00	0.00	1,050,642.00
	Base	105.054200		0.00	100.00	0.00	1,050,642.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0127	Jun 2017	30 Jun 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 104.821700		0.00	350.00	0.00	1,048,567.00
	Base	104.821700		0.00	350.00	0.00	1,048,567.00
012653101 Total							
180,000.000		Local		0.00	5,300.00	0.00	19,182,714.00
		Base		0.00	5,300.00	0.00	19,182,714.00
02079K107	ALPHABET INC CL C	COMMON STOCK USD.	12 Jun 2017	15 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local 937.354600		0.00	70.00	0.00	1,874,779.20
	Base	937.354600		0.00	70.00	0.00	1,874,779.20
		15 Jun 2017	20 Jun 2017		JMP SECURITIES	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local 934.710800		0.00	70.00	0.00	1,869,491.60
	Base	934.710800		0.00	70.00	0.00	1,869,491.60
		28 Jun 2017	OPEN		B.RILEY & CO., LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	1,000.000	1.000000	NJFD							
			Local	933.695500		0.00	35.00	0.00	933,730.50	
			Base	933.695500		0.00	35.00	0.00	933,730.50	
				29 Jun 2017	OPEN		STIFEL FINANCIAL CORP	USD/DTC	0.04	
	5,000.000	1.000000	NJFD							
			Local	914.489000		0.00	175.00	0.00	4,572,620.00	
			Base	914.489000		0.00	175.00	0.00	4,572,620.00	
02079K107 Total										
	10,000.000									
			Local			0.00	350.00	0.00	9,250,621.30	
			Base			0.00	350.00	0.00	9,250,621.30	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD			2.530	Jun 2017		OPEN		BUCKINGHAM RESEARCH GROUP INC	USD/DTC 0.04
	20,000.000	1.000000	NJFD							
			Local	62.541600		0.00	700.00	0.00	1,251,532.00	
			Base	62.541600		0.00	700.00	0.00	1,251,532.00	
031162100	AMGEN INC COMMON STOCK USD				13 Jun 2017	16 Jun 2017			NATIONAL FINANCIAL SERVICES CORP.	USD/DTC 0.04
	20,000.000	1.000000	NJFD							
			Local	164.347300		0.00	700.00	0.00	3,287,646.00	
			Base	164.347300		0.00	700.00	0.00	3,287,646.00	
032654105	ANALOG DEVICES INC COMMON STOCK USD				02 Jun 2017	07 Jun 2017			INSTINET LLC	USD/DTC 0.05
	40,000.000	1.000000	NJFD							
			Local	81.204600		0.00	2,000.00	0.00	3,250,184.00	
			Base	81.204600		0.00	2,000.00	0.00	3,250,184.00	
038923108	ARBOR REALTY TRUST INC REIT USD			.01	29 Jun 2017				OPEN	MERIDIAN EQUITY PARTNERS,INC. USD/DTC 0.01
	10,000.000	1.000000	NJFA							
			Local	8.422400		0.00	100.00	0.00	84,324.00	
			Base	8.422400		0.00	100.00	0.00	84,324.00	
03965L100	ARCONIC INC COMMON STOCK				26 Jun 2017	29 Jun 2017			BTIG, LLC	USD/DTC 0.04
	20,000.000	1.000000	NJFA							
			Local	24.054500		0.00	700.00	0.00	481,790.00	
			Base	24.054500		0.00	700.00	0.00	481,790.00	
03965L100	ARCONIC INC COMMON STOCK				26 Jun 2017	29 Jun 2017			BMO CAPITAL MARKETS	USD/DTC 0.01
	100,000.000	1.000000	NJFD							
			Local	23.470600		0.00	1,000.00	0.00	2,348,060.00	
			Base	23.470600		0.00	1,000.00	0.00	2,348,060.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							

03965L100 Total

120,000.000			Local			0.00	1,700.00	0.00	2,829,850.00
			Base			0.00	1,700.00	0.00	2,829,850.00

049164205	ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.0120	Jun 2017	23 Jun 2017	THEMIS TRADING LLC	USD/DTC		0.01	
10,000.000	1.000000 NJFD		Local	50.774500	0.00	100.00	0.00	507,845.00	
			Base	50.774500	0.00	100.00	0.00	507,845.00	
				21 Jun 2017	26 Jun 2017	BTIG, LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	50.705700	0.00	350.00	0.00	507,407.00	
			Base	50.705700	0.00	350.00	0.00	507,407.00	
				22 Jun 2017	27 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	50.680800	0.00	100.00	0.00	506,908.00	
			Base	50.680800	0.00	100.00	0.00	506,908.00	

049164205 Total

30,000.000			Local			0.00	550.00	0.00	1,522,160.00
			Base			0.00	550.00	0.00	1,522,160.00

053774105	AVIS BUDGET GROUP INC	COMMON STOCK USD.0127	Jun 2017	30 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC		0.04	
50,000.000	1.000000 NJFD		Local	25.504800	0.00	1,750.00	0.00	1,276,990.00	
			Base	25.504800	0.00	1,750.00	0.00	1,276,990.00	

054303102	AVON PRODUCTS INC	COMMON STOCK USD.2521	Jun 2017	26 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC		0.01	
100,000.000	1.000000 NJFD		Local	3.429500	0.00	700.00	0.00	343,650.00	
			Base	3.429500	0.00	700.00	0.00	343,650.00	

060505104	BANK OF AMERICA CORP	COMMON STOCK USD.0130	Jun 2017	OPEN	UBS SECURITIES LLC	USD/DTC		0.04	
100,000.000	1.000000 NJFD		Local	24.381700	0.00	3,500.00	0.00	2,441,670.00	
			Base	24.381700	0.00	3,500.00	0.00	2,441,670.00	

084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	BMO CAPITAL MARKETS	USD/DTC		0.01	
20,000.000	1.000000 NJFD		Local	167.671800	0.00	200.00	0.00	3,353,636.00	
			Base	167.671800	0.00	200.00	0.00	3,353,636.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
09062X103	BIOGEN INC	COMMON STOCK USD.	14 Jun 2017	19 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	252.493200	0.00	100.00	0.00	2,525,032.00
		Base	252.493200	0.00	100.00	0.00	2,525,032.00
			15 Jun 2017	20 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	254.566500	0.00	100.00	0.00	2,545,765.00
		Base	254.566500	0.00	100.00	0.00	2,545,765.00
09062X103 Total	20,000.000	Local		0.00	200.00	0.00	5,070,797.00
		Base		0.00	200.00	0.00	5,070,797.00
096627104	BOARDWALK PIPELINE PARTNERS	MLP	06 Jun 2017	09 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
28,000.000	1.000000 NJEU	Local	17.824300	0.00	280.00	0.00	499,360.40
		Base	17.824300	0.00	280.00	0.00	499,360.40
110122108	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	05 Jun 2017	08 Jun 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	52.304200	0.00	5,000.00	0.00	5,235,420.00
		Base	52.304200	0.00	5,000.00	0.00	5,235,420.00
124857202	CBS CORP CLASS B NON VOTING	COMMON STOCK USD.	01 Jun 2017	06 Jun 2017	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	61.233100	0.00	700.00	0.00	1,225,362.00
		Base	61.233100	0.00	700.00	0.00	1,225,362.00
			02 Jun 2017	07 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	61.784300	0.00	700.00	0.00	1,236,386.00
		Base	61.784300	0.00	700.00	0.00	1,236,386.00
			06 Jun 2017	09 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	60.391000	0.00	700.00	0.00	1,208,520.00
		Base	60.391000	0.00	700.00	0.00	1,208,520.00
124857202 Total	60,000.000	Local		0.00	2,100.00	0.00	3,670,268.00
		Base		0.00	2,100.00	0.00	3,670,268.00
14040H105	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.	0126 Jun 2017	29 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
100,000.000	1.000000 NJFD	Local	80.544000	0.00	3,500.00	0.00	8,057,900.00
		Base	80.544000	0.00	3,500.00	0.00	8,057,900.00
		27 Jun 2017	30 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	81.727400	0.00	3,500.00	0.00	8,176,240.00
		Base	81.727400	0.00	3,500.00	0.00	8,176,240.00
		28 Jun 2017	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	83.051200	0.00	3,500.00	0.00	8,308,620.00
		Base	83.051200	0.00	3,500.00	0.00	8,308,620.00
		29 Jun 2017	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	82.084300	0.00	3,500.00	0.00	8,211,930.00
		Base	82.084300	0.00	3,500.00	0.00	8,211,930.00
		30 Jun 2017	OPEN		GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	82.031500	0.00	3,500.00	0.00	8,206,650.00
		Base	82.031500	0.00	3,500.00	0.00	8,206,650.00
14040H105 Total							
500,000.000		Local		0.00	17,500.00	0.00	40,961,340.00
		Base		0.00	17,500.00	0.00	40,961,340.00
142339100	CARLISLE COS INC	COMMON STOCK USD	1.014 Jun 2017	19 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
45,000.000	1.000000 NJFD	Local	96.146400	0.00	450.00	0.00	4,327,038.00
		Base	96.146400	0.00	450.00	0.00	4,327,038.00
		15 Jun 2017	20 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
45,000.000	1.000000 NJFD	Local	96.097900	0.00	450.00	0.00	4,324,855.50
		Base	96.097900	0.00	450.00	0.00	4,324,855.50
		16 Jun 2017	21 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	95.145200	0.00	300.00	0.00	2,854,656.00
		Base	95.145200	0.00	300.00	0.00	2,854,656.00
		19 Jun 2017	22 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	96.602200	0.00	400.00	0.00	3,864,488.00
		Base	96.602200	0.00	400.00	0.00	3,864,488.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		20 Jun 2017	23 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	96.126200	0.00	100.00	0.00	961,362.00
		Base	96.126200	0.00	100.00	0.00	961,362.00
		21 Jun 2017	26 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	95.107500	0.00	100.00	0.00	951,175.00
		Base	95.107500	0.00	100.00	0.00	951,175.00
		21 Jun 2017	26 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	94.592400	0.00	200.00	0.00	1,892,048.00
		Base	94.592400	0.00	200.00	0.00	1,892,048.00
		22 Jun 2017	27 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	94.618500	0.00	200.00	0.00	1,892,570.00
		Base	94.618500	0.00	200.00	0.00	1,892,570.00
		23 Jun 2017	28 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	93.982300	0.00	200.00	0.00	1,879,846.00
		Base	93.982300	0.00	200.00	0.00	1,879,846.00
		26 Jun 2017	29 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	95.449400	0.00	100.00	0.00	954,594.00
		Base	95.449400	0.00	100.00	0.00	954,594.00
		28 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	94.856800	0.00	200.00	0.00	1,897,336.00
		Base	94.856800	0.00	200.00	0.00	1,897,336.00
		29 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	94.520100	0.00	100.00	0.00	945,301.00
		Base	94.520100	0.00	100.00	0.00	945,301.00
142339100 Total							
280,000.000		Local		0.00	2,800.00	0.00	26,745,269.50
		Base		0.00	2,800.00	0.00	26,745,269.50

151020104	CELGENE CORP	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	119.729900	0.00	350.00	0.00	1,197,649.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
	Base	119.729900		0.00	350.00	0.00	1,197,649.00
15135B101	CENTENE CORP	COMMON STOCK USD.	14 Jun 2017	19 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	78.677800	0.00	1,750.00	0.00	3,935,640.00
	Base	78.677800		0.00	1,750.00	0.00	3,935,640.00
			15 Jun 2017	20 Jun 2017	CRAIG - HALLUM	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	78.336600	0.00	1,750.00	0.00	3,918,580.00
	Base	78.336600		0.00	1,750.00	0.00	3,918,580.00
			16 Jun 2017	21 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	78.774300	0.00	400.00	0.00	3,151,372.00
	Base	78.774300		0.00	400.00	0.00	3,151,372.00
			19 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	79.011500	0.00	1,400.00	0.00	3,161,860.00
	Base	79.011500		0.00	1,400.00	0.00	3,161,860.00
			19 Jun 2017	CANCEL	UBS SECURITIES LLC	USD/DTC	0.04
-40,000.000	1.000000 NJFD	Local	79.011500	0.00	-1,400.00	0.00	-3,161,860.00
	Base	79.011500		0.00	-1,400.00	0.00	-3,161,860.00
			19 Jun 2017	22 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	79.011500	0.00	1,400.00	0.00	3,161,860.00
	Base	79.011500		0.00	1,400.00	0.00	3,161,860.00
			20 Jun 2017	23 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	78.319700	0.00	1,400.00	0.00	3,134,188.00
	Base	78.319700		0.00	1,400.00	0.00	3,134,188.00
			21 Jun 2017	26 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	79.853900	0.00	700.00	0.00	1,597,778.00
	Base	79.853900		0.00	700.00	0.00	1,597,778.00
15135B101 Total							
240,000.000		Local		0.00	7,400.00	0.00	18,899,418.00
		Base		0.00	7,400.00	0.00	18,899,418.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
16411Q101	CHENIERE ENERGY PARTNERS LP MLP	06 Jun 2017	09 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
19,200.000	1.000000 NJEU	Local	32.042000	0.00	192.00	0.00	615,398.40
		Base	32.042000	0.00	192.00	0.00	615,398.40
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.	21 Jun 2017	26 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	46.409500	0.00	1,750.00	0.00	2,322,225.00
		Base	46.409500	0.00	1,750.00	0.00	2,322,225.00
			22 Jun 2017	27 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	47.212400	0.00	1,750.00	0.00	2,362,370.00
		Base	47.212400	0.00	1,750.00	0.00	2,362,370.00
16411R208 Total							
100,000.000		Local		0.00	3,500.00	0.00	4,684,595.00
		Base		0.00	3,500.00	0.00	4,684,595.00
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.	13 Jun 2017	16 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	31.742700	0.00	3,500.00	0.00	3,177,770.00
		Base	31.742700	0.00	3,500.00	0.00	3,177,770.00
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD	06 Jun 2017	09 Jun 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	76.941000	0.00	700.00	0.00	1,539,520.00
		Base	76.941000	0.00	700.00	0.00	1,539,520.00
			09 Jun 2017	14 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	75.710000	0.00	700.00	0.00	1,514,900.00
		Base	75.710000	0.00	700.00	0.00	1,514,900.00
194162103 Total							
40,000.000		Local		0.00	1,400.00	0.00	3,054,420.00
		Base		0.00	1,400.00	0.00	3,054,420.00
216831107	COOPER TIRE + RUBBER COMMON STOCK USD	13 Jun 2017	16 Jun 2017		BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	36.814400	0.00	700.00	0.00	736,988.00
		Base	36.814400	0.00	700.00	0.00	736,988.00
			14 Jun 2017	19 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	20,000.000	1.000000	NJFD							
				Local	36.335300	0.00	200.00	0.00	726,906.00	
				Base	36.335300	0.00	200.00	0.00	726,906.00	
					15 Jun 2017	20 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	20,000.000	1.000000	NJFD							
				Local	35.992700	0.00	700.00	0.00	720,554.00	
				Base	35.992700	0.00	700.00	0.00	720,554.00	
					28 Jun 2017	OPEN	GOLDMAN SACHS + CO	USD/DTC	0.04	
	20,000.000	1.000000	NJFD							
				Local	36.215500	0.00	700.00	0.00	725,010.00	
				Base	36.215500	0.00	700.00	0.00	725,010.00	
216831107 Total										
	80,000.000			Local		0.00	2,300.00	0.00	2,909,458.00	
				Base		0.00	2,300.00	0.00	2,909,458.00	
222070203	COTY INC CL A		COMMON STOCK USD.01		02 Jun 2017	07 Jun 2017	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000	NJFD							
				Local	19.118900	0.00	2,500.00	0.00	958,445.00	
				Base	19.118900	0.00	2,500.00	0.00	958,445.00	
					05 Jun 2017	08 Jun 2017	COWEN + CO LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD							
				Local	19.021100	0.00	1,750.00	0.00	952,805.00	
				Base	19.021100	0.00	1,750.00	0.00	952,805.00	
					28 Jun 2017	OPEN	UBS SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD							
				Local	19.019600	0.00	1,750.00	0.00	952,730.00	
				Base	19.019600	0.00	1,750.00	0.00	952,730.00	
					29 Jun 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01	
	50,000.000	1.000000	NJFD							
				Local	18.789200	0.00	500.00	0.00	939,960.00	
				Base	18.789200	0.00	500.00	0.00	939,960.00	
222070203 Total										
	200,000.000			Local		0.00	6,500.00	0.00	3,803,940.00	
				Base		0.00	6,500.00	0.00	3,803,940.00	
232806109	CYPRESS SEMICONDUCTOR CORP		COMMON STOCK USD.01		27 Jun 2017	30 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD							
				Local	13.497000	0.00	1,000.00	0.00	1,350,700.00	
				Base	13.497000	0.00	1,000.00	0.00	1,350,700.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
23317H102	DDR CORP 50,000.000	REIT USD.1 1.000000 NJFR	12 Jun 2017 9.210300 Base	15 Jun 2017 9.210300	MERIDIAN EQUITY PARTNERS,INC. 500.00 500.00	USD/DTC 0.00 0.00	0.01 461,015.00 461,015.00
23331A109	DR HORTON INC 23,000.000	COMMON STOCK USD.0102 1.000000 NJFA	10 Jun 2017 33.682600 Base	07 Jun 2017 33.682600	BARCLAYS CAPITAL INC./LE 805.00 805.00	USD/DTC 0.00 0.00	0.04 775,504.80 775,504.80
253393102	DICK S SPORTING GOODS INC 200,000.000	COMMON STOCK USD.0121 1.000000 NJFD	12 Jun 2017 38.007800 Base	26 Jun 2017 38.007800	MERIDIAN EQUITY PARTNERS,INC. 2,000.00 2,000.00	USD/DTC 0.00 0.00	0.01 7,603,560.00 7,603,560.00
	50,000.000	1.000000 NJFD	22 Jun 2017 38.776800 Base	27 Jun 2017 38.776800	BMO CAPITAL MARKETS 500.00 500.00	USD/DTC 0.00 0.00	0.01 1,939,340.00 1,939,340.00
253393102 Total	250,000.000						
			Local Base		0.00 2,500.00 0.00 2,500.00	0.00 0.00	9,542,900.00 9,542,900.00
265504100	DUNKIN BRANDS GROUP INC 20,000.000	COMMON STOCK USD. 1.000000 NJFD	13 Jun 2017 56.959600 Base	16 Jun 2017 56.959600	WILLIAMS CAPITAL GROUP LP (THE) 200.00 200.00	USD/DTC 0.00 0.00	0.01 1,139,392.00 1,139,392.00
	20,000.000	1.000000 NJFD	15 Jun 2017 56.420600 Base	20 Jun 2017 56.420600	THEMIS TRADING LLC 200.00 200.00	USD/DTC 0.00 0.00	0.01 1,128,612.00 1,128,612.00
	20,000.000	1.000000 NJFD	20 Jun 2017 56.730500 Base	23 Jun 2017 56.730500	J.P. MORGAN CLEARING CORP. 700.00 700.00	USD/DTC 0.00 0.00	0.04 1,135,310.00 1,135,310.00
	20,000.000	1.000000 NJFD	21 Jun 2017 54.540400 Base	26 Jun 2017 54.540400	THEMIS TRADING LLC 200.00 200.00	USD/DTC 0.00 0.00	0.01 1,091,008.00 1,091,008.00
			22 Jun 2017	27 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
20,000.000	1.000000 NJFD	Local	55.469400	0.00	700.00	0.00	1,110,088.00
		Base	55.469400	0.00	700.00	0.00	1,110,088.00
			26 Jun 2017	29 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	54.890400	0.00	700.00	0.00	1,098,508.00
		Base	54.890400	0.00	700.00	0.00	1,098,508.00
			27 Jun 2017	30 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	55.178200	0.00	700.00	0.00	1,104,264.00
		Base	55.178200	0.00	700.00	0.00	1,104,264.00
			28 Jun 2017	OPEN	JMP SECURITIES	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	55.118800	0.00	700.00	0.00	1,103,076.00
		Base	55.118800	0.00	700.00	0.00	1,103,076.00
265504100 Total							
160,000.000		Local		0.00	4,100.00	0.00	8,910,258.00
		Base		0.00	4,100.00	0.00	8,910,258.00
26885B100	EQT MIDSTREAM PARTNERS LP MLP		06 Jun 2017	09 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,000.000	1.000000 NJEU	Local	72.159900	0.00	70.00	0.00	505,189.30
		Base	72.159900	0.00	70.00	0.00	505,189.30
292480100	ENABLE MIDSTREAM PARTNERS LP MLP		26 Jun 2017	29 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
49,800.000	1.000000 NJEU	Local	15.183800	0.00	498.00	0.00	756,651.24
		Base	15.183800	0.00	498.00	0.00	756,651.24
			27 Jun 2017	30 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
18,000.000	1.000000 NJEU	Local	15.414000	0.00	180.00	0.00	277,632.00
		Base	15.414000	0.00	180.00	0.00	277,632.00
292480100 Total							
67,800.000		Local		0.00	678.00	0.00	1,034,283.24
		Base		0.00	678.00	0.00	1,034,283.24
29250R106	ENBRIDGE ENERGY PARTNERS LP MLP		26 Jun 2017	29 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
31,800.000	1.000000 NJEU	Local	15.912700	0.00	318.00	0.00	506,341.86
		Base	15.912700	0.00	318.00	0.00	506,341.86

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
29278N103	ENERGY TRANSFER PARTNERS LP MLP	26 Jun 2017	29 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
51,700.000	1.000000 NJEU	Local	19.537000	0.00	517.00	0.00	1,010,579.90
		Base	19.537000	0.00	517.00	0.00	1,010,579.90
		28 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
51,000.000	1.000000 NJEU	Local	20.092700	0.00	510.00	0.00	1,025,237.70
		Base	20.092700	0.00	510.00	0.00	1,025,237.70
29278N103 Total							
102,700.000		Local		0.00	1,027.00	0.00	2,035,817.60
		Base		0.00	1,027.00	0.00	2,035,817.60
293792107	ENTERPRISE PRODUCTS PARTNERS MLP	15 Jun 2017	20 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
37,400.000	1.000000 NJEU	Local	26.663900	0.00	374.00	0.00	997,603.86
		Base	26.663900	0.00	374.00	0.00	997,603.86
29444U700	EQUINIX INC REIT USD.001	20 Jun 2017	23 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
1,400.000	1.000000 NJFA	Local	432.008600	0.00	14.00	0.00	604,826.04
		Base	432.008600	0.00	14.00	0.00	604,826.04
		30 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
1,900.000	1.000000 NJFA	Local	424.885295	0.00	19.00	0.00	807,301.06
		Base	424.885295	0.00	19.00	0.00	807,301.06
29444U700 Total							
3,300.000		Local		0.00	33.00	0.00	1,412,127.10
		Base		0.00	33.00	0.00	1,412,127.10
30231G102	EXXON MOBIL CORP COMMON STOCK	05 Jun 2017	08 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	79.805400	0.00	500.00	0.00	3,990,770.00
		Base	79.805400	0.00	500.00	0.00	3,990,770.00
31428X106	FEDEX CORP COMMON STOCK USD.1	21 Jun 2017	26 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,500.000	1.000000 NJFD	Local	210.341000	0.00	367.50	0.00	2,208,948.00
		Base	210.341000	0.00	367.50	0.00	2,208,948.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
31787A507	FINISAR CORPORATION COMMON STOCK USD.	13 Jun 2017	16 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04
100,000.000	1.000000 NJFA	Local 25.241400	0.00	3,500.00	0.00	2,527,640.00	
		Base 25.241400	0.00	3,500.00	0.00	2,527,640.00	
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	26 Jun 2017	29 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local 29.923700	0.00	1,500.00	0.00	8,978,610.00	
		Base 29.923700	0.00	1,500.00	0.00	8,978,610.00	
					BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local 29.898200	0.00	2,000.00	0.00	5,981,640.00	
		Base 29.898200	0.00	2,000.00	0.00	5,981,640.00	
					BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local 29.616000	0.00	2,000.00	0.00	5,925,200.00	
		Base 29.616000	0.00	2,000.00	0.00	5,925,200.00	
					CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
133,000.000	1.000000 NJFD	Local 28.931100	0.00	4,655.00	0.00	3,852,491.29	
		Base 28.931100	0.00	4,655.00	0.00	3,852,491.29	
					CAPIS	USD/DTC	0.05
67,000.000	1.000000 NJFD	Local 28.880100	0.00	3,350.00	0.00	1,938,316.70	
		Base 28.880100	0.00	3,350.00	0.00	1,938,316.70	
					CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 29.053400	0.00	3,500.00	0.00	2,908,840.00	
		Base 29.053400	0.00	3,500.00	0.00	2,908,840.00	
337932107 Total							
1,000,000.000		Local	0.00	17,005.00	0.00	29,585,097.99	
		Base	0.00	17,005.00	0.00	29,585,097.99	
34354P105	FLOWSERVE CORP COMMON STOCK USD.1	23 Jun 2017	28 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local 44.600900	0.00	200.00	0.00	892,218.00	
		Base 44.600900	0.00	200.00	0.00	892,218.00	
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.	20 Jun 2017	23 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
50,000.000	1.000000 NJFD	Local	20.673800	0.00	1,750.00	0.00	1,035,440.00
		Base	20.673800	0.00	1,750.00	0.00	1,035,440.00
			21 Jun 2017	26 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.792400	0.00	1,750.00	0.00	1,041,370.00
		Base	20.792400	0.00	1,750.00	0.00	1,041,370.00
			22 Jun 2017	27 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	20.589600	0.00	500.00	0.00	1,029,980.00
		Base	20.589600	0.00	500.00	0.00	1,029,980.00
			26 Jun 2017	29 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.970700	0.00	1,750.00	0.00	1,050,285.00
		Base	20.970700	0.00	1,750.00	0.00	1,050,285.00
			28 Jun 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	21.663500	0.00	3,500.00	0.00	2,169,850.00
		Base	21.663500	0.00	3,500.00	0.00	2,169,850.00
36467W109 Total							
300,000.000		Local		0.00	9,250.00	0.00	6,326,925.00
		Base		0.00	9,250.00	0.00	6,326,925.00
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.06	29 Jun 2017	OPEN	INSTINET LLC	USD/DTC	0.01
140,000.000	1.000000 NJFD	Local	27.189500	0.00	980.00	0.00	3,807,510.00
		Base	27.189500	0.00	980.00	0.00	3,807,510.00
			29 Jun 2017	OPEN	CAPIS	USD/DTC	0.05
60,000.000	1.000000 NJFD	Local	27.007900	0.00	3,000.00	0.00	1,623,474.00
		Base	27.007900	0.00	3,000.00	0.00	1,623,474.00
369604103 Total							
200,000.000		Local		0.00	3,980.00	0.00	5,430,984.00
		Base		0.00	3,980.00	0.00	5,430,984.00
38141G104	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	09 Jun 2017	14 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	222.627300	0.00	700.00	0.00	4,453,246.00
		Base	222.627300	0.00	700.00	0.00	4,453,246.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		12 Jun 2017	15 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	223.622400	0.00	350.00	0.00	2,236,574.00
		Base	223.622400	0.00	350.00	0.00	2,236,574.00
38141G104 Total							
30,000.000		Local		0.00	1,050.00	0.00	6,689,820.00
		Base		0.00	1,050.00	0.00	6,689,820.00
399473107	GROUPON INC	COMMON STOCK USD.	28 Jun 2017	OPEN	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	3.483500	0.00	1,400.00	0.00	698,100.00
		Base	3.483500	0.00	1,400.00	0.00	698,100.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0106 Jun 2017	09 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	34.580700	0.00	3,500.00	0.00	3,461,570.00
		Base	34.580700	0.00	3,500.00	0.00	3,461,570.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0106 Jun 2017	09 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	33.307900	0.00	1,750.00	0.00	1,667,145.00
		Base	33.307900	0.00	1,750.00	0.00	1,667,145.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0106 Jun 2017	09 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.307900	0.00	3,500.00	0.00	3,334,290.00
		Base	33.307900	0.00	3,500.00	0.00	3,334,290.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0107 Jun 2017	12 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	32.821200	0.00	2,625.00	0.00	2,464,215.00
		Base	32.821200	0.00	2,625.00	0.00	2,464,215.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0107 Jun 2017	12 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.821200	0.00	3,500.00	0.00	3,285,620.00
		Base	32.821200	0.00	3,500.00	0.00	3,285,620.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.	0113 Jun 2017	16 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	31.319900	0.00	2,625.00	0.00	2,351,617.50
		Base	31.319900	0.00	2,625.00	0.00	2,351,617.50

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							

40416M105 Total

500,000.000			Local			0.00	17,500.00	0.00	16,564,457.50
			Base			0.00	17,500.00	0.00	16,564,457.50

405217100 HAIN CELESTIAL GROUP INC COMMON STOCK USD.0122 Jun 2017 27 Jun 2017 BARCLAYS CAPITAL INC./LE USD/DTC 0.04

160,000.000	1.000000 NJFD		Local	33.255800		0.00	5,600.00	0.00	5,326,528.00
			Base	33.255800		0.00	5,600.00	0.00	5,326,528.00

		22 Jun 2017	27 Jun 2017		FBN SECURITIES INC			USD/DTC	0.01
140,000.000	1.000000 NJFD		Local	33.408600		0.00	980.00	0.00	4,678,184.00
			Base	33.408600		0.00	980.00	0.00	4,678,184.00

		23 Jun 2017	28 Jun 2017		JEFFERIES + COMPANY INC			USD/DTC	0.01
200,000.000	1.000000 NJFD		Local	31.925300		0.00	1,400.00	0.00	6,386,460.00
			Base	31.925300		0.00	1,400.00	0.00	6,386,460.00

		26 Jun 2017	29 Jun 2017		UBS SECURITIES LLC			USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	32.470700		0.00	3,500.00	0.00	3,250,570.00
			Base	32.470700		0.00	3,500.00	0.00	3,250,570.00

405217100 Total

600,000.000			Local			0.00	11,480.00	0.00	19,641,742.00
			Base			0.00	11,480.00	0.00	19,641,742.00

412822108 HARLEY DAVIDSON INC COMMON STOCK USD.0101 Jun 2017 06 Jun 2017 CREDIT SUISSE SECURITIES (USA) LLC USD/DTC 0.04

20,000.000	1.000000 NJFD		Local	53.591500		0.00	700.00	0.00	1,072,530.00
			Base	53.591500		0.00	700.00	0.00	1,072,530.00

		06 Jun 2017	09 Jun 2017		STIFEL FINANCIAL CORP			USD/DTC	0.04
40,000.000	1.000000 NJFD		Local	51.989200		0.00	1,400.00	0.00	2,080,968.00
			Base	51.989200		0.00	1,400.00	0.00	2,080,968.00

		07 Jun 2017	12 Jun 2017		RBC CAPITAL MARKETS			USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	52.168800		0.00	700.00	0.00	1,044,076.00
			Base	52.168800		0.00	700.00	0.00	1,044,076.00

		07 Jun 2017	12 Jun 2017		CRAIG - HALLUM			USD/DTC	0.04
--	--	-------------	-------------	--	----------------	--	--	---------	------

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	40,000.000	1.000000	NJFD	Local	52.107500	0.00	1,400.00	0.00	2,085,700.00	
				Base	52.107500	0.00	1,400.00	0.00	2,085,700.00	
					08 Jun 2017	13 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	52.991700	0.00	1,400.00	0.00	2,121,068.00	
				Base	52.991700	0.00	1,400.00	0.00	2,121,068.00	
					12 Jun 2017	15 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	53.711100	0.00	700.00	0.00	1,074,922.00	
				Base	53.711100	0.00	700.00	0.00	1,074,922.00	
					13 Jun 2017	16 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	53.432900	0.00	200.00	0.00	1,068,858.00	
				Base	53.432900	0.00	200.00	0.00	1,068,858.00	
					16 Jun 2017	21 Jun 2017	JMP SECURITIES	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	55.042500	0.00	700.00	0.00	1,101,550.00	
				Base	55.042500	0.00	700.00	0.00	1,101,550.00	
412822108 Total										
	220,000.000			Local		0.00	7,200.00	0.00	11,649,672.00	
				Base		0.00	7,200.00	0.00	11,649,672.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01				14 Jun 2017	19 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	30,000.000	1.000000	NJFA	Local	49.121300	0.00	300.00	0.00	1,473,939.00	
				Base	49.121300	0.00	300.00	0.00	1,473,939.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01				14 Jun 2017	19 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	120,000.000	1.000000	NJFD	Local	49.121300	0.00	1,200.00	0.00	5,895,756.00	
				Base	49.121300	0.00	1,200.00	0.00	5,895,756.00	
					14 Jun 2017	19 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	60,000.000	1.000000	NJFD	Local	48.686600	0.00	600.00	0.00	2,921,796.00	
				Base	48.686600	0.00	600.00	0.00	2,921,796.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01				15 Jun 2017	20 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	40,000.000	1.000000	NJFA	Local	47.954100	0.00	1,400.00	0.00	1,919,564.00	
				Base	47.954100	0.00	1,400.00	0.00	1,919,564.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local 47.954100	0.00	2,100.00	0.00	2,879,346.00	
		Base 47.954100	0.00	2,100.00	0.00	2,879,346.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 47.447200	0.00	700.00	0.00	949,644.00	
		Base 47.447200	0.00	700.00	0.00	949,644.00	
		16 Jun 2017	21 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
35,000.000	1.000000 NJFA	Local 47.143400	0.00	350.00	0.00	1,650,369.00	
		Base 47.143400	0.00	350.00	0.00	1,650,369.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
60,000.000	1.000000 NJFD	Local 47.143400	0.00	600.00	0.00	2,829,204.00	
		Base 47.143400	0.00	600.00	0.00	2,829,204.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 46.457000	0.00	175.00	0.00	232,460.00	
		Base 46.457000	0.00	175.00	0.00	232,460.00	
		19 Jun 2017	22 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 46.751300	0.00	700.00	0.00	935,726.00	
		Base 46.751300	0.00	700.00	0.00	935,726.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	19 Jun 2017	22 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local 46.751300	0.00	2,100.00	0.00	2,807,178.00	
		Base 46.751300	0.00	2,100.00	0.00	2,807,178.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local 46.648600	0.00	250.00	0.00	1,166,465.00	
		Base 46.648600	0.00	250.00	0.00	1,166,465.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 46.648600	0.00	400.00	0.00	1,866,344.00	
		Base 46.648600	0.00	400.00	0.00	1,866,344.00	
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 46.650500	0.00	175.00	0.00	233,427.50	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
	Base	46.650500		0.00	175.00	0.00	233,427.50
		20 Jun 2017	23 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 46.264200		0.00	175.00	0.00	231,496.00
	Base	46.264200		0.00	175.00	0.00	231,496.00
		21 Jun 2017	26 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 47.272100		0.00	350.00	0.00	473,071.00
	Base	47.272100		0.00	350.00	0.00	473,071.00
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.0121	Jun 2017	26 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 47.272100		0.00	700.00	0.00	946,142.00
	Base	47.272100		0.00	700.00	0.00	946,142.00
		22 Jun 2017	27 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 46.833300		0.00	700.00	0.00	937,366.00
	Base	46.833300		0.00	700.00	0.00	937,366.00
		23 Jun 2017	28 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 46.968000		0.00	200.00	0.00	939,560.00
	Base	46.968000		0.00	200.00	0.00	939,560.00
		26 Jun 2017	29 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 47.217900		0.00	200.00	0.00	944,558.00
	Base	47.217900		0.00	200.00	0.00	944,558.00
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.0126	Jun 2017	29 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 47.377300		0.00	175.00	0.00	237,061.50
	Base	47.377300		0.00	175.00	0.00	237,061.50
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.0127	Jun 2017	30 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 46.894300		0.00	200.00	0.00	938,086.00
	Base	46.894300		0.00	200.00	0.00	938,086.00
		29 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 45.834800		0.00	500.00	0.00	2,292,240.00
	Base	45.834800		0.00	500.00	0.00	2,292,240.00
		30 Jun 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	50,000.000	1.000000	NJFD							
				Local	46.413100	0.00	500.00	0.00	2,321,155.00	
				Base	46.413100	0.00	500.00	0.00	2,321,155.00	
419879101 Total										
	800,000.000			Local		0.00	14,750.00	0.00	38,021,954.00	
				Base		0.00	14,750.00	0.00	38,021,954.00	
422704106	HECLA MINING CO		COMMON STOCK USD.25	12 Jun 2017	15 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01	
	200,000.000	1.000000	NJFD							
				Local	5.608400	0.00	1,400.00	0.00	1,123,080.00	
				Base	5.608400	0.00	1,400.00	0.00	1,123,080.00	
					13 Jun 2017	16 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD							
				Local	5.518900	0.00	700.00	0.00	552,590.00	
				Base	5.518900	0.00	700.00	0.00	552,590.00	
422704106	HECLA MINING CO		COMMON STOCK USD.25	14 Jun 2017	19 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	50,000.000	1.000000	NJFA							
				Local	5.480900	0.00	500.00	0.00	274,545.00	
				Base	5.480900	0.00	500.00	0.00	274,545.00	
					15 Jun 2017	20 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01	
	50,000.000	1.000000	NJFA							
				Local	5.215400	0.00	350.00	0.00	261,120.00	
				Base	5.215400	0.00	350.00	0.00	261,120.00	
					16 Jun 2017	21 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	25,000.000	1.000000	NJFA							
				Local	5.030000	0.00	250.00	0.00	126,000.00	
				Base	5.030000	0.00	250.00	0.00	126,000.00	
					20 Jun 2017	23 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	25,000.000	1.000000	NJFA							
				Local	5.165200	0.00	250.00	0.00	129,380.00	
				Base	5.165200	0.00	250.00	0.00	129,380.00	
					22 Jun 2017	27 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	25,000.000	1.000000	NJFA							
				Local	5.271000	0.00	250.00	0.00	132,025.00	
				Base	5.271000	0.00	250.00	0.00	132,025.00	
422704106 Total										
	475,000.000			Local		0.00	3,700.00	0.00	2,598,740.00	
				Base		0.00	3,700.00	0.00	2,598,740.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
42806J106	HERTZ GLOBAL HOLDINGS INC 100,000.000	COMMON STOCK USD.0122 NJFD	27 Jun 2017	27 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
		Local	8.857200	0.00	1,000.00	0.00	886,720.00
		Base	8.857200	0.00	1,000.00	0.00	886,720.00
428104103	HESS MIDSTREAM PARTNERS LP 21,600.000	MLP NJEU	09 Jun 2017	09 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
		Local	23.245400	0.00	216.00	0.00	502,316.64
		Base	23.245400	0.00	216.00	0.00	502,316.64
437076102	HOME DEPOT INC 40,000.000	COMMON STOCK USD.0526 NJFD	29 Jun 2017	29 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
		Local	151.562200	0.00	1,400.00	0.00	6,063,888.00
		Base	151.562200	0.00	1,400.00	0.00	6,063,888.00
			27 Jun 2017	30 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	20,000.000	Local	151.980400	0.00	700.00	0.00	3,040,308.00
		Base	151.980400	0.00	700.00	0.00	3,040,308.00
437076102 Total	60,000.000						
		Local		0.00	2,100.00	0.00	9,104,196.00
		Base		0.00	2,100.00	0.00	9,104,196.00
446413106	HUNTINGTON INGALLS INDUSTRIE 10,000.000	COMMON STOCK USD.0106 NJFA	09 Jun 2017	09 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
		Local	189.524100	0.00	350.00	0.00	1,895,591.00
		Base	189.524100	0.00	350.00	0.00	1,895,591.00
			07 Jun 2017	12 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	5,000.000	Local	188.936500	0.00	175.00	0.00	944,857.50
		Base	188.936500	0.00	175.00	0.00	944,857.50
			19 Jun 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
	5,000.000	Local	186.251500	0.00	175.00	0.00	931,432.50
		Base	186.251500	0.00	175.00	0.00	931,432.50
			19 Jun 2017	CANCEL	STIFEL FINANCIAL CORP	USD/DTC	0.04
	-5,000.000	Local	186.251500	0.00	-175.00	0.00	-931,432.50
		Base	186.251500	0.00	-175.00	0.00	-931,432.50
			19 Jun 2017	22 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	5,000.000	1.000000	NJFA	Local	186.251500	0.00	175.00	0.00	931,432.50	
				Base	186.251500	0.00	175.00	0.00	931,432.50	
					20 Jun 2017	23 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	186.378500	0.00	175.00	0.00	932,067.50	
				Base	186.378500	0.00	175.00	0.00	932,067.50	
446413106 Total	25,000.000			Local		0.00	875.00	0.00	4,703,948.50	
				Base		0.00	875.00	0.00	4,703,948.50	
452327109	ILLUMINA INC		COMMON STOCK USD.01	19 Jun 2017	22 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	176.174700	0.00	100.00	0.00	1,761,847.00	
				Base	176.174700	0.00	100.00	0.00	1,761,847.00	
					20 Jun 2017	23 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	177.743500	0.00	350.00	0.00	1,777,785.00	
				Base	177.743500	0.00	350.00	0.00	1,777,785.00	
					21 Jun 2017	26 Jun 2017	EVERCORE	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	177.569100	0.00	350.00	0.00	1,776,041.00	
				Base	177.569100	0.00	350.00	0.00	1,776,041.00	
					28 Jun 2017	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	177.144100	0.00	350.00	0.00	1,771,791.00	
				Base	177.144100	0.00	350.00	0.00	1,771,791.00	
452327109 Total	40,000.000			Local		0.00	1,150.00	0.00	7,087,464.00	
				Base		0.00	1,150.00	0.00	7,087,464.00	
45378A106	INDEPENDENCE REALTY TRUST IN		REIT USD.01	29 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	9.912200	0.00	100.00	0.00	99,222.00	
				Base	9.912200	0.00	100.00	0.00	99,222.00	
					30 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	9.856700	0.00	100.00	0.00	98,667.00	
				Base	9.856700	0.00	100.00	0.00	98,667.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
45378A106 Total							
20,000.000							
		Local		0.00	200.00	0.00	197,889.00
		Base		0.00	200.00	0.00	197,889.00
457187102	INGREDION INC	COMMON STOCK USD.0129 Jun 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	117.053200	0.00	100.00	0.00	1,170,632.00
		Base	117.053200	0.00	100.00	0.00	1,170,632.00
46187W107	INVITATION HOMES INC	REIT USD.01	12 Jun 2017	15 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFR	Local	21.710300	0.00	400.00	0.00	868,812.00
		Base	21.710300	0.00	400.00	0.00	868,812.00
46625H100	JPMORGAN CHASE + CO	COMMON STOCK USD1.029 Jun 2017	OPEN		CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	91.036100	0.00	5,000.00	0.00	9,108,610.00
		Base	91.036100	0.00	5,000.00	0.00	9,108,610.00
48242W106	KBR INC	COMMON STOCK USD.	05 Jun 2017	08 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	14.242800	0.00	100.00	0.00	142,528.00
		Base	14.242800	0.00	100.00	0.00	142,528.00
48242W106	KBR INC	COMMON STOCK USD.	28 Jun 2017	OPEN	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	15.738400	0.00	700.00	0.00	1,574,540.00
		Base	15.738400	0.00	700.00	0.00	1,574,540.00
48242W106 Total							
110,000.000		Local		0.00	800.00	0.00	1,717,068.00
		Base		0.00	800.00	0.00	1,717,068.00
494368103	KIMBERLY CLARK CORP	COMMON STOCK USD1.	06 Jun 2017	09 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	130.759600	0.00	350.00	0.00	1,307,946.00
		Base	130.759600	0.00	350.00	0.00	1,307,946.00
			07 Jun 2017	12 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	130.146200	0.00	350.00	0.00	1,301,812.00
		Base	130.146200	0.00	350.00	0.00	1,301,812.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							

494368103 Total

20,000.000			Local			0.00	700.00	0.00	2,609,758.00
			Base			0.00	700.00	0.00	2,609,758.00

49446R109	KIMCO REALTY CORP	REIT USD.01		16 Jun 2017	21 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
260,000.000	1.000000 NJFD		Local	18.893100		0.00	1,300.00	0.00	4,913,506.00
			Base	18.893100		0.00	1,300.00	0.00	4,913,506.00
				16 Jun 2017	21 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
240,000.000	1.000000 NJFD		Local	18.703900		0.00	1,200.00	0.00	4,490,136.00
			Base	18.703900		0.00	1,200.00	0.00	4,490,136.00
				16 Jun 2017	21 Jun 2017		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD		Local	18.479100		0.00	1,400.00	0.00	3,697,220.00
			Base	18.479100		0.00	1,400.00	0.00	3,697,220.00
				19 Jun 2017	22 Jun 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	18.117100		0.00	3,500.00	0.00	1,815,210.00
			Base	18.117100		0.00	3,500.00	0.00	1,815,210.00
				20 Jun 2017	23 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	17.887500		0.00	3,500.00	0.00	1,792,250.00
			Base	17.887500		0.00	3,500.00	0.00	1,792,250.00
				21 Jun 2017	26 Jun 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	17.697400		0.00	3,500.00	0.00	1,773,240.00
			Base	17.697400		0.00	3,500.00	0.00	1,773,240.00
				23 Jun 2017	28 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	17.882000		0.00	3,500.00	0.00	1,791,700.00
			Base	17.882000		0.00	3,500.00	0.00	1,791,700.00

49446R109 Total

1,100,000.000			Local			0.00	17,900.00	0.00	20,273,262.00
			Base			0.00	17,900.00	0.00	20,273,262.00

50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD.01		19 Jun 2017	22 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
-----------	----------------------	---------------------	--	-------------	-------------	--	-------------------------------	---------	------

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	10,000.000	1.000000	NJFD							
				Local	35.089500	0.00	100.00	0.00	350,995.00	
				Base	35.089500	0.00	100.00	0.00	350,995.00	
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.0129			Jun 2017	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	85.744100	0.00	350.00	0.00	857,791.00	
				Base	85.744100	0.00	350.00	0.00	857,791.00	
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK			01 Jun 2017	06 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	22.332400	0.00	200.00	0.00	446,848.00	
				Base	22.332400	0.00	200.00	0.00	446,848.00	
					02 Jun 2017	07 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	22.487400	0.00	200.00	0.00	449,948.00	
				Base	22.487400	0.00	200.00	0.00	449,948.00	
					05 Jun 2017	08 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	22.466300	0.00	200.00	0.00	449,526.00	
				Base	22.466300	0.00	200.00	0.00	449,526.00	
					06 Jun 2017	09 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	22.465200	0.00	200.00	0.00	449,504.00	
				Base	22.465200	0.00	200.00	0.00	449,504.00	
					07 Jun 2017	12 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	22.621800	0.00	200.00	0.00	452,636.00	
				Base	22.621800	0.00	200.00	0.00	452,636.00	
					12 Jun 2017	15 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.314300	0.00	200.00	0.00	426,486.00	
				Base	21.314300	0.00	200.00	0.00	426,486.00	
					12 Jun 2017	15 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.086200	0.00	200.00	0.00	421,924.00	
				Base	21.086200	0.00	200.00	0.00	421,924.00	
					13 Jun 2017	16 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.227200	0.00	200.00	0.00	424,744.00	
				Base	21.227200	0.00	200.00	0.00	424,744.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		14 Jun 2017	19 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 21.144300		0.00	200.00	0.00	423,086.00
		Base 21.144300		0.00	200.00	0.00	423,086.00
		14 Jun 2017	19 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.586000		0.00	200.00	0.00	411,920.00
		Base 20.586000		0.00	200.00	0.00	411,920.00
		15 Jun 2017	20 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.512000		0.00	200.00	0.00	410,440.00
		Base 20.512000		0.00	200.00	0.00	410,440.00
		16 Jun 2017	21 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.514500		0.00	200.00	0.00	410,490.00
		Base 20.514500		0.00	200.00	0.00	410,490.00
		19 Jun 2017	22 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.966000		0.00	200.00	0.00	419,520.00
		Base 20.966000		0.00	200.00	0.00	419,520.00
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.824000		0.00	200.00	0.00	416,680.00
		Base 20.824000		0.00	200.00	0.00	416,680.00
		21 Jun 2017	26 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.609000		0.00	200.00	0.00	412,380.00
		Base 20.609000		0.00	200.00	0.00	412,380.00
		22 Jun 2017	27 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.352500		0.00	200.00	0.00	407,250.00
		Base 20.352500		0.00	200.00	0.00	407,250.00
		23 Jun 2017	28 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.465800		0.00	200.00	0.00	409,516.00
		Base 20.465800		0.00	200.00	0.00	409,516.00
		26 Jun 2017	29 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 20.419700		0.00	200.00	0.00	408,594.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
	Base	20.419700		0.00	200.00	0.00	408,594.00
		27 Jun 2017	30 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 19.875800		0.00	200.00	0.00	397,716.00
	Base	19.875800		0.00	200.00	0.00	397,716.00
		28 Jun 2017	OPEN		FBN SECURITIES INC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 19.648600		0.00	280.00	0.00	786,224.00
	Base	19.648600		0.00	280.00	0.00	786,224.00
		29 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 19.534100		0.00	400.00	0.00	781,764.00
	Base	19.534100		0.00	400.00	0.00	781,764.00
		30 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 18.986300		0.00	400.00	0.00	759,852.00
	Base	18.986300		0.00	400.00	0.00	759,852.00
501242101 Total							
500,000.000		Local		0.00	4,880.00	0.00	10,377,048.00
		Base		0.00	4,880.00	0.00	10,377,048.00
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.0107	Jun 2017	12 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local 161.705000		0.00	50.00	0.00	808,575.00
		Base 161.705000		0.00	50.00	0.00	808,575.00
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.0107	Jun 2017	12 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 162.770000		0.00	100.00	0.00	1,627,800.00
		Base 162.770000		0.00	100.00	0.00	1,627,800.00
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.0108	Jun 2017	13 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 162.791600		0.00	175.00	0.00	814,133.00
		Base 162.791600		0.00	175.00	0.00	814,133.00
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.0108	Jun 2017	13 Jun 2017	EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 163.382900		0.00	350.00	0.00	1,634,179.00
		Base 163.382900		0.00	350.00	0.00	1,634,179.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
502413107 Total							
30,000.000			Local	0.00	675.00	0.00	4,884,687.00
			Base	0.00	675.00	0.00	4,884,687.00
517834107	LAS VEGAS SANDS CORP	COMMON STOCK USD.	28 Jun 2017	OPEN	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	64.638700	0.00	1,750.00	0.00	3,233,685.00
		Base	64.638700	0.00	1,750.00	0.00	3,233,685.00
			29 Jun 2017	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	64.522800	0.00	1,750.00	0.00	3,227,890.00
		Base	64.522800	0.00	1,750.00	0.00	3,227,890.00
517834107 Total							
100,000.000			Local	0.00	3,500.00	0.00	6,461,575.00
			Base	0.00	3,500.00	0.00	6,461,575.00
546347105	LOUISIANA PACIFIC CORP	COMMON STOCK USD1.005	Jun 2017	08 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	22.599000	0.00	50.00	0.00	113,045.00
		Base	22.599000	0.00	50.00	0.00	113,045.00
550021109	LULULEMON ATHLETICA INC	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
7,000.000	1.000000 NJFA	Local	52.945600	0.00	70.00	0.00	370,689.20
		Base	52.945600	0.00	70.00	0.00	370,689.20
552953101	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.0130	Jun 2017	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	31.654000	0.00	3,500.00	0.00	3,168,900.00
		Base	31.654000	0.00	3,500.00	0.00	3,168,900.00
55336V100	MPLX LP	MLP	06 Jun 2017	09 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
15,000.000	1.000000 NJEU	Local	33.484800	0.00	150.00	0.00	502,422.00
		Base	33.484800	0.00	150.00	0.00	502,422.00
55616P104	MACY S INC	COMMON STOCK USD.0106	Jun 2017	09 Jun 2017	INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	22.207800	0.00	700.00	0.00	2,221,480.00
		Base	22.207800	0.00	700.00	0.00	2,221,480.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		07 Jun 2017	12 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	21.735600	0.00	3,500.00	0.00	2,177,060.00
		Base	21.735600	0.00	3,500.00	0.00	2,177,060.00
		08 Jun 2017	13 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	22.214500	0.00	3,500.00	0.00	2,224,950.00
		Base	22.214500	0.00	3,500.00	0.00	2,224,950.00
		09 Jun 2017	14 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	22.005800	0.00	3,500.00	0.00	2,204,080.00
		Base	22.005800	0.00	3,500.00	0.00	2,204,080.00
55616P104 Total							
400,000.000		Local		0.00	11,200.00	0.00	8,827,570.00
		Base		0.00	11,200.00	0.00	8,827,570.00
56418H100	MANPOWERGROUP INC	COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
9,500.000	1.000000 NJFA	Local	105.928000	0.00	95.00	0.00	1,006,411.00
		Base	105.928000	0.00	95.00	0.00	1,006,411.00
58933Y105	MERCK + CO. INC.	COMMON STOCK USD.5	13 Jun 2017	16 Jun 2017	EVERCORE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	63.380200	0.00	1,750.00	0.00	3,170,760.00
		Base	63.380200	0.00	1,750.00	0.00	3,170,760.00
594918104	MICROSOFT CORP	COMMON STOCK USD.	12 Jun 2017	15 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	69.605000	0.00	3,500.00	0.00	6,964,000.00
		Base	69.605000	0.00	3,500.00	0.00	6,964,000.00
		22 Jun 2017	27 Jun 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	70.348400	0.00	3,500.00	0.00	7,038,340.00
		Base	70.348400	0.00	3,500.00	0.00	7,038,340.00
594918104 Total							
200,000.000		Local		0.00	7,000.00	0.00	14,002,340.00
		Base		0.00	7,000.00	0.00	14,002,340.00
64110L106	NETFLIX INC	COMMON STOCK USD.	12 Jun 2017	15 Jun 2017	JMP SECURITIES	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	10,000.000	1.000000	NJFD	Local	152.509400	0.00	350.00	0.00	1,525,444.00	
				Base	152.509400	0.00	350.00	0.00	1,525,444.00	
					12 Jun 2017	15 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	150.864400	0.00	350.00	0.00	1,508,994.00	
				Base	150.864400	0.00	350.00	0.00	1,508,994.00	
					29 Jun 2017	OPEN	RBC CAPITAL MARKETS	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	151.682900	0.00	700.00	0.00	3,034,358.00	
				Base	151.682900	0.00	700.00	0.00	3,034,358.00	
64110L106 Total	40,000.000			Local		0.00	1,400.00	0.00	6,068,796.00	
				Base		0.00	1,400.00	0.00	6,068,796.00	
65341D102	NEXPOINT RESIDENTIAL		REIT USD.01		29 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	24.847500	0.00	100.00	0.00	248,575.00	
				Base	24.847500	0.00	100.00	0.00	248,575.00	
654106103	NIKE INC CL B		COMMON STOCK USD1.030		Jun 2017	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	57.280000	0.00	350.00	0.00	573,150.00	
				Base	57.280000	0.00	350.00	0.00	573,150.00	
65506L105	NOBLE MIDSTREAM PARTNERS LP		MLP		28 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	11,000.000	1.000000	NJEU	Local	45.680000	0.00	110.00	0.00	502,590.00	
				Base	45.680000	0.00	110.00	0.00	502,590.00	
67103H107	O REILLY AUTOMOTIVE INC		COMMON STOCK USD.0129		Jun 2017	OPEN	JMP SECURITIES	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	218.867000	0.00	175.00	0.00	1,094,510.00	
				Base	218.867000	0.00	175.00	0.00	1,094,510.00	
					30 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	5,000.000	1.000000	NJFA	Local	217.128400	0.00	50.00	0.00	1,085,692.00	
				Base	217.128400	0.00	50.00	0.00	1,085,692.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
67103H107 Total							
10,000.000							
		Local		0.00	225.00	0.00	2,180,202.00
		Base		0.00	225.00	0.00	2,180,202.00
67555N206	OCLARO INC	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	9.451300	0.00	700.00	0.00	945,830.00
		Base	9.451300	0.00	700.00	0.00	945,830.00
682680103	ONEOK INC	COMMON STOCK USD.01	07 Jun 2017	12 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	48.694000	0.00	1,050.00	0.00	1,461,870.00
		Base	48.694000	0.00	1,050.00	0.00	1,461,870.00
69370C100	PTC INC	COMMON STOCK USD.01	29 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	55.038700	0.00	100.00	0.00	550,487.00
		Base	55.038700	0.00	100.00	0.00	550,487.00
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5	02 Jun 2017	07 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
6,250.000	1.000000 NJFA	Local	159.652600	0.00	62.50	0.00	997,891.25
		Base	159.652600	0.00	62.50	0.00	997,891.25
			05 Jun 2017	08 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	159.543000	0.00	25.00	0.00	398,882.50
		Base	159.543000	0.00	25.00	0.00	398,882.50
			07 Jun 2017	12 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	153.891600	0.00	25.00	0.00	384,754.00
		Base	153.891600	0.00	25.00	0.00	384,754.00
			22 Jun 2017	27 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	158.238300	0.00	175.00	0.00	791,366.50
		Base	158.238300	0.00	175.00	0.00	791,366.50
701094104 Total							
16,250.000		Local		0.00	287.50	0.00	2,572,894.25
		Base		0.00	287.50	0.00	2,572,894.25
70156Q107	PARKWAY INC	REIT USD.001	12 Jun 2017	15 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	32,000.000	1.000000	NJFR	Local	20.455800	0.00	320.00	0.00	654,905.60	
				Base	20.455800	0.00	320.00	0.00	654,905.60	
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01			15 Jun 2017	20 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	15,100.000	1.000000	NJFA	Local	66.745100	0.00	151.00	0.00	1,008,002.01	
				Base	66.745100	0.00	151.00	0.00	1,008,002.01	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK			15 Jun 2017	20 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	19,300.000	1.000000	NJFA	Local	51.556400	0.00	193.00	0.00	995,231.52	
				Base	51.556400	0.00	193.00	0.00	995,231.52	
71943U104	PHYSICIANS REALTY TRUST REIT USD.01			29 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	20.350000	0.00	100.00	0.00	203,600.00	
				Base	20.350000	0.00	100.00	0.00	203,600.00	
726503105	PLAINS ALL AMER PIPELINE LP MLP			26 Jun 2017	29 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	62,000.000	1.000000	NJEU	Local	24.646500	0.00	620.00	0.00	1,528,703.00	
				Base	24.646500	0.00	620.00	0.00	1,528,703.00	
					28 Jun 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	40,400.000	1.000000	NJEU	Local	25.393600	0.00	404.00	0.00	1,026,305.43	
				Base	25.393600	0.00	404.00	0.00	1,026,305.43	
726503105 Total	102,400.000			Local		0.00	1,024.00	0.00	2,555,008.43	
				Base		0.00	1,024.00	0.00	2,555,008.43	
72651A207	PLAINS GP HOLDINGS LP CL A COMMON STOCK			26 Jun 2017	29 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,300.000	1.000000	NJEU	Local	24.408100	0.00	203.00	0.00	495,687.43	
				Base	24.408100	0.00	203.00	0.00	495,687.43	
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.			12 Jun 2017	15 Jun 2017		RBC CAPITAL MARKETS	USD/DTC	0.04	
	12,000.000	1.000000	NJFD	Local	1,810.921500	0.00	420.00	0.00	21,731,478.00	
				Base	1,810.921500	0.00	420.00	0.00	21,731,478.00	
					13 Jun 2017	16 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04	
	4,000.000	1.000000	NJFD	Local	1,845.525398	0.00	140.00	0.00	7,382,241.59	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		Base	1,845.525398	0.00	140.00	0.00	7,382,241.59
			14 Jun 2017	19 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
2,000.000	1.000000 NJFD	Local	1,824.717895	0.00	20.00	0.00	3,649,455.79
		Base	1,824.717895	0.00	20.00	0.00	3,649,455.79
			15 Jun 2017	20 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
2,000.000	1.000000 NJFD	Local	1,804.138600	0.00	20.00	0.00	3,608,297.20
		Base	1,804.138600	0.00	20.00	0.00	3,608,297.20
			16 Jun 2017	21 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,805.651895	0.00	70.00	0.00	3,611,373.79
		Base	1,805.651895	0.00	70.00	0.00	3,611,373.79
			19 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,826.832600	0.00	70.00	0.00	3,653,735.20
		Base	1,826.832600	0.00	70.00	0.00	3,653,735.20
			19 Jun 2017	CANCEL	B.RILEY & CO., LLC	USD/DTC	0.04
-2,000.000	1.000000 NJFD	Local	1,826.832600	0.00	-70.00	0.00	-3,653,735.20
		Base	1,826.832600	0.00	-70.00	0.00	-3,653,735.20
			19 Jun 2017	22 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,826.832600	0.00	70.00	0.00	3,653,735.20
		Base	1,826.832600	0.00	70.00	0.00	3,653,735.20
741503403 Total							
24,000.000		Local		0.00	740.00	0.00	43,636,581.57
		Base		0.00	740.00	0.00	43,636,581.57
742718109	PROCTER + GAMBLE CO/THE	COMMON STOCK	28 Jun 2017	OPEN	EVERCORE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	88.840500	0.00	1,750.00	0.00	4,443,775.00
		Base	88.840500	0.00	1,750.00	0.00	4,443,775.00
74736K101	QORVO INC	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	66.427300	0.00	2,100.00	0.00	3,987,738.00
		Base	66.427300	0.00	2,100.00	0.00	3,987,738.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		27 Jun 2017	30 Jun 2017		EVERCORE	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local 65.809700		0.00	2,100.00	0.00	3,950,682.00
		Base 65.809700		0.00	2,100.00	0.00	3,950,682.00
		27 Jun 2017	30 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 64.633000		0.00	1,050.00	0.00	1,940,040.00
		Base 64.633000		0.00	1,050.00	0.00	1,940,040.00
		28 Jun 2017	OPEN		BTIG, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 64.972300		0.00	1,750.00	0.00	3,250,365.00
		Base 64.972300		0.00	1,750.00	0.00	3,250,365.00
		29 Jun 2017	OPEN		RBC CAPITAL MARKETS	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 64.903000		0.00	700.00	0.00	1,298,760.00
		Base 64.903000		0.00	700.00	0.00	1,298,760.00
		30 Jun 2017	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 63.813000		0.00	700.00	0.00	1,276,960.00
		Base 63.813000		0.00	700.00	0.00	1,276,960.00
74736K101 Total							
240,000.000		Local		0.00	8,400.00	0.00	15,704,545.00
		Base		0.00	8,400.00	0.00	15,704,545.00
74967X103	RH	COMMON STOCK USD.	09 Jun 2017	12 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
1,000.000	1.000000 NJFA	Local 50.317500		0.00	35.00	0.00	50,352.50
		Base 50.317500		0.00	35.00	0.00	50,352.50
75281A109	RANGE RESOURCES CORP	COMMON STOCK USD.01	12 Jun 2017	15 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 23.245500		0.00	1,000.00	0.00	2,325,550.00
		Base 23.245500		0.00	1,000.00	0.00	2,325,550.00
767754104	RITE AID CORP	COMMON STOCK USD1.007	07 Jun 2017	12 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 3.466300		0.00	700.00	0.00	347,330.00
		Base 3.466300		0.00	700.00	0.00	347,330.00
		20 Jun 2017	23 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
100,000.000	1.000000 NJFD	Local	3.379500	0.00	700.00	0.00	338,650.00
		Base	3.379500	0.00	700.00	0.00	338,650.00
		20 Jun 2017	23 Jun 2017		INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	3.318700	0.00	700.00	0.00	332,570.00
		Base	3.318700	0.00	700.00	0.00	332,570.00
		26 Jun 2017	29 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	3.798200	0.00	1,400.00	0.00	761,040.00
		Base	3.798200	0.00	1,400.00	0.00	761,040.00
		30 Jun 2017	OPEN		JEFFERIES + COMPANY INC	USD/DTC	0.01
350,000.000	1.000000 NJFD	Local	2.811500	0.00	1,750.00	0.00	985,775.00
		Base	2.811500	0.00	1,750.00	0.00	985,775.00
		30 Jun 2017	OPEN		INSTINET LLC	USD/DTC	0.01
250,000.000	1.000000 NJFD	Local	2.807500	0.00	1,250.00	0.00	703,125.00
		Base	2.807500	0.00	1,250.00	0.00	703,125.00
767754104 Total		Local		0.00	6,500.00	0.00	3,468,490.00
1,100,000.000		Base		0.00	6,500.00	0.00	3,468,490.00
774341101	ROCKWELL COLLINS INC	COMMON STOCK USD.01	02 Jun 2017	07 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	108.433400	0.00	100.00	0.00	1,084,434.00
		Base	108.433400	0.00	100.00	0.00	1,084,434.00
		05 Jun 2017	08 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
3,710.000	1.000000 NJFA	Local	108.250300	0.00	129.85	0.00	401,738.46
		Base	108.250300	0.00	129.85	0.00	401,738.46
		06 Jun 2017	09 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	105.523500	0.00	175.00	0.00	527,792.50
		Base	105.523500	0.00	175.00	0.00	527,792.50
		07 Jun 2017	12 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	105.083200	0.00	175.00	0.00	525,591.00
		Base	105.083200	0.00	175.00	0.00	525,591.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
			08 Jun 2017	13 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000	NJFA	Local 105.116300		0.00	350.00	0.00	1,051,513.00
			Base 105.116300		0.00	350.00	0.00	1,051,513.00
			09 Jun 2017	14 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000	NJFA	Local 105.264500		0.00	350.00	0.00	1,052,995.00
			Base 105.264500		0.00	350.00	0.00	1,052,995.00
			13 Jun 2017	16 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
15,000.000	1.000000	NJFA	Local 105.891000		0.00	150.00	0.00	1,588,515.00
			Base 105.891000		0.00	150.00	0.00	1,588,515.00
			14 Jun 2017	19 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000	NJFA	Local 106.891200		0.00	150.00	0.00	1,603,518.00
			Base 106.891200		0.00	150.00	0.00	1,603,518.00
			16 Jun 2017	21 Jun 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000	NJFA	Local 107.394400		0.00	350.00	0.00	1,074,294.00
			Base 107.394400		0.00	350.00	0.00	1,074,294.00
774341101 Total								
83,710.000			Local		0.00	1,929.85	0.00	8,910,390.96
			Base		0.00	1,929.85	0.00	8,910,390.96
78440X101	SL GREEN REALTY CORP	REIT USD.01	12 Jun 2017	15 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
9,500.000	1.000000	NJFR	Local 108.444900		0.00	95.00	0.00	1,030,321.55
			Base 108.444900		0.00	95.00	0.00	1,030,321.55
78486Q101	SVB FINANCIAL GROUP	COMMON STOCK USD.	28 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000	NJFD	Local 176.804200		0.00	100.00	0.00	1,768,142.00
			Base 176.804200		0.00	100.00	0.00	1,768,142.00
			29 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000	NJFD	Local 179.980700		0.00	100.00	0.00	1,799,907.00
			Base 179.980700		0.00	100.00	0.00	1,799,907.00
			30 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	10,000.000	1.000000	NJFD		Local	177.018700	0.00	100.00	0.00	1,770,287.00
					Base	177.018700	0.00	100.00	0.00	1,770,287.00
78486Q101 Total										
	30,000.000				Local		0.00	300.00	0.00	5,338,336.00
					Base		0.00	300.00	0.00	5,338,336.00
78649D104	SAFETY INCOME AND GROWTH INC REIT USD.01			22 Jun 2017	27 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		
	100,000.000	1.000000	NJFR		Local	20.000000	0.00	0.00	0.00	2,000,000.00
					Base	20.000000	0.00	0.00	0.00	2,000,000.00
78649D104	SAFETY INCOME AND GROWTH INC REIT USD.01			22 Jun 2017	27 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		
	250,000.000	1.000000	NJFA		Local	20.000000	0.00	0.00	0.00	5,000,000.00
					Base	20.000000	0.00	0.00	0.00	5,000,000.00
78649D104 Total										
	350,000.000				Local		0.00	0.00	0.00	7,000,000.00
					Base		0.00	0.00	0.00	7,000,000.00
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01			14 Jun 2017	19 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC		0.01
	100,000.000	1.000000	NJFD		Local	16.953800	0.00	700.00	0.00	1,696,080.00
					Base	16.953800	0.00	700.00	0.00	1,696,080.00
				20 Jun 2017	23 Jun 2017		CRAIG - HALLUM	USD/DTC		0.04
	30,000.000	1.000000	NJFD		Local	15.790800	0.00	1,050.00	0.00	474,774.00
					Base	15.790800	0.00	1,050.00	0.00	474,774.00
				21 Jun 2017	26 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC		0.04
	40,000.000	1.000000	NJFD		Local	15.692500	0.00	1,400.00	0.00	629,100.00
					Base	15.692500	0.00	1,400.00	0.00	629,100.00
				22 Jun 2017	27 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		0.04
	30,000.000	1.000000	NJFD		Local	15.731600	0.00	1,050.00	0.00	472,998.00
					Base	15.731600	0.00	1,050.00	0.00	472,998.00
81282V100 Total										
	200,000.000				Local		0.00	4,200.00	0.00	3,272,952.00
					Base		0.00	4,200.00	0.00	3,272,952.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
842587107	SOUTHERN CO/THE	COMMON STOCK USD5.023	Jun 2017	28 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	49.872900	0.00	3,500.00	0.00	4,990,790.00
		Base	49.872900	0.00	3,500.00	0.00	4,990,790.00
			28 Jun 2017	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	49.357200	0.00	3,500.00	0.00	4,939,220.00
		Base	49.357200	0.00	3,500.00	0.00	4,939,220.00
			29 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	48.506900	0.00	1,000.00	0.00	4,851,690.00
		Base	48.506900	0.00	1,000.00	0.00	4,851,690.00
842587107 Total							
300,000.000		Local		0.00	8,000.00	0.00	14,781,700.00
		Base		0.00	8,000.00	0.00	14,781,700.00
845467109	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.0106	Jun 2017	09 Jun 2017	INSTINET LLC	USD/DTC	0.05
180,000.000	1.000000 NJFD	Local	5.813800	0.00	9,000.00	0.00	1,055,484.00
		Base	5.813800	0.00	9,000.00	0.00	1,055,484.00
			06 Jun 2017	09 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	5.804800	0.00	2,500.00	0.00	2,904,900.00
		Base	5.804800	0.00	2,500.00	0.00	2,904,900.00
			06 Jun 2017	09 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
320,000.000	1.000000 NJFD	Local	5.755300	0.00	1,600.00	0.00	1,843,296.00
		Base	5.755300	0.00	1,600.00	0.00	1,843,296.00
			09 Jun 2017	14 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
400,000.000	1.000000 NJFD	Local	6.034800	0.00	2,000.00	0.00	2,415,920.00
		Base	6.034800	0.00	2,000.00	0.00	2,415,920.00
			16 Jun 2017	21 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	6.073500	0.00	1,400.00	0.00	1,216,100.00
		Base	6.073500	0.00	1,400.00	0.00	1,216,100.00
			20 Jun 2017	23 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
400,000.000	1.000000 NJFD	Local	5.762800	0.00	2,000.00	0.00	2,307,120.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
				Base	5.762800	0.00	2,000.00	0.00	2,307,120.00
					22 Jun 2017	27 Jun 2017	INSTINET LLC	USD/DTC	0.01
	400,000.000	1.000000	NJFD	Local	5.572800	0.00	2,000.00	0.00	2,231,120.00
				Base	5.572800	0.00	2,000.00	0.00	2,231,120.00
					23 Jun 2017	28 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
	300,000.000	1.000000	NJFD	Local	5.676500	0.00	3,000.00	0.00	1,705,950.00
				Base	5.676500	0.00	3,000.00	0.00	1,705,950.00
					26 Jun 2017	29 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
	300,000.000	1.000000	NJFD	Local	5.942800	0.00	3,000.00	0.00	1,785,840.00
				Base	5.942800	0.00	3,000.00	0.00	1,785,840.00
845467109 Total									
	3,000,000.000			Local		0.00	26,500.00	0.00	17,465,730.00
				Base		0.00	26,500.00	0.00	17,465,730.00
84756N109	SPECTRA ENERGY PARTNERS LP		MLP		06 Jun 2017	09 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
	11,900.000	1.000000	NJEU	Local	42.282600	0.00	119.00	0.00	503,281.94
				Base	42.282600	0.00	119.00	0.00	503,281.94
848574109	SPIRIT AEROSYSTEMS HOLD CL A		COMMON STOCK USD.0101		01 Jun 2017	06 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	56.515600	0.00	100.00	0.00	565,256.00
				Base	56.515600	0.00	100.00	0.00	565,256.00
					27 Jun 2017	30 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	40,000.000	1.000000	NJFD	Local	56.578700	0.00	400.00	0.00	2,263,548.00
				Base	56.578700	0.00	400.00	0.00	2,263,548.00
					28 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	57.632700	0.00	200.00	0.00	1,152,854.00
				Base	57.632700	0.00	200.00	0.00	1,152,854.00
848574109 Total									
	70,000.000			Local		0.00	700.00	0.00	3,981,658.00
				Base		0.00	700.00	0.00	3,981,658.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	01 Jun 2017	06 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 54.112000	0.00	3,500.00	0.00	5,414,700.00	
		Base 54.112000	0.00	3,500.00	0.00	5,414,700.00	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	02 Jun 2017	07 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
4,000.000	1.000000 NJFA	Local 55.653600	0.00	140.00	0.00	222,754.40	
		Base 55.653600	0.00	140.00	0.00	222,754.40	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	02 Jun 2017	07 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 55.653600	0.00	700.00	0.00	1,113,772.00	
		Base 55.653600	0.00	700.00	0.00	1,113,772.00	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	14 Jun 2017	19 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local 54.215100	0.00	875.00	0.00	1,356,252.50	
		Base 54.215100	0.00	875.00	0.00	1,356,252.50	
		16 Jun 2017	21 Jun 2017		JMP SECURITIES	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 52.822100	0.00	350.00	0.00	528,571.00	
		Base 52.822100	0.00	350.00	0.00	528,571.00	
		20 Jun 2017	23 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 54.180400	0.00	350.00	0.00	542,154.00	
		Base 54.180400	0.00	350.00	0.00	542,154.00	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	20 Jun 2017	23 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 53.282500	0.00	700.00	0.00	1,066,350.00	
		Base 53.282500	0.00	700.00	0.00	1,066,350.00	
		21 Jun 2017	26 Jun 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 53.020100	0.00	700.00	0.00	1,061,102.00	
		Base 53.020100	0.00	700.00	0.00	1,061,102.00	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	22 Jun 2017	27 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 52.683000	0.00	175.00	0.00	263,590.00	
		Base 52.683000	0.00	175.00	0.00	263,590.00	
848577102	SPIRIT AIRLINES INC COMMON STOCK USD.	22 Jun 2017	27 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 52.683000	0.00	700.00	0.00	1,054,360.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		Base	52.683000	0.00	700.00	0.00	1,054,360.00
		23 Jun 2017	28 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	52.314900	0.00	700.00	0.00	1,046,998.00
		Base	52.314900	0.00	700.00	0.00	1,046,998.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	23 Jun 2017	28 Jun 2017	EVERCORE	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	52.555300	0.00	525.00	0.00	788,854.50
		Base	52.555300	0.00	525.00	0.00	788,854.50
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	52.891500	0.00	700.00	0.00	1,058,530.00
		Base	52.891500	0.00	700.00	0.00	1,058,530.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	52.324400	0.00	350.00	0.00	523,594.00
		Base	52.324400	0.00	350.00	0.00	523,594.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	52.368400	0.00	350.00	0.00	524,034.00
		Base	52.368400	0.00	350.00	0.00	524,034.00
			27 Jun 2017	30 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	52.789300	0.00	700.00	0.00	1,056,486.00
		Base	52.789300	0.00	700.00	0.00	1,056,486.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	27 Jun 2017	30 Jun 2017	CRAIG - HALLUM	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	52.567800	0.00	350.00	0.00	526,028.00
		Base	52.567800	0.00	350.00	0.00	526,028.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	28 Jun 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	53.453100	0.00	700.00	0.00	1,069,762.00
		Base	53.453100	0.00	700.00	0.00	1,069,762.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	29 Jun 2017	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	51.770000	0.00	525.00	0.00	777,075.00
		Base	51.770000	0.00	525.00	0.00	777,075.00
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	29 Jun 2017	OPEN	RBC CAPITAL MARKETS	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	20,000.000	1.000000	NJFD		Local	52.119700	0.00	700.00	0.00	1,043,094.00
					Base	52.119700	0.00	700.00	0.00	1,043,094.00
848577102 Total	394,000.000				Local		0.00	13,790.00	0.00	21,038,061.40
					Base		0.00	13,790.00	0.00	21,038,061.40
85207U105	SPRINT CORP		COMMON STOCK USD.01	19 Jun 2017	22 Jun 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC		0.04
	100,000.000	1.000000	NJFD		Local	7.950400	0.00	3,500.00	0.00	798,540.00
					Base	7.950400	0.00	3,500.00	0.00	798,540.00
87157B103	SYNCHRONOSS TECHNOLOGIES INC		COMMON STOCK USD.	13 Jun 2017	16 Jun 2017		BMO CAPITAL MARKETS	USD/DTC		0.01
	100,000.000	1.000000	NJFD		Local	12.130400	0.00	1,000.00	0.00	1,214,040.00
					Base	12.130400	0.00	1,000.00	0.00	1,214,040.00
				21 Jun 2017	26 Jun 2017		UBS SECURITIES LLC	USD/DTC		0.04
	50,000.000	1.000000	NJFD		Local	10.665400	0.00	1,750.00	0.00	535,020.00
					Base	10.665400	0.00	1,750.00	0.00	535,020.00
				22 Jun 2017	27 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	50,000.000	1.000000	NJFD		Local	11.389400	0.00	500.00	0.00	569,970.00
					Base	11.389400	0.00	500.00	0.00	569,970.00
87157B103 Total	200,000.000				Local		0.00	3,250.00	0.00	2,319,030.00
					Base		0.00	3,250.00	0.00	2,319,030.00
87165B103	SYNCHRONY FINANCIAL		COMMON STOCK USD.	02 Jun 2017	07 Jun 2017		INSTINET LLC	USD/DTC		0.05
	100,000.000	1.000000	NJFD		Local	27.349500	0.00	5,000.00	0.00	2,739,950.00
					Base	27.349500	0.00	5,000.00	0.00	2,739,950.00
				06 Jun 2017	09 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC		0.04
	100,000.000	1.000000	NJFD		Local	28.264800	0.00	3,500.00	0.00	2,829,980.00
					Base	28.264800	0.00	3,500.00	0.00	2,829,980.00
87165B103 Total	200,000.000				Local		0.00	8,500.00	0.00	5,569,930.00
					Base		0.00	8,500.00	0.00	5,569,930.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
872280102	TCG BDC INC 550,000.000	COMMON STOCK 1.000000 NJGB	14 Jun 2017 18.500000 18.500000	19 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	10,175,000.00 10,175,000.00
872540109	TJX COMPANIES INC 10,000.000	COMMON STOCK USD 1.000000 NJFA	1.016 Jun 2017 72.057400 72.057400	21 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04 720,924.00 720,924.00
881569107	TESARO INC 60,000.000	COMMON STOCK USD 1.000000 NJFD	15 Jun 2017 144.060000 144.060000	20 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01 8,644,200.00 8,644,200.00
	50,000.000	1.000000 NJFD	16 Jun 2017 143.740400 143.740400	21 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01 7,187,520.00 7,187,520.00
	60,000.000	1.000000 NJFD	19 Jun 2017 139.366000 139.366000	22 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01 8,362,560.00 8,362,560.00
881569107 Total	170,000.000						24,194,280.00 24,194,280.00
88160T107	TESORO LOGISTICS LP 2,613.000	MLP 1.000000 NJEU	28 Jun 2017 49.694600 49.694600	OPEN	THEMIS TRADING LLC	USD/DTC	0.01 129,878.12 129,878.12
88650V208	TIER REIT INC 5,000.000	REIT USD.0001 1.000000 NJFR	30 Jun 2017 17.961200 17.961200	OPEN	THEMIS TRADING LLC	USD/DTC	0.01 89,856.00 89,856.00
887317303	TIME WARNER INC 100,000.000	COMMON STOCK USD 1.000000 NJFD	0.120 Jun 2017 99.689100 99.689100	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04 9,972,410.00 9,972,410.00
			23 Jun 2017 99.689100	28 Jun 2017	CRAIG - HALLUM	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
	100,000.000	1.000000 NJFD	99.512500		0.00	3,500.00	0.00	9,954,750.00	
			99.512500		0.00	3,500.00	0.00	9,954,750.00	
887317303 Total	200,000.000				0.00	7,000.00	0.00	19,927,160.00	
					0.00	7,000.00	0.00	19,927,160.00	
901109108	TUTOR PERINI CORP	COMMON STOCK USD	1.007	Jun 2017	12 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	25.490200		0.00	100.00	0.00	255,002.00	
			25.490200		0.00	100.00	0.00	255,002.00	
90184L102	TWITTER INC	COMMON STOCK USD.		20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	400,000.000	1.000000 NJFD	16.989300		0.00	14,000.00	0.00	6,809,720.00	
			16.989300		0.00	14,000.00	0.00	6,809,720.00	
				21 Jun 2017	26 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	17.881900		0.00	1,000.00	0.00	1,789,190.00	
			17.881900		0.00	1,000.00	0.00	1,789,190.00	
90184L102 Total	500,000.000				0.00	15,000.00	0.00	8,598,910.00	
					0.00	15,000.00	0.00	8,598,910.00	
911363109	UNITED RENTALS INC	COMMON STOCK USD.	0.114	Jun 2017	19 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	104.658100		0.00	100.00	0.00	1,046,681.00	
			104.658100		0.00	100.00	0.00	1,046,681.00	
				20 Jun 2017	23 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	103.837700		0.00	100.00	0.00	1,038,477.00	
			103.837700		0.00	100.00	0.00	1,038,477.00	
911363109 Total	20,000.000				0.00	200.00	0.00	2,085,158.00	
					0.00	200.00	0.00	2,085,158.00	
91324P102	UNITEDHEALTH GROUP INC	COMMON STOCK USD.	0.126	Jun 2017	29 Jun 2017	COWEN + CO LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	185.414200		0.00	1,750.00	0.00	9,272,460.00	
			185.414200		0.00	1,750.00	0.00	9,272,460.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		27 Jun 2017	30 Jun 2017		COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	185.494800	0.00	1,750.00	0.00	9,276,490.00
		Base	185.494800	0.00	1,750.00	0.00	9,276,490.00
		28 Jun 2017	OPEN		COWEN + CO LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	185.781000	0.00	2,100.00	0.00	11,148,960.00
		Base	185.781000	0.00	2,100.00	0.00	11,148,960.00
		29 Jun 2017	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	185.346100	0.00	2,100.00	0.00	11,122,866.00
		Base	185.346100	0.00	2,100.00	0.00	11,122,866.00
		30 Jun 2017	OPEN		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	185.612700	0.00	2,100.00	0.00	11,138,862.00
		Base	185.612700	0.00	2,100.00	0.00	11,138,862.00
91324P102 Total							
280,000.000		Local		0.00	9,800.00	0.00	51,959,638.00
		Base		0.00	9,800.00	0.00	51,959,638.00
91325V108	UNITI GROUP INC	REIT USD.0001	12 Jun 2017	15 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	26.434000	0.00	100.00	0.00	264,440.00
		Base	26.434000	0.00	100.00	0.00	264,440.00
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFR	Local	27.077300	0.00	200.00	0.00	541,746.00
		Base	27.077300	0.00	200.00	0.00	541,746.00
91325V108 Total							
30,000.000		Local		0.00	300.00	0.00	806,186.00
		Base		0.00	300.00	0.00	806,186.00
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	15 Jun 2017	20 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
225,000.000	1.000000 NJFA	Local	46.635200	0.00	1,125.00	0.00	10,494,045.00
		Base	46.635200	0.00	1,125.00	0.00	10,494,045.00
929089100	VOYA FINANCIAL INC	COMMON STOCK USD.0101	01 Jun 2017	06 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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									
	50,000.000	1.000000	NJFD	Local	35.482000	0.00	1,750.00	0.00	1,775,850.00	
				Base	35.482000	0.00	1,750.00	0.00	1,775,850.00	
					05 Jun 2017	08 Jun 2017	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000	NJFD	Local	35.316300	0.00	2,500.00	0.00	1,768,315.00	
				Base	35.316300	0.00	2,500.00	0.00	1,768,315.00	
929089100 Total	100,000.000			Local		0.00	4,250.00	0.00	3,544,165.00	
				Base		0.00	4,250.00	0.00	3,544,165.00	
931142103	WAL MART STORES INC		COMMON STOCK USD.1		16 Jun 2017	21 Jun 2017	INSTINET LLC	USD/DTC	0.01	
	290,000.000	1.000000	NJFD	Local	75.237300	0.00	1,450.00	0.00	21,820,267.00	
				Base	75.237300	0.00	1,450.00	0.00	21,820,267.00	
					16 Jun 2017	21 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01	
	310,000.000	1.000000	NJFD	Local	74.977500	0.00	1,550.00	0.00	23,244,575.00	
				Base	74.977500	0.00	1,550.00	0.00	23,244,575.00	
931142103 Total	600,000.000			Local		0.00	3,000.00	0.00	45,064,842.00	
				Base		0.00	3,000.00	0.00	45,064,842.00	
949746101	WELLS FARGO + CO		COMMON STOCK USD1.		22 Jun 2017	27 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
	100,000.000	1.000000	NJFD	Local	52.541800	0.00	3,500.00	0.00	5,257,680.00	
				Base	52.541800	0.00	3,500.00	0.00	5,257,680.00	
958102105	WESTERN DIGITAL CORP		COMMON STOCK USD.01		12 Jun 2017	15 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	85.100200	0.00	700.00	0.00	1,702,704.00	
				Base	85.100200	0.00	700.00	0.00	1,702,704.00	
					16 Jun 2017	21 Jun 2017	EVERCORE	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	87.658500	0.00	700.00	0.00	1,753,870.00	
				Base	87.658500	0.00	700.00	0.00	1,753,870.00	
					19 Jun 2017	22 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	88.320400	0.00	700.00	0.00	1,767,108.00	
				Base	88.320400	0.00	700.00	0.00	1,767,108.00	

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
958102105 Total							
60,000.000							
			Local	0.00	2,100.00	0.00	5,223,682.00
			Base	0.00	2,100.00	0.00	5,223,682.00
958254104	WESTERN GAS PARTNERS LP MLP	06 Jun 2017	09 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
9,100.000	1.000000 NJEU			0.00	91.00	0.00	506,931.88
			Local	0.00	91.00	0.00	506,931.88
			Base	0.00	91.00	0.00	506,931.88
966837106	WHOLE FOODS MARKET INC COMMON STOCK	05 Jun 2017	08 Jun 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD			0.00	5,000.00	0.00	3,524,500.00
			Local	0.00	5,000.00	0.00	3,524,500.00
			Base	0.00	5,000.00	0.00	3,524,500.00
		06 Jun 2017	09 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD			0.00	3,500.00	0.00	3,499,640.00
			Local	0.00	3,500.00	0.00	3,499,640.00
			Base	0.00	3,500.00	0.00	3,499,640.00
		07 Jun 2017	12 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD			0.00	3,500.00	0.00	3,480,580.00
			Local	0.00	3,500.00	0.00	3,480,580.00
			Base	0.00	3,500.00	0.00	3,480,580.00
		08 Jun 2017	13 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD			0.00	700.00	0.00	3,547,930.00
			Local	0.00	700.00	0.00	3,547,930.00
			Base	0.00	700.00	0.00	3,547,930.00
		09 Jun 2017	14 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD			0.00	3,500.00	0.00	3,573,650.00
			Local	0.00	3,500.00	0.00	3,573,650.00
			Base	0.00	3,500.00	0.00	3,573,650.00
		12 Jun 2017	15 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD			0.00	1,750.00	0.00	1,781,315.00
			Local	0.00	1,750.00	0.00	1,781,315.00
			Base	0.00	1,750.00	0.00	1,781,315.00
		13 Jun 2017	16 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD			0.00	1,750.00	0.00	1,771,845.00
			Local	0.00	1,750.00	0.00	1,771,845.00
			Base	0.00	1,750.00	0.00	1,771,845.00
		14 Jun 2017	19 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
	50,000.000	1.000000	NJFD	Local	35.424300	0.00	1,750.00	0.00	1,772,965.00
				Base	35.424300	0.00	1,750.00	0.00	1,772,965.00
					15 Jun 2017	20 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	33.805300	0.00	1,750.00	0.00	1,692,015.00
				Base	33.805300	0.00	1,750.00	0.00	1,692,015.00
966837106 Total	700,000.000			Local		0.00	23,200.00	0.00	24,644,440.00
				Base		0.00	23,200.00	0.00	24,644,440.00
96949L105	WILLIAMS PARTNERS LP		MLP		15 Jun 2017	20 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
	13,200.000	1.000000	NJEU	Local	37.990700	0.00	132.00	0.00	501,609.24
				Base	37.990700	0.00	132.00	0.00	501,609.24
					26 Jun 2017	29 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
	53,200.000	1.000000	NJEU	Local	37.760300	0.00	532.00	0.00	2,009,379.96
				Base	37.760300	0.00	532.00	0.00	2,009,379.96
					28 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	52,000.000	1.000000	NJEU	Local	39.198900	0.00	520.00	0.00	2,038,862.80
				Base	39.198900	0.00	520.00	0.00	2,038,862.80
96949L105 Total	118,400.000			Local		0.00	1,184.00	0.00	4,549,852.00
				Base		0.00	1,184.00	0.00	4,549,852.00
G0177J108	ALLERGAN PLC		COMMON STOCK USD.		01 Jun 2017	06 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	226.766000	0.00	350.00	0.00	2,268,010.00
				Base	226.766000	0.00	350.00	0.00	2,268,010.00
					02 Jun 2017	07 Jun 2017	INSTINET LLC	USD/DTC	0.05
	10,000.000	1.000000	NJFD	Local	228.335600	0.00	500.00	0.00	2,283,856.00
				Base	228.335600	0.00	500.00	0.00	2,283,856.00
					05 Jun 2017	08 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	228.570800	0.00	100.00	0.00	2,285,808.00
				Base	228.570800	0.00	100.00	0.00	2,285,808.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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							
		13 Jun 2017	16 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 230.944600	0.00	350.00	0.00	2,309,796.00	
		Base 230.944600	0.00	350.00	0.00	2,309,796.00	
G0177J108 Total							
40,000.000		Local	0.00	1,300.00	0.00	9,147,470.00	
		Base	0.00	1,300.00	0.00	9,147,470.00	
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.	13 Jun 2017	16 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
150,000.000	1.000000 NJFA	Local 17.749200	0.00	1,050.00	0.00	2,663,430.00	
		Base 17.749200	0.00	1,050.00	0.00	2,663,430.00	
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.	0102 Jun 2017	07 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
120,000.000	1.000000 NJFD	Local 113.806400	0.00	1,200.00	0.00	13,657,968.00	
		Base 113.806400	0.00	1,200.00	0.00	13,657,968.00	
		05 Jun 2017	08 Jun 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 112.685600	0.00	5,000.00	0.00	11,273,560.00	
		Base 112.685600	0.00	5,000.00	0.00	11,273,560.00	
		06 Jun 2017	09 Jun 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
80,000.000	1.000000 NJFD	Local 111.787300	0.00	2,800.00	0.00	8,945,784.00	
		Base 111.787300	0.00	2,800.00	0.00	8,945,784.00	
		07 Jun 2017	12 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 111.474200	0.00	3,500.00	0.00	11,150,920.00	
		Base 111.474200	0.00	3,500.00	0.00	11,150,920.00	
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.	0108 Jun 2017	13 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
12,000.000	1.000000 NJFA	Local 112.950900	0.00	420.00	0.00	1,355,830.80	
		Base 112.950900	0.00	420.00	0.00	1,355,830.80	
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.	0108 Jun 2017	13 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 112.950900	0.00	700.00	0.00	2,259,718.00	
		Base 112.950900	0.00	700.00	0.00	2,259,718.00	
		09 Jun 2017	14 Jun 2017		COWEN + CO LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
	20,000.000	1.000000	NJFD	Local	112.615500	0.00	700.00	0.00	2,253,010.00
				Base	112.615500	0.00	700.00	0.00	2,253,010.00
					09 Jun 2017	14 Jun 2017	EVERCORE	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	109.886700	0.00	350.00	0.00	1,099,217.00
				Base	109.886700	0.00	350.00	0.00	1,099,217.00
					12 Jun 2017	15 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	107.878600	0.00	700.00	0.00	2,158,272.00
				Base	107.878600	0.00	700.00	0.00	2,158,272.00
					13 Jun 2017	16 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	111.663000	0.00	1,050.00	0.00	3,350,940.00
				Base	111.663000	0.00	1,050.00	0.00	3,350,940.00
V7780T103 Total	512,000.000			Local		0.00	16,420.00	0.00	57,505,219.80
				Base		0.00	16,420.00	0.00	57,505,219.80
Y09827109	BROADCOM LTD		COMMON STOCK		20 Jun 2017	23 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	240.825100	0.00	100.00	0.00	2,408,351.00
				Base	240.825100	0.00	100.00	0.00	2,408,351.00
US DOLLAR Total	22,311,373.000			Local		0.00	428,688.98	0.00	935,489,605.15
				Base		0.00	428,688.98	0.00	935,489,605.15
EQUITY Total	22,311,373.000			Base		0.00	428,688.98	0.00	935,489,605.15
OPTIONS BOUGHTBACK									
US DOLLAR									
ADI0VZF54	DEVON ENERGY CORP		JUN17 32 CALL		30 Jun 2017	OPEN	GOLDMAN SACHS + CO	USD/OTH	
	105.000	1.000000	NJFA	Local	0.105700	0.00	0.00	0.00	1,109.85

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
			Base	0.105700		0.00	0.00	0.00	1,109.85
US DOLLAR Total									
	105.000		Local			0.00	0.00	0.00	1,109.85
			Base			0.00	0.00	0.00	1,109.85
OPTIONS BOUGHTBACK Total									
	105.000								
			Base			0.00	0.00	0.00	1,109.85
OPTIONS EXPIRED_WRTS									
US DOLLAR									
ADI0SL6N0	VANGUARD REIT ETF		JUN17 87 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	2,000.000	1.000000	NJGA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0SPNM4	VANGUARD REIT ETF		JUN17 88 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	1,000.000	1.000000	NJGA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0TG2V6	VANGUARD REIT ETF		JUN17 85 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	2,000.000	1.000000	NJGA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0TLKD5	VANGUARD REIT ETF		JUN17 86 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	1,000.000	1.000000	NJGA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VBTR4	COLGATE-PALMOLIVE CO		JUN17 80 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	380.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VGBX9	INCYTE CORP		JUN17 145 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	100.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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								
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VL6Y2	MACY'S INC		JUN17 26.5 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	85.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VL754	DISH NETWORK CORP		JUN17 72.5 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	110.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VP714	RH		JUN17 54.5 CALL	16 Jun 2017	16 Jun 2017		OPTION EXPIRED	USD/	
	10.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VZF54	DEVON ENERGY CORP		JUN17 32 CALL	30 Jun 2017	30 Jun 2017		OPTION EXPIRED	USD/	
	105.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
				30 Jun 2017	CANCEL		OPTION EXPIRED	USD/	
	-105.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
ADI0VZF54 Total									
	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
US DOLLAR Total									
	6,685.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
OPTIONS EXPIRED_WRTS Total									
	6,685.000								
				Base		0.00	0.00	0.00	0.00

Purchase Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



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							

PURCHASE Total

22,318,163.000

Base

0.00

428,688.98

0.00

935,490,715.00

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							

EQUITY

US DOLLAR

00206R102	AT+T INC	COMMON STOCK	USD1.021	Jun 2017	26 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	38.133700	0.00	3,500.00	83.14	3,809,786.85
			Base	38.133700	0.00	3,500.00	83.14	3,809,786.85
002824100	ABBOTT LABORATORIES	COMMON STOCK		13 Jun 2017	16 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	47.517200	0.00	1,750.00	51.80	2,374,058.20
			Base	47.517200	0.00	1,750.00	51.80	2,374,058.20
				14 Jun 2017	19 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	47.621900	0.00	1,750.00	51.91	2,379,293.08
			Base	47.621900	0.00	1,750.00	51.91	2,379,293.08
				15 Jun 2017	20 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	47.782500	0.00	1,750.00	52.09	2,387,322.91
			Base	47.782500	0.00	1,750.00	52.09	2,387,322.91
				21 Jun 2017	26 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	48.613400	0.00	1,750.00	52.99	2,428,867.00
			Base	48.613400	0.00	1,750.00	52.99	2,428,867.00
				28 Jun 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	48.447500	0.00	700.00	21.13	968,228.87
			Base	48.447500	0.00	700.00	21.13	968,228.87
				29 Jun 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	48.878300	0.00	700.00	22.59	976,843.41
			Base	48.878300	0.00	700.00	22.59	976,843.41
				29 Jun 2017	OPEN	CAPIS	USD/DTC	0.05
	200,000.000	1.000000 NJFD	Local	48.720700	0.00	10,000.00	225.09	9,733,914.91
			Base	48.720700	0.00	10,000.00	225.09	9,733,914.91
				30 Jun 2017	OPEN	CRAIG - HALLUM	USD/DTC	0.04
	160,000.000	1.000000 NJFD	Local	48.812000	0.00	5,600.00	180.41	7,804,139.58

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face								
				Base	48.812000	0.00	5,600.00	180.41	7,804,139.58
002824100 Total									
	600,000.000			Local		0.00	24,000.00	658.01	29,052,667.96
				Base		0.00	24,000.00	658.01	29,052,667.96
00287Y109	ABBVIE INC		COMMON STOCK USD.0121	Jun 2017	26 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	71.485900	0.00	1,750.00	77.92	3,572,467.08
				Base	71.485900	0.00	1,750.00	77.92	3,572,467.08
00507V109	ACTIVISION BLIZZARD INC		COMMON STOCK USD.	20 Jun 2017	23 Jun 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	60.329300	0.00	3,500.00	131.52	6,029,298.48
				Base	60.329300	0.00	3,500.00	131.52	6,029,298.48
					21 Jun 2017	26 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	60.410500	0.00	1,000.00	131.70	6,039,918.29
				Base	60.410500	0.00	1,000.00	131.70	6,039,918.29
00507V109 Total									
	200,000.000			Local		0.00	4,500.00	263.22	12,069,216.77
				Base		0.00	4,500.00	263.22	12,069,216.77
00508Y102	ACUITY BRANDS INC		COMMON STOCK USD.0112	Jun 2017	15 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	182.485500	0.00	350.00	39.79	1,824,465.21
				Base	182.485500	0.00	350.00	39.79	1,824,465.21
00751Y106	ADVANCE AUTO PARTS INC		COMMON STOCK USD.	29 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
	12,200.000	1.000000	NJFA	Local	117.199600	0.00	122.00	33.03	1,429,680.09
				Base	117.199600	0.00	122.00	33.03	1,429,680.09
					30 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	116.874600	0.00	100.00	27.00	1,168,619.00
				Base	116.874600	0.00	100.00	27.00	1,168,619.00
00751Y106 Total									
	22,200.000			Local		0.00	222.00	60.03	2,598,299.09
				Base		0.00	222.00	60.03	2,598,299.09

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD.0120 Jun 2017	23 Jun 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	12.537300	0.00	3,500.00	27.34	1,250,202.65
		Base	12.537300	0.00	3,500.00	27.34	1,250,202.65
		21 Jun 2017	26 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	13.457500	0.00	1,000.00	29.34	1,344,720.65
		Base	13.457500	0.00	1,000.00	29.34	1,344,720.65
		22 Jun 2017	27 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	14.003100	0.00	1,000.00	30.53	1,399,279.47
		Base	14.003100	0.00	1,000.00	30.53	1,399,279.47
		23 Jun 2017	28 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.350800	0.00	3,500.00	31.29	1,431,548.71
		Base	14.350800	0.00	3,500.00	31.29	1,431,548.71
007903107 Total							
400,000.000		Local		0.00	9,000.00	118.50	5,425,751.48
		Base		0.00	9,000.00	118.50	5,425,751.48
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.0123 Jun 2017	28 Jun 2017		EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	92.094700	0.00	350.00	20.08	920,576.92
		Base	92.094700	0.00	350.00	20.08	920,576.92
		26 Jun 2017	29 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	91.285199	0.00	525.00	29.86	1,368,723.13
		Base	91.285199	0.00	525.00	29.86	1,368,723.13
011659109 Total							
25,000.000		Local		0.00	875.00	49.94	2,289,300.05
		Base		0.00	875.00	49.94	2,289,300.05
01449J105	ALERE INC	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	50.172600	0.00	2,100.00	65.63	3,008,190.37
		Base	50.172600	0.00	2,100.00	65.63	3,008,190.37
		19 Jun 2017	22 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
40,000.000	1.000000 NJFD	Local	50.179300	0.00	1,400.00	43.76	2,005,728.24
		Base	50.179300	0.00	1,400.00	43.76	2,005,728.24
			19 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	50.179300	0.00	1,400.00	43.76	2,005,728.24
		Base	50.179300	0.00	1,400.00	43.76	2,005,728.24
			19 Jun 2017	CANCEL	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
-40,000.000	1.000000 NJFD	Local	50.179300	0.00	-1,400.00	-43.76	-2,005,728.24
		Base	50.179300	0.00	-1,400.00	-43.76	-2,005,728.24
			21 Jun 2017	26 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	50.184600	0.00	300.00	32.83	1,505,205.16
		Base	50.184600	0.00	300.00	32.83	1,505,205.16
01449J105 Total							
130,000.000		Local		0.00	3,800.00	142.22	6,519,123.77
		Base		0.00	3,800.00	142.22	6,519,123.77
02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	02 Jun 2017	07 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	50.161700	0.00	175.00	5.47	250,628.03
		Base	50.161700	0.00	175.00	5.47	250,628.03
			06 Jun 2017	09 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	49.763400	0.00	175.00	5.43	248,636.57
		Base	49.763400	0.00	175.00	5.43	248,636.57
			07 Jun 2017	12 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	49.985600	0.00	175.00	5.45	249,747.55
		Base	49.985600	0.00	175.00	5.45	249,747.55
			08 Jun 2017	13 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	50.724800	0.00	175.00	5.53	253,443.47
		Base	50.724800	0.00	175.00	5.53	253,443.47
			09 Jun 2017	14 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	51.512700	0.00	350.00	11.23	514,765.77
		Base	51.512700	0.00	350.00	11.23	514,765.77

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		13 Jun 2017	16 Jun 2017		RBC CAPITAL MARKETS	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	49.604600	0.00	350.00	10.82	495,685.18
		Base	49.604600	0.00	350.00	10.82	495,685.18
		14 Jun 2017	19 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	49.382400	0.00	175.00	5.39	246,731.61
		Base	49.382400	0.00	175.00	5.39	246,731.61
		16 Jun 2017	21 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	48.848300	0.00	175.00	5.33	244,061.17
		Base	48.848300	0.00	175.00	5.33	244,061.17
		20 Jun 2017	23 Jun 2017		EVERCORE	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	48.553600	0.00	175.00	5.30	242,587.70
		Base	48.553600	0.00	175.00	5.30	242,587.70
02376R102 Total							
55,000.000		Local		0.00	1,925.00	59.95	2,746,287.05
		Base		0.00	1,925.00	59.95	2,746,287.05
03076C106	AMERIPRISE FINANCIAL INC	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	129.947300	0.00	700.00	56.66	2,598,189.33
		Base	129.947300	0.00	700.00	56.66	2,598,189.33
		21 Jun 2017	26 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	129.734600	0.00	100.00	28.29	1,297,217.71
		Base	129.734600	0.00	100.00	28.29	1,297,217.71
03076C106 Total							
30,000.000		Local		0.00	800.00	84.95	3,895,407.04
		Base		0.00	800.00	84.95	3,895,407.04
031162100	AMGEN INC	COMMON STOCK USD.	20 Jun 2017	23 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	167.285900	0.00	700.00	72.94	3,344,945.06
		Base	167.285900	0.00	700.00	72.94	3,344,945.06
037411105	APACHE CORP	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
100,000.000	1.000000 NJFD	Local	46.788900	0.00	3,500.00	102.00	4,675,288.00
		Base	46.788900	0.00	3,500.00	102.00	4,675,288.00
037833100	APPLE INC	COMMON STOCK USD.	05 Jun 2017	08 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	153.798200	0.00	700.00	67.06	3,075,196.93
		Base	153.798200	0.00	700.00	67.06	3,075,196.93
037833100	APPLE INC	COMMON STOCK USD.	15 Jun 2017	20 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	143.641400	0.00	2,625.00	234.86	10,770,245.14
		Base	143.641400	0.00	2,625.00	234.86	10,770,245.14
037833100	APPLE INC	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	143.063000	0.00	350.00	31.19	1,430,248.81
		Base	143.063000	0.00	350.00	31.19	1,430,248.81
			21 Jun 2017	26 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	145.230000	0.00	350.00	31.67	1,451,918.33
		Base	145.230000	0.00	350.00	31.67	1,451,918.33
037833100 Total							
115,000.000		Local		0.00	4,025.00	364.78	16,727,609.21
		Base		0.00	4,025.00	364.78	16,727,609.21
04650Y100	AT HOME GROUP INC	COMMON STOCK USD.01	02 Jun 2017	07 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFA	Local	18.838200	0.00	400.00	16.43	753,111.56
		Base	18.838200	0.00	400.00	16.43	753,111.56
053484101	AVALONBAY COMMUNITIES INC	REIT USD.01	29 Jun 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
1,000.000	1.000000 NJFR	Local	192.120000	0.00	10.00	4.44	192,105.56
		Base	192.120000	0.00	10.00	4.44	192,105.56
053774105	AVIS BUDGET GROUP INC	COMMON STOCK USD.01	26 Jun 2017	29 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	26.970800	0.00	1,750.00	29.40	1,346,760.60
		Base	26.970800	0.00	1,750.00	29.40	1,346,760.60
05464C101	AXON ENTERPRISE INC	COMMON STOCK USD.	20 Jun 2017	23 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	25.942700	0.00	200.00	11.32	518,642.68

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face								
				Base	25.942700		200.00	11.32	518,642.68
					21 Jun 2017	26 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	25.928700		200.00	11.31	518,362.69
				Base	25.928700		200.00	11.31	518,362.69
05464C101 Total									
	40,000.000			Local			400.00	22.63	1,037,005.37
				Base			400.00	22.63	1,037,005.37
05614L100	BABCOCK + WILCOX ENTERPR		COMMON STOCK USD.01	06 Jun 2017	09 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	15,000.000	1.000000	NJFA	Local	10.662900	0.00	150.00	3.49	159,790.01
				Base	10.662900	0.00	150.00	3.49	159,790.01
					21 Jun 2017	26 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	50,000.000	1.000000	NJFA	Local	10.901100	0.00	1,750.00	11.89	543,293.11
				Base	10.901100	0.00	1,750.00	11.89	543,293.11
					22 Jun 2017	27 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	25,000.000	1.000000	NJFA	Local	11.087200	0.00	875.00	6.05	276,298.95
				Base	11.087200	0.00	875.00	6.05	276,298.95
05614L100 Total									
	90,000.000			Local		0.00	2,775.00	21.43	979,382.07
				Base		0.00	2,775.00	21.43	979,382.07
064058100	BANK OF NEW YORK MELLON CORP		COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	49.569700	0.00	1,750.00	54.04	2,476,680.96
				Base	49.569700	0.00	1,750.00	54.04	2,476,680.96
					14 Jun 2017	19 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	49.292700	0.00	1,750.00	53.73	2,462,831.27
				Base	49.292700	0.00	1,750.00	53.73	2,462,831.27
					16 Jun 2017	21 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	49.773800	0.00	3,500.00	108.51	4,973,771.49
				Base	49.773800	0.00	3,500.00	108.51	4,973,771.49

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		20 Jun 2017	23 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	50.081600	0.00	500.00	54.59	2,503,525.41
		Base	50.081600	0.00	500.00	54.59	2,503,525.41
		21 Jun 2017	26 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	49.814200	0.00	1,750.00	54.30	2,488,905.70
		Base	49.814200	0.00	1,750.00	54.30	2,488,905.70
064058100 Total							
300,000.000		Local		0.00	9,250.00	325.17	14,905,714.83
		Base		0.00	9,250.00	325.17	14,905,714.83
06647F102	BANKRATE INC	COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	11.080500	0.00	350.00	2.42	110,452.58
		Base	11.080500	0.00	350.00	2.42	110,452.58
		20 Jun 2017	23 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	11.550300	0.00	100.00	2.52	115,400.48
		Base	11.550300	0.00	100.00	2.52	115,400.48
		21 Jun 2017	26 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	11.568500	0.00	350.00	2.53	115,332.47
		Base	11.568500	0.00	350.00	2.53	115,332.47
		28 Jun 2017	OPEN		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	12.274800	0.00	350.00	2.68	122,395.32
		Base	12.274800	0.00	350.00	2.68	122,395.32
06647F102 Total							
40,000.000		Local		0.00	1,150.00	10.15	463,580.85
		Base		0.00	1,150.00	10.15	463,580.85
07556Q881	BEAZER HOMES USA INC	COMMON STOCK USD.	05 Jun 2017	08 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	12.190900	0.00	700.00	5.32	243,112.68
		Base	12.190900	0.00	700.00	5.32	243,112.68
		16 Jun 2017	21 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
20,000.000	1.000000 NJFD	Local	12.625900	0.00	700.00	5.51	251,812.49
		Base	12.625900	0.00	700.00	5.51	251,812.49
			21 Jun 2017	26 Jun 2017	JMP SECURITIES	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	13.039400	0.00	700.00	5.69	260,082.31
		Base	13.039400	0.00	700.00	5.69	260,082.31
			28 Jun 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	13.463200	0.00	350.00	2.94	134,279.06
		Base	13.463200	0.00	350.00	2.94	134,279.06
			29 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
1,000.000	1.000000 NJFD	Local	13.300000	0.00	10.00	0.31	13,289.69
		Base	13.300000	0.00	10.00	0.31	13,289.69
			29 Jun 2017	OPEN	CAPIS	USD/DTC	0.05
39,000.000	1.000000 NJFD	Local	13.240600	0.00	1,950.00	11.93	514,421.47
		Base	13.240600	0.00	1,950.00	11.93	514,421.47
07556Q881 Total							
110,000.000		Local		0.00	4,410.00	31.70	1,416,997.70
		Base		0.00	4,410.00	31.70	1,416,997.70
08579W103	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	02 Jun 2017	07 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	58.396400	0.00	10.00	1.28	58,385.12
		Base	58.396400	0.00	10.00	1.28	58,385.12
			05 Jun 2017	08 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
2,000.000	1.000000 NJFA	Local	58.710100	0.00	70.00	2.56	117,347.64
		Base	58.710100	0.00	70.00	2.56	117,347.64
			07 Jun 2017	12 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	58.220000	0.00	10.00	1.27	58,208.73
		Base	58.220000	0.00	10.00	1.27	58,208.73
			08 Jun 2017	13 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	58.101000	0.00	10.00	1.27	58,089.73
		Base	58.101000	0.00	10.00	1.27	58,089.73

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face								
				15 Jun 2017	20 Jun 2017		JMP SECURITIES	USD/DTC	0.04
	1,000.000	1.000000	NJFA	Local	57.341500	0.00	35.00	1.26	57,305.24
				Base	57.341500	0.00	35.00	1.26	57,305.24
08579W103 Total	6,000.000			Local		0.00	135.00	7.64	349,336.46
				Base		0.00	135.00	7.64	349,336.46
101121101	BOSTON PROPERTIES INC		REIT USD.01	12 Jun 2017	15 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	5,000.000	1.000000	NJFR	Local	126.165100	0.00	50.00	13.76	630,761.74
				Base	126.165100	0.00	50.00	13.76	630,761.74
				12 Jun 2017	15 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
	8,000.000	1.000000	NJFR	Local	127.051000	0.00	80.00	22.16	1,016,305.84
				Base	127.051000	0.00	80.00	22.16	1,016,305.84
101121101 Total	13,000.000			Local		0.00	130.00	35.92	1,647,067.58
				Base		0.00	130.00	35.92	1,647,067.58
110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD.1	21 Jun 2017	26 Jun 2017		COWEN + CO LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	55.929300	0.00	3,500.00	121.93	5,589,308.07
				Base	55.929300	0.00	3,500.00	121.93	5,589,308.07
124857202	CBS CORP CLASS B NON VOTING		COMMON STOCK USD.	19 Jun 2017	22 Jun 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	62.393600	0.00	700.00	27.21	1,247,144.79
				Base	62.393600	0.00	700.00	27.21	1,247,144.79
				20 Jun 2017	23 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	60.931900	0.00	700.00	26.57	1,217,911.42
				Base	60.931900	0.00	700.00	26.57	1,217,911.42
				21 Jun 2017	26 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	60.545600	0.00	700.00	26.40	1,210,185.60
				Base	60.545600	0.00	700.00	26.40	1,210,185.60
				22 Jun 2017	27 Jun 2017		EVERCORE	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
20,000.000	1.000000 NJFD	Local	62.685800	0.00	700.00	27.34	1,252,988.65
		Base	62.685800	0.00	700.00	27.34	1,252,988.65
124857202 Total							
80,000.000		Local		0.00	2,800.00	107.52	4,928,230.46
		Base		0.00	2,800.00	107.52	4,928,230.46
143658300	CARNIVAL CORP	COMMON STOCK USD.0102	Jun 2017	07 Jun 2017	INSTINET LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	65.812200	0.00	10,000.00	286.95	13,152,153.05
		Base	65.812200	0.00	10,000.00	286.95	13,152,153.05
			05 Jun 2017	08 Jun 2017	INSTINET LLC	USD/DTC	0.05
150,000.000	1.000000 NJFD	Local	64.971500	0.00	7,500.00	212.46	9,738,012.53
		Base	64.971500	0.00	7,500.00	212.46	9,738,012.53
			06 Jun 2017	09 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
150,000.000	1.000000 NJFD	Local	64.705600	0.00	5,250.00	211.59	9,700,378.41
		Base	64.705600	0.00	5,250.00	211.59	9,700,378.41
			07 Jun 2017	12 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	64.333400	0.00	3,500.00	140.25	6,429,699.75
		Base	64.333400	0.00	3,500.00	140.25	6,429,699.75
			08 Jun 2017	13 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	64.411300	0.00	700.00	28.09	1,287,497.90
		Base	64.411300	0.00	700.00	28.09	1,287,497.90
			09 Jun 2017	14 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	63.917000	0.00	700.00	27.87	1,277,612.12
		Base	63.917000	0.00	700.00	27.87	1,277,612.12
			12 Jun 2017	15 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	63.138400	0.00	1,050.00	41.30	1,893,060.70
		Base	63.138400	0.00	1,050.00	41.30	1,893,060.70
			13 Jun 2017	16 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	64.393000	0.00	1,050.00	42.12	1,930,697.87
		Base	64.393000	0.00	1,050.00	42.12	1,930,697.87

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		14 Jun 2017	19 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	65.186500	0.00	200.00	28.43	1,303,501.57
		Base	65.186500	0.00	200.00	28.43	1,303,501.57
		15 Jun 2017	20 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	64.447900	0.00	3,500.00	140.50	6,441,149.50
		Base	64.447900	0.00	3,500.00	140.50	6,441,149.50
143658300 Total							
820,000.000		Local		0.00	33,450.00	1,159.56	53,153,763.40
		Base		0.00	33,450.00	1,159.56	53,153,763.40
15135B101	CENTENE CORP	COMMON STOCK USD.	26 Jun 2017	29 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	82.646800	0.00	1,400.00	72.07	3,304,399.93
		Base	82.646800	0.00	1,400.00	72.07	3,304,399.93
		27 Jun 2017	30 Jun 2017		BTIG, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	81.222300	0.00	1,400.00	70.83	3,247,421.16
		Base	81.222300	0.00	1,400.00	70.83	3,247,421.16
		28 Jun 2017	OPEN		STIFEL FINANCIAL CORP	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	80.954700	0.00	1,750.00	88.25	4,045,896.75
		Base	80.954700	0.00	1,750.00	88.25	4,045,896.75
		29 Jun 2017	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	79.809600	0.00	1,750.00	92.19	3,988,637.81
		Base	79.809600	0.00	1,750.00	92.19	3,988,637.81
		30 Jun 2017	OPEN		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	79.846000	0.00	2,100.00	110.67	4,788,549.33
		Base	79.846000	0.00	2,100.00	110.67	4,788,549.33
15135B101 Total							
240,000.000		Local		0.00	8,400.00	434.01	19,374,904.98
		Base		0.00	8,400.00	434.01	19,374,904.98
171340102	CHURCH + DWIGHT CO INC	COMMON STOCK USD	16 Jun 2017	21 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
	Units/Original Face								
	20,000.000	1.000000	NJFD	Local	52.882200	0.00	200.00	23.06	1,057,420.93
				Base	52.882200	0.00	200.00	23.06	1,057,420.93
					21 Jun 2017	26 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	53.411000	0.00	200.00	23.29	1,067,996.71
				Base	53.411000	0.00	200.00	23.29	1,067,996.71
171340102 Total	40,000.000			Local		0.00	400.00	46.35	2,125,417.64
				Base		0.00	400.00	46.35	2,125,417.64
172967424	CITIGROUP INC		COMMON STOCK USD.0107	Jun 2017	12 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	61.988200	0.00	1,750.00	67.57	3,097,592.43
				Base	61.988200	0.00	1,750.00	67.57	3,097,592.43
					08 Jun 2017	13 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	62.771600	0.00	1,750.00	68.43	3,136,761.56
				Base	62.771600	0.00	1,750.00	68.43	3,136,761.56
172967424 Total	100,000.000			Local		0.00	3,500.00	136.00	6,234,353.99
				Base		0.00	3,500.00	136.00	6,234,353.99
184499101	CLEAN ENERGY FUELS CORP		COMMON STOCK USD.	14 Jun 2017	19 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	2.472700	0.00	350.00	2.70	123,282.30
				Base	2.472700	0.00	350.00	2.70	123,282.30
					20 Jun 2017	23 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	2.463000	0.00	1,750.00	2.69	121,397.31
				Base	2.463000	0.00	1,750.00	2.69	121,397.31
					21 Jun 2017	26 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	2.450000	0.00	350.00	2.68	122,147.32
				Base	2.450000	0.00	350.00	2.68	122,147.32
184499101 Total	150,000.000			Local		0.00	2,450.00	8.07	366,826.93
				Base		0.00	2,450.00	8.07	366,826.93

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
18914U100	CLOUDERA INC COMMON STOCK USD.	07 Jun 2017	12 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	22.792900		0.00	100.00	4.97	227,824.03
	Local	22.792900		0.00	100.00	4.97	227,824.03
	Base	22.792900		0.00	100.00	4.97	227,824.03
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.	06 Jun 2017	09 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	40.456100		0.00	1,050.00	26.46	1,212,606.54
	Local	40.456100		0.00	1,050.00	26.46	1,212,606.54
	Base	40.456100		0.00	1,050.00	26.46	1,212,606.54
			08 Jun 2017	13 Jun 2017	EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	39.948700		0.00	700.00	17.42	798,256.58
	Local	39.948700		0.00	700.00	17.42	798,256.58
	Base	39.948700		0.00	700.00	17.42	798,256.58
			09 Jun 2017	14 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
20,000.000	1.000000 NJFD	40.533700		0.00	700.00	17.68	809,956.31
	Local	40.533700		0.00	700.00	17.68	809,956.31
	Base	40.533700		0.00	700.00	17.68	809,956.31
			12 Jun 2017	15 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	40.771500		0.00	1,050.00	26.67	1,222,068.33
	Local	40.771500		0.00	1,050.00	26.67	1,222,068.33
	Base	40.771500		0.00	1,050.00	26.67	1,222,068.33
			13 Jun 2017	16 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	41.167200		0.00	1,050.00	26.93	1,233,939.07
	Local	41.167200		0.00	1,050.00	26.93	1,233,939.07
	Base	41.167200		0.00	1,050.00	26.93	1,233,939.07
			14 Jun 2017	19 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	41.729900		0.00	1,050.00	27.30	1,250,819.70
	Local	41.729900		0.00	1,050.00	27.30	1,250,819.70
	Base	41.729900		0.00	1,050.00	27.30	1,250,819.70
			15 Jun 2017	20 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	41.053700		0.00	1,050.00	26.85	1,230,534.14
	Local	41.053700		0.00	1,050.00	26.85	1,230,534.14
	Base	41.053700		0.00	1,050.00	26.85	1,230,534.14
			16 Jun 2017	21 Jun 2017	EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	40.537900		0.00	700.00	17.68	810,040.31
	Local	40.537900		0.00	700.00	17.68	810,040.31
	Base	40.537900		0.00	700.00	17.68	810,040.31
			19 Jun 2017	22 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
30,000.000	1.000000 NJFD	Local	40.139900	0.00	1,050.00	26.26	1,203,120.74
		Base	40.139900	0.00	1,050.00	26.26	1,203,120.74
19239V302 Total							
240,000.000		Local		0.00	8,400.00	213.25	9,771,341.72
		Base		0.00	8,400.00	213.25	9,771,341.72
20854P109	CONSOL ENERGY INC	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	15.492100	0.00	1,750.00	16.89	772,838.11
		Base	15.492100	0.00	1,750.00	16.89	772,838.11
			14 Jun 2017	19 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	15.042600	0.00	1,750.00	16.40	750,363.60
		Base	15.042600	0.00	1,750.00	16.40	750,363.60
			15 Jun 2017	20 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	14.935000	0.00	1,750.00	16.28	744,983.72
		Base	14.935000	0.00	1,750.00	16.28	744,983.72
			16 Jun 2017	21 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	14.495300	0.00	1,750.00	15.80	722,999.20
		Base	14.495300	0.00	1,750.00	15.80	722,999.20
			19 Jun 2017	22 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	14.624900	0.00	1,750.00	15.95	729,479.05
		Base	14.624900	0.00	1,750.00	15.95	729,479.05
			20 Jun 2017	23 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	13.959000	0.00	1,750.00	15.22	696,184.78
		Base	13.959000	0.00	1,750.00	15.22	696,184.78
			21 Jun 2017	26 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
150,000.000	1.000000 NJFD	Local	14.001900	0.00	1,500.00	45.79	2,098,739.21
		Base	14.001900	0.00	1,500.00	45.79	2,098,739.21
			23 Jun 2017	28 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	13.809800	0.00	1,000.00	30.11	1,379,949.88
		Base	13.809800	0.00	1,000.00	30.11	1,379,949.88

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		28 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	15.049400	0.00	1,000.00	32.81	1,503,907.18
		Base	15.049400	0.00	1,000.00	32.81	1,503,907.18
20854P109 Total							
650,000.000		Local		0.00	14,000.00	205.25	9,399,444.73
		Base		0.00	14,000.00	205.25	9,399,444.73
218681104	CORE MARK HOLDING CO INC	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	JMP SECURITIES	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	35.921500	0.00	350.00	7.84	358,857.16
		Base	35.921500	0.00	350.00	7.84	358,857.16
22822V101	CROWN CASTLE INTL CORP	REIT USD.01	21 Jun 2017	26 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	99.764300	0.00	700.00	43.50	1,994,542.50
		Base	99.764300	0.00	700.00	43.50	1,994,542.50
228368106	CROWN HOLDINGS INC	COMMON STOCK USD5.00	02 Jun 2017	07 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	58.174400	0.00	25.00	3.18	145,407.82
		Base	58.174400	0.00	25.00	3.18	145,407.82
		06 Jun 2017	09 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	58.261700	0.00	175.00	6.36	291,127.14
		Base	58.261700	0.00	175.00	6.36	291,127.14
		07 Jun 2017	12 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	58.101000	0.00	10.00	1.27	58,089.73
		Base	58.101000	0.00	10.00	1.27	58,089.73
		29 Jun 2017	OPEN		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
1,000.000	1.000000 NJFA	Local	59.434000	0.00	35.00	1.38	59,397.62
		Base	59.434000	0.00	35.00	1.38	59,397.62
228368106 Total							
9,500.000		Local		0.00	245.00	12.19	554,022.31
		Base		0.00	245.00	12.19	554,022.31
244199105	DEERE + CO	COMMON STOCK USD1.00	06 Jun 2017	09 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds		
Units/Original Face								
1,000.000	1.000000 NJFA		Local	125.010000	0.00	10.00	2.73	124,997.27
			Base	125.010000	0.00	10.00	2.73	124,997.27
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	06 Jun 2017	09 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04	
15,000.000	1.000000 NJFA		Local	51.383199	0.00	525.00	16.81	770,206.18
			Base	51.383199	0.00	525.00	16.81	770,206.18
				07 Jun 2017	12 Jun 2017	CRAIG - HALLUM	USD/DTC	0.04
15,000.000	1.000000 NJFA		Local	51.840800	0.00	525.00	16.96	777,070.04
			Base	51.840800	0.00	525.00	16.96	777,070.04
				08 Jun 2017	13 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	52.502700	0.00	350.00	11.45	524,665.55
			Base	52.502700	0.00	350.00	11.45	524,665.55
				09 Jun 2017	14 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA		Local	53.407200	0.00	525.00	17.47	800,565.53
			Base	53.407200	0.00	525.00	17.47	800,565.53
				13 Jun 2017	16 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
25,000.000	1.000000 NJFA		Local	51.939100	0.00	875.00	28.31	1,297,574.18
			Base	51.939100	0.00	875.00	28.31	1,297,574.18
				14 Jun 2017	19 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	51.931800	0.00	350.00	11.33	518,956.67
			Base	51.931800	0.00	350.00	11.33	518,956.67
				16 Jun 2017	21 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA		Local	51.507900	0.00	525.00	16.85	772,076.65
			Base	51.507900	0.00	525.00	16.85	772,076.65
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	51.831000	0.00	3,500.00	113.00	5,179,487.00
			Base	51.831000	0.00	3,500.00	113.00	5,179,487.00
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
25,000.000	1.000000 NJFA		Local	52.223900	0.00	875.00	28.47	1,304,694.03
			Base	52.223900	0.00	875.00	28.47	1,304,694.03

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	52.030500	0.00	3,500.00	113.43	5,199,436.57
		Base	52.030500	0.00	3,500.00	113.43	5,199,436.57
247361702 Total							
330,000.000		Local		0.00	11,550.00	374.08	17,144,732.40
		Base		0.00	11,550.00	374.08	17,144,732.40
253393102	DICK S SPORTING GOODS INC	COMMON STOCK USD.	0126 Jun 2017	29 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	39.286800	0.00	3,500.00	85.65	3,925,094.35
		Base	39.286800	0.00	3,500.00	85.65	3,925,094.35
			27 Jun 2017	30 Jun 2017	CRAIG - HALLUM	USD/DTC	0.04
80,000.000	1.000000 NJFD	Local	40.154500	0.00	2,800.00	70.03	3,209,489.97
		Base	40.154500	0.00	2,800.00	70.03	3,209,489.97
			27 Jun 2017	30 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	40.063900	0.00	1,750.00	43.67	2,001,401.33
		Base	40.063900	0.00	1,750.00	43.67	2,001,401.33
			28 Jun 2017	OPEN	B.RILEY & CO., LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	40.434100	0.00	700.00	17.63	807,964.37
		Base	40.434100	0.00	700.00	17.63	807,964.37
253393102 Total							
250,000.000		Local		0.00	8,750.00	216.98	9,943,950.02
		Base		0.00	8,750.00	216.98	9,943,950.02
25746U109	DOMINION ENERGY INC	COMMON STOCK	16 Jun 2017	21 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	80.788200	0.00	3,500.00	176.12	8,075,143.87
		Base	80.788200	0.00	3,500.00	176.12	8,075,143.87
260543103	DOW CHEMICAL CO/THE	COMMON STOCK USD.	2.516 Jun 2017	21 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	64.079800	0.00	1,750.00	69.85	3,202,170.14
		Base	64.079800	0.00	1,750.00	69.85	3,202,170.14
			21 Jun 2017	26 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
50,000.000	1.000000 NJFD	Local	64.866100	0.00	1,750.00	70.71	3,241,484.29
		Base	64.866100	0.00	1,750.00	70.71	3,241,484.29
260543103 Total							
100,000.000		Local		0.00	3,500.00	140.56	6,443,654.43
		Base		0.00	3,500.00	140.56	6,443,654.43
26884U109	EPR PROPERTIES	REIT USD.01	01 Jun 2017	06 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	70.943600	0.00	100.00	15.47	709,320.53
		Base	70.943600	0.00	100.00	15.47	709,320.53
			05 Jun 2017	08 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	71.446400	0.00	100.00	15.58	714,348.42
		Base	71.446400	0.00	100.00	15.58	714,348.42
			06 Jun 2017	09 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	71.411800	0.00	100.00	15.57	714,002.43
		Base	71.411800	0.00	100.00	15.57	714,002.43
			07 Jun 2017	12 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	71.451800	0.00	100.00	15.58	714,402.42
		Base	71.451800	0.00	100.00	15.58	714,402.42
			08 Jun 2017	13 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	71.436900	0.00	100.00	15.58	714,253.42
		Base	71.436900	0.00	100.00	15.58	714,253.42
			09 Jun 2017	14 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	71.636100	0.00	100.00	15.62	716,245.38
		Base	71.636100	0.00	100.00	15.62	716,245.38
			12 Jun 2017	15 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	72.823200	0.00	100.00	15.88	728,116.12
		Base	72.823200	0.00	100.00	15.88	728,116.12
			13 Jun 2017	16 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	73.308400	0.00	100.00	15.99	732,968.01
		Base	73.308400	0.00	100.00	15.99	732,968.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		15 Jun 2017	20 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	73.934800	0.00	100.00	16.12	739,231.88
		Base	73.934800	0.00	100.00	16.12	739,231.88
		16 Jun 2017	21 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	74.936000	0.00	100.00	16.34	749,243.66
		Base	74.936000	0.00	100.00	16.34	749,243.66
		19 Jun 2017			MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	74.391100	0.00	100.00	16.22	743,794.78
		Base	74.391100	0.00	100.00	16.22	743,794.78
		19 Jun 2017	CANCEL		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
-10,000.000	1.000000 NJFD	Local	74.391100	0.00	-100.00	-16.22	-743,794.78
		Base	74.391100	0.00	-100.00	-16.22	-743,794.78
		19 Jun 2017	22 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	74.391100	0.00	100.00	16.22	743,794.78
		Base	74.391100	0.00	100.00	16.22	743,794.78
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	74.319400	0.00	100.00	16.21	743,077.79
		Base	74.319400	0.00	100.00	16.21	743,077.79
		21 Jun 2017	26 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	74.374100	0.00	100.00	16.22	743,624.78
		Base	74.374100	0.00	100.00	16.22	743,624.78
26884U109 Total							
130,000.000		Local		0.00	1,300.00	206.38	9,462,629.62
		Base		0.00	1,300.00	206.38	9,462,629.62
278768106	ECHOSTAR CORP A	COMMON STOCK USD.	06 Jun 2017	09 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	61.007700	0.00	100.00	13.30	609,963.70
		Base	61.007700	0.00	100.00	13.30	609,963.70
		07 Jun 2017	12 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	60.815300	0.00	100.00	13.26	608,039.74

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
	Base	60.815300		0.00	100.00	13.26	608,039.74
		08 Jun 2017	13 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	60.342100	0.00	100.00	13.16	603,307.84
	Base	60.342100		0.00	100.00	13.16	603,307.84
		09 Jun 2017	14 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	62.110500	0.00	100.00	13.55	620,991.45
	Base	62.110500		0.00	100.00	13.55	620,991.45
		16 Jun 2017	21 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	61.532400	0.00	100.00	13.42	615,210.58
	Base	61.532400		0.00	100.00	13.42	615,210.58
278768106 Total							
50,000.000		Local		0.00	500.00	66.69	3,057,513.31
		Base		0.00	500.00	66.69	3,057,513.31
278865100	ECOLAB INC	COMMON STOCK USD	1.006 Jun 2017	09 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	133.505398	0.00	175.00	14.56	667,337.43
		Base	133.505398	0.00	175.00	14.56	667,337.43
297178105	ESSEX PROPERTY TRUST INC	REIT USD.0001	12 Jun 2017	15 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
1,600.000	1.000000 NJFR	Local	262.495000	0.00	16.00	9.16	419,966.84
		Base	262.495000	0.00	16.00	9.16	419,966.84
		12 Jun 2017	15 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,600.000	1.000000 NJFR	Local	263.524000	0.00	16.00	9.20	421,613.20
		Base	263.524000	0.00	16.00	9.20	421,613.20
297178105	ESSEX PROPERTY TRUST INC	REIT USD.0001	20 Jun 2017	23 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	265.873400	0.00	10.00	5.80	265,857.60
		Base	265.873400	0.00	10.00	5.80	265,857.60
297178105	ESSEX PROPERTY TRUST INC	REIT USD.0001	20 Jun 2017	23 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,000.000	1.000000 NJFR	Local	265.873400	0.00	20.00	11.59	531,715.21
		Base	265.873400	0.00	20.00	11.59	531,715.21

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		30 Jun 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
375.000	1.000000 NJFR	Local	258.633400	0.00	3.75	2.25	96,981.53
		Base	258.633400	0.00	3.75	2.25	96,981.53
297178105 Total							
6,575.000		Local		0.00	65.75	38.00	1,736,134.38
		Base		0.00	65.75	38.00	1,736,134.38
30219G108	EXPRESS SCRIPTS HOLDING CO	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	62.526700	0.00	200.00	27.27	1,250,306.73
		Base	62.526700	0.00	200.00	27.27	1,250,306.73
			15 Jun 2017	20 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	62.982500	0.00	1,000.00	137.31	6,297,112.69
		Base	62.982500	0.00	1,000.00	137.31	6,297,112.69
			16 Jun 2017	21 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	62.561800	0.00	3,500.00	136.39	6,252,543.61
		Base	62.561800	0.00	3,500.00	136.39	6,252,543.61
			20 Jun 2017	23 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	63.522900	0.00	1,050.00	41.55	1,904,595.45
		Base	63.522900	0.00	1,050.00	41.55	1,904,595.45
			21 Jun 2017	26 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
110,000.000	1.000000 NJFD	Local	63.897300	0.00	1,100.00	153.23	7,027,449.76
		Base	63.897300	0.00	1,100.00	153.23	7,027,449.76
			22 Jun 2017	27 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
80,000.000	1.000000 NJFD	Local	65.276300	0.00	2,800.00	113.85	5,219,190.15
		Base	65.276300	0.00	2,800.00	113.85	5,219,190.15
30219G108 Total							
440,000.000		Local		0.00	9,650.00	609.60	27,951,198.39
		Base		0.00	9,650.00	609.60	27,951,198.39
30225T102	EXTRA SPACE STORAGE INC	REIT USD.01	12 Jun 2017	15 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
	Units/Original Face								
	3,750.000	1.000000 NJFR							
			Local	75.114800	0.00	37.50	6.15	281,636.85	
			Base	75.114800	0.00	37.50	6.15	281,636.85	
30225T102	EXTRA SPACE STORAGE INC	REIT USD.01							
	10,000.000	1.000000 NJFA		30 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
			Local	77.807500	0.00	100.00	17.98	777,957.02	
			Base	77.807500	0.00	100.00	17.98	777,957.02	
30225T102 Total									
	13,750.000		Local		0.00	137.50	24.13	1,059,593.87	
			Base		0.00	137.50	24.13	1,059,593.87	
30231G102	EXXON MOBIL CORP	COMMON STOCK							
	50,000.000	1.000000 NJFD		12 Jun 2017	15 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04	
			Local	82.950300		1,750.00	90.42	4,145,674.58	
			Base	82.950300		1,750.00	90.42	4,145,674.58	
				21 Jun 2017	26 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	50,000.000	1.000000 NJFD							
			Local	82.039900	0.00	1,750.00	89.43	4,100,155.56	
			Base	82.039900	0.00	1,750.00	89.43	4,100,155.56	
30231G102 Total									
	100,000.000		Local		0.00	3,500.00	179.85	8,245,830.14	
			Base		0.00	3,500.00	179.85	8,245,830.14	
313747206	FEDERAL REALTY INVS TRUST	REIT USD.01							
	3,700.000	1.000000 NJFR		12 Jun 2017	15 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
			Local	125.758100	0.00	37.00	10.15	465,257.82	
			Base	125.758100	0.00	37.00	10.15	465,257.82	
31428X106	FEDEX CORP	COMMON STOCK USD.1							
	5,000.000	1.000000 NJFA		07 Jun 2017	12 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
			Local	204.077200		175.00	22.25	1,020,188.75	
			Base	204.077200		175.00	22.25	1,020,188.75	
				12 Jun 2017	15 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04	
	5,000.000	1.000000 NJFA							
			Local	207.226700	0.00	175.00	22.59	1,035,935.91	
			Base	207.226700	0.00	175.00	22.59	1,035,935.91	
				14 Jun 2017	19 Jun 2017	JMP SECURITIES	USD/DTC	0.04	
	5,000.000	1.000000 NJFA							
			Local	208.490900	0.00	175.00	22.73	1,042,256.77	
			Base	208.490900	0.00	175.00	22.73	1,042,256.77	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		15 Jun 2017	20 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	208.321500	0.00	175.00	22.71	1,041,409.79
		Base	208.321500	0.00	175.00	22.71	1,041,409.79
		16 Jun 2017	21 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	211.620398	0.00	175.00	23.07	1,057,903.92
		Base	211.620398	0.00	175.00	23.07	1,057,903.92
		19 Jun 2017	22 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	209.753900	0.00	350.00	45.73	2,097,143.27
		Base	209.753900	0.00	350.00	45.73	2,097,143.27
31428X106	FEDEX CORP	COMMON STOCK USD.1	19 Jun 2017	22 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	209.753900	0.00	700.00	91.45	4,194,286.54
		Base	209.753900	0.00	700.00	91.45	4,194,286.54
31428X106	FEDEX CORP	COMMON STOCK USD.1	20 Jun 2017	23 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	209.808598	0.00	175.00	22.87	1,048,845.12
		Base	209.808598	0.00	175.00	22.87	1,048,845.12
31428X106	FEDEX CORP	COMMON STOCK USD.1	20 Jun 2017	23 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	209.808600	0.00	700.00	91.48	4,195,380.51
		Base	209.808600	0.00	700.00	91.48	4,195,380.51
31428X106	FEDEX CORP	COMMON STOCK USD.1	27 Jun 2017	30 Jun 2017	JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	215.541600	0.00	175.00	23.50	1,077,509.50
		Base	215.541600	0.00	175.00	23.50	1,077,509.50
31428X106	FEDEX CORP	COMMON STOCK USD.1	28 Jun 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
500.000	1.000000 NJFD	Local	215.692000	0.00	17.50	2.36	107,826.14
		Base	215.692000	0.00	17.50	2.36	107,826.14
31428X106 Total							
85,500.000		Local		0.00	2,992.50	390.74	17,918,686.22
		Base		0.00	2,992.50	390.74	17,918,686.22
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.06	12 Jun 2017	15 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	29.000200	0.00	700.00	63.23	2,899,256.77

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
	Base	29.000200		0.00	700.00	63.23	2,899,256.77
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0612 Jun 2017	15 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 29.028500		0.00	3,500.00	63.29	2,899,286.71
	Base	29.028500		0.00	3,500.00	63.29	2,899,286.71
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0612 Jun 2017	15 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local 28.962400		0.00	1,750.00	31.57	1,446,338.42
	Base	28.962400		0.00	1,750.00	31.57	1,446,338.42
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0612 Jun 2017	15 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 29.000900		0.00	3,500.00	63.23	2,896,526.77
	Base	29.000900		0.00	3,500.00	63.23	2,896,526.77
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0612 Jun 2017	15 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local 29.000300		0.00	1,750.00	31.62	1,448,233.37
	Base	29.000300		0.00	1,750.00	31.62	1,448,233.37
369604103 Total							
400,000.000		Local		0.00	11,200.00	252.94	11,589,642.04
		Base		0.00	11,200.00	252.94	11,589,642.04
375558103	GILEAD SCIENCES INC	COMMON STOCK USD.	22 Jun 2017	27 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 70.657200		0.00	200.00	30.81	1,412,913.18
	Base	70.657200		0.00	200.00	30.81	1,412,913.18
388689101	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.0129 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 13.700300		0.00	100.00	3.17	136,899.83
	Base	13.700300		0.00	100.00	3.17	136,899.83
404303109	HSN INC	COMMON STOCK USD.0112 Jun 2017	15 Jun 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 32.330900		0.00	700.00	14.10	645,903.90
	Base	32.330900		0.00	700.00	14.10	645,903.90
			13 Jun 2017	16 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 32.134400		0.00	700.00	14.02	641,973.98
	Base	32.134400		0.00	700.00	14.02	641,973.98

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		14 Jun 2017	19 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	32.046500	0.00	350.00	6.99	320,108.01
		Base	32.046500	0.00	350.00	6.99	320,108.01
		15 Jun 2017	20 Jun 2017		MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	31.776700	0.00	200.00	13.86	635,320.14
		Base	31.776700	0.00	200.00	13.86	635,320.14
		19 Jun 2017	22 Jun 2017		EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	31.914300	0.00	700.00	13.92	637,572.08
		Base	31.914300	0.00	700.00	13.92	637,572.08
		19 Jun 2017			EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	31.914300	0.00	700.00	13.92	637,572.08
		Base	31.914300	0.00	700.00	13.92	637,572.08
		19 Jun 2017	CANCEL		EVERCORE	USD/DTC	0.04
-20,000.000	1.000000 NJFD	Local	31.914300	0.00	-700.00	-13.92	-637,572.08
		Base	31.914300	0.00	-700.00	-13.92	-637,572.08
		20 Jun 2017	23 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	31.447100	0.00	700.00	13.72	628,228.28
		Base	31.447100	0.00	700.00	13.72	628,228.28
		22 Jun 2017	27 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	31.048800	0.00	350.00	6.77	310,131.23
		Base	31.048800	0.00	350.00	6.77	310,131.23
404303109 Total							
120,000.000		Local		0.00	3,700.00	83.38	3,819,237.62
		Base		0.00	3,700.00	83.38	3,819,237.62
405217100	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	130 Jun 2017	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	38.910700	0.00	3,500.00	89.89	3,887,480.10
		Base	38.910700	0.00	3,500.00	89.89	3,887,480.10
419870100	HAWAIIAN ELECTRIC INDS	COMMON STOCK	16 Jun 2017	21 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
	Units/Original Face								
	100,000.000	1.000000 NJFD	Local	33.563100	0.00	3,500.00	73.17	3,352,736.83	
			Base	33.563100	0.00	3,500.00	73.17	3,352,736.83	
42806J106	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.0126 Jun 2017			29 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	10.582300	0.00	700.00	23.07	1,057,506.92	
			Base	10.582300	0.00	700.00	23.07	1,057,506.92	
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.0121 Jun 2017			26 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	25.659800	0.00	3,500.00	55.94	2,562,424.06	
			Base	25.659800	0.00	3,500.00	55.94	2,562,424.06	
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.007 Jun 2017			12 Jun 2017		RBC CAPITAL MARKETS	USD/DTC	0.04	
	15,000.000	1.000000 NJFA	Local	132.735300	0.00	525.00	43.41	1,990,461.09	
			Base	132.735300	0.00	525.00	43.41	1,990,461.09	
440894103	HORTONWORKS INC COMMON STOCK USD.			01 Jun 2017	06 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	12.591200	0.00	100.00	2.75	125,809.25	
			Base	12.591200	0.00	100.00	2.75	125,809.25	
				06 Jun 2017	09 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	12.635200	0.00	350.00	2.76	125,999.24	
			Base	12.635200	0.00	350.00	2.76	125,999.24	
				07 Jun 2017	12 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	12.078000	0.00	100.00	2.64	120,677.36	
			Base	12.078000	0.00	100.00	2.64	120,677.36	
				09 Jun 2017	14 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	12.035500	0.00	100.00	2.63	120,252.37	
			Base	12.035500	0.00	100.00	2.63	120,252.37	
				12 Jun 2017	15 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	12.014600	0.00	100.00	2.62	120,043.38	
			Base	12.014600	0.00	100.00	2.62	120,043.38	
				13 Jun 2017	16 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	12.375300	0.00	350.00	2.70	123,400.30	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
	Base	12.375300		0.00	350.00	2.70	123,400.30
		14 Jun 2017	19 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 13.175600		0.00	350.00	2.88	131,403.12
	Base	13.175600		0.00	350.00	2.88	131,403.12
		15 Jun 2017	20 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 12.621100		0.00	100.00	2.76	126,108.24
	Base	12.621100		0.00	100.00	2.76	126,108.24
		19 Jun 2017			BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 13.245600		0.00	350.00	2.89	132,103.11
	Base	13.245600		0.00	350.00	2.89	132,103.11
		19 Jun 2017	CANCEL		BTIG, LLC	USD/DTC	0.04
-10,000.000	1.000000 NJFD	Local 13.245600		0.00	-350.00	-2.89	-132,103.11
	Base	13.245600		0.00	-350.00	-2.89	-132,103.11
		19 Jun 2017	22 Jun 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 13.245600		0.00	350.00	2.89	132,103.11
	Base	13.245600		0.00	350.00	2.89	132,103.11
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 13.277000		0.00	100.00	2.90	132,667.10
	Base	13.277000		0.00	100.00	2.90	132,667.10
		21 Jun 2017	26 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 13.351600		0.00	100.00	2.92	133,413.08
	Base	13.351600		0.00	100.00	2.92	133,413.08
440894103 Total							
110,000.000		Local		0.00	2,100.00	30.45	1,391,876.55
		Base		0.00	2,100.00	30.45	1,391,876.55
458118106	INTEGRATED DEVICE TECH INC	COMMON STOCK USD.	12 Jun 2017	15 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 24.731200		0.00	1,750.00	26.96	1,234,783.04
		Base 24.731200		0.00	1,750.00	26.96	1,234,783.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
458140100	INTEL CORP COMMON STOCK USD.	13 Jun 2017	16 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 35.832700		0.00	3,500.00	78.12	3,579,691.87
		Base 35.832700		0.00	3,500.00	78.12	3,579,691.87
			16 Jun 2017	21 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 35.209500		0.00	3,500.00	76.76	3,517,373.24
		Base 35.209500		0.00	3,500.00	76.76	3,517,373.24
			20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 35.200000		0.00	3,500.00	76.74	3,516,423.25
		Base 35.200000		0.00	3,500.00	76.74	3,516,423.25
			21 Jun 2017	26 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 34.302600		0.00	3,500.00	74.78	3,426,685.22
		Base 34.302600		0.00	3,500.00	74.78	3,426,685.22
458140100 Total							
400,000.000		Local		0.00	14,000.00	306.40	14,040,173.58
		Base		0.00	14,000.00	306.40	14,040,173.58
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD	1.020 Jun 2017	23 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 56.788600		0.00	350.00	12.38	567,523.62
		Base 56.788600		0.00	350.00	12.38	567,523.62
			23 Jun 2017	28 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local 56.467000		0.00	150.00	18.47	846,836.53
		Base 56.467000		0.00	150.00	18.47	846,836.53
460146103 Total							
25,000.000		Local		0.00	500.00	30.85	1,414,360.15
		Base		0.00	500.00	30.85	1,414,360.15
464288687	ISHARES US PREFERRED STOCK ETF ISHARES US	07 Jun 2017	12 Jun 2017		WALLACH BETH CAPITAL	USD/DTC	0.01
100,000.000	1.000000 NJFE	Local 38.851000		0.00	750.00	84.70	3,884,265.29
		Base 38.851000		0.00	750.00	84.70	3,884,265.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD	0.107 Jun 2017	12 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds		
Units/Original Face								
	25,000.000	1.000000 NJFA	Local	22.935900	0.00	875.00	12.51	572,509.99
			Base	22.935900	0.00	875.00	12.51	572,509.99
				08 Jun 2017	13 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	25,000.000	1.000000 NJFA	Local	22.907000	0.00	875.00	12.49	571,787.51
			Base	22.907000	0.00	875.00	12.49	571,787.51
477143101	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	22.842000	0.00	3,500.00	49.80	2,280,650.20
			Base	22.842000	0.00	3,500.00	49.80	2,280,650.20
477143101	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	25,000.000	1.000000 NJFA	Local	22.651800	0.00	875.00	12.35	565,407.65
			Base	22.651800	0.00	875.00	12.35	565,407.65
477143101	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	22.651800	0.00	3,500.00	49.38	2,261,630.62
			Base	22.651800	0.00	3,500.00	49.38	2,261,630.62
477143101	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	22 Jun 2017	27 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04	
	25,000.000	1.000000 NJFA	Local	22.491200	0.00	875.00	12.26	561,392.74
			Base	22.491200	0.00	875.00	12.26	561,392.74
				27 Jun 2017	30 Jun 2017	EVERCORE	USD/DTC	0.04
	25,000.000	1.000000 NJFA	Local	22.789400	0.00	875.00	12.43	568,847.56
			Base	22.789400	0.00	875.00	12.43	568,847.56
				29 Jun 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	25,000.000	1.000000 NJFA	Local	22.948500	0.00	875.00	13.26	572,824.24
			Base	22.948500	0.00	875.00	13.26	572,824.24
477143101 Total								
	350,000.000		Local		0.00	12,250.00	174.48	7,955,050.51
			Base		0.00	12,250.00	174.48	7,955,050.51
478160104	JOHNSON + JOHNSON	COMMON STOCK USD1.0	21 Jun 2017	26 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	134.779300	0.00	1,750.00	146.91	6,737,068.08
			Base	134.779300	0.00	1,750.00	146.91	6,737,068.08

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
485170302	KANSAS CITY SOUTHERN	COMMON STOCK USD.0102	Jun 2017	07 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
500.000	1.000000 NJFA	Local	95.970000	0.00	5.00	1.05	47,978.95
		Base	95.970000	0.00	5.00	1.05	47,978.95
			13 Jun 2017	16 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
500.000	1.000000 NJFA	Local	101.710000	0.00	17.50	1.11	50,836.39
		Base	101.710000	0.00	17.50	1.11	50,836.39
			14 Jun 2017	19 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
400.000	1.000000 NJFA	Local	101.300000	0.00	4.00	0.89	40,515.11
		Base	101.300000	0.00	4.00	0.89	40,515.11
485170302 Total							
1,400.000		Local		0.00	26.50	3.05	139,330.45
		Base		0.00	26.50	3.05	139,330.45
489398107	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.	20 Jun 2017	23 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	18.250300	0.00	100.00	3.98	182,399.02
		Base	18.250300	0.00	100.00	3.98	182,399.02
			23 Jun 2017	28 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	18.463500	0.00	100.00	4.03	184,530.97
		Base	18.463500	0.00	100.00	4.03	184,530.97
			29 Jun 2017	OPEN	JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	18.914700	0.00	175.00	2.19	94,396.31
		Base	18.914700	0.00	175.00	2.19	94,396.31
489398107 Total							
25,000.000		Local		0.00	375.00	10.20	461,326.30
		Base		0.00	375.00	10.20	461,326.30
493267108	KEYCORP	COMMON STOCK USD1.013	Jun 2017	16 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.668300	0.00	3,500.00	40.70	1,863,289.30
		Base	18.668300	0.00	3,500.00	40.70	1,863,289.30
			21 Jun 2017	26 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face								
	100,000.000	1.000000	NJFD	Local	18.447200	0.00	3,500.00	40.22	1,841,179.78
				Base	18.447200	0.00	3,500.00	40.22	1,841,179.78
493267108 Total	200,000.000			Local		0.00	7,000.00	80.92	3,704,469.08
				Base		0.00	7,000.00	80.92	3,704,469.08
49338L103	KEYSIGHT TECHNOLOGIES IN		COMMON STOCK		15 Jun 2017	20 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	27,500.000	1.000000	NJFA	Local	36.035300	0.00	275.00	21.61	990,674.14
				Base	36.035300	0.00	275.00	21.61	990,674.14
501889208	LKQ CORP		COMMON STOCK USD.0101		01 Jun 2017	06 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	32.298200	0.00	1,050.00	21.13	967,874.87
				Base	32.298200	0.00	1,050.00	21.13	967,874.87
					02 Jun 2017	07 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	32.279900	0.00	1,050.00	21.12	967,325.88
				Base	32.279900	0.00	1,050.00	21.12	967,325.88
					05 Jun 2017	08 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
	30,000.000	1.000000	NJFD	Local	32.427500	0.00	300.00	21.21	972,503.79
				Base	32.427500	0.00	300.00	21.21	972,503.79
					06 Jun 2017	09 Jun 2017	BTIG, LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	31.946600	0.00	1,050.00	20.90	957,327.10
				Base	31.946600	0.00	1,050.00	20.90	957,327.10
					07 Jun 2017	12 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	31.923500	0.00	1,050.00	20.88	956,634.12
				Base	31.923500	0.00	1,050.00	20.88	956,634.12
					08 Jun 2017	13 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
	30,000.000	1.000000	NJFD	Local	31.641300	0.00	300.00	20.70	948,918.30
				Base	31.641300	0.00	300.00	20.70	948,918.30
					09 Jun 2017	14 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	31.650800	0.00	1,050.00	20.70	948,453.30
				Base	31.650800	0.00	1,050.00	20.70	948,453.30

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		12 Jun 2017	15 Jun 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.077800	0.00	1,050.00	20.98	961,263.02
		Base	32.077800	0.00	1,050.00	20.98	961,263.02
		13 Jun 2017	16 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.317300	0.00	1,050.00	21.14	968,447.86
		Base	32.317300	0.00	1,050.00	21.14	968,447.86
		14 Jun 2017	19 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.334700	0.00	1,050.00	21.15	968,969.85
		Base	32.334700	0.00	1,050.00	21.15	968,969.85
		15 Jun 2017	20 Jun 2017		BTIG, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.362000	0.00	1,050.00	21.17	969,788.83
		Base	32.362000	0.00	1,050.00	21.17	969,788.83
		16 Jun 2017	21 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.236000	0.00	1,050.00	21.09	966,008.91
		Base	32.236000	0.00	1,050.00	21.09	966,008.91
		19 Jun 2017	22 Jun 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	32.665600	0.00	1,400.00	28.49	1,305,195.51
		Base	32.665600	0.00	1,400.00	28.49	1,305,195.51
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	32.677000	0.00	300.00	21.38	979,988.62
		Base	32.677000	0.00	300.00	21.38	979,988.62
		21 Jun 2017	26 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
70,000.000	1.000000 NJFD	Local	32.191800	0.00	2,450.00	49.13	2,250,926.87
		Base	32.191800	0.00	2,450.00	49.13	2,250,926.87
501889208 Total							
500,000.000		Local		0.00	15,250.00	351.17	16,089,626.83
		Base		0.00	15,250.00	351.17	16,089,626.83

517834107	LAS VEGAS SANDS CORP	COMMON STOCK USD.	13 Jun 2017	16 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	64.916700	0.00	1,750.00	70.76
							3,244,014.24

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
	Base	64.916700		0.00	1,750.00	70.76	3,244,014.24
		14 Jun 2017	19 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 65.179900		0.00	1,750.00	71.05	3,257,173.95
	Base	65.179900		0.00	1,750.00	71.05	3,257,173.95
		15 Jun 2017	20 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 64.579500		0.00	1,750.00	70.40	3,227,154.60
	Base	64.579500		0.00	1,750.00	70.40	3,227,154.60
		20 Jun 2017	23 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 64.564000		0.00	1,750.00	70.38	3,226,379.62
	Base	64.564000		0.00	1,750.00	70.38	3,226,379.62
517834107 Total							
200,000.000		Local		0.00	7,000.00	282.59	12,954,722.41
		Base		0.00	7,000.00	282.59	12,954,722.41
518439104	ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.0121	Jun 2017	26 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 96.906400		0.00	350.00	21.13	968,692.87
		Base 96.906400		0.00	350.00	21.13	968,692.87
53220K504	LIGAND PHARMACEUTICALS	COMMON STOCK USD.	20 Jun 2017	23 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 115.623400		0.00	100.00	25.21	1,156,108.79
		Base 115.623400		0.00	100.00	25.21	1,156,108.79
		23 Jun 2017	28 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 123.110599		0.00	350.00	26.84	1,230,729.15
		Base 123.110599		0.00	350.00	26.84	1,230,729.15
		28 Jun 2017	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 118.523699		0.00	350.00	25.84	1,184,861.15
		Base 118.523699		0.00	350.00	25.84	1,184,861.15
		29 Jun 2017	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 120.291800		0.00	350.00	27.79	1,202,540.21
		Base 120.291800		0.00	350.00	27.79	1,202,540.21

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							

53220K504 Total

40,000.000			Local			105.68	4,774,239.30
			Base			105.68	4,774,239.30

535919500	LIONS GATE ENTERTAINMENT B	COMMON STOCK	05 Jun 2017	08 Jun 2017		COWEN + CO LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	25.756000	0.00	350.00	5.62	257,204.38	
			Base	25.756000	0.00	350.00	5.62	257,204.38	
				06 Jun 2017	09 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	25.349200	0.00	100.00	5.53	253,386.47	
			Base	25.349200	0.00	100.00	5.53	253,386.47	
				13 Jun 2017	16 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	24.912700	0.00	100.00	5.44	249,021.56	
			Base	24.912700	0.00	100.00	5.44	249,021.56	

535919500 Total

30,000.000			Local		0.00	550.00	16.59	759,612.41
			Base		0.00	550.00	16.59	759,612.41

55024U109	LUMENTUM HOLDINGS INC	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017		EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	62.169900	0.00	700.00	27.11	1,242,670.88
			Base	62.169900	0.00	700.00	27.11	1,242,670.88

552953101	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.	10 Jun 2017	12 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	32.787000	0.00	1,750.00	35.74	1,637,564.26	
			Base	32.787000	0.00	1,750.00	35.74	1,637,564.26	
				08 Jun 2017	13 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	32.776700	0.00	1,750.00	35.73	1,637,049.27	
			Base	32.776700	0.00	1,750.00	35.73	1,637,049.27	
				09 Jun 2017	14 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	32.667100	0.00	1,750.00	35.61	1,631,569.38	
			Base	32.667100	0.00	1,750.00	35.61	1,631,569.38	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							

552953101 Total

150,000.000			Local	0.00		5,250.00	107.08	4,906,182.91
			Base	0.00		5,250.00	107.08	4,906,182.91

55405Y100	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	55.923300	0.00	100.00	12.20	559,120.80	
			Base	55.923300	0.00	100.00	12.20	559,120.80	
				21 Jun 2017	26 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	57.068000	0.00	100.00	12.45	570,567.55	
			Base	57.068000	0.00	100.00	12.45	570,567.55	
				26 Jun 2017	29 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	60.448699	0.00	100.00	13.18	604,373.81	
			Base	60.448699	0.00	100.00	13.18	604,373.81	

55405Y100 Total

30,000.000			Local	0.00		300.00	37.83	1,734,062.16
			Base	0.00		300.00	37.83	1,734,062.16

573284106	MARTIN MARIETTA MATERIALS	COMMON STOCK USD.	0109 Jun 2017	14 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	234.329700	0.00	350.00	51.09	2,342,895.91
			Base	234.329700	0.00	350.00	51.09	2,342,895.91

577081102	MATTEL INC	COMMON STOCK USD.	1.009 Jun 2017	14 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
100,000.000	1.000000 NJFD		Local	22.311100	0.00	1,000.00	48.64	2,230,061.35	
			Base	22.311100	0.00	1,000.00	48.64	2,230,061.35	
				12 Jun 2017	15 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	22.108700	0.00	3,500.00	48.20	2,207,321.79	
			Base	22.108700	0.00	3,500.00	48.20	2,207,321.79	
				14 Jun 2017	19 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD		Local	22.009200	0.00	700.00	47.98	2,200,172.02	
			Base	22.009200	0.00	700.00	47.98	2,200,172.02	
				15 Jun 2017	20 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
100,000.000	1.000000 NJFD	Local	20.605300	0.00	700.00	44.92	2,059,785.08
		Base	20.605300	0.00	700.00	44.92	2,059,785.08
			16 Jun 2017	21 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	20.713100	0.00	700.00	45.16	2,070,564.84
		Base	20.713100	0.00	700.00	45.16	2,070,564.84
			19 Jun 2017	22 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.401900	0.00	3,500.00	44.48	2,036,645.52
		Base	20.401900	0.00	3,500.00	44.48	2,036,645.52
			19 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.401900	0.00	3,500.00	44.48	2,036,645.52
		Base	20.401900	0.00	3,500.00	44.48	2,036,645.52
			19 Jun 2017	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
-100,000.000	1.000000 NJFD	Local	20.401900	0.00	-3,500.00	-44.48	-2,036,645.52
		Base	20.401900	0.00	-3,500.00	-44.48	-2,036,645.52
			20 Jun 2017	23 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.125200	0.00	3,500.00	43.88	2,008,976.12
		Base	20.125200	0.00	3,500.00	43.88	2,008,976.12
			21 Jun 2017	26 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.753500	0.00	3,500.00	43.07	1,971,806.92
		Base	19.753500	0.00	3,500.00	43.07	1,971,806.92
			22 Jun 2017	27 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.088800	0.00	3,500.00	43.80	2,005,336.20
		Base	20.088800	0.00	3,500.00	43.80	2,005,336.20
			23 Jun 2017	28 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.358000	0.00	3,500.00	44.39	2,032,255.61
		Base	20.358000	0.00	3,500.00	44.39	2,032,255.61
			26 Jun 2017	29 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.528100	0.00	3,500.00	44.76	2,049,265.24
		Base	20.528100	0.00	3,500.00	44.76	2,049,265.24

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		27 Jun 2017	30 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 20.674300		0.00	3,500.00	45.07	2,063,884.92
		Base 20.674300		0.00	3,500.00	45.07	2,063,884.92
		27 Jun 2017	30 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 20.707100		0.00	500.00	22.58	1,034,832.42
		Base 20.707100		0.00	500.00	22.58	1,034,832.42
		28 Jun 2017	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 20.752300		0.00	3,500.00	45.25	2,071,684.75
		Base 20.752300		0.00	3,500.00	45.25	2,071,684.75
		29 Jun 2017	OPEN		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 20.649000		0.00	3,500.00	47.70	2,061,352.30
		Base 20.649000		0.00	3,500.00	47.70	2,061,352.30
		30 Jun 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 21.173100		0.00	1,750.00	24.46	1,056,880.54
		Base 21.173100		0.00	1,750.00	24.46	1,056,880.54
577081102 Total							
1,500,000.000		Local		0.00	40,350.00	684.34	31,160,825.62
		Base		0.00	40,350.00	684.34	31,160,825.62
58155Q103	MCKESSON CORP	COMMON STOCK USD.0105	05 Jun 2017	08 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 165.860900		0.00	200.00	72.32	3,316,945.68
		Base 165.860900		0.00	200.00	72.32	3,316,945.68
		16 Jun 2017	21 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 159.968300		0.00	700.00	69.75	3,198,596.25
		Base 159.968300		0.00	700.00	69.75	3,198,596.25
		19 Jun 2017	22 Jun 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 160.873500		0.00	700.00	70.15	3,216,699.85
		Base 160.873500		0.00	700.00	70.15	3,216,699.85

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face								
58155Q103 Total								
60,000.000								
			Local		0.00	1,600.00	9,732,241.78	
			Base		0.00	1,600.00	9,732,241.78	
58933Y105	MERCK + CO. INC.	COMMON STOCK USD.5	21 Jun 2017	26 Jun 2017	COWEN + CO LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	65.328800	0.00	1,750.00	3,264,618.79	
			Base	65.328800	0.00	1,750.00	3,264,618.79	
594918104	MICROSOFT CORP	COMMON STOCK USD.	06 Jun 2017	09 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	72.418300	0.00	3,500.00	7,238,172.12	
			Base	72.418300	0.00	3,500.00	7,238,172.12	
595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	12 Jun 2017	15 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	30.896700	0.00	3,500.00	3,086,102.64	
			Base	30.896700	0.00	3,500.00	3,086,102.64	
				21 Jun 2017	26 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	31.652700	0.00	3,500.00	3,161,700.99	
			Base	31.652700	0.00	3,500.00	3,161,700.99	
595112103 Total								
200,000.000			Local		0.00	7,000.00	6,247,803.63	
			Base		0.00	7,000.00	6,247,803.63	
59522J103	MID AMERICA APARTMENT COMM	REIT USD.01	20 Jun 2017	23 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
3,000.000	1.000000 NJFA		Local	109.375400	0.00	30.00	328,089.04	
			Base	109.375400	0.00	30.00	328,089.04	
609207105	MONDELEZ INTERNATIONAL INC A	COMMON STOCK	20 Jun 2017	23 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	45.203600	0.00	3,500.00	4,516,761.45	
			Base	45.203600	0.00	3,500.00	4,516,761.45	
				21 Jun 2017	26 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	45.193900	0.00	3,500.00	4,515,791.46	
			Base	45.193900	0.00	3,500.00	4,515,791.46	
				23 Jun 2017	28 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds		
	Units/Original Face									
	100,000.000	1.000000	NJFD	Local	44.985700	0.00	3,500.00	98.07	4,494,971.92	
				Base	44.985700	0.00	3,500.00	98.07	4,494,971.92	
					26 Jun 2017	29 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	45.082400	0.00	3,500.00	98.28	4,504,641.71	
				Base	45.082400	0.00	3,500.00	98.28	4,504,641.71	
					27 Jun 2017	30 Jun 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	44.526000	0.00	3,500.00	97.07	4,449,002.92	
				Base	44.526000	0.00	3,500.00	97.07	4,449,002.92	
					28 Jun 2017	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	44.208400	0.00	3,500.00	96.38	4,417,243.62	
				Base	44.208400	0.00	3,500.00	96.38	4,417,243.62	
					29 Jun 2017	OPEN		UBS SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	43.596500	0.00	3,500.00	100.71	4,356,049.29	
				Base	43.596500	0.00	3,500.00	100.71	4,356,049.29	
609207105 Total										
	700,000.000			Local		0.00	24,500.00	687.59	31,254,462.37	
				Base		0.00	24,500.00	687.59	31,254,462.37	
61166W101	MONSANTO CO		COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017		RBC CAPITAL MARKETS	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	117.679900	0.00	700.00	51.31	2,352,846.68	
				Base	117.679900	0.00	700.00	51.31	2,352,846.68	
61174X109	MONSTER BEVERAGE CORP		COMMON STOCK	09 Jun 2017	14 Jun 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	50.399400	0.00	1,400.00	43.95	2,014,532.05	
				Base	50.399400	0.00	1,400.00	43.95	2,014,532.05	
636518102	NATIONAL INSTRUMENTS CORP		COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	12,800.000	1.000000	NJFA	Local	38.584800	0.00	128.00	10.77	493,746.67	
				Base	38.584800	0.00	128.00	10.77	493,746.67	
647551100	NEW MOUNTAIN FINANCE CORP		COMMON STOCK USD.01	07 Jun 2017	12 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	25,000.000	1.000000	NJGB	Local	14.538700	0.00	250.00	7.93	363,209.57	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
	Base	14.538700		0.00	250.00	7.93	363,209.57
651229106	NEWELL BRANDS INC	COMMON STOCK USD1.006	Jun 2017	09 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	52.889700	0.00	700.00	23.06	1,057,070.93
	Base	52.889700		0.00	700.00	23.06	1,057,070.93
		07 Jun 2017	12 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	52.861700	0.00	350.00	11.53	528,255.47
	Base	52.861700		0.00	350.00	11.53	528,255.47
		12 Jun 2017	15 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	52.689500	0.00	3,500.00	114.87	5,265,335.12
	Base	52.689500		0.00	3,500.00	114.87	5,265,335.12
		15 Jun 2017	20 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	54.686300	0.00	700.00	23.85	1,093,002.14
	Base	54.686300		0.00	700.00	23.85	1,093,002.14
651229106 Total							
150,000.000		Local		0.00	5,250.00	173.31	7,943,663.66
	Base			0.00	5,250.00	173.31	7,943,663.66
65339F101	NEXTERA ENERGY INC	COMMON STOCK USD.0128	Jun 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	142.171900	0.00	100.00	31.00	1,421,588.00
	Base	142.171900		0.00	100.00	31.00	1,421,588.00
654106103	NIKE INC CL B	COMMON STOCK USD1.016	Jun 2017	21 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	51.030700	0.00	700.00	22.25	1,019,891.75
	Base	51.030700		0.00	700.00	22.25	1,019,891.75
67020Y100	NUANCE COMMUNICATIONS INC	COMMON STOCK USD.	01 Jun 2017	06 Jun 2017	UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.804400	0.00	3,500.00	41.00	1,876,899.00
	Base	18.804400		0.00	3,500.00	41.00	1,876,899.00
		02 Jun 2017	07 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	19.076500	0.00	700.00	41.59	1,906,908.40
	Base	19.076500		0.00	700.00	41.59	1,906,908.40

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		05 Jun 2017	08 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.420400	0.00	3,500.00	42.34	1,938,497.65
		Base	19.420400	0.00	3,500.00	42.34	1,938,497.65
		06 Jun 2017	09 Jun 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.175100	0.00	3,500.00	41.81	1,913,968.18
		Base	19.175100	0.00	3,500.00	41.81	1,913,968.18
		07 Jun 2017	12 Jun 2017		CRAIG - HALLUM	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.974400	0.00	3,500.00	41.37	1,893,898.62
		Base	18.974400	0.00	3,500.00	41.37	1,893,898.62
67020Y100 Total							
500,000.000		Local		0.00	14,700.00	208.11	9,530,171.85
		Base		0.00	14,700.00	208.11	9,530,171.85
67059N108	NUTANIX INC A	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	18.307900	0.00	1,000.00	39.92	1,829,750.08
		Base	18.307900	0.00	1,000.00	39.92	1,829,750.08
67066G104	NVIDIA CORP	COMMON STOCK USD.	13 Jun 2017	16 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
35,000.000	1.000000 NJFA	Local	149.505900	0.00	1,225.00	114.08	5,231,367.41
		Base	149.505900	0.00	1,225.00	114.08	5,231,367.41
671044105	OSI SYSTEMS INC	COMMON STOCK	15 Jun 2017	20 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
6,600.000	1.000000 NJFA	Local	74.946100	0.00	66.00	10.79	494,567.47
		Base	74.946100	0.00	66.00	10.79	494,567.47
67555N206	OCLARO INC	COMMON STOCK USD.	10 Jun 2017	12 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	10.332600	0.00	1,000.00	22.53	1,032,237.47
		Base	10.332600	0.00	1,000.00	22.53	1,032,237.47
68389X105	ORACLE CORP	COMMON STOCK USD.	16 Jun 2017	21 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	44.949600	0.00	3,500.00	98.00	4,491,362.00
		Base	44.949600	0.00	3,500.00	98.00	4,491,362.00
			19 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
100,000.000	1.000000 NJFD	Local	45.373900	0.00	3,500.00	98.92	4,533,791.08
		Base	45.373900	0.00	3,500.00	98.92	4,533,791.08
		19 Jun 2017	CANCEL		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
-100,000.000	1.000000 NJFD	Local	45.373900	0.00	-3,500.00	-98.92	-4,533,791.08
		Base	45.373900	0.00	-3,500.00	-98.92	-4,533,791.08
		19 Jun 2017	22 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	45.373900	0.00	3,500.00	98.92	4,533,791.08
		Base	45.373900	0.00	3,500.00	98.92	4,533,791.08
		21 Jun 2017	26 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	46.321300	0.00	3,500.00	100.99	4,628,529.00
		Base	46.321300	0.00	3,500.00	100.99	4,628,529.00
		22 Jun 2017	27 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	50.309500	0.00	3,500.00	109.68	5,027,340.32
		Base	50.309500	0.00	3,500.00	109.68	5,027,340.32
		23 Jun 2017	28 Jun 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	51.120700	0.00	3,500.00	111.45	5,108,458.54
		Base	51.120700	0.00	3,500.00	111.45	5,108,458.54
		28 Jun 2017	OPEN		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	50.964100	0.00	1,400.00	222.21	10,191,197.78
		Base	50.964100	0.00	1,400.00	222.21	10,191,197.78
		29 Jun 2017	OPEN		GOLDMAN SACHS + CO	USD/DTC	0.04
120,000.000	1.000000 NJFD	Local	50.677200	0.00	4,200.00	140.48	6,076,923.51
		Base	50.677200	0.00	4,200.00	140.48	6,076,923.51
		29 Jun 2017	OPEN		CAPIS	USD/DTC	0.05
80,000.000	1.000000 NJFD	Local	50.337400	0.00	4,000.00	93.03	4,022,898.97
		Base	50.337400	0.00	4,000.00	93.03	4,022,898.97
68389X105 Total							
900,000.000		Local		0.00	27,100.00	974.76	44,080,501.20
		Base		0.00	27,100.00	974.76	44,080,501.20

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.007	Jun 2017	12 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	120.034100	0.00	350.00	26.17	1,199,964.83
		Base	120.034100	0.00	350.00	26.17	1,199,964.83
			16 Jun 2017	21 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	122.347400	0.00	1,050.00	80.02	3,669,291.98
		Base	122.347400	0.00	1,050.00	80.02	3,669,291.98
			21 Jun 2017	26 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	122.263700	0.00	350.00	26.66	1,222,260.34
		Base	122.263700	0.00	350.00	26.66	1,222,260.34
			30 Jun 2017	OPEN	B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	125.062500	0.00	350.00	28.89	1,250,246.11
		Base	125.062500	0.00	350.00	28.89	1,250,246.11
693475105 Total							
60,000.000		Local		0.00	2,100.00	161.74	7,341,763.26
		Base		0.00	2,100.00	161.74	7,341,763.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.	23 Jun 2017	28 Jun 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	110.640298	0.00	175.00	12.06	553,014.43
		Base	110.640298	0.00	175.00	12.06	553,014.43
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.	01 Jun 2017	06 Jun 2017		RBC CAPITAL MARKETS	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	136.686300	0.00	350.00	29.80	1,366,483.20
		Base	136.686300	0.00	350.00	29.80	1,366,483.20
700885106	PARKE BANCORP INC COMMON STOCK USD.1	02 Jun 2017	02 Jun 2017		SALE OF FRACTIONAL S	USD/DTC	
0.100	1.000000 NJFA	Local	20.800000	0.00	0.00	0.00	2.08
		Base	20.800000	0.00	0.00	0.00	2.08
713448108	PEPSICO INC COMMON STOCK USD.	16 Jun 2017	21 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	116.909000	0.00	700.00	50.98	2,337,429.02
		Base	116.909000	0.00	700.00	50.98	2,337,429.02
			28 Jun 2017	OPEN	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
	Units/Original Face									
	20,000.000	1.000000	NJFD							
				Local	116.538500	0.00	700.00	50.82	2,330,019.18	
				Base	116.538500	0.00	700.00	50.82	2,330,019.18	
713448108 Total										
	40,000.000			Local		0.00	1,400.00	101.80	4,667,448.20	
				Base		0.00	1,400.00	101.80	4,667,448.20	
72202D106	PIMCO DYNAMIC CREDIT AND MORTG		PIMCO DYNAMIC CREDIT	02 Jun 2017	07 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	50,000.000	1.000000	NJGB	Local	22.431700	0.00	500.00	24.46	1,121,060.54	
				Base	22.431700	0.00	500.00	24.46	1,121,060.54	
					07 Jun 2017	12 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	50,000.000	1.000000	NJGB	Local	22.302000	0.00	500.00	24.31	1,114,575.68	
				Base	22.302000	0.00	500.00	24.31	1,114,575.68	
72202D106 Total										
	100,000.000			Local		0.00	1,000.00	48.77	2,235,636.22	
				Base		0.00	1,000.00	48.77	2,235,636.22	
74005P104	PRAXAIR INC		COMMON STOCK USD.	0105 Jun 2017	08 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01	
	3,250.000	1.000000	NJFA	Local	135.806800	0.00	32.50	9.63	441,329.97	
				Base	135.806800	0.00	32.50	9.63	441,329.97	
					06 Jun 2017	09 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04	
	1,750.000	1.000000	NJFA	Local	133.330800	0.00	61.25	5.09	233,262.56	
				Base	133.330800	0.00	61.25	5.09	233,262.56	
					26 Jun 2017	29 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
	3,000.000	1.000000	NJFA	Local	132.917600	0.00	105.00	8.70	398,639.10	
				Base	132.917600	0.00	105.00	8.70	398,639.10	
74005P104 Total										
	8,000.000			Local		0.00	198.75	23.42	1,073,231.63	
				Base		0.00	198.75	23.42	1,073,231.63	
741503403	PRICELINE GROUP INC/THE		COMMON STOCK USD.	01 Jun 2017	06 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04	
	3,000.000	1.000000	NJFD	Local	1,879.713200	0.00	105.00	122.94	5,638,911.66	
				Base	1,879.713200	0.00	105.00	122.94	5,638,911.66	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		02 Jun 2017	07 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
3,000.000	1.000000 NJFD	Local	1,890.727200	0.00	105.00	123.66	5,671,952.94
		Base	1,890.727200	0.00	105.00	123.66	5,671,952.94
		05 Jun 2017	08 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
3,000.000	1.000000 NJFD	Local	1,892.869297	0.00	30.00	123.80	5,678,454.09
		Base	1,892.869297	0.00	30.00	123.80	5,678,454.09
		06 Jun 2017	09 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
3,000.000	1.000000 NJFD	Local	1,896.470800	0.00	30.00	124.03	5,689,258.37
		Base	1,896.470800	0.00	30.00	124.03	5,689,258.37
		07 Jun 2017	12 Jun 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
3,000.000	1.000000 NJFD	Local	1,885.972200	0.00	105.00	123.35	5,657,688.25
		Base	1,885.972200	0.00	105.00	123.35	5,657,688.25
		26 Jun 2017	29 Jun 2017		B.RILEY & CO., LLC	USD/DTC	0.04
4,000.000	1.000000 NJFD	Local	1,878.467900	0.00	140.00	163.81	7,513,567.79
		Base	1,878.467900	0.00	140.00	163.81	7,513,567.79
		28 Jun 2017	OPEN		CRAIG - HALLUM	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	1,871.699500	0.00	350.00	408.04	18,716,236.96
		Base	1,871.699500	0.00	350.00	408.04	18,716,236.96
		29 Jun 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	1,871.709699	0.00	100.00	432.37	18,716,564.62
		Base	1,871.709699	0.00	100.00	432.37	18,716,564.62
741503403 Total							
39,000.000		Local		0.00	965.00	1,622.00	73,282,634.68
		Base		0.00	965.00	1,622.00	73,282,634.68
74164M108	PRIMERICA INC	COMMON STOCK	16 Jun 2017	21 Jun 2017	JMP SECURITIES	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	74.905300	0.00	350.00	16.33	748,686.67
		Base	74.905300	0.00	350.00	16.33	748,686.67
747525103	QUALCOMM INC	COMMON STOCK USD.	30 Jun 2017	OPEN	RBC CAPITAL MARKETS	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds		
Units/Original Face								
40,000.000	1.000000 NJFD		Local	55.425500	0.00	1,400.00	51.22	2,215,568.77
			Base	55.425500	0.00	1,400.00	51.22	2,215,568.77
749685103	RPM INTERNATIONAL INC	COMMON STOCK USD.01	16 Jun 2017	21 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
20,000.000	1.000000 NJFD		Local	55.196800	0.00	200.00	24.07	1,103,711.92
			Base	55.196800	0.00	200.00	24.07	1,103,711.92
				20 Jun 2017	23 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
30,000.000	1.000000 NJFD		Local	55.708800	0.00	300.00	36.44	1,670,927.56
			Base	55.708800	0.00	300.00	36.44	1,670,927.56
749685103 Total								
50,000.000			Local		0.00	500.00	60.51	2,774,639.48
			Base		0.00	500.00	60.51	2,774,639.48
75606N109	REALPAGE INC	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	36.767800	0.00	100.00	8.02	367,569.98
			Base	36.767800	0.00	100.00	8.02	367,569.98
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	06 Jun 2017	09 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	56.482700	0.00	700.00	24.63	1,128,929.37
			Base	56.482700	0.00	700.00	24.63	1,128,929.37
				07 Jun 2017	12 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	56.062500	0.00	700.00	24.45	1,120,525.55
			Base	56.062500	0.00	700.00	24.45	1,120,525.55
848577102 Total								
40,000.000			Local		0.00	1,400.00	49.08	2,249,454.92
			Base		0.00	1,400.00	49.08	2,249,454.92
855244109	STARBUCKS CORP	COMMON STOCK USD.	14 Jun 2017	19 Jun 2017	EVERCORE	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	60.440700	0.00	700.00	26.36	1,208,087.63
			Base	60.440700	0.00	700.00	26.36	1,208,087.63
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	01 Jun 2017	06 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
20,000.000	1.000000 NJFD		Local	26.859200	0.00	200.00	11.72	536,972.28

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		Base	26.859200	0.00	200.00	11.72	536,972.28
		02 Jun 2017	07 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	27.208600	0.00	100.00	5.94	271,980.06
		Base	27.208600	0.00	100.00	5.94	271,980.06
		05 Jun 2017	08 Jun 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	27.172900	0.00	700.00	11.85	542,746.15
		Base	27.172900	0.00	700.00	11.85	542,746.15
		16 Jun 2017	21 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	28.061300	0.00	200.00	12.24	561,013.76
		Base	28.061300	0.00	200.00	12.24	561,013.76
		20 Jun 2017	23 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.760200	0.00	200.00	12.11	554,991.89
		Base	27.760200	0.00	200.00	12.11	554,991.89
		21 Jun 2017	26 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.579300	0.00	200.00	12.03	551,373.97
		Base	27.579300	0.00	200.00	12.03	551,373.97
		22 Jun 2017	27 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.405500	0.00	200.00	11.95	547,898.05
		Base	27.405500	0.00	200.00	11.95	547,898.05
		22 Jun 2017	27 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.703100	0.00	200.00	12.08	553,849.92
		Base	27.703100	0.00	200.00	12.08	553,849.92
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.0123	Jun 2017	28 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	27.563900	0.00	50.00	3.01	137,766.49
		Base	27.563900	0.00	50.00	3.01	137,766.49
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.0123	Jun 2017	28 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.791100	0.00	200.00	12.12	555,609.88
		Base	27.791100	0.00	200.00	12.12	555,609.88
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.0123	Jun 2017	28 Jun 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds		
Units/Original Face								
	2,500.000	1.000000 NJFA	Local	28.160700	0.00	87.50	1.54	70,312.71
			Base	28.160700	0.00	87.50	1.54	70,312.71
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.0123 Jun 2017	28 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	28.340500	0.00	200.00	12.36	566,597.64
			Base	28.340500	0.00	200.00	12.36	566,597.64
				26 Jun 2017	29 Jun 2017			
	50,000.000	1.000000 NJFD	Local	28.860500	0.00	1,750.00	31.46	1,441,243.54
			Base	28.860500	0.00	1,750.00	31.46	1,441,243.54
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.0129 Jun 2017	OPEN		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04	
	2,500.000	1.000000 NJFA	Local	28.572600	0.00	87.50	1.66	71,342.34
			Base	28.572600	0.00	87.50	1.66	71,342.34
86614U100 Total	250,000.000		Local		0.00	4,375.00	152.07	6,963,698.68
			Base		0.00	4,375.00	152.07	6,963,698.68
87157B103	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.	23 Jun 2017	28 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	50,000.000	1.000000 NJFD	Local	16.529700	0.00	500.00	18.02	825,966.98
			Base	16.529700	0.00	500.00	18.02	825,966.98
				26 Jun 2017	29 Jun 2017			
	50,000.000	1.000000 NJFD	Local	16.136400	0.00	500.00	17.59	806,302.41
			Base	16.136400	0.00	500.00	17.59	806,302.41
87157B103 Total	100,000.000		Local		0.00	1,000.00	35.61	1,632,269.39
			Base		0.00	1,000.00	35.61	1,632,269.39
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.	21 Jun 2017	26 Jun 2017	INSTINET LLC	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	29.368300	0.00	700.00	64.03	2,936,065.97
			Base	29.368300	0.00	700.00	64.03	2,936,065.97
87265K102	TPG SPECIALTY LENDING INC	COMMON STOCK USD.0102 Jun 2017	07 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	50,000.000	1.000000 NJGB	Local	20.846900	0.00	500.00	22.73	1,041,822.27
			Base	20.846900	0.00	500.00	22.73	1,041,822.27

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
88033G407	TENET HEALTHCARE CORP	COMMON STOCK USD.0522	Jun 2017	27 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	18.902600	0.00	1,750.00	20.61	943,359.39
		Base	18.902600	0.00	1,750.00	20.61	943,359.39
			30 Jun 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.273200	0.00	1,750.00	22.27	961,887.73
		Base	19.273200	0.00	1,750.00	22.27	961,887.73
88033G407 Total							
100,000.000		Local		0.00	3,500.00	42.88	1,905,247.12
		Base		0.00	3,500.00	42.88	1,905,247.12
881569107	TESARO INC	COMMON STOCK USD.	22 Jun 2017	27 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	150.697900	0.00	200.00	65.71	3,013,692.29
		Base	150.697900	0.00	200.00	65.71	3,013,692.29
			23 Jun 2017	28 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	149.358100	0.00	200.00	65.13	2,986,896.87
		Base	149.358100	0.00	200.00	65.13	2,986,896.87
			26 Jun 2017	29 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	146.988900	0.00	200.00	64.09	2,939,513.91
		Base	146.988900	0.00	200.00	64.09	2,939,513.91
			26 Jun 2017	29 Jun 2017	BTIG, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	147.379300	0.00	1,050.00	96.39	4,420,232.61
		Base	147.379300	0.00	1,050.00	96.39	4,420,232.61
			27 Jun 2017	30 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	145.860300	0.00	300.00	95.40	4,375,413.59
		Base	145.860300	0.00	300.00	95.40	4,375,413.59
			29 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	141.623100	0.00	300.00	98.15	4,248,294.84
		Base	141.623100	0.00	300.00	98.15	4,248,294.84
			30 Jun 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
	Units/Original Face									
	20,000.000	1.000000	NJFD							
				Local	140.342900	0.00	200.00	64.84	2,806,593.16	
				Base	140.342900	0.00	200.00	64.84	2,806,593.16	
881569107 Total										
	170,000.000			Local		0.00	2,450.00	549.71	24,790,637.27	
				Base		0.00	2,450.00	549.71	24,790,637.27	
887228104	TIME INC		COMMON STOCK USD.01	15 Jun 2017	20 Jun 2017		GOLDMAN SACHS + CO	USD/DTC	0.04	
	50,000.000	1.000000	NJFD							
				Local	13.342100	0.00	1,750.00	14.55	665,340.45	
				Base	13.342100	0.00	1,750.00	14.55	665,340.45	
					20 Jun 2017	23 Jun 2017				
	50,000.000	1.000000	NJFD				CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
				Local	13.708600	0.00	1,750.00	14.95	683,665.05	
				Base	13.708600	0.00	1,750.00	14.95	683,665.05	
					21 Jun 2017	26 Jun 2017				
	50,000.000	1.000000	NJFD				CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
				Local	13.397800	0.00	1,750.00	14.61	668,125.39	
				Base	13.397800	0.00	1,750.00	14.61	668,125.39	
					27 Jun 2017	30 Jun 2017				
	50,000.000	1.000000	NJFD				MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04	
				Local	13.652300	0.00	1,750.00	14.89	680,850.11	
				Base	13.652300	0.00	1,750.00	14.89	680,850.11	
887228104 Total										
	200,000.000			Local		0.00	7,000.00	59.00	2,697,981.00	
				Base		0.00	7,000.00	59.00	2,697,981.00	
88830M102	TITAN INTERNATIONAL INC		COMMON STOCK	21 Jun 2017	26 Jun 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD							
				Local	11.671400	0.00	100.00	2.55	116,611.45	
				Base	11.671400	0.00	100.00	2.55	116,611.45	
890516107	TOOTSIE ROLL INDS		COMMON STOCK USD.	23 Jun 2017	23 Jun 2017		SALE OF FRACTIONAL S	USD/DTC		
	0.070	1.000000	NJFA							
				Local	0.000000	0.00	0.00	0.00	0.00	
				Base	0.000000	0.00	0.00	0.00	0.00	
893641100	TRANSDIGM GROUP INC		COMMON STOCK USD.01	02 Jun 2017	07 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	1,000.000	1.000000	NJFA							
				Local	269.052000	0.00	10.00	5.87	269,036.13	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
	Base	269.052000		0.00	10.00	5.87	269,036.13
		05 Jun 2017	08 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
1,350.000	1.000000 NJFA	Local	270.318200	0.00	13.50	7.96	364,908.11
	Base	270.318200		0.00	13.50	7.96	364,908.11
		06 Jun 2017	09 Jun 2017		BTIG, LLC	USD/DTC	0.04
2,650.000	1.000000 NJFA	Local	269.903700	0.00	92.75	15.60	715,136.46
	Base	269.903700		0.00	92.75	15.60	715,136.46
		13 Jun 2017	16 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	268.739200	0.00	87.50	14.65	671,745.85
	Base	268.739200		0.00	87.50	14.65	671,745.85
893641100 Total							
7,500.000		Local		0.00	203.75	44.08	2,020,826.55
		Base		0.00	203.75	44.08	2,020,826.55
896818101	TRIUMPH GROUP INC	COMMON STOCK USD.	30 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	31.877400	0.00	100.00	7.37	318,666.63
		Base	31.877400	0.00	100.00	7.37	318,666.63
90130A200	TWENTY FIRST CENTURY FOX B	COMMON STOCK USD.	0121 Jun 2017	26 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	26.696100	0.00	700.00	58.20	2,668,851.79
		Base	26.696100	0.00	700.00	58.20	2,668,851.79
			29 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
6,000.000	1.000000 NJFD	Local	27.693400	0.00	60.00	3.84	166,096.56
		Base	27.693400	0.00	60.00	3.84	166,096.56
			29 Jun 2017	CANCEL	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
-6,000.000	1.000000 NJFD	Local	27.693400	0.00	-60.00	-3.84	-166,096.56
		Base	27.693400	0.00	-60.00	-3.84	-166,096.56
			29 Jun 2017	OPEN	CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	27.728200	0.00	5,000.00	64.06	2,767,755.93
		Base	27.728200	0.00	5,000.00	64.06	2,767,755.93

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		30 Jun 2017	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	27.639800	0.00	3,500.00	63.85	2,760,416.14
		Base	27.639800	0.00	3,500.00	63.85	2,760,416.14
90130A200 Total							
300,000.000		Local		0.00	9,200.00	186.11	8,197,023.86
		Base		0.00	9,200.00	186.11	8,197,023.86
902494103	TYSON FOODS INC CL A	COMMON STOCK USD.1	14 Jun 2017	19 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	62.288500	0.00	1,750.00	67.90	3,112,607.10
		Base	62.288500	0.00	1,750.00	67.90	3,112,607.10
			15 Jun 2017	20 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	62.283300	0.00	1,750.00	67.89	3,112,347.10
		Base	62.283300	0.00	1,750.00	67.89	3,112,347.10
			16 Jun 2017	21 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	61.042400	0.00	1,750.00	66.54	3,050,303.46
		Base	61.042400	0.00	1,750.00	66.54	3,050,303.46
			19 Jun 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	61.092900	0.00	1,750.00	66.60	3,052,828.39
		Base	61.092900	0.00	1,750.00	66.60	3,052,828.39
			19 Jun 2017	CANCEL	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
-50,000.000	1.000000 NJFD	Local	61.092900	0.00	-1,750.00	-66.60	-3,052,828.39
		Base	61.092900	0.00	-1,750.00	-66.60	-3,052,828.39
			19 Jun 2017	22 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	61.092900	0.00	1,750.00	66.60	3,052,828.39
		Base	61.092900	0.00	1,750.00	66.60	3,052,828.39
			21 Jun 2017	26 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	61.169600	0.00	1,750.00	66.68	3,056,663.31
		Base	61.169600	0.00	1,750.00	66.68	3,056,663.31
			27 Jun 2017	30 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	62.055400	0.00	3,500.00	135.29	6,201,904.71

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
	Base	62.055400		0.00	3,500.00	135.29	6,201,904.71
902494103 Total							
350,000.000	Local			0.00	12,250.00	470.90	21,586,654.07
	Base			0.00	12,250.00	470.90	21,586,654.07
904311206	UNDER ARMOUR INC CLASS C	COMMON STOCK USD.	08 Jun 2017	13 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	19.663500	0.00	200.00	8.58	393,061.42
		Base	19.663500	0.00	200.00	8.58	393,061.42
			12 Jun 2017	15 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	21.159700	0.00	200.00	9.23	422,984.77
		Base	21.159700	0.00	200.00	9.23	422,984.77
			13 Jun 2017	16 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	21.238400	0.00	700.00	9.26	424,058.74
		Base	21.238400	0.00	700.00	9.26	424,058.74
			13 Jun 2017	16 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	21.261900	0.00	1,000.00	46.36	2,125,143.64
		Base	21.261900	0.00	1,000.00	46.36	2,125,143.64
			14 Jun 2017	19 Jun 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	20.891500	0.00	1,000.00	45.55	2,088,104.45
		Base	20.891500	0.00	1,000.00	45.55	2,088,104.45
			14 Jun 2017	19 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	21.038800	0.00	1,400.00	18.35	840,133.65
		Base	21.038800	0.00	1,400.00	18.35	840,133.65
			15 Jun 2017	20 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.381900	0.00	3,500.00	44.44	2,034,645.56
		Base	20.381900	0.00	3,500.00	44.44	2,034,645.56
			16 Jun 2017	21 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	19.669900	0.00	700.00	42.89	1,966,247.11
		Base	19.669900	0.00	700.00	42.89	1,966,247.11

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face								
904311206 Total								
500,000.000								
			Local		0.00	8,700.00	10,294,379.34	
			Base		0.00	8,700.00	10,294,379.34	
910047109	UNITED CONTINENTAL HOLDINGS	COMMON STOCK USD.0102	Jun 2017	07 Jun 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
2,500.000	1.000000 NJFA			82.637100	0.00	87.50	206,500.74	
			Local					
			Base		0.00	87.50	206,500.74	
				06 Jun 2017	09 Jun 2017	BTIG, LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA			81.243200	0.00	87.50	203,016.07	
			Local					
			Base		0.00	87.50	203,016.07	
910047109 Total								
5,000.000								
			Local		0.00	175.00	409,516.81	
			Base		0.00	175.00	409,516.81	
913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1.006	Jun 2017	09 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
10,000.000	1.000000 NJFA			120.088000	0.00	100.00	1,200,753.82	
			Local					
			Base		0.00	100.00	1,200,753.82	
				23 Jun 2017	28 Jun 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
8,000.000	1.000000 NJFA			121.972400	0.00	280.00	975,477.92	
			Local					
			Base		0.00	280.00	975,477.92	
913017109 Total								
18,000.000								
			Local		0.00	380.00	2,176,231.74	
			Base		0.00	380.00	2,176,231.74	
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.0112	Jun 2017	15 Jun 2017	BTIG, LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFD			116.362599	0.00	350.00	1,163,250.62	
			Local					
			Base		0.00	350.00	1,163,250.62	
920355104	VALSPAR CORP/THE	COMMON STOCK USD.5	01 Jun 2017	01 Jun 2017	MERGER	USD/DTC		
35,000.000	1.000000 NJFA			113.000000	0.00	0.00	3,955,000.00	
			Local					
			Base		0.00	0.00	3,955,000.00	
92342Y109	VERIFONE SYSTEMS INC	COMMON STOCK USD.0116	Jun 2017	21 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
50,000.000	1.000000 NJFD	Local	17.221000	0.00	500.00	18.78	860,531.22
		Base	17.221000	0.00	500.00	18.78	860,531.22
			19 Jun 2017	22 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	17.081000	0.00	500.00	18.62	853,531.38
		Base	17.081000	0.00	500.00	18.62	853,531.38
			19 Jun 2017		O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	17.081000	0.00	500.00	18.62	853,531.38
		Base	17.081000	0.00	500.00	18.62	853,531.38
			19 Jun 2017	CANCEL	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
-50,000.000	1.000000 NJFD	Local	17.081000	0.00	-500.00	-18.62	-853,531.38
		Base	17.081000	0.00	-500.00	-18.62	-853,531.38
			20 Jun 2017	23 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	17.175600	0.00	1,750.00	18.73	857,011.27
		Base	17.175600	0.00	1,750.00	18.73	857,011.27
			21 Jun 2017	26 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	17.289200	0.00	500.00	18.85	863,941.15
		Base	17.289200	0.00	500.00	18.85	863,941.15
			23 Jun 2017	28 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	17.412200	0.00	500.00	18.98	870,091.02
		Base	17.412200	0.00	500.00	18.98	870,091.02
			27 Jun 2017	30 Jun 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	17.722400	0.00	3,500.00	38.64	1,768,701.36
		Base	17.722400	0.00	3,500.00	38.64	1,768,701.36
			28 Jun 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	18.105900	0.00	1,000.00	39.48	1,809,550.52
		Base	18.105900	0.00	1,000.00	39.48	1,809,550.52
			29 Jun 2017	OPEN	CAPIS	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	17.942800	0.00	2,500.00	20.73	894,619.27
		Base	17.942800	0.00	2,500.00	20.73	894,619.27

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		30 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	18.124000	0.00	500.00	20.94	905,679.06
		Base	18.124000	0.00	500.00	20.94	905,679.06
92342Y109 Total							
550,000.000		Local		0.00	11,250.00	213.75	9,683,656.25
		Base		0.00	11,250.00	213.75	9,683,656.25
92532F100	VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.0101	Jun 2017	06 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	127.341600	0.00	100.00	27.77	1,273,288.23
		Base	127.341600	0.00	100.00	27.77	1,273,288.23
			21 Jun 2017	26 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.493700	0.00	350.00	28.23	1,294,558.77
		Base	129.493700	0.00	350.00	28.23	1,294,558.77
			28 Jun 2017	OPEN	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.816300	0.00	350.00	28.30	1,297,784.70
		Base	129.816300	0.00	350.00	28.30	1,297,784.70
92532F100 Total							
30,000.000		Local		0.00	800.00	84.30	3,865,631.70
		Base		0.00	800.00	84.30	3,865,631.70
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	30 Jun 2017	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.610200	0.00	3,500.00	77.64	3,357,442.35
		Base	33.610200	0.00	3,500.00	77.64	3,357,442.35
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.	12 Jun 2017	15 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	93.378200	0.00	1,750.00	101.79	4,667,058.21
		Base	93.378200	0.00	1,750.00	101.79	4,667,058.21
931142103	WAL MART STORES INC	COMMON STOCK USD.1	21 Jun 2017	26 Jun 2017	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	76.086500	0.00	700.00	165.87	7,607,784.12
		Base	76.086500	0.00	700.00	165.87	7,607,784.12
			21 Jun 2017	26 Jun 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
50,000.000	1.000000 NJFD	Local	76.371600	0.00	1,750.00	83.25	3,816,746.75
		Base	76.371600	0.00	1,750.00	83.25	3,816,746.75
			22 Jun 2017	27 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	75.586600	0.00	3,500.00	164.78	7,554,995.21
		Base	75.586600	0.00	3,500.00	164.78	7,554,995.21
			23 Jun 2017	28 Jun 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	75.233800	0.00	3,500.00	164.01	7,519,715.99
		Base	75.233800	0.00	3,500.00	164.01	7,519,715.99
			26 Jun 2017	29 Jun 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	75.510100	0.00	3,500.00	164.62	7,547,345.37
		Base	75.510100	0.00	3,500.00	164.62	7,547,345.37
			26 Jun 2017	29 Jun 2017	RBC CAPITAL MARKETS	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	75.595700	0.00	1,750.00	82.40	3,777,952.60
		Base	75.595700	0.00	1,750.00	82.40	3,777,952.60
			27 Jun 2017	30 Jun 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	75.878500	0.00	3,500.00	165.42	7,584,184.58
		Base	75.878500	0.00	3,500.00	165.42	7,584,184.58
931142103 Total							
600,000.000		Local		0.00	18,200.00	990.35	45,408,724.62
		Base		0.00	18,200.00	990.35	45,408,724.62
948626106	WEIGHT WATCHERS INTL INC	COMMON STOCK	09 Jun 2017	14 Jun 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	26.596500	0.00	400.00	23.20	1,063,436.80
		Base	26.596500	0.00	400.00	23.20	1,063,436.80
			12 Jun 2017	15 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	27.360700	0.00	700.00	11.93	546,502.06
		Base	27.360700	0.00	700.00	11.93	546,502.06
			13 Jun 2017	16 Jun 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	27.392000	0.00	700.00	11.95	547,128.05
		Base	27.392000	0.00	700.00	11.95	547,128.05

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		14 Jun 2017	19 Jun 2017		GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 27.280000		0.00	700.00	11.90	544,888.10
		Base 27.280000		0.00	700.00	11.90	544,888.10
		15 Jun 2017	20 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 27.144100		0.00	700.00	11.84	542,170.16
		Base 27.144100		0.00	700.00	11.84	542,170.16
		16 Jun 2017	21 Jun 2017		BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 28.705800		0.00	700.00	12.52	573,403.48
		Base 28.705800		0.00	700.00	12.52	573,403.48
		19 Jun 2017	22 Jun 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 29.256400		0.00	700.00	12.76	584,415.24
		Base 29.256400		0.00	700.00	12.76	584,415.24
		19 Jun 2017			JEFFERIES + COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 29.256400		0.00	700.00	12.76	584,415.24
		Base 29.256400		0.00	700.00	12.76	584,415.24
		19 Jun 2017	CANCEL		JEFFERIES + COMPANY INC	USD/DTC	0.04
-20,000.000	1.000000 NJFD	Local 29.256400		0.00	-700.00	-12.76	-584,415.24
		Base 29.256400		0.00	-700.00	-12.76	-584,415.24
		20 Jun 2017	23 Jun 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 30.470900		0.00	700.00	13.29	608,704.71
		Base 30.470900		0.00	700.00	13.29	608,704.71
		21 Jun 2017	26 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 30.809000		0.00	700.00	13.44	615,466.56
		Base 30.809000		0.00	700.00	13.44	615,466.56
		22 Jun 2017	27 Jun 2017		JMP SECURITIES	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 31.369200		0.00	700.00	13.68	626,670.31
		Base 31.369200		0.00	700.00	13.68	626,670.31
		22 Jun 2017	27 Jun 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 31.910900		0.00	700.00	13.92	637,504.08

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face								
				Base	31.910900	0.00	700.00	13.92	637,504.08
948626106 Total									
	240,000.000			Local		0.00	7,400.00	150.43	6,890,289.55
				Base		0.00	7,400.00	150.43	6,890,289.55
949746101	WELLS FARGO + CO		COMMON STOCK USD1.	12 Jun 2017	15 Jun 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	54.048000	0.00	3,500.00	117.83	5,401,182.16
				Base	54.048000	0.00	3,500.00	117.83	5,401,182.16
962166104	WEYERHAEUSER CO		REIT USD1.25	21 Jun 2017	26 Jun 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	33.848000	0.00	500.00	36.90	1,691,863.10
				Base	33.848000	0.00	500.00	36.90	1,691,863.10
966837106	WHOLE FOODS MARKET INC		COMMON STOCK	26 Jun 2017	29 Jun 2017		FBN SECURITIES INC	USD/DTC	0.01
	200,000.000	1.000000	NJFD	Local	42.649200	0.00	1,400.00	185.96	8,528,254.03
				Base	42.649200	0.00	1,400.00	185.96	8,528,254.03
					27 Jun 2017	30 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	42.618700	0.00	3,500.00	92.91	4,258,277.08
				Base	42.618700	0.00	3,500.00	92.91	4,258,277.08
					28 Jun 2017	OPEN	JEFFERIES + COMPANY INC	USD/DTC	0.01
	400,000.000	1.000000	NJFD	Local	42.306500	0.00	2,000.00	368.92	16,920,231.07
				Base	42.306500	0.00	2,000.00	368.92	16,920,231.07
966837106 Total									
	700,000.000			Local		0.00	6,900.00	647.79	29,706,762.18
				Base		0.00	6,900.00	647.79	29,706,762.18
96758W101	WIDOPENWEST INC		COMMON STOCK USD.01	19 Jun 2017			THEMIS TRADING LLC	USD/DTC	0.01
	8,000.000	1.000000	NJFD	Local	17.491200	0.00	80.00	3.06	139,846.54
				Base	17.491200	0.00	80.00	3.06	139,846.54
					19 Jun 2017	CANCEL	THEMIS TRADING LLC	USD/DTC	0.01
	-8,000.000	1.000000	NJFD	Local	17.491200	0.00	-80.00	-3.06	-139,846.54
				Base	17.491200	0.00	-80.00	-3.06	-139,846.54

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
		19 Jun 2017	22 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
8,000.000	1.000000 NJFD	Local	17.491200	0.00	80.00	3.06	139,846.54
		Base	17.491200	0.00	80.00	3.06	139,846.54
		20 Jun 2017	23 Jun 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	17.364000	0.00	100.00	3.79	173,536.21
		Base	17.364000	0.00	100.00	3.79	173,536.21
96758W101 Total							
18,000.000		Local		0.00	180.00	6.85	313,382.75
		Base		0.00	180.00	6.85	313,382.75
98310W108	WYNDHAM WORLDWIDE CORP	COMMON STOCK USD.01	29 Jun 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	101.526200	0.00	50.00	11.73	507,569.27
		Base	101.526200	0.00	50.00	11.73	507,569.27
		30 Jun 2017	OPEN		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	100.970900	0.00	175.00	11.67	504,667.83
		Base	100.970900	0.00	175.00	11.67	504,667.83
98310W108 Total							
10,000.000		Local		0.00	225.00	23.40	1,012,237.10
		Base		0.00	225.00	23.40	1,012,237.10
984332106	YAHOO INC	COMMON STOCK USD.	08 Jun 2017	13 Jun 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	54.464500	0.00	875.00	29.69	1,360,707.81
		Base	54.464500	0.00	875.00	29.69	1,360,707.81
98978V103	ZOETIS INC	COMMON STOCK USD.01	13 Jun 2017	16 Jun 2017	COWEN + CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	61.646900	0.00	1,400.00	53.76	2,464,422.24
		Base	61.646900	0.00	1,400.00	53.76	2,464,422.24
		28 Jun 2017	OPEN		COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	63.016100	0.00	350.00	13.74	629,797.26
		Base	63.016100	0.00	350.00	13.74	629,797.26
		30 Jun 2017	OPEN		COWEN + CO LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
50,000.000	1.000000 NJFD	Local	62.557300	0.00	1,750.00	72.26	3,126,042.74
		Base	62.557300	0.00	1,750.00	72.26	3,126,042.74
98978V103 Total							
100,000.000		Local		0.00	3,500.00	139.76	6,220,262.24
		Base		0.00	3,500.00	139.76	6,220,262.24
G0551A103	ARRIS INTERNATIONAL PLC	COMMON STOCK GBP.	21 Jun 2017	26 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	28.352200	0.00	500.00	30.91	1,417,079.09
		Base	28.352200	0.00	500.00	30.91	1,417,079.09
			22 Jun 2017	27 Jun 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	28.289000	0.00	1,750.00	30.84	1,412,669.15
		Base	28.289000	0.00	1,750.00	30.84	1,412,669.15
G0551A103 Total							
100,000.000		Local		0.00	2,250.00	61.75	2,829,748.24
		Base		0.00	2,250.00	61.75	2,829,748.24
G0750C108	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD	05 Jun 2017	08 Jun 2017	O NEIL, WILLIAM AND CO. INC/BCC CLR	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	33.001800	0.00	50.00	3.60	164,955.40
		Base	33.001800	0.00	50.00	3.60	164,955.40
			16 Jun 2017	21 Jun 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	33.459400	0.00	100.00	7.30	334,486.70
		Base	33.459400	0.00	100.00	7.30	334,486.70
G0750C108 Total							
15,000.000		Local		0.00	150.00	10.90	499,442.10
		Base		0.00	150.00	10.90	499,442.10
G97822103	PERRIGO CO PLC	COMMON STOCK EUR.	01 Jun 2017	06 Jun 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	74.772400	0.00	1,050.00	48.91	2,242,073.08
		Base	74.772400	0.00	1,050.00	48.91	2,242,073.08
			05 Jun 2017	08 Jun 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	69.835900	0.00	1,050.00	45.68	2,093,981.32
		Base	69.835900	0.00	1,050.00	45.68	2,093,981.32

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds	
Units/Original Face							
		06 Jun 2017	09 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 70.592100		0.00	1,050.00	46.17	2,116,666.83
		Base 70.592100		0.00	1,050.00	46.17	2,116,666.83
		07 Jun 2017	12 Jun 2017		COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 70.334200		0.00	1,750.00	76.67	3,514,883.33
		Base 70.334200		0.00	1,750.00	76.67	3,514,883.33
		08 Jun 2017	13 Jun 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 71.156100		0.00	1,050.00	46.54	2,133,586.46
		Base 71.156100		0.00	1,050.00	46.54	2,133,586.46
		12 Jun 2017	15 Jun 2017		COWEN + CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 72.260400		0.00	1,050.00	47.26	2,166,714.74
		Base 72.260400		0.00	1,050.00	47.26	2,166,714.74
		13 Jun 2017	16 Jun 2017		COWEN + CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 71.085000		0.00	1,400.00	61.99	2,841,938.00
		Base 71.085000		0.00	1,400.00	61.99	2,841,938.00
		14 Jun 2017	19 Jun 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 72.518400		0.00	700.00	31.62	1,449,636.37
		Base 72.518400		0.00	700.00	31.62	1,449,636.37
G97822103 Total							
260,000.000		Local		0.00	9,100.00	404.84	18,559,480.13
		Base		0.00	9,100.00	404.84	18,559,480.13
H84989104	TE CONNECTIVITY LTD	COMMON STOCK CHF.57	15 Jun 2017	20 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
12,700.000	1.000000 NJFA	Local 78.870700		0.00	127.00	21.84	1,001,509.05
		Base 78.870700		0.00	127.00	21.84	1,001,509.05
N6596X109	NXP SEMICONDUCTORS NV	COMMON STOCK	02 Jun 2017	07 Jun 2017	EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 109.118800		0.00	350.00	23.79	1,090,814.21
		Base 109.118800		0.00	350.00	23.79	1,090,814.21
		05 Jun 2017	08 Jun 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							
10,000.000	1.000000 NJFD	Local	109.150700	0.00	100.00	23.80	1,091,383.20
		Base	109.150700	0.00	100.00	23.80	1,091,383.20
			06 Jun 2017	09 Jun 2017	EVERCORE	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	109.170000	0.00	1,400.00	95.20	4,365,304.79
		Base	109.170000	0.00	1,400.00	95.20	4,365,304.79
			09 Jun 2017	14 Jun 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	109.155500	0.00	1,050.00	71.39	3,273,543.60
		Base	109.155500	0.00	1,050.00	71.39	3,273,543.60
			12 Jun 2017	15 Jun 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	108.277500	0.00	300.00	70.82	3,247,954.18
		Base	108.277500	0.00	300.00	70.82	3,247,954.18
			13 Jun 2017	16 Jun 2017	JMP SECURITIES	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	108.714400	0.00	350.00	23.70	1,086,770.30
		Base	108.714400	0.00	350.00	23.70	1,086,770.30
			14 Jun 2017	19 Jun 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	109.032200	0.00	1,400.00	95.08	4,359,792.91
		Base	109.032200	0.00	1,400.00	95.08	4,359,792.91
			16 Jun 2017	21 Jun 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	109.017900	0.00	1,050.00	71.30	3,269,415.70
		Base	109.017900	0.00	1,050.00	71.30	3,269,415.70
			19 Jun 2017	22 Jun 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	109.195500	0.00	1,750.00	119.03	5,457,905.96
		Base	109.195500	0.00	1,750.00	119.03	5,457,905.96
			21 Jun 2017	26 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	109.090700	0.00	350.00	23.79	1,090,533.21
		Base	109.090700	0.00	350.00	23.79	1,090,533.21
			21 Jun 2017	26 Jun 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	109.051600	0.00	350.00	23.78	1,090,142.22
		Base	109.051600	0.00	350.00	23.78	1,090,142.22

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face								
			22 Jun 2017	27 Jun 2017		UBS SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000	NJFD	Local	109.311200	0.00	2,100.00	142.98	6,556,429.01
			Base	109.311200	0.00	2,100.00	142.98	6,556,429.01
			30 Jun 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000	NJFD	Local	109.393000	0.00	100.00	25.27	1,093,804.73
			Base	109.393000	0.00	100.00	25.27	1,093,804.73
N6596X109 Total								
340,000.000			Local		0.00	10,650.00	809.93	37,073,794.02
			Base		0.00	10,650.00	809.93	37,073,794.02
Y09827109	BROADCOM LTD	COMMON STOCK	02 Jun 2017	07 Jun 2017		GOLDMAN SACHS + CO	USD/DTC	0.04
10,000.000	1.000000	NJFD	Local	249.337900	0.00	350.00	54.36	2,492,974.64
			Base	249.337900	0.00	350.00	54.36	2,492,974.64
US DOLLAR Total								
20,416,725.170			Local		0.00	577,099.75	22,012.05	1,006,913,098.14
			Base		0.00	577,099.75	22,012.05	1,006,913,098.14
EQUITY Total								
20,416,725.170			Base		0.00	577,099.75	22,012.05	1,006,913,098.14
OPTIONS WRITTEN								
US DOLLAR								
ADI0VBTR4	COLGATE-PALMOLIVE CO	JUN17 80 CALL	08 Jun 2017	09 Jun 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
380.000	1.000000	NJFA	Local	0.280000	0.00	380.00	0.24	10,259.76
			Base	0.280000	0.00	380.00	0.24	10,259.76
ADI0VG169	VANGUARD REIT ETF	SEP17 86 CALL	02 Jun 2017	05 Jun 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
1,000.000	1.000000	NJGA	Local	0.874700	0.00	1,000.00	1.91	86,468.09
			Base	0.874700	0.00	1,000.00	1.91	86,468.09
			12 Jun 2017	13 Jun 2017		GOLDMAN SACHS + CO	USD/OTH	1.00

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
	Units/Original Face									
	1,000.000	1.000000	NJGA	Local	0.900000	0.00	1,000.00	1.97		88,998.03
				Base	0.900000	0.00	1,000.00	1.97		88,998.03
ADI0VG169 Total	2,000.000			Local		0.00	2,000.00	3.88		175,466.12
				Base		0.00	2,000.00	3.88		175,466.12
ADI0VGBX9	INCYTE CORP		JUN17 145 CALL		02 Jun 2017	05 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	100.000	1.000000	NJFA	Local	0.850000	0.00	100.00	0.19		8,399.81
				Base	0.850000	0.00	100.00	0.19		8,399.81
ADI0VL6Y2	MACY'S INC		JUN17 26.5 CALL		02 Jun 2017	05 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	85.000	1.000000	NJFA	Local	0.120000	0.00	85.00	0.03		934.97
				Base	0.120000	0.00	85.00	0.03		934.97
ADI0VL754	DISH NETWORK CORP		JUN17 72.5 CALL		02 Jun 2017	05 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	110.000	1.000000	NJFA	Local	0.400000	0.00	110.00	0.10		4,289.90
				Base	0.400000	0.00	110.00	0.10		4,289.90
ADI0VP714	RH		JUN17 54.5 CALL		08 Jun 2017	09 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	10.000	1.000000	NJFA	Local	0.200000	0.00	10.00	0.01		189.99
				Base	0.200000	0.00	10.00	0.01		189.99
ADI0VRK31	VANGUARD REIT ETF		SEP17 87 CALL		13 Jun 2017	14 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	384.000	1.000000	NJGA	Local	0.750000	0.00	384.00	0.63		28,415.37
				Base	0.750000	0.00	384.00	0.63		28,415.37
					15 Jun 2017	16 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	616.000	1.000000	NJGA	Local	0.851300	0.00	616.00	1.15		51,822.93
				Base	0.851300	0.00	616.00	1.15		51,822.93
ADI0VRK31 Total	1,000.000			Local		0.00	1,000.00	1.78		80,238.30
				Base		0.00	1,000.00	1.78		80,238.30
ADI0VZF54	DEVON ENERGY CORP		JUN17 32 CALL		23 Jun 2017	26 Jun 2017	GOLDMAN SACHS + CO	USD/OTH		1.00
	105.000	1.000000	NJFA	Local	0.090000	0.00	105.00	0.03		839.97

Sales Report by Report Date

Composite

June 1, 2017 to June 30, 2017

View Date:

July 12, 2017



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 Proceeds
Units/Original Face							

Base	0.090000	0.00	105.00	0.03	839.97
------	----------	------	--------	------	--------

US DOLLAR Total

3,790.000	Local	0.00	3,790.00	6.26	280,618.82
	Base	0.00	3,790.00	6.26	280,618.82

OPTIONS WRITTEN Total

3,790.000	Base	0.00	3,790.00	6.26	280,618.82
-----------	------	------	----------	------	------------

SALES Total

20,420,515.170	Base	0.00	580,889.75	22,018.31	1,007,193,716.96
----------------	------	------	------------	-----------	------------------

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR						
EQUITY						
22,311,373.000		Local	0.00	428,688.98	0.00	935,489,605.15
		Base	0.00	428,688.98	0.00	935,489,605.15
	TRADES: 411					
	CANCELS: 3					
OPTIONS BOUGHTBACK						
105.000		Local	0.00	0.00	0.00	1,109.85
		Base	0.00	0.00	0.00	1,109.85
	TRADES: 1					
	CANCELS: 0					
OPTIONS EXPIRED_WRTS						
6,685.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 10					
	CANCELS: 1					
US DOLLAR Total						
Long 22,311,373.000		Local	0.00	428,688.98	0.00	935,489,605.15
		Base	0.00	428,688.98	0.00	935,489,605.15
	TRADES: 411					
	CANCELS: 3					
Short 6,790.000		Local	0.00	0.00	0.00	1,109.85
		Base	0.00	0.00	0.00	1,109.85
	TRADES: 11					
	CANCELS: 1					
PURCHASE Total						
Long 22,311,373.000		Base	0.00	428,688.98	0.00	935,489,605.15
	TRADES: 411					
	CANCELS: 3					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Short	6,790.000		Base	0.00	0.00	0.00	1,109.85
		TRADES: 11					
		CANCELS: 1					

Sales Report by Report Date

Currency Summary - Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
EQUITY						
20,416,725.170		Local	0.00	577,099.75	22,012.05	1,006,913,098.14
		Base	0.00	577,099.75	22,012.05	1,006,913,098.14
	TRADES: 510					
	CANCELS: 11					
OPTIONS WRITTEN						
3,790.000		Local	0.00	3,790.00	6.26	280,618.82
		Base	0.00	3,790.00	6.26	280,618.82
	TRADES: 10					
	CANCELS: 0					
US DOLLAR Total						
Long 20,416,725.170		Local	0.00	577,099.75	22,012.05	1,006,913,098.14
		Base	0.00	577,099.75	22,012.05	1,006,913,098.14
	TRADES: 510					
	CANCELS: 11					
Short 3,790.000		Local	0.00	3,790.00	6.26	280,618.82
		Base	0.00	3,790.00	6.26	280,618.82
	TRADES: 10					
	CANCELS: 0					
SALES Total						
Long 20,416,725.170		Base	0.00	577,099.75	22,012.05	1,006,913,098.14
	TRADES: 510					
	CANCELS: 11					
Short 3,790.000		Base	0.00	3,790.00	6.26	280,618.82
	TRADES: 10					
	CANCELS: 0					

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
22,311,373.000	Base	0.00	428,688.98	0.00	935,489,605.15
	TRADES: 411				
	CANCELS: 3				
OPTIONS BOUGHTBACK					
105.000	Base	0.00	0.00	0.00	1,109.85
	TRADES: 1				
	CANCELS: 0				
OPTIONS EXPIRED_WRTS					
6,685.000	Base	0.00	0.00	0.00	0.00
	TRADES: 10				
	CANCELS: 1				
PURCHASE Total					
Long 22,311,373.000	Base	0.00	428,688.98	0.00	935,489,605.15
	TRADES: 411				
	CANCELS: 3				
Short 6,790.000	Base	0.00	0.00	0.00	1,109.85
	TRADES: 11				
	CANCELS: 1				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2017 to June 30, 2017

View Date: July 12, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
20,416,725.170	Base	0.00	577,099.75	22,012.05	1,006,913,098.14
	TRADES: 510				
	CANCELS: 11				
OPTIONS WRITTEN					
3,790.000	Base	0.00	3,790.00	6.26	280,618.82
	TRADES: 10				
	CANCELS: 0				
SALES Total					
Long 20,416,725.170	Base	0.00	577,099.75	22,012.05	1,006,913,098.14
	TRADES: 510				
	CANCELS: 11				
Short 3,790.000	Base	0.00	3,790.00	6.26	280,618.82
	TRADES: 10				
	CANCELS: 0				