

Purchase and Sales by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date:

March 12, 2018



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

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February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

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

EQUITY

US DOLLAR

001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0102 Feb 2018	06 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	125,000.000	1.000000 NJFD	Local	4.778600	0.00	4,375.00	601,700.00	
			Base	4.778600	0.00	4,375.00	601,700.00	
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0102 Feb 2018	06 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	125,000.000	1.000000 NJFA	Local	4.760000	0.00	4,375.00	599,375.00	
			Base	4.760000	0.00	4,375.00	599,375.00	
				05 Feb 2018	07 Feb 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
	50,000.000	1.000000 NJFA	Local	4.826300	0.00	250.00	241,565.00	
			Base	4.826300	0.00	250.00	241,565.00	
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0105 Feb 2018	07 Feb 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01	
	200,000.000	1.000000 NJFD	Local	4.826300	0.00	1,000.00	966,260.00	
			Base	4.826300	0.00	1,000.00	966,260.00	
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0106 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	50,000.000	1.000000 NJFA	Local	4.705500	0.00	500.00	235,775.00	
			Base	4.705500	0.00	500.00	235,775.00	
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0106 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	4.705500	0.00	1,000.00	471,550.00	
			Base	4.705500	0.00	1,000.00	471,550.00	
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0107 Feb 2018	09 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFA	Local	4.684500	0.00	1,750.00	235,975.00	
			Base	4.684500	0.00	1,750.00	235,975.00	
				12 Feb 2018	14 Feb 2018	FBN SECURITIES INC	USD/DTC	0.01
	100,000.000	1.000000 NJFA	Local	4.629000	0.00	700.00	463,600.00	
			Base	4.629000	0.00	700.00	463,600.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
001547108 Total							
800,000.000							
			Local		13,950.00	0.00	3,815,800.00
			Base		13,950.00	0.00	3,815,800.00
00206R102	AT+T INC	COMMON STOCK USD1.016	Feb 2018	21 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD						
			Local	37.153900	0.00	5,000.00	3,720,390.00
			Base	37.153900	0.00	5,000.00	3,720,390.00
				20 Feb 2018	22 Feb 2018		
					CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD						
			Local	36.740700	0.00	5,000.00	3,679,070.00
			Base	36.740700	0.00	5,000.00	3,679,070.00
				21 Feb 2018	23 Feb 2018		
					INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD						
			Local	36.886500	0.00	5,000.00	3,693,650.00
			Base	36.886500	0.00	5,000.00	3,693,650.00
00206R102 Total							
300,000.000							
			Local		15,000.00	0.00	11,093,110.00
			Base		15,000.00	0.00	11,093,110.00
00508Y102	ACUITY BRANDS INC	COMMON STOCK USD.0102	Feb 2018	06 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFD						
			Local	151.856500	0.00	175.00	759,457.50
			Base	151.856500	0.00	175.00	759,457.50
				07 Feb 2018	09 Feb 2018		
					JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFD						
			Local	149.773900	0.00	175.00	749,044.50
			Base	149.773900	0.00	175.00	749,044.50
				21 Feb 2018	23 Feb 2018		
					JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFD						
			Local	149.637500	0.00	175.00	748,362.50
			Base	149.637500	0.00	175.00	748,362.50
00508Y102 Total							
15,000.000							
			Local		525.00	0.00	2,256,864.50
			Base		525.00	0.00	2,256,864.50
00766T100	AECOM	COMMON STOCK USD.0107	Feb 2018	09 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
25,000.000	1.000000 NJFA	Local	36.655900	0.00	1,250.00	0.00	917,647.50
		Base	36.655900	0.00	1,250.00	0.00	917,647.50
		08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	35.524000	0.00	1,250.00	0.00	889,350.00
		Base	35.524000	0.00	1,250.00	0.00	889,350.00
		15 Feb 2018	20 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	35.113800	0.00	350.00	0.00	351,488.00
		Base	35.113800	0.00	350.00	0.00	351,488.00
		16 Feb 2018	21 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	35.555200	0.00	525.00	0.00	533,853.00
		Base	35.555200	0.00	525.00	0.00	533,853.00
		21 Feb 2018	23 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	35.318900	0.00	875.00	0.00	883,847.50
		Base	35.318900	0.00	875.00	0.00	883,847.50
00766T100 Total		Local		0.00	4,250.00	0.00	3,576,186.00
		Base		0.00	4,250.00	0.00	3,576,186.00
00817Y108	AETNA INC	COMMON STOCK USD.01	01 Feb 2018	05 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	187.496700	0.00	1,050.00	0.00	5,625,951.00
		Base	187.496700	0.00	1,050.00	0.00	5,625,951.00
008252108	AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	13 Feb 2018	15 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	181.228900	0.00	1,500.00	0.00	5,438,367.00
		Base	181.228900	0.00	1,500.00	0.00	5,438,367.00
		14 Feb 2018	16 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local	185.900300	0.00	2,000.00	0.00	7,438,012.00
		Base	185.900300	0.00	2,000.00	0.00	7,438,012.00
		15 Feb 2018	20 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	190.757000	0.00	350.00	0.00	1,907,920.00
		Base	190.757000	0.00	350.00	0.00	1,907,920.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		20 Feb 2018	22 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	188.095100	0.00	350.00	0.00	1,881,301.00
		Base	188.095100	0.00	350.00	0.00	1,881,301.00
		21 Feb 2018	23 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	191.990200	0.00	700.00	0.00	3,840,504.00
		Base	191.990200	0.00	700.00	0.00	3,840,504.00
008252108 Total							
110,000.000		Local		0.00	4,900.00	0.00	20,506,104.00
		Base		0.00	4,900.00	0.00	20,506,104.00
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	66.111800	0.00	700.00	0.00	1,322,936.00
		Base	66.111800	0.00	700.00	0.00	1,322,936.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0105	Feb 2018	07 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	108.610000	0.00	350.00	0.00	1,086,450.00
		Base	108.610000	0.00	350.00	0.00	1,086,450.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	105.198900	0.00	350.00	0.00	1,052,339.00
		Base	105.198900	0.00	350.00	0.00	1,052,339.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	105.675300	0.00	175.00	0.00	528,551.50
		Base	105.675300	0.00	175.00	0.00	528,551.50
		07 Feb 2018	09 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	107.660000	0.00	175.00	0.00	538,475.00
		Base	107.660000	0.00	175.00	0.00	538,475.00
		12 Feb 2018	14 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	109.901500	0.00	175.00	0.00	549,682.50
		Base	109.901500	0.00	175.00	0.00	549,682.50

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Units/Original Face							

012653101 Total

35,000.000			Local			0.00	1,225.00	0.00	3,755,498.00
			Base			0.00	1,225.00	0.00	3,755,498.00

021346101	ALTABA INC		ALTABA INC	06 Feb 2018	08 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	72.640500		0.00	350.00	0.00	726,755.00
			Base	72.640500		0.00	350.00	0.00	726,755.00
				21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	75.930300		0.00	100.00	0.00	759,403.00
			Base	75.930300		0.00	100.00	0.00	759,403.00

021346101 Total

20,000.000			Local			0.00	450.00	0.00	1,486,158.00
			Base			0.00	450.00	0.00	1,486,158.00

023135106	AMAZON.COM INC		COMMON STOCK USD.0106	10 Feb 2018	08 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	1,402.231400		0.00	350.00	0.00	14,022,664.00
			Base	1,402.231400		0.00	350.00	0.00	14,022,664.00

025537101	AMERICAN ELECTRIC POWER		COMMON STOCK USD6.506	06 Feb 2018	08 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
15,500.000	1.000000 NJFA		Local	64.799400		0.00	542.50	0.00	1,004,933.20
			Base	64.799400		0.00	542.50	0.00	1,004,933.20

025537101	AMERICAN ELECTRIC POWER		COMMON STOCK USD6.506	06 Feb 2018	08 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	64.699700		0.00	700.00	0.00	1,294,694.00
			Base	64.699700		0.00	700.00	0.00	1,294,694.00
				07 Feb 2018	09 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	64.861100		0.00	700.00	0.00	1,297,922.00
			Base	64.861100		0.00	700.00	0.00	1,297,922.00
				08 Feb 2018	12 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	63.944900		0.00	700.00	0.00	1,279,598.00
			Base	63.944900		0.00	700.00	0.00	1,279,598.00
				09 Feb 2018	13 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	20,000.000	1.000000 NJFD	Local	64.042900	0.00	700.00	0.00	1,281,558.00	
			Base	64.042900	0.00	700.00	0.00	1,281,558.00	
				21 Feb 2018	23 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	66.974400	0.00	1,050.00	0.00	2,010,282.00	
			Base	66.974400	0.00	1,050.00	0.00	2,010,282.00	
025537101 Total	125,500.000		Local		0.00	4,392.50	0.00	8,168,987.20	
			Base		0.00	4,392.50	0.00	8,168,987.20	
02553E106	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	15 Feb 2018	20 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	18.315700	0.00	350.00	0.00	183,507.00	
			Base	18.315700	0.00	350.00	0.00	183,507.00	
03064D108	AMERICOLD REALTY TRUST	REIT USD.01	09 Feb 2018	13 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
	5,000.000	1.000000 NJFR	Local	16.500000	0.00	175.00	0.00	82,675.00	
			Base	16.500000	0.00	175.00	0.00	82,675.00	
				13 Feb 2018	15 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	45,000.000	1.000000 NJFR	Local	17.973700	0.00	1,575.00	0.00	810,391.50	
			Base	17.973700	0.00	1,575.00	0.00	810,391.50	
03064D108 Total	50,000.000		Local		0.00	1,750.00	0.00	893,066.50	
			Base		0.00	1,750.00	0.00	893,066.50	
03073E105	AMERISOURCEBERGEN CORP	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	99.094100	0.00	350.00	0.00	991,291.00	
			Base	99.094100	0.00	350.00	0.00	991,291.00	
03076C106	AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	161.918300	0.00	350.00	0.00	1,619,533.00	
			Base	161.918300	0.00	350.00	0.00	1,619,533.00	
032654105	ANALOG DEVICES INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	85.925300	0.00	1,750.00	0.00	4,298,015.00	

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Units/Original Face							
	Base	85.925300		0.00	1,750.00	0.00	4,298,015.00
		07 Feb 2018	09 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	87.175300	0.00	700.00	0.00	1,744,206.00
	Base	87.175300		0.00	700.00	0.00	1,744,206.00
032654105 Total							
70,000.000		Local		0.00	2,450.00	0.00	6,042,221.00
	Base			0.00	2,450.00	0.00	6,042,221.00
036752103	ANTHEM INC	COMMON STOCK USD.01	12 Feb 2018	23 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	234.440300	0.00	350.00	0.00	2,344,753.00
	Base	234.440300		0.00	350.00	0.00	2,344,753.00
03748R101	APARTMENT INVT + MGMT CO A	REIT USD.01	02 Feb 2018	06 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
2,000.000	1.000000 NJFA	Local	40.405500	0.00	70.00	0.00	80,881.00
	Base	40.405500		0.00	70.00	0.00	80,881.00
03965L100	ARCONIC INC	COMMON STOCK	12 Feb 2018	14 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	24.673900	0.00	525.00	0.00	370,633.50
	Base	24.673900		0.00	525.00	0.00	370,633.50
		14 Feb 2018	16 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	25.322000	0.00	100.00	0.00	253,320.00
	Base	25.322000		0.00	100.00	0.00	253,320.00
		15 Feb 2018	20 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	25.304400	0.00	525.00	0.00	380,091.00
	Base	25.304400		0.00	525.00	0.00	380,091.00
		16 Feb 2018	21 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	25.283900	0.00	350.00	0.00	253,189.00
	Base	25.283900		0.00	350.00	0.00	253,189.00
		27 Feb 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	25.303400	0.00	350.00	0.00	253,384.00
	Base	25.303400		0.00	350.00	0.00	253,384.00

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February 1, 2018 to February 28, 2018

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Units/Original Face							
03965L100 Total							
60,000.000							
			Local	0.00	1,850.00	0.00	1,510,617.50
			Base	0.00	1,850.00	0.00	1,510,617.50
044102101	ASHFORD HOSPITALITY PRIME IN REIT USD.01	06 Feb 2018	08 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
4,000.000	1.000000 NJFA						
			Local	8.595000	0.00	140.00	34,520.00
			Base	8.595000	0.00	140.00	34,520.00
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	09 Feb 2018	13 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD						
			Local	51.916600	0.00	350.00	519,516.00
			Base	51.916600	0.00	350.00	519,516.00
		12 Feb 2018	14 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD						
			Local	53.216000	0.00	350.00	532,510.00
			Base	53.216000	0.00	350.00	532,510.00
049164205 Total							
20,000.000							
			Local	0.00	700.00	0.00	1,052,026.00
			Base	0.00	700.00	0.00	1,052,026.00
053332102	AUTOZONE INC COMMON STOCK USD.01	15 Feb 2018	20 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
1,500.000	1.000000 NJFA						
			Local	726.730000	0.00	52.50	1,090,147.50
			Base	726.730000	0.00	52.50	1,090,147.50
		21 Feb 2018	23 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
1,000.000	1.000000 NJFA						
			Local	729.000000	0.00	35.00	729,035.00
			Base	729.000000	0.00	35.00	729,035.00
		22 Feb 2018	26 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
3,000.000	1.000000 NJFA						
			Local	726.312797	0.00	105.00	2,179,043.39
			Base	726.312797	0.00	105.00	2,179,043.39
		26 Feb 2018	28 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
1,700.000	1.000000 NJFA						
			Local	730.241200	0.00	59.50	1,241,469.54
			Base	730.241200	0.00	59.50	1,241,469.54

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
053332102 Total								
7,200.000								
			Local		252.00	0.00	5,239,695.43	
			Base		252.00	0.00	5,239,695.43	
054937107	BB+T CORP	COMMON STOCK USD5.006	Feb 2018	08 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
38,000.000	1.000000 NJFA		Local	52.763700	0.00	1,330.00	2,006,350.60	
			Base	52.763700	0.00	1,330.00	2,006,350.60	
05722G100	BAKER HUGHES A GE CO	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	28.609000	0.00	3,500.00	2,864,400.00	
			Base	28.609000	0.00	3,500.00	2,864,400.00	
				13 Feb 2018	15 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	26.056300	0.00	5,000.00	2,610,630.00	
			Base	26.056300	0.00	5,000.00	2,610,630.00	
				15 Feb 2018	20 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	26.075700	0.00	5,000.00	2,612,570.00	
			Base	26.075700	0.00	5,000.00	2,612,570.00	
				16 Feb 2018	21 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	26.485300	0.00	5,000.00	2,653,530.00	
			Base	26.485300	0.00	5,000.00	2,653,530.00	
				20 Feb 2018	22 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	26.400500	0.00	5,000.00	2,645,050.00	
			Base	26.400500	0.00	5,000.00	2,645,050.00	
05722G100 Total								
500,000.000			Local		0.00	23,500.00	13,386,180.00	
			Base		0.00	23,500.00	13,386,180.00	
063904106	BANK OF THE OZARKS	COMMON STOCK USD.0101	Feb 2018	05 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	49.778100	0.00	700.00	996,262.00	
			Base	49.778100	0.00	700.00	996,262.00	
				02 Feb 2018	06 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	50.866200	0.00	700.00	0.00	1,018,024.00
		Base	50.866200	0.00	700.00	0.00	1,018,024.00
		05 Feb 2018	07 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	50.120300	0.00	700.00	0.00	1,003,106.00
		Base	50.120300	0.00	700.00	0.00	1,003,106.00
		06 Feb 2018	08 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	48.225400	0.00	700.00	0.00	965,208.00
		Base	48.225400	0.00	700.00	0.00	965,208.00
		08 Feb 2018	12 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	48.717000	0.00	700.00	0.00	975,040.00
		Base	48.717000	0.00	700.00	0.00	975,040.00
		21 Feb 2018	23 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	51.207000	0.00	700.00	0.00	1,024,840.00
		Base	51.207000	0.00	700.00	0.00	1,024,840.00
		22 Feb 2018	26 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	51.300100	0.00	700.00	0.00	1,026,702.00
		Base	51.300100	0.00	700.00	0.00	1,026,702.00
063904106 Total		Local		0.00	4,900.00	0.00	7,009,182.00
		Base		0.00	4,900.00	0.00	7,009,182.00
071813109	BAXTER INTERNATIONAL INC	COMMON STOCK USD	1.021 Feb 2018	23 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	68.057900	0.00	1,050.00	0.00	2,042,787.00
		Base	68.057900	0.00	1,050.00	0.00	2,042,787.00
07556Q881	BEAZER HOMES USA INC	COMMON STOCK USD	21 Feb 2018	23 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	17.335000	0.00	350.00	0.00	173,700.00
		Base	17.335000	0.00	350.00	0.00	173,700.00
084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD	06 Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local	197.048800	0.00	2,000.00	0.00	7,883,952.00
		Base	197.048800	0.00	2,000.00	0.00	7,883,952.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
08579W103	BERRY GLOBAL GROUP INC	COMMON STOCK USD.0108 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	54.503800	0.00	1,250.00	0.00	1,363,845.00
		Base	54.503800	0.00	1,250.00	0.00	1,363,845.00
		15 Feb 2018	20 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	56.112000	0.00	100.00	0.00	561,220.00
		Base	56.112000	0.00	100.00	0.00	561,220.00
		16 Feb 2018	21 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	56.809200	0.00	525.00	0.00	852,663.00
		Base	56.809200	0.00	525.00	0.00	852,663.00
08579W103 Total							
50,000.000		Local		0.00	1,875.00	0.00	2,777,728.00
		Base		0.00	1,875.00	0.00	2,777,728.00
09062X103	BIOGEN INC	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	287.939200	0.00	100.00	0.00	2,879,492.00
		Base	287.939200	0.00	100.00	0.00	2,879,492.00
09253U108	BLACKSTONE GROUP LP/THE	MLP	06 Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	34.238600	0.00	5,000.00	0.00	3,428,860.00
		Base	34.238600	0.00	5,000.00	0.00	3,428,860.00
09857L108	BOOKING HOLDINGS INC	COMMON STOCK USD.	12 Feb 2018	14 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
9,000.000	1.000000 NJFD	Local	1,759.684600	0.00	450.00	0.00	15,837,611.40
		Base	1,759.684600	0.00	450.00	0.00	15,837,611.40
110122108	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	21 Feb 2018	23 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	67.381900	0.00	1,050.00	0.00	2,022,507.00
		Base	67.381900	0.00	1,050.00	0.00	2,022,507.00
122017106	BURLINGTON STORES INC	COMMON STOCK USD.	13 Feb 2018	15 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
6,000.000	1.000000 NJFA	Local	118.128300	0.00	210.00	0.00	708,979.80
		Base	118.128300	0.00	210.00	0.00	708,979.80

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		15 Feb 2018	20 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
4,500.000	1.000000 NJFA	Local	120.637500	0.00	157.50	0.00	543,026.25
		Base	120.637500	0.00	157.50	0.00	543,026.25
122017106 Total							
10,500.000		Local		0.00	367.50	0.00	1,252,006.05
		Base		0.00	367.50	0.00	1,252,006.05
124857202	CBS CORP CLASS B NON VOTING	COMMON STOCK USD.	08 Feb 2018	12 Feb 2018	CAPITAL INSTITUTIONAL SERVICES, IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	52.562300	0.00	2,500.00	0.00	2,630,615.00
		Base	52.562300	0.00	2,500.00	0.00	2,630,615.00
			09 Feb 2018	13 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	51.469200	0.00	2,500.00	0.00	2,575,960.00
		Base	51.469200	0.00	2,500.00	0.00	2,575,960.00
			16 Feb 2018	21 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	55.508000	0.00	2,500.00	0.00	2,777,900.00
		Base	55.508000	0.00	2,500.00	0.00	2,777,900.00
124857202	CBS CORP CLASS B NON VOTING	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local	55.753300	0.00	5,000.00	0.00	5,580,330.00
		Base	55.753300	0.00	5,000.00	0.00	5,580,330.00
124857202 Total							
250,000.000		Local		0.00	12,500.00	0.00	13,564,805.00
		Base		0.00	12,500.00	0.00	13,564,805.00
125896100	CMS ENERGY CORP	COMMON STOCK USD.	0107 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
28,500.000	1.000000 NJFA	Local	42.580800	0.00	1,425.00	0.00	1,214,977.80
		Base	42.580800	0.00	1,425.00	0.00	1,214,977.80
			21 Feb 2018	23 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
35,000.000	1.000000 NJFA	Local	43.757500	0.00	1,750.00	0.00	1,533,262.50
		Base	43.757500	0.00	1,750.00	0.00	1,533,262.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

125896100 Total

63,500.000			Local			0.00	3,175.00	0.00	2,748,240.30
			Base			0.00	3,175.00	0.00	2,748,240.30

127055101	CABOT CORP	COMMON STOCK USD1.012	Feb 2018	14 Feb 2018		INSTINET LLC		USD/DTC	0.05
25,000.000	1.000000	NJFA	Local	63.315000	0.00	1,250.00	0.00	1,584,125.00	
			Base	63.315000	0.00	1,250.00	0.00	1,584,125.00	
				13 Feb 2018	15 Feb 2018	INSTINET LLC		USD/DTC	0.05
15,000.000	1.000000	NJFA	Local	63.207000	0.00	750.00	0.00	948,855.00	
			Base	63.207000	0.00	750.00	0.00	948,855.00	
				14 Feb 2018	16 Feb 2018	INSTINET LLC		USD/DTC	0.05
15,000.000	1.000000	NJFA	Local	64.206300	0.00	750.00	0.00	963,844.50	
			Base	64.206300	0.00	750.00	0.00	963,844.50	
				15 Feb 2018	20 Feb 2018	INSTINET LLC		USD/DTC	0.05
15,000.000	1.000000	NJFA	Local	64.233200	0.00	750.00	0.00	964,248.00	
			Base	64.233200	0.00	750.00	0.00	964,248.00	
				21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS		USD/DTC	0.01
10,000.000	1.000000	NJFA	Local	64.277700	0.00	100.00	0.00	642,877.00	
			Base	64.277700	0.00	100.00	0.00	642,877.00	

127055101 Total

80,000.000			Local			0.00	3,600.00	0.00	5,103,949.50
			Base			0.00	3,600.00	0.00	5,103,949.50

133131102	CAMDEN PROPERTY TRUST	REIT USD.01	02 Feb 2018	06 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.		USD/DTC	0.04
4,000.000	1.000000	NJFA	Local	84.785900	0.00	140.00	0.00	339,283.60	
			Base	84.785900	0.00	140.00	0.00	339,283.60	
				21 Feb 2018	23 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.04
10,000.000	1.000000	NJFA	Local	80.911500	0.00	350.00	0.00	809,465.00	
			Base	80.911500	0.00	350.00	0.00	809,465.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

133131102 Total

14,000.000		Local		0.00	490.00	0.00	1,148,748.60
		Base		0.00	490.00	0.00	1,148,748.60

13462K109	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.0102 Feb 2018	06 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
8,000.000	1.000000 NJFA	Local	44.152400	0.00	280.00	0.00	353,499.20
		Base	44.152400	0.00	280.00	0.00	353,499.20
			06 Feb 2018	08 Feb 2018	B. RILEY FBR, INC.	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	41.644600	0.00	875.00	0.00	1,041,990.00
		Base	41.644600	0.00	875.00	0.00	1,041,990.00
			14 Feb 2018	16 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	41.392600	0.00	175.00	0.00	207,138.00
		Base	41.392600	0.00	175.00	0.00	207,138.00

13462K109 Total

38,000.000		Local		0.00	1,330.00	0.00	1,602,627.20
		Base		0.00	1,330.00	0.00	1,602,627.20

142339100	CARLISLE COS INC	COMMON STOCK USD1.012 Feb 2018	14 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	107.430800	0.00	100.00	0.00	1,074,408.00
		Base	107.430800	0.00	100.00	0.00	1,074,408.00
			14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	105.506500	0.00	100.00	0.00	1,055,165.00
		Base	105.506500	0.00	100.00	0.00	1,055,165.00
			15 Feb 2018	20 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	106.533700	0.00	350.00	0.00	1,065,687.00
		Base	106.533700	0.00	350.00	0.00	1,065,687.00
			16 Feb 2018	21 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	107.645600	0.00	350.00	0.00	1,076,806.00
		Base	107.645600	0.00	350.00	0.00	1,076,806.00
			20 Feb 2018	22 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	105.887700	0.00	100.00	0.00	1,058,977.00	
			Base	105.887700	0.00	100.00	0.00	1,058,977.00	
				22 Feb 2018	26 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	106.145600	0.00	350.00	0.00	1,061,806.00	
			Base	106.145600	0.00	350.00	0.00	1,061,806.00	
				26 Feb 2018	28 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	104.672200	0.00	350.00	0.00	1,047,072.00	
			Base	104.672200	0.00	350.00	0.00	1,047,072.00	
				27 Feb 2018	OPEN	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	104.512900	0.00	350.00	0.00	1,045,479.00	
			Base	104.512900	0.00	350.00	0.00	1,045,479.00	
				28 Feb 2018	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	104.189800	0.00	100.00	0.00	1,041,998.00	
			Base	104.189800	0.00	100.00	0.00	1,041,998.00	
142339100 Total									
	90,000.000		Local		0.00	2,150.00	0.00	9,527,398.00	
			Base		0.00	2,150.00	0.00	9,527,398.00	
149123101	CATERPILLAR INC	COMMON STOCK USD1.001	Feb 2018	05 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	162.710500	0.00	350.00	0.00	1,627,455.00	
			Base	162.710500	0.00	350.00	0.00	1,627,455.00	
				02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	15,000.000	1.000000 NJFA	Local	158.196600	0.00	750.00	0.00	2,373,699.00	
			Base	158.196600	0.00	750.00	0.00	2,373,699.00	
149123101	CATERPILLAR INC	COMMON STOCK USD1.006	Feb 2018	08 Feb 2018		INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	152.011800	0.00	2,500.00	0.00	7,603,090.00	
			Base	152.011800	0.00	2,500.00	0.00	7,603,090.00	
149123101	CATERPILLAR INC	COMMON STOCK USD1.006	Feb 2018	08 Feb 2018		INSTINET LLC	USD/DTC	0.05	
	10,000.000	1.000000 NJFA	Local	152.011800	0.00	500.00	0.00	1,520,618.00	
			Base	152.011800	0.00	500.00	0.00	1,520,618.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		06 Feb 2018	08 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 151.778900		0.00	700.00	0.00	3,036,278.00
		Base 151.778900		0.00	700.00	0.00	3,036,278.00
		07 Feb 2018	09 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 156.823100		0.00	350.00	0.00	1,568,581.00
		Base 156.823100		0.00	350.00	0.00	1,568,581.00
149123101	CATERPILLAR INC	COMMON STOCK USD	1.008 Feb 2018	12 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local 149.166600		0.00	1,000.00	0.00	2,984,332.00
		Base 149.166600		0.00	1,000.00	0.00	2,984,332.00
149123101 Total							
135,000.000		Local		0.00	6,150.00	0.00	20,714,053.00
		Base		0.00	6,150.00	0.00	20,714,053.00
151020104	CELGENE CORP	COMMON STOCK USD	0.107 Feb 2018	09 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 95.262200		0.00	350.00	0.00	952,972.00
		Base 95.262200		0.00	350.00	0.00	952,972.00
		08 Feb 2018	12 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 93.133200		0.00	350.00	0.00	931,682.00
		Base 93.133200		0.00	350.00	0.00	931,682.00
		09 Feb 2018	13 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 91.992200		0.00	350.00	0.00	920,272.00
		Base 91.992200		0.00	350.00	0.00	920,272.00
		12 Feb 2018	14 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 93.313500		0.00	350.00	0.00	933,485.00
		Base 93.313500		0.00	350.00	0.00	933,485.00
		21 Feb 2018	23 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 94.594700		0.00	700.00	0.00	1,892,594.00
		Base 94.594700		0.00	700.00	0.00	1,892,594.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

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Units/Original Face							

151020104 Total

60,000.000			Local			0.00	2,100.00	0.00	5,631,005.00
			Base			0.00	2,100.00	0.00	5,631,005.00

166764100	CHEVRON CORP	COMMON STOCK USD.7506 Feb 2018	08 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		0.05	
200,000.000	1.000000 NJFA		Local	113.807400		0.00	10,000.00	0.00	22,771,480.00
			Base	113.807400		0.00	10,000.00	0.00	22,771,480.00
166764100	CHEVRON CORP	COMMON STOCK USD.7507 Feb 2018	09 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		0.05	
100,000.000	1.000000 NJFD		Local	118.260300		0.00	5,000.00	0.00	11,831,030.00
			Base	118.260300		0.00	5,000.00	0.00	11,831,030.00
				07 Feb 2018	09 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	115.860800		0.00	5,000.00	0.00	11,591,080.00
			Base	115.860800		0.00	5,000.00	0.00	11,591,080.00
				08 Feb 2018	12 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	114.818100		0.00	5,000.00	0.00	11,486,810.00
			Base	114.818100		0.00	5,000.00	0.00	11,486,810.00
				09 Feb 2018	13 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD		Local	112.729000		0.00	2,500.00	0.00	5,638,950.00
			Base	112.729000		0.00	2,500.00	0.00	5,638,950.00
				09 Feb 2018	13 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD		Local	109.863500		0.00	2,500.00	0.00	5,495,675.00
			Base	109.863500		0.00	2,500.00	0.00	5,495,675.00
				12 Feb 2018	14 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	115.271300		0.00	1,750.00	0.00	5,765,315.00
			Base	115.271300		0.00	1,750.00	0.00	5,765,315.00
				15 Feb 2018	20 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	112.253700		0.00	1,750.00	0.00	5,614,435.00
			Base	112.253700		0.00	1,750.00	0.00	5,614,435.00
				20 Feb 2018	22 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD		Local	110.923400		0.00	2,500.00	0.00	5,548,670.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	110.923400	0.00	2,500.00	0.00	5,548,670.00
		21 Feb 2018	23 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	111.576400	0.00	2,500.00	0.00	5,581,320.00
		Base	111.576400	0.00	2,500.00	0.00	5,581,320.00
166764100 Total							
800,000.000		Local		0.00	38,500.00	0.00	91,324,765.00
		Base		0.00	38,500.00	0.00	91,324,765.00
169656105	CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	253.945600	0.00	1,050.00	0.00	7,619,418.00
		Base	253.945600	0.00	1,050.00	0.00	7,619,418.00
			13 Feb 2018	15 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	253.241400	0.00	350.00	0.00	2,532,764.00
		Base	253.241400	0.00	350.00	0.00	2,532,764.00
169656105 Total							
40,000.000		Local		0.00	1,400.00	0.00	10,152,182.00
		Base		0.00	1,400.00	0.00	10,152,182.00
171798101	CIMAREX ENERGY CO	COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,200.000	1.000000 NJFA	Local	107.863900	0.00	357.00	0.00	1,100,568.78
		Base	107.863900	0.00	357.00	0.00	1,100,568.78
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
145,000.000	1.000000 NJFA	Local	38.949900	0.00	7,250.00	0.00	5,654,985.50
		Base	38.949900	0.00	7,250.00	0.00	5,654,985.50
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	38.949900	0.00	5,000.00	0.00	3,899,990.00
		Base	38.949900	0.00	5,000.00	0.00	3,899,990.00
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
125,000.000	1.000000 NJFA	Local	39.452100	0.00	6,250.00	0.00	4,937,762.50
		Base	39.452100	0.00	6,250.00	0.00	4,937,762.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFA	Local	44.240000	0.00	2,500.00	0.00	2,214,500.00
		Base	44.240000	0.00	2,500.00	0.00	2,214,500.00
17275R102 Total							
420,000.000		Local		0.00	21,000.00	0.00	16,707,238.00
		Base		0.00	21,000.00	0.00	16,707,238.00
172967424	CITIGROUP INC	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	77.266600	0.00	5,000.00	0.00	7,731,660.00
		Base	77.266600	0.00	5,000.00	0.00	7,731,660.00
18885T306	CLIPPER REALTY INC	REIT USD.01	07 Feb 2018	09 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
6,339.000	1.000000 NJFR	Local	8.054700	0.00	63.39	0.00	51,122.13
		Base	8.054700	0.00	63.39	0.00	51,122.13
			08 Feb 2018	12 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
3,661.000	1.000000 NJFR	Local	7.922699	0.00	36.61	0.00	29,041.61
		Base	7.922699	0.00	36.61	0.00	29,041.61
18885T306 Total							
10,000.000		Local		0.00	100.00	0.00	80,163.74
		Base		0.00	100.00	0.00	80,163.74
189464100	CLOVIS ONCOLOGY INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	53.145700	0.00	100.00	0.00	531,557.00
		Base	53.145700	0.00	100.00	0.00	531,557.00
			12 Feb 2018	14 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	53.845000	0.00	350.00	0.00	538,800.00
		Base	53.845000	0.00	350.00	0.00	538,800.00
			15 Feb 2018	20 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	54.563100	0.00	350.00	0.00	545,981.00
		Base	54.563100	0.00	350.00	0.00	545,981.00
			16 Feb 2018	21 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	54.716300	0.00	350.00	0.00	547,513.00
		Base	54.716300	0.00	350.00	0.00	547,513.00
			21 Feb 2018	23 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	55.479800	0.00	350.00	0.00	555,148.00
		Base	55.479800	0.00	350.00	0.00	555,148.00
189464100 Total							
50,000.000		Local		0.00	1,500.00	0.00	2,718,999.00
		Base		0.00	1,500.00	0.00	2,718,999.00
19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	42.405800	0.00	700.00	0.00	848,816.00
		Base	42.405800	0.00	700.00	0.00	848,816.00
192446102	COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
30,000.000	1.000000 NJFA	Local	73.452300	0.00	1,500.00	0.00	2,205,069.00
		Base	73.452300	0.00	1,500.00	0.00	2,205,069.00
			21 Feb 2018	23 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
24,500.000	1.000000 NJFA	Local	82.511400	0.00	857.50	0.00	2,022,386.80
		Base	82.511400	0.00	857.50	0.00	2,022,386.80
192446102 Total							
54,500.000		Local		0.00	2,357.50	0.00	4,227,455.80
		Base		0.00	2,357.50	0.00	4,227,455.80
192479103	COHERENT INC	COMMON STOCK USD.01	08 Feb 2018	12 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	219.152900	0.00	700.00	0.00	4,383,758.00
		Base	219.152900	0.00	700.00	0.00	4,383,758.00
			08 Feb 2018	12 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	212.435600	0.00	700.00	0.00	4,249,412.00
		Base	212.435600	0.00	700.00	0.00	4,249,412.00
			09 Feb 2018	13 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	212.058000	0.00	350.00	0.00	2,120,930.00
		Base	212.058000	0.00	350.00	0.00	2,120,930.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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Units/Original Face							
		12 Feb 2018	14 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	206.094700	0.00	350.00	0.00	2,061,297.00
		Base	206.094700	0.00	350.00	0.00	2,061,297.00
		21 Feb 2018	23 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	214.930200	0.00	100.00	0.00	2,149,402.00
		Base	214.930200	0.00	100.00	0.00	2,149,402.00
192479103 Total							
70,000.000		Local		0.00	2,200.00	0.00	14,964,799.00
		Base		0.00	2,200.00	0.00	14,964,799.00
19625W104	COLONY NORTHSTAR INC CLASS A	REIT USD.01	01 Feb 2018	05 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
30,000.000	1.000000 NJFR	Local	8.946100	0.00	300.00	0.00	268,683.00
		Base	8.946100	0.00	300.00	0.00	268,683.00
19625W104	COLONY NORTHSTAR INC CLASS A	REIT USD.01	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local	8.591500	0.00	5,000.00	0.00	864,150.00
		Base	8.591500	0.00	5,000.00	0.00	864,150.00
19625W104 Total							
130,000.000		Local		0.00	5,300.00	0.00	1,132,833.00
		Base		0.00	5,300.00	0.00	1,132,833.00
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01	05 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.05
150,000.000	1.000000 NJFD	Local	40.322300	0.00	7,500.00	0.00	6,055,845.00
		Base	40.322300	0.00	7,500.00	0.00	6,055,845.00
		20 Feb 2018	22 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	39.417100	0.00	5,000.00	0.00	3,946,710.00
		Base	39.417100	0.00	5,000.00	0.00	3,946,710.00
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFA	Local	39.585700	0.00	3,500.00	0.00	3,962,070.00
		Base	39.585700	0.00	3,500.00	0.00	3,962,070.00
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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
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Units/Original Face							
100,000.000	1.000000 NJFD	Local	39.585700	0.00	3,500.00	0.00	3,962,070.00
		Base	39.585700	0.00	3,500.00	0.00	3,962,070.00
		27 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	37.607800	0.00	5,000.00	0.00	3,765,780.00
		Base	37.607800	0.00	5,000.00	0.00	3,765,780.00
		27 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	37.207800	0.00	5,000.00	0.00	3,725,780.00
		Base	37.207800	0.00	5,000.00	0.00	3,725,780.00
		27 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	37.287100	0.00	5,000.00	0.00	3,733,710.00
		Base	37.287100	0.00	5,000.00	0.00	3,733,710.00
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	36.576300	0.00	5,000.00	0.00	3,662,630.00
		Base	36.576300	0.00	5,000.00	0.00	3,662,630.00
20030N101 Total							
850,000.000		Local		0.00	39,500.00	0.00	32,814,595.00
		Base		0.00	39,500.00	0.00	32,814,595.00
21036P108	CONSTELLATION BRANDS INC A	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	215.103500	0.00	1,250.00	0.00	5,378,837.50
		Base	215.103500	0.00	1,250.00	0.00	5,378,837.50
		21 Feb 2018	23 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
45,000.000	1.000000 NJFA	Local	219.223000	0.00	1,575.00	0.00	9,866,610.00
		Base	219.223000	0.00	1,575.00	0.00	9,866,610.00
21036P108	CONSTELLATION BRANDS INC A	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	219.223000	0.00	350.00	0.00	2,192,580.00
		Base	219.223000	0.00	350.00	0.00	2,192,580.00
21036P108 Total							
80,000.000		Local		0.00	3,175.00	0.00	17,438,027.50
		Base		0.00	3,175.00	0.00	17,438,027.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

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Units/Original Face							
21240D107	CONTROL4 CORP	COMMON STOCK USD.	05 Feb 2018	07 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	26.462500	0.00	700.00	0.00	529,950.00
		Base	26.462500	0.00	700.00	0.00	529,950.00
			06 Feb 2018	08 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	26.231100	0.00	700.00	0.00	525,322.00
		Base	26.231100	0.00	700.00	0.00	525,322.00
			12 Feb 2018	14 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	24.850300	0.00	700.00	0.00	497,706.00
		Base	24.850300	0.00	700.00	0.00	497,706.00
			20 Feb 2018	22 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	24.894500	0.00	700.00	0.00	498,590.00
		Base	24.894500	0.00	700.00	0.00	498,590.00
21240D107 Total							
80,000.000		Local		0.00	2,800.00	0.00	2,051,568.00
		Base		0.00	2,800.00	0.00	2,051,568.00
218681104	CORE MARK HOLDING CO INC	COMMON STOCK USD.	0121 Feb 2018	23 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.886400	0.00	700.00	0.00	418,428.00
		Base	20.886400	0.00	700.00	0.00	418,428.00
22822V101	CROWN CASTLE INTL CORP	REIT USD.01	21 Feb 2018	23 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	108.856000	0.00	350.00	0.00	1,088,910.00
		Base	108.856000	0.00	350.00	0.00	1,088,910.00
228368106	CROWN HOLDINGS INC	COMMON STOCK USD5.0	12 Feb 2018	14 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	50.570900	0.00	525.00	0.00	759,088.50
		Base	50.570900	0.00	525.00	0.00	759,088.50
			14 Feb 2018	16 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	50.887000	0.00	350.00	0.00	509,220.00
		Base	50.887000	0.00	350.00	0.00	509,220.00
			15 Feb 2018	20 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	51.539300	0.00	175.00	0.00	257,871.50	
				Base	51.539300	0.00	175.00	0.00	257,871.50	
228368106 Total	30,000.000			Local		0.00	1,050.00	0.00	1,526,180.00	
				Base		0.00	1,050.00	0.00	1,526,180.00	
229669106	CUBIC CORP		COMMON STOCK	07 Feb 2018	09 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	55.064200	0.00	100.00	0.00	550,742.00	
				Base	55.064200	0.00	100.00	0.00	550,742.00	
231021106	CUMMINS INC		COMMON STOCK USD2.506	07 Feb 2018	08 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	19,000.000	1.000000	NJFA	Local	171.661300	0.00	950.00	0.00	3,262,514.70	
				Base	171.661300	0.00	950.00	0.00	3,262,514.70	
					07 Feb 2018	09 Feb 2018	BTIG, LLC	USD/DTC	0.04	
	3,500.000	1.000000	NJFA	Local	175.370600	0.00	122.50	0.00	613,919.60	
				Base	175.370600	0.00	122.50	0.00	613,919.60	
231021106 Total	22,500.000			Local		0.00	1,072.50	0.00	3,876,434.30	
				Base		0.00	1,072.50	0.00	3,876,434.30	
23331A109	DR HORTON INC		COMMON STOCK USD.0106	06 Feb 2018	08 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFA	Local	45.745300	0.00	700.00	0.00	915,606.00	
				Base	45.745300	0.00	700.00	0.00	915,606.00	
					22 Feb 2018	26 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	20,000.000	1.000000	NJFA	Local	44.736700	0.00	700.00	0.00	895,434.00	
				Base	44.736700	0.00	700.00	0.00	895,434.00	
					23 Feb 2018	27 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	44.044700	0.00	175.00	0.00	220,398.50	
				Base	44.044700	0.00	175.00	0.00	220,398.50	
23331A109 Total	45,000.000			Local		0.00	1,575.00	0.00	2,031,438.50	
				Base		0.00	1,575.00	0.00	2,031,438.50	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
233331107	DTE ENERGY COMPANY 5,000.000 1.000000 NJFA	COMMON STOCK Local Base	21 Feb 2018 103.900600 103.900600	23 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04 519,678.00 519,678.00
237194105	DARDEN RESTAURANTS INC 20,000.000 1.000000 NJFA	COMMON STOCK Local Base	06 Feb 2018 92.834100 92.834100	08 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04 1,857,382.00 1,857,382.00
23753F107	DASEKE INC 10,000.000 1.000000 NJFA	COMMON STOCK Local Base	21 Feb 2018 10.519900 10.519900	23 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04 105,549.00 105,549.00
	20,000.000 1.000000 NJFA	Local Base	23 Feb 2018 10.564300 10.564300	27 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01 211,486.00 211,486.00
	20,000.000 1.000000 NJFA	Local Base	26 Feb 2018 10.782100 10.782100	28 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01 215,842.00 215,842.00
23753F107 Total	50,000.000	Local Base					532,877.00 532,877.00
24703L103	DELL TECHNOLOGIES INC CL V 120,000.000 1.000000 NJFD	TRACKING STK Local Base	01 Feb 2018 71.063100 71.063100	05 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04 8,531,772.00 8,531,772.00
	80,000.000 1.000000 NJFD	Local Base	02 Feb 2018 71.019700 71.019700	06 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04 5,684,376.00 5,684,376.00
24703L103 Total	200,000.000	Local Base					14,216,148.00 14,216,148.00
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFA	Local	52.018900	0.00	700.00	1,041,078.00	
			Base	52.018900	0.00	700.00	1,041,078.00	
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	52.655400	0.00	1,750.00	2,634,520.00	
			Base	52.655400	0.00	1,750.00	2,634,520.00	
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	25,000.000	1.000000 NJFA	Local	53.516200	0.00	1,250.00	1,339,155.00	
			Base	53.516200	0.00	1,250.00	1,339,155.00	
247361702 Total	95,000.000		Local		0.00	3,700.00	5,014,753.00	
			Base		0.00	3,700.00	5,014,753.00	
25179M103	DEVON ENERGY CORP	COMMON STOCK USD.1	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	38.361900	0.00	5,000.00	3,841,190.00	
			Base	38.361900	0.00	5,000.00	3,841,190.00	
				07 Feb 2018	09 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	37.104500	0.00	5,000.00	3,715,450.00	
			Base	37.104500	0.00	5,000.00	3,715,450.00	
				21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	31.231900	0.00	5,000.00	3,128,190.00	
			Base	31.231900	0.00	5,000.00	3,128,190.00	
25179M103 Total	300,000.000		Local		0.00	15,000.00	10,684,830.00	
			Base		0.00	15,000.00	10,684,830.00	
254687106	WALT DISNEY CO/THE	COMMON STOCK USD.0105	05 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	107.138200	0.00	2,500.00	5,359,410.00	
			Base	107.138200	0.00	2,500.00	5,359,410.00	
				06 Feb 2018	08 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	103.793200	0.00	1,750.00	5,191,410.00	
			Base	103.793200	0.00	1,750.00	5,191,410.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	103.297000	0.00	5,000.00	0.00	10,334,700.00
		Base	103.297000	0.00	5,000.00	0.00	10,334,700.00
		12 Feb 2018	14 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	103.109100	0.00	1,750.00	0.00	5,157,205.00
		Base	103.109100	0.00	1,750.00	0.00	5,157,205.00
		13 Feb 2018	15 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	103.178500	0.00	2,500.00	0.00	5,161,425.00
		Base	103.178500	0.00	2,500.00	0.00	5,161,425.00
		15 Feb 2018	20 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	105.040900	0.00	2,500.00	0.00	5,254,545.00
		Base	105.040900	0.00	2,500.00	0.00	5,254,545.00
254687106 Total							
350,000.000		Local		0.00	16,000.00	0.00	36,458,695.00
		Base		0.00	16,000.00	0.00	36,458,695.00
25470M109	DISH NETWORK CORP A	COMMON STOCK USD.0107	Feb 2018	09 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	45.114600	0.00	700.00	0.00	902,992.00
		Base	45.114600	0.00	700.00	0.00	902,992.00
26078J100	DOWDUPONT INC	COMMON STOCK USD.0101	Feb 2018	05 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	74.602000	0.00	525.00	0.00	1,119,555.00
		Base	74.602000	0.00	525.00	0.00	1,119,555.00
		01 Feb 2018	05 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	74.252000	0.00	350.00	0.00	742,870.00
		Base	74.252000	0.00	350.00	0.00	742,870.00
		02 Feb 2018	06 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	71.819700	0.00	525.00	0.00	1,077,820.50
		Base	71.819700	0.00	525.00	0.00	1,077,820.50
26078J100	DOWDUPONT INC	COMMON STOCK USD.0102	Feb 2018	06 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	71.056600	0.00	1,000.00	1,422,132.00	
			Base	71.056600	0.00	1,000.00	1,422,132.00	
26078J100	DOWDUPONT INC	COMMON STOCK USD.01	05 Feb 2018	07 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	17,000.000	1.000000 NJFA	Local	70.829699	0.00	595.00	1,204,699.89	
			Base	70.829699	0.00	595.00	1,204,699.89	
				05 Feb 2018	07 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	20,000.000	1.000000 NJFA	Local	68.423200	0.00	1,000.00	1,369,464.00	
			Base	68.423200	0.00	1,000.00	1,369,464.00	
				07 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
	13,000.000	1.000000 NJFA	Local	71.834700	0.00	650.00	934,501.10	
			Base	71.834700	0.00	650.00	934,501.10	
26078J100 Total	110,000.000		Local		0.00	4,645.00	7,871,042.49	
			Base		0.00	4,645.00	7,871,042.49	
26884U109	EPR PROPERTIES	REIT USD.01	02 Feb 2018	06 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	57.866600	0.00	350.00	579,016.00	
			Base	57.866600	0.00	350.00	579,016.00	
				06 Feb 2018	08 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	56.290700	0.00	200.00	1,126,014.00	
			Base	56.290700	0.00	200.00	1,126,014.00	
26884U109	EPR PROPERTIES	REIT USD.01	06 Feb 2018	08 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	56.290700	0.00	100.00	563,007.00	
			Base	56.290700	0.00	100.00	563,007.00	
26884U109	EPR PROPERTIES	REIT USD.01	07 Feb 2018	09 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	57.405200	0.00	100.00	574,152.00	
			Base	57.405200	0.00	100.00	574,152.00	
				08 Feb 2018	12 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000 NJFD	Local	56.393300	0.00	100.00	564,033.00	
			Base	56.393300	0.00	100.00	564,033.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	12 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	55.442800	0.00	100.00	0.00	554,528.00
		Base	55.442800	0.00	100.00	0.00	554,528.00
		09 Feb 2018	13 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	55.445100	0.00	100.00	0.00	554,551.00
		Base	55.445100	0.00	100.00	0.00	554,551.00
		12 Feb 2018	14 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	55.949900	0.00	100.00	0.00	559,599.00
		Base	55.949900	0.00	100.00	0.00	559,599.00
		14 Feb 2018	16 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	56.281400	0.00	100.00	0.00	562,914.00
		Base	56.281400	0.00	100.00	0.00	562,914.00
		13 Feb 2018	15 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	56.559200	0.00	100.00	0.00	565,692.00
		Base	56.559200	0.00	100.00	0.00	565,692.00
		15 Feb 2018	20 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	56.680000	0.00	100.00	0.00	566,900.00
		Base	56.680000	0.00	100.00	0.00	566,900.00
		16 Feb 2018	21 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	57.288800	0.00	100.00	0.00	572,988.00
		Base	57.288800	0.00	100.00	0.00	572,988.00
		20 Feb 2018	22 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	57.223500	0.00	100.00	0.00	572,335.00
		Base	57.223500	0.00	100.00	0.00	572,335.00
		20 Feb 2018	22 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	56.721400	0.00	100.00	0.00	567,314.00
		Base	56.721400	0.00	100.00	0.00	567,314.00
		21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	57.104700	0.00	100.00	0.00	571,147.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	57.104700	0.00	100.00	0.00	571,147.00
		22 Feb 2018	26 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	56.993900	0.00	100.00	0.00	570,039.00
		Base	56.993900	0.00	100.00	0.00	570,039.00
		27 Feb 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	58.091200	0.00	100.00	0.00	581,012.00
		Base	58.091200	0.00	100.00	0.00	581,012.00
		27 Feb 2018	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	57.598100	0.00	100.00	0.00	576,081.00
		Base	57.598100	0.00	100.00	0.00	576,081.00
		28 Feb 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	57.865800	0.00	100.00	0.00	578,758.00
		Base	57.865800	0.00	100.00	0.00	578,758.00
26884U109 Total							
200,000.000		Local		0.00	2,250.00	0.00	11,360,080.00
		Base		0.00	2,250.00	0.00	11,360,080.00
278768106	ECHOSTAR CORP A	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local	58.091300	0.00	50.00	0.00	290,506.50
		Base	58.091300	0.00	50.00	0.00	290,506.50
		09 Feb 2018	13 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local	55.810400	0.00	50.00	0.00	279,102.00
		Base	55.810400	0.00	50.00	0.00	279,102.00
		12 Feb 2018	14 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFD	Local	57.278700	0.00	175.00	0.00	286,568.50
		Base	57.278700	0.00	175.00	0.00	286,568.50
278768106 Total							
15,000.000		Local		0.00	275.00	0.00	856,177.00
		Base		0.00	275.00	0.00	856,177.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
29364G103	ENERGY CORP COMMON STOCK USD.0106	Feb 2018	08 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
13,700.000	1.000000 NJFA	Local 73.475000	0.00	479.50	0.00	1,007,087.00	
		Base 73.475000	0.00	479.50	0.00	1,007,087.00	
29444U700	EQUINIX INC REIT USD.001	06 Feb 2018	08 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,000.000	1.000000 NJFA	Local 426.208400	0.00	20.00	0.00	852,436.80	
		Base 426.208400	0.00	20.00	0.00	852,436.80	
		14 Feb 2018	16 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
1,000.000	1.000000 NJFA	Local 432.966700	0.00	35.00	0.00	433,001.70	
		Base 432.966700	0.00	35.00	0.00	433,001.70	
29444U700 Total		Local	0.00	55.00	0.00	1,285,438.50	
	3,000.000	Base	0.00	55.00	0.00	1,285,438.50	
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	02 Feb 2018	06 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 76.818300	0.00	350.00	0.00	768,533.00	
		Base 76.818300	0.00	350.00	0.00	768,533.00	
		05 Feb 2018	07 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 71.505500	0.00	200.00	0.00	1,430,310.00	
		Base 71.505500	0.00	200.00	0.00	1,430,310.00	
		06 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 68.403900	0.00	200.00	0.00	1,368,278.00	
		Base 68.403900	0.00	200.00	0.00	1,368,278.00	
		07 Feb 2018	09 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 68.751900	0.00	100.00	0.00	687,619.00	
		Base 68.751900	0.00	100.00	0.00	687,619.00	
		08 Feb 2018	12 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 69.602200	0.00	100.00	0.00	696,122.00	
		Base 69.602200	0.00	100.00	0.00	696,122.00	
		12 Feb 2018	14 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	69.760900	0.00	100.00	697,709.00	
			Base	69.760900	0.00	100.00	697,709.00	
297425100 Total								
	80,000.000		Local		0.00	1,050.00	5,648,571.00	
			Base		0.00	1,050.00	5,648,571.00	
30161N101	EXELON CORP		COMMON STOCK	06 Feb 2018	08 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
	28,000.000	1.000000 NJFA	Local	36.008500	0.00	280.00	1,008,518.00	
			Base	36.008500	0.00	280.00	1,008,518.00	
30231G102	EXXON MOBIL CORP		COMMON STOCK	05 Feb 2018	07 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	83.175900	0.00	3,500.00	8,321,090.00	
			Base	83.175900	0.00	3,500.00	8,321,090.00	
313747206	FEDERAL REALTY INVS TRUST		REIT USD.01	21 Feb 2018	23 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000 NJFA	Local	113.108800	0.00	100.00	1,131,188.00	
			Base	113.108800	0.00	100.00	1,131,188.00	
31428X106	FEDEX CORP		COMMON STOCK USD.1	09 Feb 2018	13 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	227.717800	0.00	350.00	2,277,528.00	
			Base	227.717800	0.00	350.00	2,277,528.00	
31428X106	FEDEX CORP		COMMON STOCK USD.1	28 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	15,000.000	1.000000 NJFA	Local	247.734100	0.00	750.00	3,716,761.50	
			Base	247.734100	0.00	750.00	3,716,761.50	
31428X106 Total								
	25,000.000		Local		0.00	1,100.00	5,994,289.50	
			Base		0.00	1,100.00	5,994,289.50	
33616C100	FIRST REPUBLIC BANK/CA		COMMON STOCK USD.01	01 Feb 2018	05 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	89.240400	0.00	700.00	1,785,508.00	
			Base	89.240400	0.00	700.00	1,785,508.00	
				02 Feb 2018	06 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	90.888400	0.00	700.00	1,818,468.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	90.888400		0.00	700.00	0.00	1,818,468.00
		21 Feb 2018	23 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	95.846700	0.00	350.00	0.00	958,817.00
	Base	95.846700		0.00	350.00	0.00	958,817.00
33616C100 Total							
50,000.000		Local		0.00	1,750.00	0.00	4,562,793.00
		Base		0.00	1,750.00	0.00	4,562,793.00
344849104	FOOT LOCKER INC	COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	46.952500	0.00	350.00	0.00	469,875.00
		Base	46.952500	0.00	350.00	0.00	469,875.00
		21 Feb 2018	23 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	49.016100	0.00	350.00	0.00	490,511.00
		Base	49.016100	0.00	350.00	0.00	490,511.00
		22 Feb 2018	26 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	48.338200	0.00	350.00	0.00	483,732.00
		Base	48.338200	0.00	350.00	0.00	483,732.00
344849104 Total							
30,000.000		Local		0.00	1,050.00	0.00	1,444,118.00
		Base		0.00	1,050.00	0.00	1,444,118.00
345605109	FOREST CITY REALTY TRUST A	REIT USD.01	02 Feb 2018	06 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	22.994500	0.00	100.00	0.00	230,045.00
		Base	22.994500	0.00	100.00	0.00	230,045.00
345605109	FOREST CITY REALTY TRUST A	REIT USD.01	06 Feb 2018	08 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	22.051300	0.00	100.00	0.00	220,613.00
		Base	22.051300	0.00	100.00	0.00	220,613.00
345605109 Total							
20,000.000		Local		0.00	200.00	0.00	450,658.00
		Base		0.00	200.00	0.00	450,658.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
36237H101	G III APPAREL GROUP LTD	COMMON STOCK USD.0115	Feb 2018	20 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	36.573400	0.00	350.00	0.00	366,084.00
		Base	36.573400	0.00	350.00	0.00	366,084.00
			21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	36.712600	0.00	100.00	0.00	367,226.00
		Base	36.712600	0.00	100.00	0.00	367,226.00
36237H101 Total							
20,000.000		Local		0.00	450.00	0.00	733,310.00
		Base		0.00	450.00	0.00	733,310.00
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0606	Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	15.013100	0.00	5,000.00	0.00	1,506,310.00
		Base	15.013100	0.00	5,000.00	0.00	1,506,310.00
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
75,000.000	1.000000 NJFA	Local	40.693600	0.00	3,750.00	0.00	3,055,770.00
		Base	40.693600	0.00	3,750.00	0.00	3,055,770.00
372460105	GENUINE PARTS CO	COMMON STOCK USD1.020	Feb 2018	22 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
60,000.000	1.000000 NJFD	Local	95.024300	0.00	3,000.00	0.00	5,704,458.00
		Base	95.024300	0.00	3,000.00	0.00	5,704,458.00
			21 Feb 2018	23 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	93.905900	0.00	1,750.00	0.00	4,697,045.00
		Base	93.905900	0.00	1,750.00	0.00	4,697,045.00
			23 Feb 2018	27 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
5,100.000	1.000000 NJFD	Local	93.783000	0.00	178.50	0.00	478,471.80
		Base	93.783000	0.00	178.50	0.00	478,471.80
			26 Feb 2018	28 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
14,900.000	1.000000 NJFD	Local	94.387600	0.00	521.50	0.00	1,406,896.74
		Base	94.387600	0.00	521.50	0.00	1,406,896.74
			27 Feb 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	93.358100	0.00	700.00	0.00	1,867,862.00
		Base	93.358100	0.00	700.00	0.00	1,867,862.00
372460105 Total							
150,000.000		Local		0.00	6,150.00	0.00	14,154,733.54
		Base		0.00	6,150.00	0.00	14,154,733.54
387328107	GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	15 Feb 2018	20 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	57.495200	0.00	100.00	0.00	575,052.00
		Base	57.495200	0.00	100.00	0.00	575,052.00
			16 Feb 2018	21 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	59.543900	0.00	525.00	0.00	893,683.50
		Base	59.543900	0.00	525.00	0.00	893,683.50
			20 Feb 2018	22 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	60.233700	0.00	100.00	0.00	602,437.00
		Base	60.233700	0.00	100.00	0.00	602,437.00
			21 Feb 2018	23 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local	60.137500	0.00	150.00	0.00	902,212.50
		Base	60.137500	0.00	150.00	0.00	902,212.50
			21 Feb 2018	23 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	60.618800	0.00	350.00	0.00	606,538.00
		Base	60.618800	0.00	350.00	0.00	606,538.00
			23 Feb 2018	27 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local	59.979400	0.00	150.00	0.00	899,841.00
		Base	59.979400	0.00	150.00	0.00	899,841.00
			27 Feb 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	60.420100	0.00	50.00	0.00	302,150.50
		Base	60.420100	0.00	50.00	0.00	302,150.50
387328107 Total							
80,000.000		Local		0.00	1,425.00	0.00	4,781,914.50
		Base		0.00	1,425.00	0.00	4,781,914.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
405217100	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	36.099300	0.00	1,750.00	0.00	1,806,715.00
		Base	36.099300	0.00	1,750.00	0.00	1,806,715.00
			07 Feb 2018	09 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	33.970200	0.00	1,750.00	0.00	1,700,260.00
		Base	33.970200	0.00	1,750.00	0.00	1,700,260.00
			21 Feb 2018	23 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	34.907900	0.00	1,750.00	0.00	1,747,145.00
		Base	34.907900	0.00	1,750.00	0.00	1,747,145.00
			23 Feb 2018	27 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	34.145800	0.00	2,500.00	0.00	1,709,790.00
		Base	34.145800	0.00	2,500.00	0.00	1,709,790.00
			26 Feb 2018	28 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	35.081000	0.00	2,500.00	0.00	1,756,550.00
		Base	35.081000	0.00	2,500.00	0.00	1,756,550.00
			27 Feb 2018	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	34.962300	0.00	1,750.00	0.00	1,749,865.00
		Base	34.962300	0.00	1,750.00	0.00	1,749,865.00
405217100 Total							
300,000.000		Local		0.00	12,000.00	0.00	10,470,325.00
		Base		0.00	12,000.00	0.00	10,470,325.00
406216101	HALLIBURTON CO	COMMON STOCK USD2.521	Feb 2018	23 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
21,200.000	1.000000 NJFA	Local	47.128400	0.00	742.00	0.00	999,864.08
		Base	47.128400	0.00	742.00	0.00	999,864.08
415864107	HARSCO CORP	COMMON STOCK USD1.	07 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	16.821000	0.00	100.00	0.00	168,310.00
		Base	16.821000	0.00	100.00	0.00	168,310.00
422704106	HECLA MINING CO	COMMON STOCK USD.2502	Feb 2018	06 Feb 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFA	Local	3.655900	0.00	350.00	0.00	183,145.00
		Base	3.655900	0.00	350.00	0.00	183,145.00
		05 Feb 2018	07 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	3.738900	0.00	350.00	0.00	187,295.00
		Base	3.738900	0.00	350.00	0.00	187,295.00
		06 Feb 2018	08 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	3.693700	0.00	350.00	0.00	185,035.00
		Base	3.693700	0.00	350.00	0.00	185,035.00
422704106 Total							
150,000.000		Local		0.00	1,050.00	0.00	555,475.00
		Base		0.00	1,050.00	0.00	555,475.00
43300A203	HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.	0106 Feb 2018	08 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
3,000.000	1.000000 NJFA	Local	79.633900	0.00	105.00	0.00	239,006.70
		Base	79.633900	0.00	105.00	0.00	239,006.70
		15 Feb 2018	20 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
1,200.000	1.000000 NJFA	Local	86.090000	0.00	12.00	0.00	103,320.00
		Base	86.090000	0.00	12.00	0.00	103,320.00
43300A203 Total							
4,200.000		Local		0.00	117.00	0.00	342,326.70
		Base		0.00	117.00	0.00	342,326.70
440894103	HORTONWORKS INC	COMMON STOCK USD.	12 Feb 2018	14 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	18.066000	0.00	100.00	0.00	180,760.00
		Base	18.066000	0.00	100.00	0.00	180,760.00
		15 Feb 2018	20 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	18.425800	0.00	350.00	0.00	184,608.00
		Base	18.425800	0.00	350.00	0.00	184,608.00
440894103 Total							
20,000.000		Local		0.00	450.00	0.00	365,368.00
		Base		0.00	450.00	0.00	365,368.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
44267D107	HOWARD HUGHES CORP/THE COMMON STOCK	07 Feb 2018	09 Feb 2018		BTIG, LLC	USD/DTC	0.04
4,000.000	1.000000 NJFA	Local	121.433400	0.00	140.00	0.00	485,873.60
		Base	121.433400	0.00	140.00	0.00	485,873.60
		22 Feb 2018	26 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	123.279400	0.00	87.50	0.00	308,286.00
		Base	123.279400	0.00	87.50	0.00	308,286.00
44267D107 Total							
6,500.000		Local		0.00	227.50	0.00	794,159.60
		Base		0.00	227.50	0.00	794,159.60
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	228.216600	0.00	70.00	0.00	456,503.20
		Base	228.216600	0.00	70.00	0.00	456,503.20
452327109	ILLUMINA INC COMMON STOCK USD.01	09 Feb 2018	13 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	215.831400	0.00	350.00	0.00	2,158,664.00
		Base	215.831400	0.00	350.00	0.00	2,158,664.00
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	02 Feb 2018	06 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
14,000.000	1.000000 NJFR	Local	21.939900	0.00	140.00	0.00	307,298.60
		Base	21.939900	0.00	140.00	0.00	307,298.60
		06 Feb 2018	08 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFR	Local	21.436100	0.00	150.00	0.00	321,691.50
		Base	21.436100	0.00	150.00	0.00	321,691.50
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	06 Feb 2018	08 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	21.727800	0.00	1,750.00	0.00	1,088,140.00
		Base	21.727800	0.00	1,750.00	0.00	1,088,140.00
456237106 Total							
79,000.000		Local		0.00	2,040.00	0.00	1,717,130.10
		Base		0.00	2,040.00	0.00	1,717,130.10
457187102	INGREDION INC COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	130.411200	0.00	2,500.00	0.00	6,523,060.00
		Base	130.411200	0.00	2,500.00	0.00	6,523,060.00
			08 Feb 2018	12 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	130.013700	0.00	1,500.00	0.00	3,901,911.00
		Base	130.013700	0.00	1,500.00	0.00	3,901,911.00
			09 Feb 2018	13 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	127.681200	0.00	1,500.00	0.00	3,831,936.00
		Base	127.681200	0.00	1,500.00	0.00	3,831,936.00
			12 Feb 2018	14 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	128.835000	0.00	1,050.00	0.00	3,866,100.00
		Base	128.835000	0.00	1,050.00	0.00	3,866,100.00
			13 Feb 2018	15 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	128.387500	0.00	1,000.00	0.00	2,568,750.00
		Base	128.387500	0.00	1,000.00	0.00	2,568,750.00
			14 Feb 2018	16 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	129.452800	0.00	700.00	0.00	2,589,756.00
		Base	129.452800	0.00	700.00	0.00	2,589,756.00
			15 Feb 2018	20 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.386700	0.00	350.00	0.00	1,294,217.00
		Base	129.386700	0.00	350.00	0.00	1,294,217.00
			20 Feb 2018	22 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	129.133400	0.00	100.00	0.00	1,291,434.00
		Base	129.133400	0.00	100.00	0.00	1,291,434.00
457187102 Total							
200,000.000		Local		0.00	8,700.00	0.00	25,867,164.00
		Base		0.00	8,700.00	0.00	25,867,164.00
458140100	INTEL CORP	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	43.433100	0.00	5,000.00	0.00	4,348,310.00
		Base	43.433100	0.00	5,000.00	0.00	4,348,310.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
458140100	INTEL CORP COMMON STOCK USD.	21 Feb 2018	23 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
110,000.000	1.000000 NJFA	Local 46.632400	0.00	5,500.00	0.00	5,135,064.00	
		Base 46.632400	0.00	5,500.00	0.00	5,135,064.00	
458140100 Total							
210,000.000		Local Base	0.00 0.00	10,500.00 10,500.00	0.00 0.00	9,483,374.00 9,483,374.00	
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.	0121 Feb 2018	23 Feb 2018		INSTINET LLC	USD/DTC	0.05
95,000.000	1.000000 NJFA	Local 73.746200	0.00	4,750.00	0.00	7,010,639.00	
		Base 73.746200	0.00	4,750.00	0.00	7,010,639.00	
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD.	1.016 Feb 2018	21 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 59.391800	0.00	700.00	0.00	1,188,536.00	
		Base 59.391800	0.00	700.00	0.00	1,188,536.00	
		20 Feb 2018	22 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 58.295400	0.00	350.00	0.00	583,304.00	
		Base 58.295400	0.00	350.00	0.00	583,304.00	
		21 Feb 2018	23 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 58.427900	0.00	525.00	0.00	876,943.50	
		Base 58.427900	0.00	525.00	0.00	876,943.50	
		21 Feb 2018	23 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 58.826400	0.00	350.00	0.00	588,614.00	
		Base 58.826400	0.00	350.00	0.00	588,614.00	
460146103 Total							
55,000.000		Local Base	0.00 0.00	1,925.00 1,925.00	0.00 0.00	3,237,397.50 3,237,397.50	
46187W107	INVITATION HOMES INC REIT USD.	01	21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 21.282300	0.00	100.00	0.00	212,923.00	
		Base 21.282300	0.00	100.00	0.00	212,923.00	
		22 Feb 2018	26 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	NJFA	Local	21.087200	0.00	700.00	0.00	422,444.00	
				Base	21.087200	0.00	700.00	0.00	422,444.00	
46187W107 Total	30,000.000			Local		0.00	800.00	0.00	635,367.00	
				Base		0.00	800.00	0.00	635,367.00	
47580P103	JELD WEN HOLDING INC		COMMON STOCK USD.01	121 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	34.787700	0.00	100.00	0.00	347,977.00	
				Base	34.787700	0.00	100.00	0.00	347,977.00	
476405105	JERNIGAN CAPITAL INC		REIT USD.01	01 Feb 2018	05 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFR	Local	17.565200	0.00	200.00	0.00	351,504.00	
				Base	17.565200	0.00	200.00	0.00	351,504.00	
48242W106	KBR INC		COMMON STOCK USD.	05 Feb 2018	07 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	18.382000	0.00	350.00	0.00	184,170.00	
				Base	18.382000	0.00	350.00	0.00	184,170.00	
					06 Feb 2018	08 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	18.472800	0.00	350.00	0.00	185,078.00	
				Base	18.472800	0.00	350.00	0.00	185,078.00	
					06 Feb 2018	08 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	18.535300	0.00	350.00	0.00	185,703.00	
				Base	18.535300	0.00	350.00	0.00	185,703.00	
					07 Feb 2018	09 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	20,000.000	1.000000	NJFA	Local	18.862800	0.00	1,000.00	0.00	378,256.00	
				Base	18.862800	0.00	1,000.00	0.00	378,256.00	
					08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	30,000.000	1.000000	NJFA	Local	17.998400	0.00	1,500.00	0.00	541,452.00	
				Base	17.998400	0.00	1,500.00	0.00	541,452.00	
					12 Feb 2018	14 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	20,000.000	1.000000	NJFA	Local	17.764900	0.00	1,000.00	0.00	356,298.00	
				Base	17.764900	0.00	1,000.00	0.00	356,298.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		15 Feb 2018	20 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local 18.071900		0.00	1,050.00	0.00	543,207.00
		Base 18.071900		0.00	1,050.00	0.00	543,207.00
		16 Feb 2018	21 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 18.193100		0.00	700.00	0.00	364,562.00
		Base 18.193100		0.00	700.00	0.00	364,562.00
		23 Feb 2018	27 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local 15.694300		0.00	1,250.00	0.00	393,607.50
		Base 15.694300		0.00	1,250.00	0.00	393,607.50
		23 Feb 2018	27 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local 14.873300		0.00	1,250.00	0.00	373,082.50
		Base 14.873300		0.00	1,250.00	0.00	373,082.50
		26 Feb 2018	28 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local 14.799400		0.00	875.00	0.00	370,860.00
		Base 14.799400		0.00	875.00	0.00	370,860.00
		26 Feb 2018	28 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 15.193100		0.00	350.00	0.00	152,281.00
		Base 15.193100		0.00	350.00	0.00	152,281.00
		28 Feb 2018	OPEN		B. RILEY FBR, INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 15.215000		0.00	525.00	0.00	228,750.00
		Base 15.215000		0.00	525.00	0.00	228,750.00
48242W106 Total							
250,000.000		Local		0.00	10,550.00	0.00	4,257,307.00
		Base		0.00	10,550.00	0.00	4,257,307.00
493267108	KEYCORP	COMMON STOCK USD	1.006 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
98,000.000	1.000000 NJFA	Local 20.511500		0.00	4,900.00	0.00	2,015,027.00
		Base 20.511500		0.00	4,900.00	0.00	2,015,027.00
50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD	0.0105 Feb 2018	07 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	42.720000	0.00	200.00	0.00	854,600.00
		Base	42.720000	0.00	200.00	0.00	854,600.00
			06 Feb 2018	08 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	41.889500	0.00	350.00	0.00	419,245.00
		Base	41.889500	0.00	350.00	0.00	419,245.00
			15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	40.745000	0.00	350.00	0.00	407,800.00
		Base	40.745000	0.00	350.00	0.00	407,800.00
			16 Feb 2018	21 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	40.949300	0.00	350.00	0.00	409,843.00
		Base	40.949300	0.00	350.00	0.00	409,843.00
50060P106 Total							
50,000.000		Local		0.00	1,250.00	0.00	2,091,488.00
		Base		0.00	1,250.00	0.00	2,091,488.00
500754106	KRAFT HEINZ CO/THE	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
40,000.000	1.000000 NJFA	Local	73.139700	0.00	1,400.00	0.00	2,926,988.00
		Base	73.139700	0.00	1,400.00	0.00	2,926,988.00
500754106	KRAFT HEINZ CO/THE	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	73.162500	0.00	700.00	0.00	1,463,950.00
		Base	73.162500	0.00	700.00	0.00	1,463,950.00
			07 Feb 2018	09 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	73.834900	0.00	1,000.00	0.00	1,477,698.00
		Base	73.834900	0.00	1,000.00	0.00	1,477,698.00
			08 Feb 2018	12 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	72.022400	0.00	700.00	0.00	1,441,148.00
		Base	72.022400	0.00	700.00	0.00	1,441,148.00
			20 Feb 2018	22 Feb 2018	INSTINET LLC	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local	68.150100	0.00	2,000.00	0.00	2,728,004.00
		Base	68.150100	0.00	2,000.00	0.00	2,728,004.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
				21 Feb 2018	23 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	68.384600	0.00	700.00	0.00	1,368,392.00
				Base	68.384600	0.00	700.00	0.00	1,368,392.00
500754106 Total	160,000.000			Local		0.00	6,500.00	0.00	11,406,180.00
				Base		0.00	6,500.00	0.00	11,406,180.00
501797104	L BRANDS INC		COMMON STOCK USD.5	06 Feb 2018	08 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	46.645200	0.00	350.00	0.00	466,802.00
				Base	46.645200	0.00	350.00	0.00	466,802.00
50187T106	LGI HOMES INC		COMMON STOCK USD.01	07 Feb 2018	09 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	65.409000	0.00	100.00	0.00	654,190.00
				Base	65.409000	0.00	100.00	0.00	654,190.00
				22 Feb 2018	26 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	66.994700	0.00	175.00	0.00	335,148.50
				Base	66.994700	0.00	175.00	0.00	335,148.50
50187T106 Total	15,000.000			Local		0.00	275.00	0.00	989,338.50
				Base		0.00	275.00	0.00	989,338.50
501889208	LKQ CORP		COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	15,000.000	1.000000	NJFA	Local	42.058800	0.00	150.00	0.00	631,032.00
				Base	42.058800	0.00	150.00	0.00	631,032.00
505743104	LADDER CAPITAL CORP REIT		REIT USD.001	01 Feb 2018	05 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
	25,000.000	1.000000	NJFA	Local	14.450000	0.00	250.00	0.00	361,500.00
				Base	14.450000	0.00	250.00	0.00	361,500.00
				02 Feb 2018	06 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	7,000.000	1.000000	NJFA	Local	14.289900	0.00	70.00	0.00	100,099.30
				Base	14.289900	0.00	70.00	0.00	100,099.30
				06 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFA	Local	14.365000	0.00	500.00	0.00	718,750.00
			Base	14.365000	0.00	500.00	0.00	718,750.00
				09 Feb 2018	13 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000 NJFA	Local	14.445400	0.00	100.00	0.00	144,554.00
			Base	14.445400	0.00	100.00	0.00	144,554.00
505743104 Total								
	92,000.000		Local		0.00	920.00	0.00	1,324,903.30
			Base		0.00	920.00	0.00	1,324,903.30
526057302	LENNAR CORP B SHS	COMMON STOCK USD.1		02 Feb 2018	06 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
	5,000.000	1.000000 NJFA	Local	48.966600	0.00	50.00	0.00	244,883.00
			Base	48.966600	0.00	50.00	0.00	244,883.00
				07 Feb 2018	09 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	8,000.000	1.000000 NJFA	Local	49.723600	0.00	80.00	0.00	397,868.80
			Base	49.723600	0.00	80.00	0.00	397,868.80
				07 Feb 2018	09 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	11,000.000	1.000000 NJFA	Local	49.255500	0.00	385.00	0.00	542,195.50
			Base	49.255500	0.00	385.00	0.00	542,195.50
				08 Feb 2018	12 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	5,000.000	1.000000 NJFA	Local	48.182300	0.00	50.00	0.00	240,961.50
			Base	48.182300	0.00	50.00	0.00	240,961.50
				21 Feb 2018	23 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	30,000.000	1.000000 NJFA	Local	48.145500	0.00	300.00	0.00	1,444,665.00
			Base	48.145500	0.00	300.00	0.00	1,444,665.00
				22 Feb 2018	26 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
	10,000.000	1.000000 NJFA	Local	46.992300	0.00	350.00	0.00	470,273.00
			Base	46.992300	0.00	350.00	0.00	470,273.00
				23 Feb 2018	27 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	3,500.000	1.000000 NJFA	Local	47.128600	0.00	35.00	0.00	164,985.10
			Base	47.128600	0.00	35.00	0.00	164,985.10

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		26 Feb 2018	28 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
7,000.000	1.000000 NJFA	Local 47.267400	0.00	70.00	0.00	330,941.80	
		Base 47.267400	0.00	70.00	0.00	330,941.80	
526057302 Total							
79,500.000		Local	0.00	1,320.00	0.00	3,836,773.70	
		Base	0.00	1,320.00	0.00	3,836,773.70	
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.01	08 Feb 2018	12 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 87.198700	0.00	350.00	0.00	872,337.00	
		Base 87.198700	0.00	350.00	0.00	872,337.00	
		09 Feb 2018	13 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 85.404300	0.00	350.00	0.00	854,393.00	
		Base 85.404300	0.00	350.00	0.00	854,393.00	
		12 Feb 2018	14 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 87.665000	0.00	350.00	0.00	877,000.00	
		Base 87.665000	0.00	350.00	0.00	877,000.00	
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 91.763700	0.00	525.00	0.00	1,376,980.50	
		Base 91.763700	0.00	525.00	0.00	1,376,980.50	
530307107 Total							
45,000.000		Local	0.00	1,575.00	0.00	3,980,710.50	
		Base	0.00	1,575.00	0.00	3,980,710.50	
532746104	LIMONEIRA CO	COMMON STOCK USD.01	23 Feb 2018	27 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
1,700.000	1.000000 NJFA	Local 21.037900	0.00	17.00	0.00	35,781.43	
		Base 21.037900	0.00	17.00	0.00	35,781.43	
		26 Feb 2018	28 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
8,300.000	1.000000 NJFA	Local 21.483100	0.00	83.00	0.00	178,392.73	
		Base 21.483100	0.00	83.00	0.00	178,392.73	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

532746104 Total

10,000.000			Local			0.00	100.00	0.00	214,174.16
			Base			0.00	100.00	0.00	214,174.16

535919500 LIONS GATE ENTERTAINMENT B COMMON STOCK 09 Feb 2018 13 Feb 2018 J.P. MORGAN SECURITIES LLC USD/DTC 0.04

50,000.000	1.000000 NJFD	25.698100	Local	0.00	1,750.00	0.00	1,286,655.00	0.00	1,286,655.00
		25.698100	Base	0.00	1,750.00	0.00	1,286,655.00	0.00	1,286,655.00

50,000.000	1.000000 NJFD	25.088900	Local	0.00	1,750.00	0.00	1,256,195.00	0.00	1,256,195.00
		25.088900	Base	0.00	1,750.00	0.00	1,256,195.00	0.00	1,256,195.00

20,000.000	1.000000 NJFD	25.353400	Local	0.00	700.00	0.00	507,768.00	0.00	507,768.00
		25.353400	Base	0.00	700.00	0.00	507,768.00	0.00	507,768.00

20,000.000	1.000000 NJFD	26.951200	Local	0.00	700.00	0.00	539,724.00	0.00	539,724.00
		26.951200	Base	0.00	700.00	0.00	539,724.00	0.00	539,724.00

535919500 Total

140,000.000			Local	0.00	4,900.00	0.00	3,590,342.00	0.00	3,590,342.00
			Base	0.00	4,900.00	0.00	3,590,342.00	0.00	3,590,342.00

548661107 LOWE S COS INC COMMON STOCK USD.5 21 Feb 2018 23 Feb 2018 RAYMOND JAMES AND ASSOCIATES INC USD/DTC 0.04

10,000.000	1.000000 NJFA	96.109800	Local	0.00	350.00	0.00	961,448.00	0.00	961,448.00
		96.109800	Base	0.00	350.00	0.00	961,448.00	0.00	961,448.00

9,000.000	1.000000 NJFA	96.214600	Local	0.00	315.00	0.00	866,246.40	0.00	866,246.40
		96.214600	Base	0.00	315.00	0.00	866,246.40	0.00	866,246.40

8,000.000	1.000000 NJFA	97.666800	Local	0.00	280.00	0.00	781,614.40	0.00	781,614.40
		97.666800	Base	0.00	280.00	0.00	781,614.40	0.00	781,614.40

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
548661107 Total								
27,000.000								
			Local		0.00	945.00	2,609,308.80	
			Base		0.00	945.00	2,609,308.80	
552074700	WILLIAM LYON HOMES CL A	COMMON STOCK USD.0107 Feb 2018	09 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
5,000.000	1.000000 NJFA		Local	25.975000	0.00	175.00	130,050.00	
			Base	25.975000	0.00	175.00	130,050.00	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
30,000.000	1.000000 NJFD		Local	21.392300	0.00	1,050.00	642,819.00	
			Base	21.392300	0.00	1,050.00	642,819.00	
				08 Feb 2018	12 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD		Local	19.301000	0.00	1,400.00	773,440.00	
			Base	19.301000	0.00	1,400.00	773,440.00	
				08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.05
60,000.000	1.000000 NJFD		Local	18.399100	0.00	3,000.00	1,106,946.00	
			Base	18.399100	0.00	3,000.00	1,106,946.00	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
95,000.000	1.000000 NJFA		Local	21.425000	0.00	4,750.00	2,040,125.00	
			Base	21.425000	0.00	4,750.00	2,040,125.00	
55405Y100 Total								
225,000.000			Local		0.00	10,200.00	4,563,330.00	
			Base		0.00	10,200.00	4,563,330.00	
55608B105	MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.	26 Feb 2018	28 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
15,000.000	1.000000 NJFA		Local	43.272600	0.00	525.00	649,614.00	
			Base	43.272600	0.00	525.00	649,614.00	
				27 Feb 2018	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	43.057000	0.00	350.00	430,920.00	
			Base	43.057000	0.00	350.00	430,920.00	
				28 Feb 2018	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	40.468000	0.00	175.00	0.00	202,515.00	
				Base	40.468000	0.00	175.00	0.00	202,515.00	
55608B105 Total	30,000.000			Local		0.00	1,050.00	0.00	1,283,049.00	
				Base		0.00	1,050.00	0.00	1,283,049.00	
556269108	STEVEN MADDEN LTD		COMMON STOCK USD.	26 Feb 2018	28 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01	
	5,000.000	1.000000	NJFA	Local	44.136000	0.00	50.00	0.00	220,730.00	
				Base	44.136000	0.00	50.00	0.00	220,730.00	
56585A102	MARATHON PETROLEUM CORP		COMMON STOCK	21 Feb 2018	23 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	37,800.000	1.000000	NJFA	Local	67.069100	0.00	1,323.00	0.00	2,536,534.98	
				Base	67.069100	0.00	1,323.00	0.00	2,536,534.98	
574599106	MASCO CORP		COMMON STOCK USD1.022	Feb 2018	26 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFA	Local	42.600300	0.00	700.00	0.00	852,706.00	
				Base	42.600300	0.00	700.00	0.00	852,706.00	
580135101	MCDONALD S CORP		COMMON STOCK USD.0121	Feb 2018	23 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000	NJFD	Local	159.808700	0.00	5,000.00	0.00	15,985,870.00	
				Base	159.808700	0.00	5,000.00	0.00	15,985,870.00	
					22 Feb 2018	26 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	50,000.000	1.000000	NJFD	Local	159.849100	0.00	2,500.00	0.00	7,994,955.00	
				Base	159.849100	0.00	2,500.00	0.00	7,994,955.00	
					23 Feb 2018	27 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000	NJFD	Local	162.344100	0.00	2,500.00	0.00	8,119,705.00	
				Base	162.344100	0.00	2,500.00	0.00	8,119,705.00	
					26 Feb 2018	28 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	50,000.000	1.000000	NJFD	Local	163.717300	0.00	2,500.00	0.00	8,188,365.00	
				Base	163.717300	0.00	2,500.00	0.00	8,188,365.00	
					26 Feb 2018	28 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	163.375100	0.00	1,400.00	0.00	6,536,404.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	163.375100		0.00	1,400.00	0.00	6,536,404.00
		27 Feb 2018	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 163.933100		0.00	1,050.00	0.00	4,919,043.00
	Base	163.933100		0.00	1,050.00	0.00	4,919,043.00
		28 Feb 2018	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 160.699400		0.00	1,400.00	0.00	6,429,376.00
	Base	160.699400		0.00	1,400.00	0.00	6,429,376.00
580135101 Total							
360,000.000		Local		0.00	16,350.00	0.00	58,173,718.00
		Base		0.00	16,350.00	0.00	58,173,718.00
58933Y105	MERCK + CO. INC.	COMMON STOCK USD.5	20 Feb 2018	22 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 55.042300		0.00	2,500.00	0.00	2,754,615.00
		Base	55.042300		0.00	2,500.00	2,754,615.00
		21 Feb 2018	23 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 55.301500		0.00	1,750.00	0.00	2,766,825.00
		Base	55.301500		0.00	1,750.00	2,766,825.00
58933Y105 Total							
100,000.000		Local		0.00	4,250.00	0.00	5,521,440.00
		Base		0.00	4,250.00	0.00	5,521,440.00
59156R108	METLIFE INC	COMMON STOCK USD.0106	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 45.834900		0.00	5,000.00	0.00	4,588,490.00
		Base	45.834900		0.00	5,000.00	4,588,490.00
59408Q106	MICHAELS COS INC/THE	COMMON STOCK USD.	15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local 25.154200		0.00	875.00	0.00	629,730.00
		Base	25.154200		0.00	875.00	629,730.00
		21 Feb 2018	23 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 24.546500		0.00	350.00	0.00	245,815.00
		Base	24.546500		0.00	350.00	245,815.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		26 Feb 2018	28 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	24.652000	0.00	50.00	0.00	123,310.00
		Base	24.652000	0.00	50.00	0.00	123,310.00
59408Q106 Total							
40,000.000		Local		0.00	1,275.00	0.00	998,855.00
		Base		0.00	1,275.00	0.00	998,855.00
595017104	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	86.443000	0.00	5,000.00	0.00	8,649,300.00
		Base	86.443000	0.00	5,000.00	0.00	8,649,300.00
			08 Feb 2018	12 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	81.363800	0.00	2,500.00	0.00	4,070,690.00
		Base	81.363800	0.00	2,500.00	0.00	4,070,690.00
			08 Feb 2018	12 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	80.233500	0.00	2,500.00	0.00	4,014,175.00
		Base	80.233500	0.00	2,500.00	0.00	4,014,175.00
			09 Feb 2018	13 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	80.895700	0.00	2,500.00	0.00	4,047,285.00
		Base	80.895700	0.00	2,500.00	0.00	4,047,285.00
			12 Feb 2018	14 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	82.333700	0.00	100.00	0.00	823,437.00
		Base	82.333700	0.00	100.00	0.00	823,437.00
			21 Feb 2018	23 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	84.230900	0.00	350.00	0.00	842,659.00
		Base	84.230900	0.00	350.00	0.00	842,659.00
595017104 Total							
270,000.000		Local		0.00	12,950.00	0.00	22,447,546.00
		Base		0.00	12,950.00	0.00	22,447,546.00
608190104	MOHAWK INDUSTRIES INC	COMMON STOCK USD.	01 Feb 2018	23 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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									
	3,000.000	1.000000	NJFA							
			Local	247.764700		0.00	105.00	0.00	743,399.10	
			Base	247.764700		0.00	105.00	0.00	743,399.10	
62886E108	NCR CORPORATION			COMMON STOCK USD.0109	Feb 2018	13 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	70,000.000	1.000000	NJFD							
			Local	30.139700		0.00	2,450.00	0.00	2,112,229.00	
			Base	30.139700		0.00	2,450.00	0.00	2,112,229.00	
629377508	NRG ENERGY INC			COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000	NJFD							
			Local	25.512000		0.00	5,000.00	0.00	2,556,200.00	
			Base	25.512000		0.00	5,000.00	0.00	2,556,200.00	
631103108	NASDAQ INC			COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	40,000.000	1.000000	NJFA							
			Local	76.423000		0.00	2,000.00	0.00	3,058,920.00	
			Base	76.423000		0.00	2,000.00	0.00	3,058,920.00	
					21 Feb 2018	23 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	12,000.000	1.000000	NJFA							
			Local	80.334800		0.00	420.00	0.00	964,437.60	
			Base	80.334800		0.00	420.00	0.00	964,437.60	
631103108 Total										
	52,000.000									
			Local			0.00	2,420.00	0.00	4,023,357.60	
			Base			0.00	2,420.00	0.00	4,023,357.60	
64110D104	NETAPP INC			COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	90,000.000	1.000000	NJFA							
			Local	57.074200		0.00	4,500.00	0.00	5,141,178.00	
			Base	57.074200		0.00	4,500.00	0.00	5,141,178.00	
					13 Feb 2018	15 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	90,000.000	1.000000	NJFA							
			Local	58.862900		0.00	4,500.00	0.00	5,302,161.00	
			Base	58.862900		0.00	4,500.00	0.00	5,302,161.00	
					14 Feb 2018	16 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	90,000.000	1.000000	NJFA							
			Local	60.044200		0.00	4,500.00	0.00	5,408,478.00	
			Base	60.044200		0.00	4,500.00	0.00	5,408,478.00	
					15 Feb 2018	20 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	95,000.000	1.000000	NJFA							
			Local	53.602300		0.00	4,750.00	0.00	5,096,968.50	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	53.602300		0.00	4,750.00	0.00	5,096,968.50
64110D104 Total							
365,000.000	Local			0.00	18,250.00	0.00	20,948,785.50
	Base			0.00	18,250.00	0.00	20,948,785.50
655844108	NORFOLK SOUTHERN CORP	COMMON STOCK USD	0.021 Feb 2018	23 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	141.774600	0.00	1,050.00	0.00	4,254,288.00
		Base	141.774600	0.00	1,050.00	0.00	4,254,288.00
			23 Feb 2018	27 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
20,000.000	1.000000 NJFA	Local	142.122600	0.00	1,000.00	0.00	2,843,452.00
		Base	142.122600	0.00	1,000.00	0.00	2,843,452.00
			26 Feb 2018	28 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	143.425600	0.00	525.00	0.00	2,151,909.00
		Base	143.425600	0.00	525.00	0.00	2,151,909.00
			27 Feb 2018	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	144.997100	0.00	350.00	0.00	1,450,321.00
		Base	144.997100	0.00	350.00	0.00	1,450,321.00
			28 Feb 2018	OPEN	JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	143.166200	0.00	175.00	0.00	716,006.00
		Base	143.166200	0.00	175.00	0.00	716,006.00
			28 Feb 2018	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	143.053300	0.00	175.00	0.00	715,441.50
		Base	143.053300	0.00	175.00	0.00	715,441.50
655844108 Total							
85,000.000	Local			0.00	3,275.00	0.00	12,131,417.50
	Base			0.00	3,275.00	0.00	12,131,417.50
67020Y100	NUANCE COMMUNICATIONS INC	COMMON STOCK USD	0.06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
65,000.000	1.000000 NJFA	Local	16.830700	0.00	3,250.00	0.00	1,097,245.50
		Base	16.830700	0.00	3,250.00	0.00	1,097,245.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
67066G104	NVIDIA CORP COMMON STOCK USD.	05 Feb 2018	07 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local 217.577800		0.00	1,000.00	0.00	4,352,556.00
		Base 217.577800		0.00	1,000.00	0.00	4,352,556.00
			05 Feb 2018	07 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 225.855100		0.00	350.00	0.00	2,258,901.00
		Base 225.855100		0.00	350.00	0.00	2,258,901.00
			06 Feb 2018	08 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 207.140000		0.00	350.00	0.00	2,071,750.00
		Base 207.140000		0.00	350.00	0.00	2,071,750.00
67066G104	NVIDIA CORP COMMON STOCK USD.	06 Feb 2018	08 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
22,000.000	1.000000 NJFA	Local 218.624600		0.00	1,100.00	0.00	4,810,841.20
		Base 218.624600		0.00	1,100.00	0.00	4,810,841.20
67066G104 Total							
62,000.000		Local		0.00	2,800.00	0.00	13,494,048.20
		Base		0.00	2,800.00	0.00	13,494,048.20
67069D108	NUTRISYSTEM INC COMMON STOCK USD.	01 Feb 2018	05 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 42.074800		0.00	1,050.00	0.00	1,263,294.00
		Base 42.074800		0.00	1,050.00	0.00	1,263,294.00
			02 Feb 2018	06 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 43.590600		0.00	1,050.00	0.00	1,308,768.00
		Base 43.590600		0.00	1,050.00	0.00	1,308,768.00
			05 Feb 2018	07 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 43.837200		0.00	1,050.00	0.00	1,316,166.00
		Base 43.837200		0.00	1,050.00	0.00	1,316,166.00
			06 Feb 2018	08 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 42.366300		0.00	1,050.00	0.00	1,272,039.00
		Base 42.366300		0.00	1,050.00	0.00	1,272,039.00
			07 Feb 2018	09 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 42.476000		0.00	1,050.00	0.00	1,275,330.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	42.476000	0.00	1,050.00	0.00	1,275,330.00
		08 Feb 2018	12 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	42.194100	0.00	1,050.00	0.00	1,266,873.00
		Base	42.194100	0.00	1,050.00	0.00	1,266,873.00
		08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	41.249200	0.00	700.00	0.00	825,684.00
		Base	41.249200	0.00	700.00	0.00	825,684.00
		09 Feb 2018	13 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	40.853700	0.00	1,050.00	0.00	1,226,661.00
		Base	40.853700	0.00	1,050.00	0.00	1,226,661.00
		12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	41.057300	0.00	1,500.00	0.00	1,233,219.00
		Base	41.057300	0.00	1,500.00	0.00	1,233,219.00
		13 Feb 2018	15 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	41.488800	0.00	1,050.00	0.00	1,245,714.00
		Base	41.488800	0.00	1,050.00	0.00	1,245,714.00
		14 Feb 2018	16 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	41.687700	0.00	700.00	0.00	834,454.00
		Base	41.687700	0.00	700.00	0.00	834,454.00
		15 Feb 2018	20 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	42.062800	0.00	700.00	0.00	841,956.00
		Base	42.062800	0.00	700.00	0.00	841,956.00
		16 Feb 2018	21 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	42.557300	0.00	350.00	0.00	425,923.00
		Base	42.557300	0.00	350.00	0.00	425,923.00
		20 Feb 2018	22 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	42.592100	0.00	350.00	0.00	426,271.00
		Base	42.592100	0.00	350.00	0.00	426,271.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
67069D108 Total							
350,000.000							
			Local				14,762,352.00
			Base				14,762,352.00
671044105	OSI SYSTEMS INC	02 Feb 2018	06 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	52.748600		0.00	1,400.00	0.00	2,111,344.00
		52.748600	Local	0.00	1,400.00	0.00	2,111,344.00
			Base	0.00	1,400.00	0.00	2,111,344.00
675232102	OCEANEERING INTL INC	06 Feb 2018	08 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	19.909300		0.00	2,100.00	0.00	1,196,658.00
		19.909300	Local	0.00	2,100.00	0.00	1,196,658.00
			Base	0.00	2,100.00	0.00	1,196,658.00
		12 Feb 2018	14 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	18.484800		0.00	2,500.00	0.00	926,740.00
		18.484800	Local	0.00	2,500.00	0.00	926,740.00
			Base	0.00	2,500.00	0.00	926,740.00
		14 Feb 2018	16 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	18.016700		0.00	2,500.00	0.00	903,335.00
		18.016700	Local	0.00	2,500.00	0.00	903,335.00
			Base	0.00	2,500.00	0.00	903,335.00
		13 Feb 2018	15 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	18.014900		0.00	2,500.00	0.00	903,245.00
		18.014900	Local	0.00	2,500.00	0.00	903,245.00
			Base	0.00	2,500.00	0.00	903,245.00
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD	18.573400		0.00	2,500.00	0.00	931,170.00
		18.573400	Local	0.00	2,500.00	0.00	931,170.00
			Base	0.00	2,500.00	0.00	931,170.00
675232102 Total							
260,000.000							
			Local				4,861,148.00
			Base				4,861,148.00
675234108	OCEANFIRST FINANCIAL CORP	01 Jan 2018	06 Feb 2018		MERGER	USD/DTC	
4,035.142	1.000000 NJFA	26.718700		0.00	0.00	0.00	107,813.75
		26.718700	Local	0.00	0.00	0.00	107,813.75
			Base	0.00	0.00	0.00	107,813.75
680665205	OLIN CORP	12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
25,000.000	1.000000 NJFA	Local	31.113900	0.00	1,250.00	0.00	779,097.50
		Base	31.113900	0.00	1,250.00	0.00	779,097.50
68389X105	ORACLE CORP	COMMON STOCK USD	0106 Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	47.624500	0.00	10,000.00	0.00	9,534,900.00
		Base	47.624500	0.00	10,000.00	0.00	9,534,900.00
693475105	PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD	5.008 Feb 2018	12 Feb 2018	B. RILEY FBR, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	151.632700	0.00	350.00	0.00	1,516,677.00
		Base	151.632700	0.00	350.00	0.00	1,516,677.00
693656100	PVH CORP	COMMON STOCK USD	1.006 Feb 2018	08 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
2,000.000	1.000000 NJFA	Local	146.159600	0.00	70.00	0.00	292,389.20
		Base	146.159600	0.00	70.00	0.00	292,389.20
693718108	PACCAR INC	COMMON STOCK USD	1.001 Feb 2018	05 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	74.773000	0.00	875.00	0.00	1,870,200.00
		Base	74.773000	0.00	875.00	0.00	1,870,200.00
			02 Feb 2018	06 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	73.357400	0.00	100.00	0.00	733,674.00
		Base	73.357400	0.00	100.00	0.00	733,674.00
			02 Feb 2018	06 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	72.804300	0.00	350.00	0.00	728,393.00
		Base	72.804300	0.00	350.00	0.00	728,393.00
			05 Feb 2018	07 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	72.298000	0.00	875.00	0.00	1,808,325.00
		Base	72.298000	0.00	875.00	0.00	1,808,325.00
			06 Feb 2018	08 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	69.480800	0.00	350.00	0.00	695,158.00
		Base	69.480800	0.00	350.00	0.00	695,158.00
			06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local	68.445500	0.00	200.00	0.00	1,369,110.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	68.445500	0.00	200.00	0.00	1,369,110.00	
				07 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	10,000.000	1.000000 NJFA	Local	69.589100	0.00	500.00	0.00	696,391.00	
			Base	69.589100	0.00	500.00	0.00	696,391.00	
693718108 Total									
	110,000.000		Local		0.00	3,250.00	0.00	7,901,251.00	
			Base		0.00	3,250.00	0.00	7,901,251.00	
697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.		14 Feb 2018	16 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	12,500.000	1.000000 NJFA	Local	158.837100	0.00	437.50	0.00	1,985,901.25	
			Base	158.837100	0.00	437.50	0.00	1,985,901.25	
700517105	PARK HOTELS + RESORTS INC	REIT USD.01		14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	26.973900	0.00	100.00	0.00	269,839.00	
			Base	26.973900	0.00	100.00	0.00	269,839.00	
700517105	PARK HOTELS + RESORTS INC	REIT USD.01		15 Feb 2018	20 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	15,000.000	1.000000 NJFA	Local	27.335000	0.00	525.00	0.00	410,550.00	
			Base	27.335000	0.00	525.00	0.00	410,550.00	
700517105 Total									
	25,000.000		Local		0.00	625.00	0.00	680,389.00	
			Base		0.00	625.00	0.00	680,389.00	
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5		01 Feb 2018	05 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	2,500.000	1.000000 NJFA	Local	194.368800	0.00	87.50	0.00	486,009.50	
			Base	194.368800	0.00	87.50	0.00	486,009.50	
				02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	10,000.000	1.000000 NJFA	Local	189.885200	0.00	500.00	0.00	1,899,352.00	
			Base	189.885200	0.00	500.00	0.00	1,899,352.00	
				02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	5,000.000	1.000000 NJFA	Local	190.607900	0.00	250.00	0.00	953,289.50	
			Base	190.607900	0.00	250.00	0.00	953,289.50	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	02 Feb 2018	06 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 190.607900	0.00	2,500.00	0.00	9,532,895.00	
		Base 190.607900	0.00	2,500.00	0.00	9,532,895.00	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	05 Feb 2018	07 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local 188.530300	0.00	1,050.00	0.00	5,656,959.00	
		Base 188.530300	0.00	1,050.00	0.00	5,656,959.00	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	05 Feb 2018	07 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 188.530300	0.00	700.00	0.00	3,771,306.00	
		Base 188.530300	0.00	700.00	0.00	3,771,306.00	
		06 Feb 2018	08 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 182.899700	0.00	2,500.00	0.00	9,147,485.00	
		Base 182.899700	0.00	2,500.00	0.00	9,147,485.00	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	07 Feb 2018	09 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 187.688200	0.00	175.00	0.00	938,616.00	
		Base 187.688200	0.00	175.00	0.00	938,616.00	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5	07 Feb 2018	09 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 187.688200	0.00	700.00	0.00	3,754,464.00	
		Base 187.688200	0.00	700.00	0.00	3,754,464.00	
		08 Feb 2018	12 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 178.822000	0.00	700.00	0.00	3,577,140.00	
		Base 178.822000	0.00	700.00	0.00	3,577,140.00	
		09 Feb 2018	13 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 176.574500	0.00	700.00	0.00	3,532,190.00	
		Base 176.574500	0.00	700.00	0.00	3,532,190.00	
		21 Feb 2018	23 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 183.395400	0.00	700.00	0.00	3,668,608.00	
		Base 183.395400	0.00	700.00	0.00	3,668,608.00	
		28 Feb 2018	OPEN		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 182.630100	0.00	350.00	0.00	1,826,651.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	182.630100	0.00	350.00	0.00	1,826,651.00
701094104 Total	262,500.000			Local		0.00	10,912.50	0.00	48,744,965.00
				Base		0.00	10,912.50	0.00	48,744,965.00
703343103	PATRICK INDUSTRIES INC		COMMON STOCK	08 Feb 2018	12 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	59.120600	0.00	100.00	0.00	591,306.00
				Base	59.120600	0.00	100.00	0.00	591,306.00
703343103	PATRICK INDUSTRIES INC		COMMON STOCK	21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	63.131800	0.00	100.00	0.00	631,418.00
				Base	63.131800	0.00	100.00	0.00	631,418.00
703343103 Total	20,000.000			Local		0.00	200.00	0.00	1,222,724.00
				Base		0.00	200.00	0.00	1,222,724.00
70450Y103	PAYPAL HOLDINGS INC		COMMON STOCK USD.	01 Feb 2018	05 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	79.531200	0.00	700.00	0.00	1,591,324.00
				Base	79.531200	0.00	700.00	0.00	1,591,324.00
					01 Feb 2018	05 Feb 2018	INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD	Local	80.311000	0.00	2,500.00	0.00	4,018,050.00
				Base	80.311000	0.00	2,500.00	0.00	4,018,050.00
					02 Feb 2018	06 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	78.062800	0.00	350.00	0.00	780,978.00
				Base	78.062800	0.00	350.00	0.00	780,978.00
					05 Feb 2018	07 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	77.080100	0.00	700.00	0.00	1,542,302.00
				Base	77.080100	0.00	700.00	0.00	1,542,302.00
70450Y103 Total	100,000.000			Local		0.00	4,250.00	0.00	7,932,654.00
				Base		0.00	4,250.00	0.00	7,932,654.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
14,285.000	1.000000 NJFA	35.531800		0.00	142.85	0.00	507,714.61
	Local	35.531800		0.00	142.85	0.00	507,714.61
	Base	35.531800		0.00	142.85	0.00	507,714.61
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
5,715.000	1.000000 NJFR	35.531800		0.00	57.15	0.00	203,121.39
	Local	35.531800		0.00	57.15	0.00	203,121.39
	Base	35.531800		0.00	57.15	0.00	203,121.39
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,715.000	1.000000 NJFA	35.250000		0.00	107.15	0.00	377,810.90
	Local	35.250000		0.00	107.15	0.00	377,810.90
	Base	35.250000		0.00	107.15	0.00	377,810.90
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
4,285.000	1.000000 NJFR	35.250000		0.00	42.85	0.00	151,089.10
	Local	35.250000		0.00	42.85	0.00	151,089.10
	Base	35.250000		0.00	42.85	0.00	151,089.10
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01	21 Feb 2018	23 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
15,000.000	1.000000 NJFA	34.910000		0.00	150.00	0.00	523,800.00
	Local	34.910000		0.00	150.00	0.00	523,800.00
	Base	34.910000		0.00	150.00	0.00	523,800.00
70509V100 Total							
50,000.000				0.00	500.00	0.00	1,763,536.00
	Local			0.00	500.00	0.00	1,763,536.00
	Base			0.00	500.00	0.00	1,763,536.00
713448108	PEPSICO INC COMMON STOCK USD.	06 Feb 2018	08 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	112.209200		0.00	5,000.00	0.00	11,225,920.00
	Local	112.209200		0.00	5,000.00	0.00	11,225,920.00
	Base	112.209200		0.00	5,000.00	0.00	11,225,920.00
717081103	PFIZER INC COMMON STOCK USD.05	06 Feb 2018	08 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	34.523400		0.00	10,000.00	0.00	6,914,680.00
	Local	34.523400		0.00	10,000.00	0.00	6,914,680.00
	Base	34.523400		0.00	10,000.00	0.00	6,914,680.00
726503105	PLAINS ALL AMER PIPELINE LP MLP	07 Feb 2018	09 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
29,100.000	1.000000 NJEU	21.399900		0.00	1,018.50	0.00	623,755.59
	Local	21.399900		0.00	1,018.50	0.00	623,755.59
	Base	21.399900		0.00	1,018.50	0.00	623,755.59
		08 Feb 2018	12 Feb 2018		INSTINET LLC	USD/DTC	0.05

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
	76,100.000	1.000000 NJEU	Local	21.842200	0.00	3,805.00	0.00	1,665,996.41	
			Base	21.842200	0.00	3,805.00	0.00	1,665,996.41	
				09 Feb 2018	13 Feb 2018	INSTINET LLC	USD/DTC	0.01	
	186,600.000	1.000000 NJEU	Local	21.271400	0.00	1,306.20	0.00	3,970,549.43	
			Base	21.271400	0.00	1,306.20	0.00	3,970,549.43	
726503105 Total	291,800.000		Local		0.00	6,129.70	0.00	6,260,301.43	
			Base		0.00	6,129.70	0.00	6,260,301.43	
72919P202	PLUG POWER INC	COMMON STOCK USD.0106	Local	Feb 2018	08 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	1.826300	0.00	700.00	0.00	183,330.00	
			Base	1.826300	0.00	700.00	0.00	183,330.00	
742718109	PROCTER + GAMBLE CO/THE	COMMON STOCK	Local	Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	81.777700	0.00	2,500.00	0.00	4,091,385.00	
			Base	81.777700	0.00	2,500.00	0.00	4,091,385.00	
74347M108	PROPETRO HOLDING CORP	COMMON STOCK	Local	Feb 2018	08 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	71,522.000	1.000000 NJFA	Local	17.520700	0.00	3,576.10	0.00	1,256,691.61	
			Base	17.520700	0.00	3,576.10	0.00	1,256,691.61	
			Local	07 Feb 2018	09 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	53,478.000	1.000000 NJFA	Local	17.076300	0.00	2,673.90	0.00	915,880.27	
			Base	17.076300	0.00	2,673.90	0.00	915,880.27	
			Local	21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	62,000.000	1.000000 NJFA	Local	16.366900	0.00	3,100.00	0.00	1,017,847.80	
			Base	16.366900	0.00	3,100.00	0.00	1,017,847.80	
74347M108 Total	187,000.000		Local		0.00	9,350.00	0.00	3,190,419.68	
			Base		0.00	9,350.00	0.00	3,190,419.68	
744320102	PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.0108	Local	Feb 2018	12 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	105.622000	0.00	700.00	0.00	2,113,140.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	105.622000		0.00	700.00	0.00	2,113,140.00
747525103	QUALCOMM INC	COMMON STOCK USD.	05 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	62.774300	0.00	10,000.00	0.00	12,564,860.00
	Base	62.774300		0.00	10,000.00	0.00	12,564,860.00
			09 Feb 2018	13 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	62.335600	0.00	5,000.00	0.00	6,238,560.00
	Base	62.335600		0.00	5,000.00	0.00	6,238,560.00
			12 Feb 2018	14 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	65.144600	0.00	5,000.00	0.00	6,519,460.00
	Base	65.144600		0.00	5,000.00	0.00	6,519,460.00
			12 Feb 2018	14 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	65.266300	0.00	700.00	0.00	1,306,026.00
	Base	65.266300		0.00	700.00	0.00	1,306,026.00
			15 Feb 2018	20 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	64.936600	0.00	1,750.00	0.00	3,248,580.00
	Base	64.936600		0.00	1,750.00	0.00	3,248,580.00
			20 Feb 2018	22 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	63.548600	0.00	1,750.00	0.00	3,179,180.00
	Base	63.548600		0.00	1,750.00	0.00	3,179,180.00
747525103 Total							
520,000.000		Local		0.00	24,200.00	0.00	33,056,666.00
		Base		0.00	24,200.00	0.00	33,056,666.00
74762E102	QUANTA SERVICES INC	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	34.580500	0.00	875.00	0.00	865,387.50
	Base	34.580500		0.00	875.00	0.00	865,387.50
			14 Feb 2018	16 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	33.894300	0.00	350.00	0.00	339,293.00
	Base	33.894300		0.00	350.00	0.00	339,293.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	15 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local 33.786400	0.00	150.00	0.00	506,946.00	
		Base 33.786400	0.00	150.00	0.00	506,946.00	
		15 Feb 2018	20 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 34.737200	0.00	525.00	0.00	521,583.00	
		Base 34.737200	0.00	525.00	0.00	521,583.00	
		16 Feb 2018	21 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 35.194400	0.00	350.00	0.00	352,294.00	
		Base 35.194400	0.00	350.00	0.00	352,294.00	
		20 Feb 2018	22 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 35.046500	0.00	525.00	0.00	526,222.50	
		Base 35.046500	0.00	525.00	0.00	526,222.50	
		21 Feb 2018	23 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local 35.211500	0.00	875.00	0.00	881,162.50	
		Base 35.211500	0.00	875.00	0.00	881,162.50	
		23 Feb 2018	27 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local 34.954400	0.00	1,250.00	0.00	875,110.00	
		Base 34.954400	0.00	1,250.00	0.00	875,110.00	
		27 Feb 2018	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 35.299900	0.00	175.00	0.00	176,674.50	
		Base 35.299900	0.00	175.00	0.00	176,674.50	
74762E102 Total							
145,000.000		Local	0.00	5,075.00	0.00	5,044,673.00	
		Base	0.00	5,075.00	0.00	5,044,673.00	
74967X103	RH	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 91.903500	0.00	175.00	0.00	459,692.50	
		Base 91.903500	0.00	175.00	0.00	459,692.50	
749685103	RPM INTERNATIONAL INC	COMMON STOCK USD.	01 12 Feb 2018	14 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	48.678500	0.00	200.00	0.00	973,770.00
		Base	48.678500	0.00	200.00	0.00	973,770.00
75886F107	REGENERON PHARMACEUTICALS	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	322.405400	0.00	175.00	0.00	1,612,202.00
		Base	322.405400	0.00	175.00	0.00	1,612,202.00
773903109	ROCKWELL AUTOMATION INC	COMMON STOCK USD1.002	Feb 2018	06 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
10,000.000	1.000000 NJFD	Local	194.308900	0.00	500.00	0.00	1,943,589.00
		Base	194.308900	0.00	500.00	0.00	1,943,589.00
			06 Feb 2018	08 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	184.948600	0.00	350.00	0.00	1,849,836.00
		Base	184.948600	0.00	350.00	0.00	1,849,836.00
773903109	ROCKWELL AUTOMATION INC	COMMON STOCK USD1.006	Feb 2018	08 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	186.780000	0.00	525.00	0.00	2,802,225.00
		Base	186.780000	0.00	525.00	0.00	2,802,225.00
			07 Feb 2018	09 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	189.809400	0.00	175.00	0.00	949,222.00
		Base	189.809400	0.00	175.00	0.00	949,222.00
773903109	ROCKWELL AUTOMATION INC	COMMON STOCK USD1.008	Feb 2018	12 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	182.755000	0.00	100.00	0.00	1,827,650.00
		Base	182.755000	0.00	100.00	0.00	1,827,650.00
			21 Feb 2018	23 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	186.179200	0.00	350.00	0.00	1,862,142.00
		Base	186.179200	0.00	350.00	0.00	1,862,142.00
773903109 Total							
60,000.000		Local		0.00	2,000.00	0.00	11,234,664.00
		Base		0.00	2,000.00	0.00	11,234,664.00
774341101	ROCKWELL COLLINS INC	COMMON STOCK USD.0108	Feb 2018	12 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	134.392400	0.00	350.00	0.00	1,344,274.00
		Base	134.392400	0.00	350.00	0.00	1,344,274.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
78409V104	S+P GLOBAL INC COMMON STOCK USD	1.006	Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
17,000.000	1.000000 NJFA	Local	178.807399	0.00	850.00	0.00	3,040,575.79	
		Base	178.807399	0.00	850.00	0.00	3,040,575.79	
			21 Feb 2018	23 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04	
21,000.000	1.000000 NJFA	Local	189.682300	0.00	735.00	0.00	3,984,063.29	
		Base	189.682300	0.00	735.00	0.00	3,984,063.29	
78409V104 Total								
38,000.000		Local		0.00	1,585.00	0.00	7,024,639.08	
		Base		0.00	1,585.00	0.00	7,024,639.08	
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD	1.000000	NJFD	05 Feb 2018	07 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000		Local	237.178900	0.00	100.00	0.00	2,371,889.00	
		Base	237.178900	0.00	100.00	0.00	2,371,889.00	
			06 Feb 2018	08 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
10,000.000	1.000000 NJFD	Local	238.468900	0.00	350.00	0.00	2,385,039.00	
		Base	238.468900	0.00	350.00	0.00	2,385,039.00	
78486Q101 Total								
20,000.000		Local		0.00	450.00	0.00	4,756,928.00	
		Base		0.00	450.00	0.00	4,756,928.00	
78649D104	SAFETY INCOME + GROWTH INC REIT USD	0.01	06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
961.000	1.000000 NJFA	Local	16.650000	0.00	9.61	0.00	16,010.26	
		Base	16.650000	0.00	9.61	0.00	16,010.26	
			07 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
5,455.000	1.000000 NJFA	Local	16.648900	0.00	54.55	0.00	90,874.30	
		Base	16.648900	0.00	54.55	0.00	90,874.30	
			21 Feb 2018	23 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFA	Local	16.331400	0.00	350.00	0.00	163,664.00	
		Base	16.331400	0.00	350.00	0.00	163,664.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
78649D104 Total								
16,416.000			Local	0.00	414.16	0.00	270,548.56	
			Base	0.00	414.16	0.00	270,548.56	
78667J108	SAGE THERAPEUTICS INC	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
5,000.000	1.000000 NJFA		Local	170.657000	0.00	175.00	853,460.00	
			Base	170.657000	0.00	175.00	853,460.00	
81762P102	SERVICENOW INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
7,600.000	1.000000 NJFA		Local	145.478200	0.00	76.00	1,105,710.32	
			Base	145.478200	0.00	76.00	1,105,710.32	
830566105	SKECHERS USA INC CL A	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFA		Local	39.071900	0.00	700.00	782,138.00	
			Base	39.071900	0.00	700.00	782,138.00	
844741108	SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	15 Feb 2018	20 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFA		Local	57.928700	0.00	700.00	1,159,274.00	
			Base	57.928700	0.00	700.00	1,159,274.00	
				15 Feb 2018	20 Feb 2018	INSTINET LLC	USD/DTC	0.05
20,000.000	1.000000 NJFA		Local	58.034200	0.00	1,000.00	1,161,684.00	
			Base	58.034200	0.00	1,000.00	1,161,684.00	
				16 Feb 2018	21 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA		Local	58.711900	0.00	875.00	1,468,672.50	
			Base	58.711900	0.00	875.00	1,468,672.50	
844741108	SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	20 Feb 2018	22 Feb 2018	INSTINET LLC	USD/DTC	0.05	
50,000.000	1.000000 NJFD		Local	57.717800	0.00	2,500.00	2,888,390.00	
			Base	57.717800	0.00	2,500.00	2,888,390.00	
844741108	SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	21 Feb 2018	23 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
25,000.000	1.000000 NJFA		Local	58.726500	0.00	875.00	1,469,037.50	
			Base	58.726500	0.00	875.00	1,469,037.50	
844741108	SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	21 Feb 2018	23 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	58.726500	0.00	1,750.00	0.00	2,938,075.00	
			Base	58.726500	0.00	1,750.00	0.00	2,938,075.00	
844741108 Total	190,000.000		Local		0.00	7,700.00	0.00	11,085,133.00	
			Base		0.00	7,700.00	0.00	11,085,133.00	
85254J102	STAG INDUSTRIAL INC	REIT USD.01		01 Feb 2018	05 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000 NJFR	Local	25.287900	0.00	200.00	0.00	505,958.00	
			Base	25.287900	0.00	200.00	0.00	505,958.00	
				14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	25,000.000	1.000000 NJFR	Local	23.158800	0.00	250.00	0.00	579,220.00	
			Base	23.158800	0.00	250.00	0.00	579,220.00	
85254J102 Total	45,000.000		Local		0.00	450.00	0.00	1,085,178.00	
			Base		0.00	450.00	0.00	1,085,178.00	
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.		21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	37.066900	0.00	5,000.00	0.00	3,711,690.00	
			Base	37.066900	0.00	5,000.00	0.00	3,711,690.00	
872590104	T MOBILE US INC	COMMON STOCK USD.		26 Feb 2018	28 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	61.033400	0.00	5,000.00	0.00	6,108,340.00	
			Base	61.033400	0.00	5,000.00	0.00	6,108,340.00	
				27 Feb 2018	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	60.512400	0.00	1,750.00	0.00	3,027,370.00	
			Base	60.512400	0.00	1,750.00	0.00	3,027,370.00	
				28 Feb 2018	OPEN	LEERINK PARTNERS LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	60.726700	0.00	1,750.00	0.00	3,038,085.00	
			Base	60.726700	0.00	1,750.00	0.00	3,038,085.00	
872590104 Total	200,000.000		Local		0.00	8,500.00	0.00	12,173,795.00	
			Base		0.00	8,500.00	0.00	12,173,795.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.0121	Feb 2018	23 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
9,300.000	1.000000 NJFA	Local 108.654700	0.00	325.50	0.00	1,010,814.21	
		Base 108.654700	0.00	325.50	0.00	1,010,814.21	
881569107	TESARO INC COMMON STOCK USD.	12 Feb 2018	14 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 59.721400	0.00	100.00	0.00	597,314.00	
		Base 59.721400	0.00	100.00	0.00	597,314.00	
		15 Feb 2018	20 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 61.539000	0.00	100.00	0.00	615,490.00	
		Base 61.539000	0.00	100.00	0.00	615,490.00	
		16 Feb 2018	21 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 62.055000	0.00	100.00	0.00	620,650.00	
		Base 62.055000	0.00	100.00	0.00	620,650.00	
881569107 Total		Local	0.00	300.00	0.00	1,833,454.00	
	30,000.000	Base	0.00	300.00	0.00	1,833,454.00	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	05 Feb 2018	07 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 130.490200	0.00	100.00	0.00	1,305,002.00	
		Base 130.490200	0.00	100.00	0.00	1,305,002.00	
		06 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 129.184600	0.00	200.00	0.00	2,583,892.00	
		Base 129.184600	0.00	200.00	0.00	2,583,892.00	
		16 Feb 2018	21 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 124.535400	0.00	100.00	0.00	1,245,454.00	
		Base 124.535400	0.00	100.00	0.00	1,245,454.00	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	21 Feb 2018	23 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 126.417600	0.00	100.00	0.00	1,264,276.00	
		Base 126.417600	0.00	100.00	0.00	1,264,276.00	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1	21 Feb 2018	23 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	126.417600	0.00	100.00	0.00	1,264,276.00
		Base	126.417600	0.00	100.00	0.00	1,264,276.00
885160101 Total							
60,000.000		Local		0.00	600.00	0.00	7,662,900.00
		Base		0.00	600.00	0.00	7,662,900.00
88579Y101	3M CO	COMMON STOCK USD.01	14 Feb 2018	16 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	229.737900	0.00	175.00	0.00	1,148,864.50
		Base	229.737900	0.00	175.00	0.00	1,148,864.50
			14 Feb 2018	16 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	230.157300	0.00	175.00	0.00	1,150,961.50
		Base	230.157300	0.00	175.00	0.00	1,150,961.50
			13 Feb 2018	15 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
8,500.000	1.000000 NJFA	Local	229.970800	0.00	297.50	0.00	1,955,049.30
		Base	229.970800	0.00	297.50	0.00	1,955,049.30
			13 Feb 2018	15 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
11,500.000	1.000000 NJFA	Local	230.216800	0.00	402.50	0.00	2,647,895.70
		Base	230.216800	0.00	402.50	0.00	2,647,895.70
			15 Feb 2018	20 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	234.180800	0.00	175.00	0.00	1,171,079.00
		Base	234.180800	0.00	175.00	0.00	1,171,079.00
			21 Feb 2018	23 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	236.554300	0.00	525.00	0.00	3,548,839.50
		Base	236.554300	0.00	525.00	0.00	3,548,839.50
			28 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	236.764500	0.00	1,250.00	0.00	5,920,362.50
		Base	236.764500	0.00	1,250.00	0.00	5,920,362.50
88579Y101 Total							
75,000.000		Local		0.00	3,000.00	0.00	17,543,052.00
		Base		0.00	3,000.00	0.00	17,543,052.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
886547108	TIFFANY + CO	COMMON STOCK USD.0106 Feb 2018	08 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 101.785400	0.00	100.00	0.00	1,017,954.00	
		Base 101.785400	0.00	100.00	0.00	1,017,954.00	
887317303	TIME WARNER INC	COMMON STOCK USD.0128 Feb 2018	OPEN		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 93.856100	0.00	1,750.00	0.00	4,694,555.00	
		Base 93.856100	0.00	1,750.00	0.00	4,694,555.00	
88830M102	TITAN INTERNATIONAL INC	COMMON STOCK	13 Feb 2018	15 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 11.641200	0.00	350.00	0.00	116,762.00	
		Base 11.641200	0.00	350.00	0.00	116,762.00	
			14 Feb 2018	16 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 11.630100	0.00	200.00	0.00	232,802.00	
		Base 11.630100	0.00	200.00	0.00	232,802.00	
			15 Feb 2018	20 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 11.798600	0.00	100.00	0.00	118,086.00	
		Base 11.798600	0.00	100.00	0.00	118,086.00	
			16 Feb 2018	21 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 11.973100	0.00	100.00	0.00	119,831.00	
		Base 11.973100	0.00	100.00	0.00	119,831.00	
			21 Feb 2018	23 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 12.160000	0.00	200.00	0.00	243,400.00	
		Base 12.160000	0.00	200.00	0.00	243,400.00	
88830M102 Total	70,000.000						
		Local	0.00	950.00	0.00	830,881.00	
		Base	0.00	950.00	0.00	830,881.00	
898202106	TRUPANION INC	COMMON STOCK USD.	02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 33.845000	0.00	1,500.00	0.00	1,016,850.00	
		Base 33.845000	0.00	1,500.00	0.00	1,016,850.00	
			05 Feb 2018	07 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
30,000.000	1.000000 NJFD	Local	33.500900	0.00	1,050.00	0.00	1,006,077.00
		Base	33.500900	0.00	1,050.00	0.00	1,006,077.00
			06 Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	32.476200	0.00	1,500.00	0.00	975,786.00
		Base	32.476200	0.00	1,500.00	0.00	975,786.00
			07 Feb 2018	09 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.372500	0.00	1,050.00	0.00	972,225.00
		Base	32.372500	0.00	1,050.00	0.00	972,225.00
			12 Feb 2018	14 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	31.603500	0.00	1,500.00	0.00	949,605.00
		Base	31.603500	0.00	1,500.00	0.00	949,605.00
			14 Feb 2018	16 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
70,000.000	1.000000 NJFD	Local	27.918600	0.00	2,450.00	0.00	1,956,752.00
		Base	27.918600	0.00	2,450.00	0.00	1,956,752.00
			14 Feb 2018	16 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	28.557600	0.00	700.00	0.00	571,852.00
		Base	28.557600	0.00	700.00	0.00	571,852.00
			15 Feb 2018	20 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	30.411700	0.00	100.00	0.00	304,217.00
		Base	30.411700	0.00	100.00	0.00	304,217.00
			16 Feb 2018	21 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	29.403300	0.00	350.00	0.00	294,383.00
		Base	29.403300	0.00	350.00	0.00	294,383.00
			16 Feb 2018	21 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	28.156800	0.00	700.00	0.00	563,836.00
		Base	28.156800	0.00	700.00	0.00	563,836.00
			20 Feb 2018	22 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	28.553700	0.00	1,050.00	0.00	857,661.00
		Base	28.553700	0.00	1,050.00	0.00	857,661.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	28.656400	0.00	1,050.00	0.00	860,742.00
		Base	28.656400	0.00	1,050.00	0.00	860,742.00
		22 Feb 2018	26 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	28.718100	0.00	700.00	0.00	575,062.00
		Base	28.718100	0.00	700.00	0.00	575,062.00
898202106 Total							
360,000.000		Local		0.00	13,700.00	0.00	10,905,048.00
		Base		0.00	13,700.00	0.00	10,905,048.00
90214J101	2U INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
22,000.000	1.000000 NJFA	Local	69.162000	0.00	220.00	0.00	1,521,784.00
		Base	69.162000	0.00	220.00	0.00	1,521,784.00
90384S303	ULTA BEAUTY INC	COMMON STOCK USD.	13 Feb 2018	15 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
2,000.000	1.000000 NJFA	Local	208.081500	0.00	70.00	0.00	416,233.00
		Base	208.081500	0.00	70.00	0.00	416,233.00
		13 Feb 2018	15 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	207.619600	0.00	50.00	0.00	1,038,148.00
		Base	207.619600	0.00	50.00	0.00	1,038,148.00
		14 Feb 2018	16 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	205.326000	0.00	87.50	0.00	513,402.50
		Base	205.326000	0.00	87.50	0.00	513,402.50
90384S303 Total							
9,500.000		Local		0.00	207.50	0.00	1,967,783.50
		Base		0.00	207.50	0.00	1,967,783.50
90385V107	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.	08 Feb 2018	12 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	18.796600	0.00	1,050.00	0.00	564,948.00
		Base	18.796600	0.00	1,050.00	0.00	564,948.00
		08 Feb 2018	12 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	17.317700	0.00	700.00	0.00	347,054.00
		Base	17.317700	0.00	700.00	0.00	347,054.00
			12 Feb 2018	14 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	17.774000	0.00	700.00	0.00	356,180.00
		Base	17.774000	0.00	700.00	0.00	356,180.00
			13 Feb 2018	15 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	17.957100	0.00	700.00	0.00	359,842.00
		Base	17.957100	0.00	700.00	0.00	359,842.00
			15 Feb 2018	20 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	18.757100	0.00	1,400.00	0.00	751,684.00
		Base	18.757100	0.00	1,400.00	0.00	751,684.00
			22 Feb 2018	26 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	18.018700	0.00	5,000.00	0.00	1,806,870.00
		Base	18.018700	0.00	5,000.00	0.00	1,806,870.00
90385V107 Total							
230,000.000		Local		0.00	9,550.00	0.00	4,186,578.00
		Base		0.00	9,550.00	0.00	4,186,578.00
904311206	UNDER ARMOUR INC CLASS C	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	12.024600	0.00	3,500.00	0.00	1,205,960.00
		Base	12.024600	0.00	3,500.00	0.00	1,205,960.00
907818108	UNION PACIFIC CORP	COMMON STOCK USD2.501	02 Feb 2018	05 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	132.882000	0.00	700.00	0.00	2,658,340.00
		Base	132.882000	0.00	700.00	0.00	2,658,340.00
			02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
15,000.000	1.000000 NJFA	Local	130.785100	0.00	750.00	0.00	1,962,526.50
		Base	130.785100	0.00	750.00	0.00	1,962,526.50
			02 Feb 2018	06 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
5,000.000	1.000000 NJFA	Local	130.112300	0.00	250.00	0.00	650,811.50
		Base	130.112300	0.00	250.00	0.00	650,811.50

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		05 Feb 2018	07 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 130.153400		0.00	350.00	0.00	1,301,884.00
		Base 130.153400		0.00	350.00	0.00	1,301,884.00
		05 Feb 2018	07 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
12,500.000	1.000000 NJFA	Local 127.710700		0.00	437.50	0.00	1,596,821.25
		Base 127.710700		0.00	437.50	0.00	1,596,821.25
		06 Feb 2018	08 Feb 2018		BTIG, LLC	USD/DTC	0.04
12,500.000	1.000000 NJFA	Local 127.213800		0.00	437.50	0.00	1,590,610.00
		Base 127.213800		0.00	437.50	0.00	1,590,610.00
		06 Feb 2018	08 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 128.326800		0.00	700.00	0.00	2,567,236.00
		Base 128.326800		0.00	700.00	0.00	2,567,236.00
		08 Feb 2018	12 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local 126.010500		0.00	1,250.00	0.00	3,151,512.50
		Base 126.010500		0.00	1,250.00	0.00	3,151,512.50
		12 Feb 2018	14 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
11,500.000	1.000000 NJFA	Local 126.705200		0.00	575.00	0.00	1,457,684.80
		Base 126.705200		0.00	575.00	0.00	1,457,684.80
		14 Feb 2018	16 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 132.375800		0.00	350.00	0.00	1,324,108.00
		Base 132.375800		0.00	350.00	0.00	1,324,108.00
		13 Feb 2018	15 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
13,500.000	1.000000 NJFA	Local 127.710800		0.00	472.50	0.00	1,724,568.30
		Base 127.710800		0.00	472.50	0.00	1,724,568.30
		28 Feb 2018	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 131.048000		0.00	525.00	0.00	1,966,245.00
		Base 131.048000		0.00	525.00	0.00	1,966,245.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
907818108 Total							
170,000.000							
			Local		6,797.50	0.00	21,952,347.85
			Base		6,797.50	0.00	21,952,347.85
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.0101 Feb 2018	05 Feb 2018			STIFEL NICOLAUS + CO INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	67.076900	Local	0.00	175.00	0.00	335,559.50
		67.076900	Base	0.00	175.00	0.00	335,559.50
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.0102 Feb 2018	06 Feb 2018			CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	116.101400	Local	0.00	500.00	0.00	1,161,514.00
		116.101400	Base	0.00	500.00	0.00	1,161,514.00
		05 Feb 2018	07 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	115.991900	Local	0.00	350.00	0.00	1,160,269.00
		115.991900	Base	0.00	350.00	0.00	1,160,269.00
		07 Feb 2018	09 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	113.075600	Local	0.00	500.00	0.00	1,131,256.00
		113.075600	Base	0.00	500.00	0.00	1,131,256.00
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.0120 Feb 2018	22 Feb 2018			MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	104.622300	Local	0.00	700.00	0.00	2,093,146.00
		104.622300	Base	0.00	700.00	0.00	2,093,146.00
911312106 Total							
50,000.000			Local	0.00	2,050.00	0.00	5,546,185.00
			Base	0.00	2,050.00	0.00	5,546,185.00
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.0120 Feb 2018	22 Feb 2018			MORGAN STANLEY & CO. LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	160.323800	Local	0.00	1,050.00	0.00	4,810,764.00
		160.323800	Base	0.00	1,050.00	0.00	4,810,764.00
		21 Feb 2018	23 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	162.848400	Local	0.00	200.00	0.00	3,257,168.00
		162.848400	Base	0.00	200.00	0.00	3,257,168.00
		23 Feb 2018	27 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	135.068800	0.00	700.00	0.00	2,702,076.00	
				Base	135.068800	0.00	700.00	0.00	2,702,076.00	
					26 Feb 2018	28 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	129.455000	0.00	100.00	0.00	1,294,650.00	
				Base	129.455000	0.00	100.00	0.00	1,294,650.00	
91347P105 Total	80,000.000			Local		0.00	2,050.00	0.00	12,064,658.00	
				Base		0.00	2,050.00	0.00	12,064,658.00	
91913Y100	VALERO ENERGY CORP		COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	27,300.000	1.000000	NJFA	Local	92.274000	0.00	955.50	0.00	2,520,035.70	
				Base	92.274000	0.00	955.50	0.00	2,520,035.70	
92339V100	VEREIT INC		REIT USD.01	06 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000	NJFR	Local	6.865400	0.00	250.00	0.00	171,885.00	
				Base	6.865400	0.00	250.00	0.00	171,885.00	
92339V100	VEREIT INC		REIT USD.01	06 Feb 2018	08 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	100,000.000	1.000000	NJFA	Local	6.842800	0.00	1,000.00	0.00	685,280.00	
				Base	6.842800	0.00	1,000.00	0.00	685,280.00	
					21 Feb 2018	23 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFA	Local	6.833000	0.00	700.00	0.00	137,360.00	
				Base	6.833000	0.00	700.00	0.00	137,360.00	
92339V100 Total	145,000.000			Local		0.00	1,950.00	0.00	994,525.00	
				Base		0.00	1,950.00	0.00	994,525.00	
92343V104	VERIZON COMMUNICATIONS INC		COMMON STOCK USD.1	06 Feb 2018	08 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000	NJFD	Local	49.885200	0.00	5,000.00	0.00	4,993,520.00	
				Base	49.885200	0.00	5,000.00	0.00	4,993,520.00	
					20 Feb 2018	22 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000	NJFD	Local	48.904200	0.00	5,000.00	0.00	4,895,420.00	
				Base	48.904200	0.00	5,000.00	0.00	4,895,420.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
92343V104 Total								
200,000.000								
			Local				9,888,940.00	
			Base				9,888,940.00	
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	34.009600	0.00	1,750.00	1,702,230.00	
			Base	34.009600	0.00	1,750.00	1,702,230.00	
				16 Feb 2018	21 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
150,000.000	1.000000 NJFD		Local	34.258700	0.00	7,500.00	5,146,305.00	
			Base	34.258700	0.00	7,500.00	5,146,305.00	
				20 Feb 2018	22 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	33.968800	0.00	3,500.00	3,400,380.00	
			Base	33.968800	0.00	3,500.00	3,400,380.00	
				21 Feb 2018	23 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	33.776000	0.00	1,750.00	1,690,550.00	
			Base	33.776000	0.00	1,750.00	1,690,550.00	
				28 Feb 2018	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	33.188200	0.00	1,750.00	1,661,160.00	
			Base	33.188200	0.00	1,750.00	1,661,160.00	
92553P201 Total								
400,000.000			Local		0.00	16,250.00	13,600,625.00	
			Base		0.00	16,250.00	13,600,625.00	
92840M102	VISTRA ENERGY CORP	COMMON STOCK	06 Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05	
110,000.000	1.000000 NJFA		Local	18.591000	0.00	5,500.00	2,050,510.00	
			Base	18.591000	0.00	5,500.00	2,050,510.00	
931142103	WALMART INC	COMMON STOCK USD.1	21 Feb 2018	23 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
200,000.000	1.000000 NJFD		Local	91.864400	0.00	1,400.00	18,374,280.00	
			Base	91.864400	0.00	1,400.00	18,374,280.00	
				22 Feb 2018	26 Feb 2018	INSTINET LLC	USD/DTC	0.05

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	91.991100	0.00	2,500.00	0.00	4,602,055.00
		Base	91.991100	0.00	2,500.00	0.00	4,602,055.00
		23 Feb 2018	27 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	92.680100	0.00	2,500.00	0.00	4,636,505.00
		Base	92.680100	0.00	2,500.00	0.00	4,636,505.00
		23 Feb 2018	27 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	92.730400	0.00	2,500.00	0.00	4,639,020.00
		Base	92.730400	0.00	2,500.00	0.00	4,639,020.00
		26 Feb 2018	28 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	93.430000	0.00	2,500.00	0.00	4,674,000.00
		Base	93.430000	0.00	2,500.00	0.00	4,674,000.00
		26 Feb 2018	28 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	93.090000	0.00	1,750.00	0.00	4,656,250.00
		Base	93.090000	0.00	1,750.00	0.00	4,656,250.00
		27 Feb 2018	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	93.024200	0.00	1,050.00	0.00	2,791,776.00
		Base	93.024200	0.00	1,050.00	0.00	2,791,776.00
		28 Feb 2018	OPEN		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	91.537600	0.00	1,050.00	0.00	2,747,178.00
		Base	91.537600	0.00	1,050.00	0.00	2,747,178.00
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	90.970200	0.00	1,000.00	0.00	1,820,404.00
		Base	90.970200	0.00	1,000.00	0.00	1,820,404.00
931142103 Total							
530,000.000		Local		0.00	16,250.00	0.00	48,941,468.00
		Base		0.00	16,250.00	0.00	48,941,468.00
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	05 Feb 2018	07 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
200,000.000	1.000000 NJFD	Local	58.749100	0.00	7,000.00	0.00	11,756,820.00
		Base	58.749100	0.00	7,000.00	0.00	11,756,820.00

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	60.032600	0.00	5,000.00	0.00	6,008,260.00
		Base	60.032600	0.00	5,000.00	0.00	6,008,260.00
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	59.594400	0.00	5,000.00	0.00	5,964,440.00
		Base	59.594400	0.00	5,000.00	0.00	5,964,440.00
949746101 Total							
400,000.000		Local		0.00	17,000.00	0.00	23,729,520.00
		Base		0.00	17,000.00	0.00	23,729,520.00
96145D105	WESTROCK CO	COMMON STOCK	16 Feb 2018	21 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	65.845300	0.00	1,250.00	0.00	1,647,382.50
		Base	65.845300	0.00	1,250.00	0.00	1,647,382.50
		21 Feb 2018	23 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	65.414000	0.00	350.00	0.00	654,490.00
		Base	65.414000	0.00	350.00	0.00	654,490.00
96145D105 Total							
35,000.000		Local		0.00	1,600.00	0.00	2,301,872.50
		Base		0.00	1,600.00	0.00	2,301,872.50
96208T104	WEX INC	COMMON STOCK USD	06 Feb 2018	08 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
13,900.000	1.000000 NJFA	Local	145.033600	0.00	486.50	0.00	2,016,453.54
		Base	145.033600	0.00	486.50	0.00	2,016,453.54
963320106	WHIRLPOOL CORP	COMMON STOCK USD	1.027 Feb 2018	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	165.494800	0.00	350.00	0.00	1,655,298.00
		Base	165.494800	0.00	350.00	0.00	1,655,298.00
96758W101	WIDOPENWEST INC	COMMON STOCK USD	0101 Feb 2018	05 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	10.256100	0.00	350.00	0.00	102,911.00
		Base	10.256100	0.00	350.00	0.00	102,911.00
981558109	WORLDPAY INC CLASS A	COMMON STOCK USD	06 Feb 2018	08 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
	27,500.000	1.000000 NJFA	Local	75.474100	0.00	962.50	0.00	2,076,500.25	
			Base	75.474100	0.00	962.50	0.00	2,076,500.25	
				21 Feb 2018	23 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	26,300.000	1.000000 NJFA	Local	76.472700	0.00	920.50	0.00	2,012,152.51	
			Base	76.472700	0.00	920.50	0.00	2,012,152.51	
981558109 Total	53,800.000		Local		0.00	1,883.00	0.00	4,088,652.76	
			Base		0.00	1,883.00	0.00	4,088,652.76	
983134107	WYNN RESORTS LTD	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	35,000.000	1.000000 NJFD	Local	162.695600	0.00	1,750.00	0.00	5,696,096.00	
			Base	162.695600	0.00	1,750.00	0.00	5,696,096.00	
				13 Feb 2018	15 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFD	Local	163.576900	0.00	175.00	0.00	818,059.50	
			Base	163.576900	0.00	175.00	0.00	818,059.50	
				15 Feb 2018	20 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	164.419900	0.00	350.00	0.00	1,644,549.00	
			Base	164.419900	0.00	350.00	0.00	1,644,549.00	
				16 Feb 2018	21 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	164.306700	0.00	350.00	0.00	1,643,417.00	
			Base	164.306700	0.00	350.00	0.00	1,643,417.00	
983134107 Total	60,000.000		Local		0.00	2,625.00	0.00	9,802,121.50	
			Base		0.00	2,625.00	0.00	9,802,121.50	
98389B100	XCEL ENERGY INC	COMMON STOCK USD2.521	23 Feb 2018	23 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	22,500.000	1.000000 NJFA	Local	44.405200	0.00	787.50	0.00	999,904.50	
			Base	44.405200	0.00	787.50	0.00	999,904.50	
G01767105	ALKERMES PLC	COMMON STOCK USD.0121	23 Feb 2018	23 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	15,000.000	1.000000 NJFA	Local	65.708800	0.00	525.00	0.00	986,157.00	
			Base	65.708800	0.00	525.00	0.00	986,157.00	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
G0177J108	ALLERGAN PLC COMMON STOCK USD.	13 Feb 2018	15 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 160.657100	0.00	350.00	0.00	1,606,921.00	
		Base 160.657100	0.00	350.00	0.00	1,606,921.00	
G0177J108	ALLERGAN PLC COMMON STOCK USD.	21 Feb 2018	23 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 161.231300	0.00	350.00	0.00	1,612,663.00	
		Base 161.231300	0.00	350.00	0.00	1,612,663.00	
G0177J108 Total		Local	0.00	700.00	0.00	3,219,584.00	
	20,000.000	Base	0.00	700.00	0.00	3,219,584.00	
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.	06 Feb 2018	08 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
13,200.000	1.000000 NJFA	Local 153.032500	0.00	462.00	0.00	2,020,491.00	
		Base 153.032500	0.00	462.00	0.00	2,020,491.00	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.	01 Feb 2018	05 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
50,000.000	1.000000 NJFA	Local 19.000000	0.00	0.00	0.00	950,000.00	
		Base 19.000000	0.00	0.00	0.00	950,000.00	
G5876H105	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.	06 Feb 2018	08 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
140,000.000	1.000000 NJFA	Local 21.314000	0.00	4,900.00	0.00	2,988,860.00	
		Base 21.314000	0.00	4,900.00	0.00	2,988,860.00	
N59465109	MYLAN NV COMMON STOCK EUR.	01 Feb 2018	23 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
45,000.000	1.000000 NJFA	Local 41.880500	0.00	1,575.00	0.00	1,886,197.50	
		Base 41.880500	0.00	1,575.00	0.00	1,886,197.50	
US DOLLAR Total		Local	0.00	782,947.86	0.00	1,299,082,986.78	
	20,186,151.142	Base	0.00	782,947.86	0.00	1,299,082,986.78	
EQUITY Total							
	20,186,151.142	Base	0.00	782,947.86	0.00	1,299,082,986.78	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

OPTIONS BOUGHTBACK

US DOLLAR

ADI0WPM99	PNC FINANCIAL SERVICES GROUP I	FEB18 150 CALL	09 Feb 2018	12 Feb 2018	GOLDMAN SACHS + CO	USD/OTH	1.00
15.000	1.000000 NJFA	Local	2.080000	0.00	15.00	0.00	3,135.00
		Base	2.080000	0.00	15.00	0.00	3,135.00
ADI105009	MASTEC INC	FEB18 50 CALL	09 Feb 2018	12 Feb 2018	GOLDMAN SACHS + CO	USD/OTH	1.00
183.000	1.000000 NJFA	Local	0.929200	0.00	183.00	0.00	17,187.36
		Base	0.929200	0.00	183.00	0.00	17,187.36
ADI1050K5	STATE STREET CORP	FEB18 100 CALL	09 Feb 2018	12 Feb 2018	GOLDMAN SACHS + CO	USD/OTH	1.00
200.000	1.000000 NJFA	Local	1.378300	0.00	200.00	0.00	27,766.00
		Base	1.378300	0.00	200.00	0.00	27,766.00
ADI1053L0	SPIRIT AIRLINES INC	FEB18 47.5 CALL	09 Feb 2018	12 Feb 2018	GOLDMAN SACHS + CO	USD/OTH	
400.000	1.000000 NJFA	Local	0.040000	0.00	0.00	0.00	1,600.00
		Base	0.040000	0.00	0.00	0.00	1,600.00
US DOLLAR Total							
	798.000	Local		0.00	398.00	0.00	49,688.36
		Base		0.00	398.00	0.00	49,688.36

OPTIONS BOUGHTBACK Total

798.000

Base 0.00 398.00 0.00 49,688.36

OPTIONS EXPIRED_WRTS

US DOLLAR

ADI104ZZ7	UNITEDHEALTH GROUP INC	FEB18 252.5 CALL	02 Feb 2018	02 Feb 2018	OPTION EXPIRED	USD/	
268.000	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
ADI1050G4	CBS CORP	FEB18 65 CALL	02 Feb 2018	02 Feb 2018	OPTION EXPIRED	USD/	

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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									
	400.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI105132	US BANCORP		FEB18 58 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	713.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI105157	SCHLUMBERGER LTD		FEB18 76 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	419.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI1051D0	HARTFORD FINANCIAL SERVICES GR		FEB18 58.5 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	145.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI1051F5	UNITED CONTINENTAL HOLDINGS IN		FEB18 76 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	189.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI1051G3	UNION PACIFIC CORP		FEB18 144 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	125.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI1051J7	HALLIBURTON CO		FEB18 54 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	430.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI1051S7	WALMART INC		FEB18 110 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	585.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI105215	MARATHON PETROLEUM CORP		FEB18 71.5 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	235.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
ADI105389	APPLIED MATERIALS INC		FEB18 63 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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									
	523.000	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	
ADI1053H9	DELTA AIR LINES INC		FEB18 63 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	275.000	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	
ADI105W95	ANADARKO PETROLEUM CORP		FEB18 63.5 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	20.000	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	
ADI105WN4	ACTIVISION BLIZZARD INC		FEB18 76 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	260.000	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	
ADI105Y69	GENERAL MOTORS CO		FEB18 46 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	765.000	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	
ADI105YT9	AMERICAN INTERNATIONAL GROUP I		FEB18 63.5 CALL	02 Feb 2018	02 Feb 2018		OPTION EXPIRED	USD/		
	440.000	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	
ADI10CDP5	DOLLAR GENERAL CORP		FEB18 106 CALL	09 Feb 2018	09 Feb 2018		OPTION EXPIRED	USD/		
	106.000	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	
ADI10CDQ3	HARTFORD FINANCIAL SERVICES GR		FEB18 60 CALL	09 Feb 2018	09 Feb 2018		OPTION EXPIRED	USD/		
	24.000	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	
ADI10CDS9	WALGREENS BOOTS ALLIANCE INC		FEB18 79.5 CALL	09 Feb 2018	09 Feb 2018		OPTION EXPIRED	USD/		
	435.000	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	
ADI10CDT7	NEWMONT MINING CORP		FEB18 42 CALL	09 Feb 2018	09 Feb 2018		OPTION EXPIRED	USD/		

Purchase Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
115.000	1.000000 NJFA	0.000000	Local	0.00	0.00	0.00	0.00
		0.000000	Base	0.00	0.00	0.00	0.00
US DOLLAR Total							
6,472.000			Local	0.00	0.00	0.00	0.00
			Base	0.00	0.00	0.00	0.00
OPTIONS EXPIRED_WRTS Total							
6,472.000			Base	0.00	0.00	0.00	0.00
PURCHASE Total							
20,193,421.142			Base	0.00	783,345.86	0.00	1,299,132,675.14

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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

CANADIAN DOLLAR

13650J955	CAN REAL ESTATE INVEST TRUST REIT	06 Feb 2018	08 Feb 2018		SANFORD C. BERNSTEIN AND CO. LLC	CAD/CAN	0.01
7,000.000	1.253350 NJFR	43.574900		0.00	49.00	0.00	304,975.30
	Local						
	Base	34.766745		0.00	39.10	0.00	243,328.12
74623T975	PURE INDUSTRIAL REAL ESTATE REIT	01 Feb 2018	05 Feb 2018		SANFORD C. BERNSTEIN AND CO. LLC	CAD/CAN	0.01
50,000.000	1.228200 NJFR	8.084700		0.00	350.00	0.00	403,885.00
	Local						
	Base	6.582560		0.00	284.97	0.00	328,843.02
CANADIAN DOLLAR Total							
57,000.000				0.00	399.00	0.00	708,860.30
	Local						
	Base			0.00	324.07	0.00	572,171.14

US DOLLAR

001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01	15 Feb 2018	20 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFA	5.112100		0.00	1,750.00	5.91	253,849.09
	Local						
	Base	5.112100		0.00	1,750.00	5.91	253,849.09
		16 Feb 2018	21 Feb 2018		INSTINET LLC	USD/DTC	0.01
50,000.000	1.000000 NJFA	5.241500		0.00	250.00	6.05	261,818.95
	Local						
	Base	5.241500		0.00	250.00	6.05	261,818.95
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01	16 Feb 2018	21 Feb 2018		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	5.241500		0.00	1,000.00	24.22	1,047,275.78
	Local						
	Base	5.241500		0.00	1,000.00	24.22	1,047,275.78
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01	16 Feb 2018	21 Feb 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFA	5.810900		0.00	700.00	13.43	580,376.56
	Local						
	Base	5.810900		0.00	700.00	13.43	580,376.56
		20 Feb 2018	22 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.01
100,000.000	1.000000 NJFA	5.980400		0.00	1,000.00	13.82	597,026.18
	Local						
	Base	5.980400		0.00	1,000.00	13.82	597,026.18

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	5.807100	0.00	1,750.00	6.71	288,598.29
		Base	5.807100	0.00	1,750.00	6.71	288,598.29
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.01	26 Feb 2018	28 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	5.685700	0.00	10,000.00	26.28	1,127,113.72
		Base	5.685700	0.00	10,000.00	26.28	1,127,113.72
001547108 Total							
750,000.000		Local		0.00	16,450.00	96.42	4,156,058.57
		Base		0.00	16,450.00	96.42	4,156,058.57
00404A109	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	08 Feb 2018	12 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	34.780500	0.00	700.00	16.07	694,893.93
		Base	34.780500	0.00	700.00	16.07	694,893.93
00751Y106	ADVANCE AUTO PARTS INC	COMMON STOCK USD.	26 Feb 2018	28 Feb 2018	INSTINET LLC	USD/DTC	0.05
1,500.000	1.000000 NJFA	Local	116.500000	0.00	75.00	4.04	174,670.96
		Base	116.500000	0.00	75.00	4.04	174,670.96
			26 Feb 2018	28 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
9,500.000	1.000000 NJFA	Local	113.917600	0.00	332.50	25.00	1,081,859.70
		Base	113.917600	0.00	332.50	25.00	1,081,859.70
00751Y106 Total							
11,000.000		Local		0.00	407.50	29.04	1,256,530.66
		Base		0.00	407.50	29.04	1,256,530.66
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD.01	08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	11.402300	0.00	5,000.00	26.34	1,135,203.65
		Base	11.402300	0.00	5,000.00	26.34	1,135,203.65
			09 Feb 2018	13 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	11.235600	0.00	5,000.00	25.96	1,118,534.04
		Base	11.235600	0.00	5,000.00	25.96	1,118,534.04
			12 Feb 2018	14 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	11.613500	0.00	3,500.00	26.83	1,157,823.16
		Base	11.613500	0.00	3,500.00	26.83	1,157,823.16
		12 Feb 2018	14 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.630700	0.00	3,500.00	26.87	1,159,543.12
		Base	11.630700	0.00	3,500.00	26.87	1,159,543.12
		14 Feb 2018	16 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	11.902800	0.00	5,000.00	27.50	1,185,252.50
		Base	11.902800	0.00	5,000.00	27.50	1,185,252.50
		13 Feb 2018	15 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.636800	0.00	3,500.00	26.89	1,160,153.11
		Base	11.636800	0.00	3,500.00	26.89	1,160,153.11
		16 Feb 2018	21 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	11.899000	0.00	5,000.00	27.49	1,184,872.51
		Base	11.899000	0.00	5,000.00	27.49	1,184,872.51
		21 Feb 2018	23 Feb 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	11.940000	0.00	2,500.00	137.91	5,967,362.08
		Base	11.940000	0.00	2,500.00	137.91	5,967,362.08
		23 Feb 2018	27 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	12.035000	0.00	5,000.00	27.81	1,198,472.18
		Base	12.035000	0.00	5,000.00	27.81	1,198,472.18
		26 Feb 2018	28 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	12.328800	0.00	1,400.00	56.96	2,464,303.04
		Base	12.328800	0.00	1,400.00	56.96	2,464,303.04
		27 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	12.662500	0.00	10,000.00	58.51	2,522,441.49
		Base	12.662500	0.00	10,000.00	58.51	2,522,441.49
007903107 Total							
1,700,000.000		Local		0.00	49,400.00	469.07	20,253,960.88
		Base		0.00	49,400.00	469.07	20,253,960.88

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
012653101	ALBEMARLE CORP	COMMON STOCK USD.0126	Feb 2018	28 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
80,000.000	1.000000 NJFD	Local	111.402300	0.00	4,000.00	205.88	8,907,978.11
		Base	111.402300	0.00	4,000.00	205.88	8,907,978.11
			28 Feb 2018	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	103.386200	0.00	200.00	47.77	2,067,476.23
		Base	103.386200	0.00	200.00	47.77	2,067,476.23
012653101 Total							
100,000.000		Local		0.00	4,200.00	253.65	10,975,454.34
		Base		0.00	4,200.00	253.65	10,975,454.34
014491104	ALEXANDER + BALDWIN INC	REIT	31 Jan 2018	31 Jan 2018	SALE OF FRACTIONAL S	USD/DTC	
0.617	1.000000 NJFA	Local	26.904376	0.00	0.00	0.00	16.60
		Base	26.904376	0.00	0.00	0.00	16.60
02079K107	ALPHABET INC CL C	COMMON STOCK USD.	09 Feb 2018	13 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
6,000.000	1.000000 NJFD	Local	997.855500	0.00	210.00	138.31	5,986,784.69
		Base	997.855500	0.00	210.00	138.31	5,986,784.69
			21 Feb 2018	23 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,122.826095	0.00	70.00	51.88	2,245,530.31
		Base	1,122.826095	0.00	70.00	51.88	2,245,530.31
02079K107 Total							
8,000.000		Local		0.00	280.00	190.19	8,232,315.00
		Base		0.00	280.00	190.19	8,232,315.00
023135106	AMAZON.COM INC	COMMON STOCK USD.0102	Feb 2018	06 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,449.971890	0.00	35.00	33.50	1,449,903.39
		Base	1,449.971890	0.00	35.00	33.50	1,449,903.39
			12 Feb 2018	14 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,387.842800	0.00	70.00	64.12	2,775,551.48
		Base	1,387.842800	0.00	70.00	64.12	2,775,551.48
			13 Feb 2018	15 Feb 2018	JEFFERIES LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFD	Local	1,411.065490	0.00	35.00	32.60	1,410,997.89
		Base	1,411.065490	0.00	35.00	32.60	1,410,997.89
		14 Feb 2018	16 Feb 2018		JMP SECURITIES LLC	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,408.318000	0.00	35.00	32.54	1,408,250.46
		Base	1,408.318000	0.00	35.00	32.54	1,408,250.46
		14 Feb 2018	16 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,438.174000	0.00	35.00	33.23	1,438,105.77
		Base	1,438.174000	0.00	35.00	33.23	1,438,105.77
		13 Feb 2018	15 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,386.782200	0.00	70.00	64.07	2,773,430.33
		Base	1,386.782200	0.00	70.00	64.07	2,773,430.33
		15 Feb 2018	20 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,464.969990	0.00	35.00	33.85	1,464,901.14
		Base	1,464.969990	0.00	35.00	33.85	1,464,901.14
		16 Feb 2018	21 Feb 2018		JMP SECURITIES LLC	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,460.177000	0.00	35.00	33.74	1,460,108.26
		Base	1,460.177000	0.00	35.00	33.74	1,460,108.26
		21 Feb 2018	23 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	1,499.059900	0.00	70.00	69.26	2,997,980.54
		Base	1,499.059900	0.00	70.00	69.26	2,997,980.54
		28 Feb 2018	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
1,000.000	1.000000 NJFD	Local	1,518.781800	0.00	35.00	35.09	1,518,711.71
		Base	1,518.781800	0.00	35.00	35.09	1,518,711.71
023135106 Total							
13,000.000		Local		0.00	455.00	432.00	18,697,940.97
		Base		0.00	455.00	432.00	18,697,940.97
037833100	APPLE INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
35,000.000	1.000000 NJFA	Local	156.980400	0.00	1,750.00	126.92	5,492,437.08
		Base	156.980400	0.00	1,750.00	126.92	5,492,437.08

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	16 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	165.291000	0.00	1,050.00	114.55	4,957,565.45
		Base	165.291000	0.00	1,050.00	114.55	4,957,565.45
		13 Feb 2018	15 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
30,000.000	1.000000 NJFA	Local	163.016200	0.00	1,500.00	112.98	4,888,873.01
		Base	163.016200	0.00	1,500.00	112.98	4,888,873.01
		15 Feb 2018	20 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	170.880100	0.00	350.00	39.48	1,708,411.52
		Base	170.880100	0.00	350.00	39.48	1,708,411.52
037833100 Total							
105,000.000		Local		0.00	4,650.00	393.93	17,047,287.06
		Base		0.00	4,650.00	393.93	17,047,287.06
03965L100	ARCONIC INC	COMMON STOCK	21 Feb 2018	23 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	25.159000	0.00	525.00	8.72	376,851.28
		Base	25.159000	0.00	525.00	8.72	376,851.28
04010L103	ARES CAPITAL CORP	COMMON STOCK USD.	13 Feb 2018	15 Feb 2018	FBN SECURITIES INC	USD/DTC	0.01
300,000.000	1.000000 NJGB	Local	15.938700	0.00	1,500.00	110.46	4,779,999.54
		Base	15.938700	0.00	1,500.00	110.46	4,779,999.54
		16 Feb 2018	21 Feb 2018		FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJGB	Local	15.980000	0.00	1,400.00	73.83	3,194,526.16
		Base	15.980000	0.00	1,400.00	73.83	3,194,526.16
		27 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
200,000.000	1.000000 NJGB	Local	15.929700	0.00	10,000.00	73.60	3,175,866.39
		Base	15.929700	0.00	10,000.00	73.60	3,175,866.39
04010L103 Total							
700,000.000		Local		0.00	12,900.00	257.89	11,150,392.09
		Base		0.00	12,900.00	257.89	11,150,392.09
054303102	AVON PRODUCTS INC	COMMON STOCK USD.	25 Feb 2018	OPEN	INSTINET LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	2.636100	0.00	700.00	6.09	262,903.91
		Base	2.636100	0.00	700.00	6.09	262,903.91
05464C101	AXON ENTERPRISE INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	25.178100	0.00	350.00	5.82	251,425.18
		Base	25.178100	0.00	350.00	5.82	251,425.18
			08 Feb 2018	12 Feb 2018	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	25.713200	0.00	350.00	5.94	256,776.06
		Base	25.713200	0.00	350.00	5.94	256,776.06
			09 Feb 2018	13 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	25.201600	0.00	100.00	5.83	251,910.17
		Base	25.201600	0.00	100.00	5.83	251,910.17
			12 Feb 2018	14 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	25.512800	0.00	100.00	5.90	255,022.10
		Base	25.512800	0.00	100.00	5.90	255,022.10
			21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	28.258700	0.00	200.00	13.06	564,960.93
		Base	28.258700	0.00	200.00	13.06	564,960.93
			28 Feb 2018	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	33.033100	0.00	300.00	22.90	990,670.10
		Base	33.033100	0.00	300.00	22.90	990,670.10
			28 Feb 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	35.024200	0.00	200.00	16.18	700,267.81
		Base	35.024200	0.00	200.00	16.18	700,267.81
05464C101 Total							
110,000.000		Local		0.00	1,600.00	75.63	3,271,032.35
		Base		0.00	1,600.00	75.63	3,271,032.35
058498106	BALL CORP	COMMON STOCK	07 Feb 2018	09 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	39.652800	0.00	875.00	22.90	990,422.10
		Base	39.652800	0.00	875.00	22.90	990,422.10

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
060505310	BANK OF AMERICA CORP PREFERRED STOCK 6.5	01 Feb 2018	05 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFE	26.057300	0.00	400.00	24.08	1,041,867.92	
	Local	26.057300	0.00	400.00	24.08	1,041,867.92	
	Base						
		02 Feb 2018	06 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
7,308.000	1.000000 NJFE	25.974000	0.00	73.08	4.39	189,740.52	
	Local	25.974000	0.00	73.08	4.39	189,740.52	
	Base						
		05 Feb 2018	07 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
6,903.000	1.000000 NJFE	25.958900	0.00	69.03	4.14	179,121.12	
	Local	25.958900	0.00	69.03	4.14	179,121.12	
	Base						
		06 Feb 2018	08 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
15,789.000	1.000000 NJFE	25.917100	0.00	157.89	9.46	409,037.74	
	Local	25.917100	0.00	157.89	9.46	409,037.74	
	Base						
		07 Feb 2018	09 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
13,575.000	1.000000 NJFE	26.044900	0.00	135.75	8.17	353,415.60	
	Local	26.044900	0.00	135.75	8.17	353,415.60	
	Base						
		08 Feb 2018	12 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
26,425.000	1.000000 NJFE	25.916200	0.00	264.25	15.82	684,555.52	
	Local	25.916200	0.00	264.25	15.82	684,555.52	
	Base						
		09 Feb 2018	13 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
34,456.000	1.000000 NJFE	25.946300	0.00	344.56	20.66	893,640.49	
	Local	25.946300	0.00	344.56	20.66	893,640.49	
	Base						
		12 Feb 2018	14 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
25,544.000	1.000000 NJFE	26.009000	0.00	255.44	15.35	664,103.11	
	Local	26.009000	0.00	255.44	15.35	664,103.11	
	Base						
		13 Feb 2018	15 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFE	26.025400	0.00	200.00	12.03	520,295.97	
	Local	26.025400	0.00	200.00	12.03	520,295.97	
	Base						

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

060505310 Total

190,000.000			Local			0.00	1,900.00	114.10	4,935,777.99
			Base			0.00	1,900.00	114.10	4,935,777.99

064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.0109 Feb 2018	13 Feb 2018			RBC CAPITAL MARKETS, LLC	USD/DTC			0.04
30,000.000	1.000000 NJFD		Local	53.919800	0.00	1,050.00	37.37		1,616,506.62
			Base	53.919800	0.00	1,050.00	37.37		1,616,506.62

064058209	BANK OF NEW YORK MELLON PREFERRED STOCK 5.2	05 Feb 2018	07 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
8,418.000	1.000000 NJFE		Local	23.948599	0.00	84.18	4.66		201,510.47
			Base	23.948599	0.00	84.18	4.66		201,510.47
		07 Feb 2018	09 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
15,838.000	1.000000 NJFE		Local	24.184400	0.00	158.38	8.85		382,865.30
			Base	24.184400	0.00	158.38	8.85		382,865.30
		08 Feb 2018	12 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
9,017.000	1.000000 NJFE		Local	24.120200	0.00	90.17	5.03		217,396.64
			Base	24.120200	0.00	90.17	5.03		217,396.64
		09 Feb 2018	13 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
7,300.000	1.000000 NJFE		Local	24.019000	0.00	73.00	4.06		175,261.64
			Base	24.019000	0.00	73.00	4.06		175,261.64
		12 Feb 2018	14 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
3,126.000	1.000000 NJFE		Local	23.997900	0.00	31.26	1.74		74,984.44
			Base	23.997900	0.00	31.26	1.74		74,984.44
		13 Feb 2018	15 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
11,260.000	1.000000 NJFE		Local	23.982900	0.00	112.60	6.24		269,928.61
			Base	23.982900	0.00	112.60	6.24		269,928.61
		14 Feb 2018	16 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01
11,495.000	1.000000 NJFE		Local	23.956400	0.00	114.95	6.37		275,257.50
			Base	23.956400	0.00	114.95	6.37		275,257.50
		15 Feb 2018	20 Feb 2018		THEMIS TRADING LLC	USD/DTC			0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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									
6,132.000	1.000000	NJFE	Local	23.966100	0.00	61.32	3.40	146,895.41	
			Base	23.966100	0.00	61.32	3.40	146,895.41	
				16 Feb 2018	21 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01	
10,832.000	1.000000	NJFE	Local	24.035000	0.00	108.32	6.02	260,232.78	
			Base	24.035000	0.00	108.32	6.02	260,232.78	
				20 Feb 2018	22 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01	
25,000.000	1.000000	NJFE	Local	24.143000	0.00	250.00	13.95	603,311.05	
			Base	24.143000	0.00	250.00	13.95	603,311.05	
064058209 Total			Local		0.00	1,084.18	60.32	2,607,643.84	
			Base		0.00	1,084.18	60.32	2,607,643.84	
075896100	BED BATH + BEYOND INC		COMMON STOCK	USD.0101	Feb 2018	05 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000	NJFD	Local	22.634500	0.00	5,000.00	52.29	2,258,397.71	
			Base	22.634500	0.00	5,000.00	52.29	2,258,397.71	
				02 Feb 2018	06 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
90,000.000	1.000000	NJFD	Local	22.419200	0.00	3,150.00	46.61	2,014,531.38	
			Base	22.419200	0.00	3,150.00	46.61	2,014,531.38	
				05 Feb 2018	07 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
2,500.000	1.000000	NJFD	Local	21.726800	0.00	87.50	1.26	54,228.24	
			Base	21.726800	0.00	87.50	1.26	54,228.24	
				07 Feb 2018	09 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
7,500.000	1.000000	NJFD	Local	21.839700	0.00	262.50	3.79	163,531.46	
			Base	21.839700	0.00	262.50	3.79	163,531.46	
				16 Feb 2018	21 Feb 2018	INSTINET LLC	USD/DTC	0.05	
50,000.000	1.000000	NJFD	Local	22.893600	0.00	2,500.00	26.45	1,142,153.55	
			Base	22.893600	0.00	2,500.00	26.45	1,142,153.55	
				20 Feb 2018	22 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
50,000.000	1.000000	NJFD	Local	22.509100	0.00	1,750.00	26.00	1,123,679.00	
			Base	22.509100	0.00	1,750.00	26.00	1,123,679.00	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	22.302500	0.00	2,500.00	25.77	1,112,599.23
		Base	22.302500	0.00	2,500.00	25.77	1,112,599.23
		22 Feb 2018	26 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	21.802100	0.00	2,500.00	25.19	1,087,579.81
		Base	21.802100	0.00	2,500.00	25.19	1,087,579.81
075896100 Total							
400,000.000		Local		0.00	17,750.00	207.36	8,956,700.38
		Base		0.00	17,750.00	207.36	8,956,700.38
084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.	21 Feb 2018	23 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	203.008800	0.00	1,400.00	187.59	8,118,764.41
		Base	203.008800	0.00	1,400.00	187.59	8,118,764.41
097023105	BOEING CO/THE	COMMON STOCK USD5.007	07 Feb 2018	09 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	348.034200	0.00	175.00	40.20	1,739,955.80
		Base	348.034200	0.00	175.00	40.20	1,739,955.80
		07 Feb 2018	09 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	350.052200	0.00	175.00	40.44	1,750,045.56
		Base	350.052200	0.00	175.00	40.44	1,750,045.56
		08 Feb 2018	12 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	340.425598	0.00	175.00	39.32	1,701,913.67
		Base	340.425598	0.00	175.00	39.32	1,701,913.67
097023105 Total							
15,000.000		Local		0.00	525.00	119.96	5,191,915.03
		Base		0.00	525.00	119.96	5,191,915.03
09857L108	BOOKING HOLDINGS INC	COMMON STOCK USD.	15 Feb 2018	20 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
3,000.000	1.000000 NJFD	Local	1,871.334300	0.00	105.00	129.69	5,613,768.21
		Base	1,871.334300	0.00	105.00	129.69	5,613,768.21
		16 Feb 2018	21 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
	2,000.000	1.000000 NJFD	Local	1,875.963500	0.00	70.00	86.67	3,751,770.33	
			Base	1,875.963500	0.00	70.00	86.67	3,751,770.33	
				20 Feb 2018	22 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	4,000.000	1.000000 NJFD	Local	1,893.646200	0.00	140.00	174.98	7,574,269.82	
			Base	1,893.646200	0.00	140.00	174.98	7,574,269.82	
09857L108 Total	9,000.000		Local		0.00	315.00	391.34	16,939,808.36	
			Base		0.00	315.00	391.34	16,939,808.36	
124857202	CBS CORP CLASS B NON VOTING	COMMON STOCK USD.	Local	15 Feb 2018	20 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	56.817600	0.00	2,500.00	65.63	2,838,314.37	
			Base	56.817600	0.00	2,500.00	65.63	2,838,314.37	
12673A108	CYS INVESTMENTS INC	REIT USD.01	Local	01 Feb 2018	05 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	50,000.000	1.000000 NJFA	Local	6.760400	0.00	500.00	7.81	337,512.19	
			Base	6.760400	0.00	500.00	7.81	337,512.19	
128246105	CALAVO GROWERS INC	COMMON STOCK USD.	Local	12 Feb 2018	14 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	5,000.000	1.000000 NJFD	Local	84.872900	0.00	175.00	9.81	424,179.69	
			Base	84.872900	0.00	175.00	9.81	424,179.69	
				13 Feb 2018	15 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	5,000.000	1.000000 NJFD	Local	84.656400	0.00	50.00	9.78	423,222.22	
			Base	84.656400	0.00	50.00	9.78	423,222.22	
				15 Feb 2018	20 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000 NJFD	Local	89.412000	0.00	50.00	10.33	446,999.67	
			Base	89.412000	0.00	50.00	10.33	446,999.67	
				16 Feb 2018	21 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	5,000.000	1.000000 NJFD	Local	88.585800	0.00	50.00	10.24	442,868.76	
			Base	88.585800	0.00	50.00	10.24	442,868.76	
				28 Feb 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	5,000.000	1.000000 NJFD	Local	86.689800	0.00	50.00	10.02	433,388.98	
			Base	86.689800	0.00	50.00	10.02	433,388.98	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

128246105 Total

	25,000.000		Local		0.00		375.00	50.18	2,170,659.32
			Base		0.00		375.00	50.18	2,170,659.32
129603106	CALGON CARBON CORP	COMMON STOCK USD.0101 Feb 2018	05 Feb 2018		INSTINET LLC	USD/DTC			0.05
	50,000.000	1.000000 NJFD	Local	21.350000	0.00		2,500.00	24.66	1,064,975.34
			Base	21.350000	0.00		2,500.00	24.66	1,064,975.34
				02 Feb 2018	06 Feb 2018		INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	21.343800	0.00		2,500.00	24.66	1,064,665.34
			Base	21.343800	0.00		2,500.00	24.66	1,064,665.34
				05 Feb 2018	07 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	21.337200	0.00		1,750.00	24.65	1,065,085.35
			Base	21.337200	0.00		1,750.00	24.65	1,065,085.35
				05 Feb 2018	07 Feb 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
	30,000.000	1.000000 NJFD	Local	21.325000	0.00		1,050.00	14.78	638,685.22
			Base	21.325000	0.00		1,050.00	14.78	638,685.22
				06 Feb 2018	08 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	21.305600	0.00		2,500.00	24.61	1,062,755.38
			Base	21.305600	0.00		2,500.00	24.61	1,062,755.38
				07 Feb 2018	09 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	21.303800	0.00		2,500.00	24.61	1,062,665.38
			Base	21.303800	0.00		2,500.00	24.61	1,062,665.38
				08 Feb 2018	12 Feb 2018		INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	21.325000	0.00		2,500.00	24.64	1,063,725.36
			Base	21.325000	0.00		2,500.00	24.64	1,063,725.36
				09 Feb 2018	13 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	21.302600	0.00		2,500.00	24.61	1,062,605.38
			Base	21.302600	0.00		2,500.00	24.61	1,062,605.38
				12 Feb 2018	14 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	21.325800	0.00		200.00	9.86	426,306.14

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	21.325800	0.00	200.00	9.86	426,306.14
		16 Feb 2018	21 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	21.350000	0.00	700.00	9.87	426,290.13
		Base	21.350000	0.00	700.00	9.87	426,290.13
129603106 Total							
420,000.000		Local		0.00	18,700.00	206.95	8,937,759.02
		Base		0.00	18,700.00	206.95	8,937,759.02
14040H709	CAPITAL ONE FINANCIAL CO	PREFERRED STOCK 6.7	12 Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,000.000	1.000000 NJFE	Local	26.374700	0.00	100.00	6.10	263,640.90
		Base	26.374700	0.00	100.00	6.10	263,640.90
			13 Feb 2018	15 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
5,000.000	1.000000 NJFE	Local	26.018800	0.00	50.00	3.01	130,040.99
		Base	26.018800	0.00	50.00	3.01	130,040.99
			14 Feb 2018	16 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
1,550.000	1.000000 NJFE	Local	26.037700	0.00	15.50	0.94	40,342.00
		Base	26.037700	0.00	15.50	0.94	40,342.00
			15 Feb 2018	20 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
13,450.000	1.000000 NJFE	Local	25.954400	0.00	134.50	8.07	348,944.11
		Base	25.954400	0.00	134.50	8.07	348,944.11
			16 Feb 2018	21 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
5,000.000	1.000000 NJFE	Local	26.000000	0.00	50.00	3.01	129,946.99
		Base	26.000000	0.00	50.00	3.01	129,946.99
			20 Feb 2018	22 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
7,500.000	1.000000 NJFE	Local	26.096700	0.00	75.00	4.53	195,645.72
		Base	26.096700	0.00	75.00	4.53	195,645.72
			21 Feb 2018	23 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
7,500.000	1.000000 NJFE	Local	26.201700	0.00	75.00	4.54	196,433.21
		Base	26.201700	0.00	75.00	4.54	196,433.21

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
14040H709 Total								
50,000.000								
			Local		500.00	30.20	1,304,993.92	
			Base		500.00	30.20	1,304,993.92	
140475104	CAPITAL SENIOR LIVING CORP	COMMON STOCK USD.01	14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
10,000.000	1.000000 NJFR		Local	11.454600	0.00	100.00	114,443.35	
			Base	11.454600	0.00	100.00	114,443.35	
143658300	CARNIVAL CORP	COMMON STOCK USD.01	09 Feb 2018	13 Feb 2018	INSTINET LLC	USD/DTC	0.05	
100,000.000	1.000000 NJFD		Local	66.342300	0.00	5,000.00	6,629,076.74	
			Base	66.342300	0.00	5,000.00	6,629,076.74	
147528103	CASEY S GENERAL STORES INC	COMMON STOCK NPV	01 Feb 2018	05 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	119.429299	0.00	350.00	1,193,915.40	
			Base	119.429299	0.00	350.00	1,193,915.40	
				08 Feb 2018	12 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	114.571700	0.00	350.00	1,145,340.53	
			Base	114.571700	0.00	350.00	1,145,340.53	
				21 Feb 2018	23 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	114.732500	0.00	350.00	1,146,948.49	
			Base	114.732500	0.00	350.00	1,146,948.49	
147528103 Total								
30,000.000			Local		0.00	1,050.00	3,486,204.42	
			Base		0.00	1,050.00	3,486,204.42	
166764100	CHEVRON CORP	COMMON STOCK USD.75	26 Feb 2018	28 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	114.089400	0.00	700.00	2,281,035.29	
			Base	114.089400	0.00	700.00	2,281,035.29	
167250109	CHICAGO BRIDGE + IRON CO NV	COMMON STOCK EUR.01	01 Feb 2018	05 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
15,000.000	1.000000 NJFA		Local	20.898500	0.00	525.00	312,945.25	
			Base	20.898500	0.00	525.00	312,945.25	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
169656105	CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01	14 Feb 2018	16 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	285.105900	0.00	350.00	65.86	2,850,643.14
		Base	285.105900	0.00	350.00	65.86	2,850,643.14
			21 Feb 2018	23 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	322.612800	0.00	350.00	74.53	3,225,703.47
		Base	322.612800	0.00	350.00	74.53	3,225,703.47
			21 Feb 2018	23 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	321.221600	0.00	350.00	74.21	3,211,791.79
		Base	321.221600	0.00	350.00	74.21	3,211,791.79
			22 Feb 2018	26 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	318.035299	0.00	350.00	73.47	3,179,929.52
		Base	318.035299	0.00	350.00	73.47	3,179,929.52
169656105 Total							
40,000.000		Local		0.00	1,400.00	288.07	12,468,067.92
		Base		0.00	1,400.00	288.07	12,468,067.92
171340102	CHURCH + DWIGHT CO INC	COMMON STOCK USD1.005	05 Feb 2018	07 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	47.574400	0.00	400.00	43.96	1,902,532.04
		Base	47.574400	0.00	400.00	43.96	1,902,532.04
			06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	47.819000	0.00	200.00	22.10	956,157.90
		Base	47.819000	0.00	200.00	22.10	956,157.90
			07 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	48.513100	0.00	200.00	22.42	970,039.58
		Base	48.513100	0.00	200.00	22.42	970,039.58
171340102 Total							
80,000.000		Local		0.00	800.00	88.48	3,828,729.52
		Base		0.00	800.00	88.48	3,828,729.52
172967341	CITIGROUP INC	PREFERRED STOCK 12/4 12	Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFE	Local	27.505900	0.00	300.00	19.07	824,857.93
		Base	27.505900	0.00	300.00	19.07	824,857.93
			13 Feb 2018	15 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
14,506.000	1.000000 NJFE	Local	27.382500	0.00	145.06	9.18	397,056.31
		Base	27.382500	0.00	145.06	9.18	397,056.31
			14 Feb 2018	16 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
15,494.000	1.000000 NJFE	Local	27.270400	0.00	154.94	9.77	422,362.87
		Base	27.270400	0.00	154.94	9.77	422,362.87
			15 Feb 2018	20 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
14,000.000	1.000000 NJFE	Local	27.356800	0.00	140.00	8.85	382,846.35
		Base	27.356800	0.00	140.00	8.85	382,846.35
			16 Feb 2018	21 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
6,000.000	1.000000 NJFE	Local	27.368100	0.00	60.00	3.80	164,144.80
		Base	27.368100	0.00	60.00	3.80	164,144.80
			20 Feb 2018	22 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
31,000.000	1.000000 NJFE	Local	27.384400	0.00	310.00	19.61	848,586.79
		Base	27.384400	0.00	310.00	19.61	848,586.79
			21 Feb 2018	23 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
29,000.000	1.000000 NJFE	Local	27.468800	0.00	290.00	18.41	796,286.79
		Base	27.468800	0.00	290.00	18.41	796,286.79
			22 Feb 2018	26 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,000.000	1.000000 NJFE	Local	27.557900	0.00	100.00	6.37	275,472.63
		Base	27.557900	0.00	100.00	6.37	275,472.63
172967341 Total							
150,000.000		Local		0.00	1,500.00	95.06	4,111,614.47
		Base		0.00	1,500.00	95.06	4,111,614.47
172967358	CITIGROUP INC	PREFERRED STOCK VAR	12 Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
32,000.000	1.000000 NJFE	Local	27.943700	0.00	320.00	20.66	893,857.74
		Base	27.943700	0.00	320.00	20.66	893,857.74

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	15 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
5,000.000	1.000000 NJFE	Local	27.955200	0.00	50.00	3.23	139,722.77
		Base	27.955200	0.00	50.00	3.23	139,722.77
		14 Feb 2018	16 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
3,000.000	1.000000 NJFE	Local	27.860000	0.00	30.00	1.94	83,548.06
		Base	27.860000	0.00	30.00	1.94	83,548.06
		15 Feb 2018	20 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
23,000.000	1.000000 NJFE	Local	27.898500	0.00	230.00	14.83	641,420.67
		Base	27.898500	0.00	230.00	14.83	641,420.67
		16 Feb 2018	21 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
7,000.000	1.000000 NJFE	Local	27.953700	0.00	70.00	4.53	195,601.37
		Base	27.953700	0.00	70.00	4.53	195,601.37
		20 Feb 2018	22 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
30,000.000	1.000000 NJFE	Local	27.996700	0.00	300.00	19.41	839,581.59
		Base	27.996700	0.00	300.00	19.41	839,581.59
172967358 Total							
100,000.000		Local		0.00	1,000.00	64.60	2,793,732.20
		Base		0.00	1,000.00	64.60	2,793,732.20
178587101	CITY OFFICE REIT INC	REIT USD.01	02 Feb 2018	06 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	11.409900	0.00	100.00	2.64	113,996.36
		Base	11.409900	0.00	100.00	2.64	113,996.36
		06 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
25,000.000	1.000000 NJFR	Local	10.807500	0.00	250.00	6.25	269,931.25
		Base	10.807500	0.00	250.00	6.25	269,931.25
178587101 Total							
35,000.000		Local		0.00	350.00	8.89	383,927.61
		Base		0.00	350.00	8.89	383,927.61
184499101	CLEAN ENERGY FUELS CORP	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	1.472800	0.00	350.00	1.71	73,288.29
		Base	1.472800	0.00	350.00	1.71	73,288.29
		08 Feb 2018	12 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.444900	0.00	350.00	1.67	71,893.33
		Base	1.444900	0.00	350.00	1.67	71,893.33
		09 Feb 2018	13 Feb 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.438500	0.00	350.00	1.67	71,573.33
		Base	1.438500	0.00	350.00	1.67	71,573.33
		12 Feb 2018	14 Feb 2018		FBN SECURITIES INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.452000	0.00	350.00	1.68	72,248.32
		Base	1.452000	0.00	350.00	1.68	72,248.32
		21 Feb 2018	23 Feb 2018		INSTINET LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.411700	0.00	350.00	1.64	70,233.36
		Base	1.411700	0.00	350.00	1.64	70,233.36
		23 Feb 2018	27 Feb 2018		FBN SECURITIES INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.424900	0.00	350.00	1.65	70,893.35
		Base	1.424900	0.00	350.00	1.65	70,893.35
		28 Feb 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	1.378000	0.00	500.00	1.60	68,398.40
		Base	1.378000	0.00	500.00	1.60	68,398.40
184499101 Total							
350,000.000		Local		0.00	2,600.00	11.62	498,528.38
		Base		0.00	2,600.00	11.62	498,528.38
189464100	CLOVIS ONCOLOGY INC	COMMON STOCK USD.	27 Feb 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	60.051900	0.00	200.00	27.75	1,200,810.25
		Base	60.051900	0.00	200.00	27.75	1,200,810.25
194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1.006	Feb 2018	08 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	70.122400	0.00	1,750.00	81.00	3,504,289.00
		Base	70.122400	0.00	1,750.00	81.00	3,504,289.00

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		07 Feb 2018	09 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	70.651500	0.00	2,500.00	81.61	3,529,993.39
		Base	70.651500	0.00	2,500.00	81.61	3,529,993.39
		08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	69.335900	0.00	1,750.00	80.09	3,464,964.91
		Base	69.335900	0.00	1,750.00	80.09	3,464,964.91
		09 Feb 2018	13 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	68.781600	0.00	1,050.00	47.67	2,062,350.33
		Base	68.781600	0.00	1,050.00	47.67	2,062,350.33
		12 Feb 2018	14 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	70.358200	0.00	2,500.00	81.27	3,515,328.73
		Base	70.358200	0.00	2,500.00	81.27	3,515,328.73
194162103 Total							
230,000.000		Local		0.00	9,550.00	371.64	16,076,926.36
		Base		0.00	9,550.00	371.64	16,076,926.36
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01	14 Feb 2018	16 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	24.021800	0.00	100.00	5.55	240,112.45
		Base	24.021800	0.00	100.00	5.55	240,112.45
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	05 Feb 2018	07 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	57.607900	0.00	10,000.00	266.15	11,511,313.85
		Base	57.607900	0.00	10,000.00	266.15	11,511,313.85
		07 Feb 2018	09 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	56.001200	0.00	5,000.00	129.37	5,594,990.62
		Base	56.001200	0.00	5,000.00	129.37	5,594,990.62
		08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	55.184800	0.00	5,000.00	127.48	5,513,352.51
		Base	55.184800	0.00	5,000.00	127.48	5,513,352.51
		08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	53.953600	0.00	1,750.00	62.32	2,695,867.68
		Base	53.953600	0.00	1,750.00	62.32	2,695,867.68
			12 Feb 2018	14 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	53.787400	0.00	2,500.00	62.13	2,686,807.87
		Base	53.787400	0.00	2,500.00	62.13	2,686,807.87
			21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	54.987000	0.00	2,500.00	63.51	2,746,786.49
		Base	54.987000	0.00	2,500.00	63.51	2,746,786.49
			21 Feb 2018	23 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	54.936700	0.00	2,500.00	63.45	2,744,271.54
		Base	54.936700	0.00	2,500.00	63.45	2,744,271.54
20825C104 Total							
600,000.000		Local		0.00	29,250.00	774.41	33,493,390.56
		Base		0.00	29,250.00	774.41	33,493,390.56
21871N101	CORECIVIC INC	REIT USD.01	14 Feb 2018	16 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	21.358100	0.00	2,500.00	24.67	1,065,380.33
		Base	21.358100	0.00	2,500.00	24.67	1,065,380.33
			15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	21.246400	0.00	1,750.00	24.54	1,060,545.46
		Base	21.246400	0.00	1,750.00	24.54	1,060,545.46
			16 Feb 2018	21 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	21.557900	0.00	1,750.00	24.90	1,076,120.10
		Base	21.557900	0.00	1,750.00	24.90	1,076,120.10
			21 Feb 2018	23 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	21.470200	0.00	2,500.00	24.80	1,070,985.20
		Base	21.470200	0.00	2,500.00	24.80	1,070,985.20
			22 Feb 2018	26 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	21.886200	0.00	2,500.00	25.28	1,091,784.72
		Base	21.886200	0.00	2,500.00	25.28	1,091,784.72

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		23 Feb 2018	27 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	22.000800	0.00	700.00	10.17	439,305.83
		Base	22.000800	0.00	700.00	10.17	439,305.83
		27 Feb 2018	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	21.557400	0.00	1,050.00	14.94	645,657.06
		Base	21.557400	0.00	1,050.00	14.94	645,657.06
		28 Feb 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	21.184900	0.00	200.00	9.79	423,488.21
		Base	21.184900	0.00	200.00	9.79	423,488.21
21871N101 Total							
320,000.000		Local		0.00	12,950.00	159.09	6,873,266.91
		Base		0.00	12,950.00	159.09	6,873,266.91
225223304	CRAY INC	COMMON STOCK USD.01	16 Feb 2018	21 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	25.024000	0.00	700.00	11.56	499,768.44
		Base	25.024000	0.00	700.00	11.56	499,768.44
229663109	CUBESMART	REIT USD.01	01 Feb 2018	05 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
35,000.000	1.000000 NJFA	Local	27.226400	0.00	1,225.00	22.02	951,676.98
		Base	27.226400	0.00	1,225.00	22.02	951,676.98
229663109	CUBESMART	REIT USD.01	06 Feb 2018	08 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	25.662500	0.00	100.00	5.93	256,519.07
		Base	25.662500	0.00	100.00	5.93	256,519.07
229663109 Total							
45,000.000		Local		0.00	1,325.00	27.95	1,208,196.05
		Base		0.00	1,325.00	27.95	1,208,196.05
237917208	DATAWATCH CORP	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	10.115800	0.00	100.00	2.34	101,055.66
		Base	10.115800	0.00	100.00	2.34	101,055.66
253393102	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	22 Feb 2018	26 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
47,000.000	1.000000 NJFA	Local	33.050000	0.00	1,645.00	35.89	1,551,669.11
		Base	33.050000	0.00	1,645.00	35.89	1,551,669.11
265504100	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.	08 Feb 2018	12 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.970000	0.00	700.00	27.25	1,178,672.75
		Base	58.970000	0.00	700.00	27.25	1,178,672.75
			09 Feb 2018	13 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	57.922300	0.00	700.00	26.77	1,157,719.23
		Base	57.922300	0.00	700.00	26.77	1,157,719.23
			12 Feb 2018	14 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	60.038100	0.00	700.00	27.74	1,200,034.26
		Base	60.038100	0.00	700.00	27.74	1,200,034.26
			13 Feb 2018	15 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	59.419400	0.00	700.00	27.46	1,187,660.54
		Base	59.419400	0.00	700.00	27.46	1,187,660.54
			14 Feb 2018	16 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	59.944000	0.00	700.00	27.70	1,198,152.30
		Base	59.944000	0.00	700.00	27.70	1,198,152.30
			21 Feb 2018	23 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	61.929100	0.00	700.00	28.62	1,237,853.37
		Base	61.929100	0.00	700.00	28.62	1,237,853.37
265504100 Total							
120,000.000		Local		0.00	4,200.00	165.54	7,160,092.45
		Base		0.00	4,200.00	165.54	7,160,092.45
277432100	EASTMAN CHEMICAL CO	COMMON STOCK USD.	0105 Feb 2018	07 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	102.839500	0.00	175.00	11.88	514,010.62
		Base	102.839500	0.00	175.00	11.88	514,010.62
293639100	ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.	0102 Feb 2018	06 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	10.639800	0.00	1,000.00	4.92	211,791.08
		Base	10.639800	0.00	1,000.00	4.92	211,791.08

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	40,000.000	1.000000	NJFD	Local	10.243800	0.00	1,400.00	9.47	408,342.53
				Base	10.243800	0.00	1,400.00	9.47	408,342.53
293639100 Total									
	60,000.000			Local		0.00	2,400.00	14.39	620,133.61
				Base		0.00	2,400.00	14.39	620,133.61
29476L107	EQUITY RESIDENTIAL REIT USD.01			02 Feb 2018	06 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
	5,000.000	1.000000	NJFR	Local	60.154100	0.00	50.00	6.95	300,713.55
				Base	60.154100	0.00	50.00	6.95	300,713.55
30225T102	EXTRA SPACE STORAGE INC REIT USD.01			01 Feb 2018	05 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	83.071300	0.00	100.00	19.19	830,593.81
				Base	83.071300	0.00	100.00	19.19	830,593.81
302635107	FS INVESTMENT CORP COMMON STOCK USD.			27 Feb 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJGB	Local	7.242700	0.00	1,000.00	16.74	723,253.26
				Base	7.242700	0.00	1,000.00	16.74	723,253.26
30303M102	FACEBOOK INC A COMMON STOCK USD.			01 Feb 2018	05 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	194.107800	0.00	700.00	89.68	3,881,366.31
				Base	194.107800	0.00	700.00	89.68	3,881,366.31
				02 Feb 2018	06 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	20,000.000	1.000000	NJFD	Local	191.475100	0.00	1,000.00	88.47	3,828,413.52
				Base	191.475100	0.00	1,000.00	88.47	3,828,413.52
				05 Feb 2018	07 Feb 2018		INSTINET LLC	USD/DTC	0.05
	40,000.000	1.000000	NJFD	Local	188.645900	0.00	2,000.00	174.31	7,543,661.69
				Base	188.645900	0.00	2,000.00	174.31	7,543,661.69
				06 Feb 2018	08 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
	20,000.000	1.000000	NJFD	Local	181.152600	0.00	1,000.00	83.70	3,621,968.29
				Base	181.152600	0.00	1,000.00	83.70	3,621,968.29
				08 Feb 2018	12 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	176.047100	0.00	1,000.00	81.34	3,519,860.66	
			Base	176.047100	0.00	1,000.00	81.34	3,519,860.66	
				09 Feb 2018	13 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	169.727300	0.00	700.00	78.42	3,393,767.58	
			Base	169.727300	0.00	700.00	78.42	3,393,767.58	
30303M102 Total									
	140,000.000		Local		0.00	6,400.00	595.92	25,789,038.05	
			Base		0.00	6,400.00	595.92	25,789,038.05	
31428X106	FEDEX CORP	COMMON STOCK USD.1	21 Feb 2018	23 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	245.132200	0.00	350.00	56.63	2,450,915.37	
			Base	245.132200	0.00	350.00	56.63	2,450,915.37	
33829M101	FIVE BELOW	COMMON STOCK USD.01	26 Feb 2018	28 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	67.060700	0.00	50.00	7.75	335,245.75	
			Base	67.060700	0.00	50.00	7.75	335,245.75	
34964C106	FORTUNE BRANDS HOME + SECURI	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	66.897700	0.00	175.00	7.73	334,305.77	
			Base	66.897700	0.00	175.00	7.73	334,305.77	
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.00	06 Feb 2018	08 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	209.904800	0.00	700.00	96.98	4,197,299.01	
			Base	209.904800	0.00	700.00	96.98	4,197,299.01	
				09 Feb 2018	13 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	209.240300	0.00	700.00	96.67	4,184,009.33	
			Base	209.240300	0.00	700.00	96.67	4,184,009.33	
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.01	12 Feb 2018	14 Feb 2018		BTIG, LLC	USD/DTC	0.04	
	15,000.000	1.000000 NJFA	Local	209.999400	0.00	525.00	72.77	3,149,393.23	
			Base	209.999400	0.00	525.00	72.77	3,149,393.23	
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.01	12 Feb 2018	14 Feb 2018		BTIG, LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	209.999400	0.00	350.00	48.51	2,099,595.49	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	209.999400		0.00	350.00	48.51	2,099,595.49
369550108	GENERAL DYNAMICS CORP COMMON STOCK	USD1.012 Feb 2018	14 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 212.298300		0.00	350.00	49.05	2,122,583.95
	Base	212.298300		0.00	350.00	49.05	2,122,583.95
369550108	GENERAL DYNAMICS CORP COMMON STOCK	USD1.013 Feb 2018	15 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 212.197600		0.00	350.00	49.02	2,121,576.98
	Base	212.197600		0.00	350.00	49.02	2,121,576.98
369550108	GENERAL DYNAMICS CORP COMMON STOCK	USD1.013 Feb 2018	15 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 209.049800		0.00	525.00	72.44	3,135,149.56
	Base	209.049800		0.00	525.00	72.44	3,135,149.56
		15 Feb 2018	20 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 224.142300		0.00	350.00	51.78	2,241,021.22
	Base	224.142300		0.00	350.00	51.78	2,241,021.22
		16 Feb 2018	21 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 224.271900		0.00	175.00	25.91	1,121,158.59
	Base	224.271900		0.00	175.00	25.91	1,121,158.59
369550108	GENERAL DYNAMICS CORP COMMON STOCK	USD1.021 Feb 2018	23 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 223.103800		0.00	700.00	103.08	4,461,272.91
	Base	223.103800		0.00	700.00	103.08	4,461,272.91
		22 Feb 2018	26 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 221.245900		0.00	350.00	51.11	2,212,057.89
	Base	221.245900		0.00	350.00	51.11	2,212,057.89
		23 Feb 2018	27 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 220.917200		0.00	350.00	51.04	2,208,770.96
	Base	220.917200		0.00	350.00	51.04	2,208,770.96
369550108	GENERAL DYNAMICS CORP COMMON STOCK	USD1.023 Feb 2018	27 Feb 2018		INSTINET LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local 220.754700		0.00	500.00	51.00	2,206,996.00
	Base	220.754700		0.00	500.00	51.00	2,206,996.00

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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								
369550108 Total								
165,000.000								
			Local		5,925.00	819.36	35,460,885.12	
			Base		5,925.00	819.36	35,460,885.12	
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	INSTINET LLC	USD/DTC	0.05	
100,000.000	1.000000 NJFD		Local	42.014900	0.00	5,000.00	4,196,392.94	
			Base	42.014900	0.00	5,000.00	4,196,392.94	
375558103	GILEAD SCIENCES INC	COMMON STOCK USD.	15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	81.864200	0.00	700.00	1,636,546.16	
			Base	81.864200	0.00	700.00	1,636,546.16	
38145G308	GOLDMAN SACHS GROUP INC	PREFERRED STOCK VAR	12 Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01	
10,000.000	1.000000 NJFE		Local	26.205500	0.00	100.00	261,948.94	
			Base	26.205500	0.00	100.00	261,948.94	
				13 Feb 2018	15 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
16,897.000	1.000000 NJFE		Local	26.196500	0.00	168.97	442,463.06	
			Base	26.196500	0.00	168.97	442,463.06	
				14 Feb 2018	16 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
23,103.000	1.000000 NJFE		Local	26.111800	0.00	231.03	603,015.95	
			Base	26.111800	0.00	231.03	603,015.95	
38145G308 Total								
50,000.000			Local		500.00	30.23	1,307,427.95	
			Base		500.00	30.23	1,307,427.95	
38148B108	GOLDMAN SACHS GROUP INC	PREFERRED STOCK VAR	09 Feb 2018	13 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01	
8,641.000	1.000000 NJFE		Local	27.214200	0.00	86.41	235,066.05	
			Base	27.214200	0.00	86.41	235,066.05	
				12 Feb 2018	14 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01
10,294.000	1.000000 NJFE		Local	27.265700	0.00	102.94	280,563.69	
			Base	27.265700	0.00	102.94	280,563.69	
				13 Feb 2018	15 Feb 2018	FBN SECURITIES INC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR										
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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	50,000.000	1.000000	NJFE	Local	27.254400	0.00	350.00	31.48	1,362,338.52	
				Base	27.254400	0.00	350.00	31.48	1,362,338.52	
					13 Feb 2018	15 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01	
	14,706.000	1.000000	NJFE	Local	27.266800	0.00	147.06	9.27	400,829.23	
				Base	27.266800	0.00	147.06	9.27	400,829.23	
38148B108 Total	83,641.000			Local		0.00	686.41	52.68	2,278,797.49	
				Base		0.00	686.41	52.68	2,278,797.49	
385002308	GRAMERCY PROPERTY TRUST		REIT USD.01		14 Feb 2018	16 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000	NJFR	Local	22.743900	0.00	250.00	13.14	568,334.36	
				Base	22.743900	0.00	250.00	13.14	568,334.36	
393657101	GREENBRIER COMPANIES INC		COMMON STOCK		23 Feb 2018	27 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04	
	500.000	1.000000	NJFA	Local	53.250000	0.00	17.50	0.62	26,606.88	
				Base	53.250000	0.00	17.50	0.62	26,606.88	
410345102	HANESBRANDS INC		COMMON STOCK USD.01		14 Feb 2018	16 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000	NJFA	Local	19.940400	0.00	250.00	11.52	498,248.48	
				Base	19.940400	0.00	250.00	11.52	498,248.48	
412822108	HARLEY DAVIDSON INC		COMMON STOCK USD.01		08 Feb 2018	12 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	47.948500	0.00	700.00	22.16	958,247.84	
				Base	47.948500	0.00	700.00	22.16	958,247.84	
					09 Feb 2018	13 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	48.236600	0.00	700.00	22.29	964,009.71	
				Base	48.236600	0.00	700.00	22.29	964,009.71	
412822108 Total	40,000.000			Local		0.00	1,400.00	44.45	1,922,257.55	
				Base		0.00	1,400.00	44.45	1,922,257.55	
416518504	HARTFORD FINL SVCS GRP		PREFERRED STOCK 04/4		12 Feb 2018	14 Feb 2018	BTIG, LLC	USD/DTC	0.04	
	15,000.000	1.000000	NJFE	Local	29.565600	0.00	525.00	10.25	442,948.75	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	29.565600		0.00	525.00	10.25	442,948.75
		13 Feb 2018	15 Feb 2018		BTIG, LLC	USD/DTC	0.04
7,000.000	1.000000 NJFE	Local 29.457200		0.00	245.00	4.77	205,950.63
	Base	29.457200		0.00	245.00	4.77	205,950.63
		14 Feb 2018	16 Feb 2018		BTIG, LLC	USD/DTC	0.04
28,000.000	1.000000 NJFE	Local 29.305100		0.00	980.00	18.96	819,543.84
	Base	29.305100		0.00	980.00	18.96	819,543.84
416518504 Total							
50,000.000		Local		0.00	1,750.00	33.98	1,468,443.22
		Base		0.00	1,750.00	33.98	1,468,443.22
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	07 Feb 2018	09 Feb 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 37.220100		0.00	350.00	8.60	371,842.40
		Base		0.00	350.00	8.60	371,842.40
		08 Feb 2018	12 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 37.168800		0.00	350.00	8.59	371,329.41
		Base		0.00	350.00	8.59	371,329.41
		08 Feb 2018	12 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 37.194100		0.00	350.00	8.60	371,582.40
		Base		0.00	350.00	8.60	371,582.40
		09 Feb 2018	13 Feb 2018		INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 36.167300		0.00	1,500.00	25.07	1,083,493.92
		Base		0.00	1,500.00	25.07	1,083,493.92
		13 Feb 2018	15 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 38.673000		0.00	700.00	17.87	772,742.13
		Base		0.00	700.00	17.87	772,742.13
		14 Feb 2018	16 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 38.242900		0.00	700.00	17.67	764,140.33
		Base		0.00	700.00	17.67	764,140.33
		15 Feb 2018	20 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	38.587100	0.00	700.00	17.83	771,024.17
		Base	38.587100	0.00	700.00	17.83	771,024.17
		16 Feb 2018	21 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	37.878300	0.00	700.00	17.50	756,848.50
		Base	37.878300	0.00	700.00	17.50	756,848.50
		20 Feb 2018	22 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	38.066200	0.00	1,500.00	26.38	1,140,459.62
		Base	38.066200	0.00	1,500.00	26.38	1,140,459.62
		21 Feb 2018	23 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	37.767000	0.00	700.00	17.45	754,622.55
		Base	37.767000	0.00	700.00	17.45	754,622.55
		22 Feb 2018	26 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	37.357100	0.00	1,050.00	25.89	1,119,637.11
		Base	37.357100	0.00	1,050.00	25.89	1,119,637.11
		23 Feb 2018	27 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	36.899900	0.00	700.00	17.05	737,280.95
		Base	36.899900	0.00	700.00	17.05	737,280.95
		26 Feb 2018	28 Feb 2018		B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	37.517000	0.00	700.00	17.34	749,622.66
		Base	37.517000	0.00	700.00	17.34	749,622.66
		27 Feb 2018	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	37.084800	0.00	350.00	8.57	370,489.43
		Base	37.084800	0.00	350.00	8.57	370,489.43
		28 Feb 2018	OPEN		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	36.429700	0.00	700.00	16.84	727,877.16
		Base	36.429700	0.00	700.00	16.84	727,877.16
419879101 Total							
290,000.000		Local		0.00	11,050.00	251.25	10,862,992.74
		Base		0.00	11,050.00	251.25	10,862,992.74

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
422704106	HECLA MINING CO 50,000.000	COMMON STOCK USD.25 1.000000 NJFA	14 Feb 2018	16 Feb 2018	INSTINET LLC	USD/DTC	0.01
		Local	3.966800	0.00	350.00	4.59	197,985.41
		Base	3.966800	0.00	350.00	4.59	197,985.41
444859102	HUMANA INC 20,000.000	COMMON STOCK USD. 1.000000 NJFD	01 Feb 2018	05 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
		Local	279.977500	0.00	700.00	129.35	5,598,720.65
		Base	279.977500	0.00	700.00	129.35	5,598,720.65
			02 Feb 2018	06 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	278.065300	0.00	700.00	5,560,477.53
		Base	278.065300	0.00	700.00	128.47	5,560,477.53
			05 Feb 2018	07 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	275.031300	0.00	700.00	5,499,798.92
		Base	275.031300	0.00	700.00	127.07	5,499,798.92
			12 Feb 2018	14 Feb 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	267.047100	0.00	350.00	2,670,059.31
		Base	267.047100	0.00	350.00	61.69	2,670,059.31
444859102 Total	70,000.000		Local		0.00	2,450.00	19,329,056.41
		Base			0.00	2,450.00	19,329,056.41
446413106	HUNTINGTON INGALLS INDUSTRIE 4,000.000	COMMON STOCK USD.01 1.000000 NJFD	05 Feb 2018	07 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
		Local	239.189800	0.00	140.00	22.11	956,597.09
		Base	239.189800	0.00	140.00	22.11	956,597.09
446413106	HUNTINGTON INGALLS INDUSTRIE 5,000.000	COMMON STOCK USD.01 1.000000 NJFA	15 Feb 2018	20 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
		Local	254.351500	0.00	175.00	29.38	1,271,553.12
		Base	254.351500	0.00	175.00	29.38	1,271,553.12
446413106	HUNTINGTON INGALLS INDUSTRIE 2,000.000	COMMON STOCK USD.01 1.000000 NJFD	16 Feb 2018	21 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
		Local	262.043500	0.00	70.00	12.11	524,004.89
		Base	262.043500	0.00	70.00	12.11	524,004.89
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	16 Feb 2018	21 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	263.721100	0.00	87.50	15.23	659,200.02
			Base	263.721100	0.00	87.50	15.23	659,200.02
				16 Feb 2018	21 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	5,000.000	1.000000 NJFA	Local	262.089500	0.00	175.00	30.28	1,310,242.22
			Base	262.089500	0.00	175.00	30.28	1,310,242.22
				20 Feb 2018	22 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
	2,500.000	1.000000 NJFA	Local	266.405800	0.00	87.50	15.39	665,911.61
			Base	266.405800	0.00	87.50	15.39	665,911.61
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	JEFFERIES LLC	USD/DTC	0.04	
	4,000.000	1.000000 NJFD	Local	266.891698	0.00	140.00	24.67	1,067,402.12
			Base	266.891698	0.00	140.00	24.67	1,067,402.12
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	2,500.000	1.000000 NJFA	Local	271.024600	0.00	87.50	15.66	677,458.34
			Base	271.024600	0.00	87.50	15.66	677,458.34
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0121	Feb 2018	23 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	2,000.000	1.000000 NJFD	Local	273.925500	0.00	70.00	12.66	547,768.34
			Base	273.925500	0.00	70.00	12.66	547,768.34
				22 Feb 2018	26 Feb 2018	B. RILEY FBR, INC.	USD/DTC	0.04
	4,000.000	1.000000 NJFD	Local	267.218398	0.00	140.00	24.70	1,068,708.89
			Base	267.218398	0.00	140.00	24.70	1,068,708.89
				23 Feb 2018	27 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	2,000.000	1.000000 NJFD	Local	262.699400	0.00	70.00	12.14	525,316.66
			Base	262.699400	0.00	70.00	12.14	525,316.66
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0123	Feb 2018	27 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	2,500.000	1.000000 NJFA	Local	260.486200	0.00	87.50	15.05	651,112.95
			Base	260.486200	0.00	87.50	15.05	651,112.95
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0126	Feb 2018	28 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	2,000.000	1.000000 NJFD	Local	266.713800	0.00	70.00	12.33	533,345.27
			Base	266.713800	0.00	70.00	12.33	533,345.27

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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
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Units/Original Face							
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.0126 Feb 2018	28 Feb 2018	28 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	265.256500	0.00	175.00	30.64	1,326,076.86
		Base	265.256500	0.00	175.00	30.64	1,326,076.86
			27 Feb 2018	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	268.081100	0.00	87.50	15.49	670,099.76
		Base	268.081100	0.00	87.50	15.49	670,099.76
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.0127 Feb 2018	OPEN	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
2,000.000	1.000000 NJFD	Local	264.088800	0.00	20.00	12.21	528,145.39
		Base	264.088800	0.00	20.00	12.21	528,145.39
			28 Feb 2018	OPEN	B. RILEY FBR, INC.	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	264.295800	0.00	70.00	12.22	528,509.38
		Base	264.295800	0.00	70.00	12.22	528,509.38
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.0128 Feb 2018	OPEN	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	264.613700	0.00	87.50	15.29	661,431.46
		Base	264.613700	0.00	87.50	15.29	661,431.46
			28 Feb 2018	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
3,000.000	1.000000 NJFA	Local	263.777100	0.00	105.00	18.28	791,208.02
		Base	263.777100	0.00	105.00	18.28	791,208.02
446413106 Total							
57,000.000		Local		0.00	1,945.00	345.84	14,964,092.39
		Base		0.00	1,945.00	345.84	14,964,092.39
458140100	INTEL CORP COMMON STOCK USD.05 Feb 2018	07 Feb 2018	07 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	45.684500	0.00	5,000.00	105.54	4,563,344.46
		Base	45.684500	0.00	5,000.00	105.54	4,563,344.46
			27 Feb 2018	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	50.157300	0.00	1,750.00	57.94	2,506,057.06
		Base	50.157300	0.00	1,750.00	57.94	2,506,057.06
			28 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	49.826500	0.00	2,500.00	57.55	2,488,767.45

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	49.826500		2,500.00	57.55	2,488,767.45
458140100 Total									
	200,000.000			Local		0.00	9,250.00	221.03	9,558,168.97
				Base		0.00	9,250.00	221.03	9,558,168.97
459200101	INTL BUSINESS MACHINES CORP		COMMON STOCK USD.2	21 Feb 2018	23 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	155.396800	0.00	700.00	71.80	3,107,164.20
				Base	155.396800	0.00	700.00	71.80	3,107,164.20
46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1.0	12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	112.427100	0.00	5,000.00	259.72	11,237,450.27
				Base	112.427100	0.00	5,000.00	259.72	11,237,450.27
47580P103	JELD WEN HOLDING INC		COMMON STOCK USD.01	22 Feb 2018	26 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	5,600.000	1.000000	NJFA	Local	34.750000	0.00	56.00	4.50	194,539.50
				Base	34.750000	0.00	56.00	4.50	194,539.50
477143101	JETBLUE AIRWAYS CORP		COMMON STOCK USD.01	08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD	Local	20.126200	0.00	2,500.00	23.25	1,003,786.75
				Base	20.126200	0.00	2,500.00	23.25	1,003,786.75
					09 Feb 2018	13 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC
	50,000.000	1.000000	NJFD	Local	19.701500	0.00	2,500.00	22.76	982,552.24
				Base	19.701500	0.00	2,500.00	22.76	982,552.24
					12 Feb 2018	14 Feb 2018		INSTINET LLC	USD/DTC
	50,000.000	1.000000	NJFD	Local	19.803500	0.00	2,500.00	22.88	987,652.12
				Base	19.803500	0.00	2,500.00	22.88	987,652.12
					21 Feb 2018	23 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
	50,000.000	1.000000	NJFD	Local	20.772900	0.00	2,500.00	24.00	1,036,121.00
				Base	20.772900	0.00	2,500.00	24.00	1,036,121.00
					26 Feb 2018	28 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC
	50,000.000	1.000000	NJFD	Local	21.807700	0.00	1,750.00	25.19	1,088,609.81
				Base	21.807700	0.00	1,750.00	25.19	1,088,609.81

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	21.256800	0.00	1,750.00	24.56	1,061,065.43
		Base	21.256800	0.00	1,750.00	24.56	1,061,065.43
477143101 Total							
300,000.000		Local		0.00	13,500.00	142.64	6,159,787.35
		Base		0.00	13,500.00	142.64	6,159,787.35
478160104	JOHNSON + JOHNSON	COMMON STOCK USD	1.009 Feb 2018	13 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	127.000100	0.00	700.00	58.68	2,539,243.31
		Base	127.000100	0.00	700.00	58.68	2,539,243.31
48127V827	JPMORGAN CHASE + CO	PREFERRED STOCK 6.15	05 Feb 2018	07 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,649.000	1.000000 NJFE	Local	25.654400	0.00	106.49	6.32	273,080.90
		Base	25.654400	0.00	106.49	6.32	273,080.90
			07 Feb 2018	09 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
8,251.000	1.000000 NJFE	Local	25.735600	0.00	82.51	4.91	212,257.02
		Base	25.735600	0.00	82.51	4.91	212,257.02
			09 Feb 2018	13 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
14,000.000	1.000000 NJFE	Local	25.565100	0.00	140.00	8.27	357,763.13
		Base	25.565100	0.00	140.00	8.27	357,763.13
			12 Feb 2018	14 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
21,924.000	1.000000 NJFE	Local	25.719900	0.00	219.24	13.03	563,650.81
		Base	25.719900	0.00	219.24	13.03	563,650.81
			13 Feb 2018	15 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
13,216.000	1.000000 NJFE	Local	25.682600	0.00	132.16	7.85	339,281.23
		Base	25.682600	0.00	132.16	7.85	339,281.23
			14 Feb 2018	16 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
9,114.000	1.000000 NJFE	Local	25.627800	0.00	91.14	5.40	233,475.23
		Base	25.627800	0.00	91.14	5.40	233,475.23
			15 Feb 2018	20 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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									
	4,746.000	1.000000	NJFE	Local	25.643900	0.00	47.46	2.82	121,655.67	
				Base	25.643900	0.00	47.46	2.82	121,655.67	
48127V827 Total	81,900.000			Local		0.00	819.00	48.60	2,101,163.99	
				Base		0.00	819.00	48.60	2,101,163.99	
48238T109	KAR AUCTION SERVICES INC		COMMON STOCK USD.01	15 Feb 2018	20 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
	30,000.000	1.000000	NJFA	Local	50.841900	0.00	1,050.00	35.24	1,524,171.76	
				Base	50.841900	0.00	1,050.00	35.24	1,524,171.76	
49427F108	KILROY REALTY CORP		REIT USD.01	06 Feb 2018	08 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	2,750.000	1.000000	NJFR	Local	66.288900	0.00	27.50	4.22	182,262.76	
				Base	66.288900	0.00	27.50	4.22	182,262.76	
501242101	KULICKE + SOFFA INDUSTRIES		COMMON STOCK	08 Feb 2018	12 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.404100	0.00	200.00	9.89	427,872.11	
				Base	21.404100	0.00	200.00	9.89	427,872.11	
					09 Feb 2018	13 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.255400	0.00	200.00	9.82	424,898.18	
				Base	21.255400	0.00	200.00	9.82	424,898.18	
					12 Feb 2018	14 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	21.577200	0.00	200.00	9.97	431,334.03	
				Base	21.577200	0.00	200.00	9.97	431,334.03	
					13 Feb 2018	15 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	20.997800	0.00	200.00	9.71	419,746.29	
				Base	20.997800	0.00	200.00	9.71	419,746.29	
					15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	21.819300	0.00	700.00	10.09	435,675.91	
				Base	21.819300	0.00	700.00	10.09	435,675.91	
					16 Feb 2018	21 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	22.258100	0.00	700.00	10.29	444,451.71	
				Base	22.258100	0.00	700.00	10.29	444,451.71	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	22 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	23.034800	0.00	200.00	10.65	460,485.35
		Base	23.034800	0.00	200.00	10.65	460,485.35
		21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	23.025000	0.00	200.00	10.64	460,289.36
		Base	23.025000	0.00	200.00	10.64	460,289.36
		22 Feb 2018	26 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	22.527700	0.00	700.00	10.41	449,843.59
		Base	22.527700	0.00	700.00	10.41	449,843.59
		23 Feb 2018	27 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	22.387100	0.00	700.00	10.35	447,031.65
		Base	22.387100	0.00	700.00	10.35	447,031.65
		26 Feb 2018	28 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	23.088300	0.00	200.00	10.67	461,555.33
		Base	23.088300	0.00	200.00	10.67	461,555.33
		27 Feb 2018	OPEN		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	23.585200	0.00	700.00	10.90	470,993.10
		Base	23.585200	0.00	700.00	10.90	470,993.10
		28 Feb 2018	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	23.488900	0.00	200.00	10.86	469,567.14
		Base	23.488900	0.00	200.00	10.86	469,567.14
501242101 Total							
260,000.000		Local		0.00	5,100.00	134.25	5,803,743.75
		Base		0.00	5,100.00	134.25	5,803,743.75
501797104	L BRANDS INC	COMMON STOCK USD.5	13 Feb 2018	15 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	47.788300	0.00	350.00	11.04	477,521.96
		Base	47.788300	0.00	350.00	11.04	477,521.96
		13 Feb 2018	15 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	48.111900	0.00	700.00	22.23	961,515.77

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	48.111900		0.00	700.00	22.23	961,515.77
		15 Feb 2018	20 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	49.607000	0.00	350.00	11.46	495,708.54
	Base	49.607000		0.00	350.00	11.46	495,708.54
501797104 Total							
40,000.000		Local		0.00	1,400.00	44.73	1,934,746.27
		Base		0.00	1,400.00	44.73	1,934,746.27
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	210.994999	0.00	500.00	48.74	2,109,401.25
		Base	210.994999	0.00	500.00	48.74	2,109,401.25
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
10,000.000	1.000000 NJFD	Local	204.802899	0.00	500.00	47.31	2,047,481.68
		Base	204.802899	0.00	500.00	47.31	2,047,481.68
			16 Feb 2018	21 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	213.633599	0.00	350.00	49.35	2,135,936.64
		Base	213.633599	0.00	350.00	49.35	2,135,936.64
			21 Feb 2018	23 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	211.831900	0.00	700.00	97.87	4,235,840.12
		Base	211.831900	0.00	700.00	97.87	4,235,840.12
			22 Feb 2018	26 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
15,000.000	1.000000 NJFD	Local	212.150300	0.00	525.00	73.52	3,181,655.98
		Base	212.150300	0.00	525.00	73.52	3,181,655.98
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.01	28 Feb 2018	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
5,714.000	1.000000 NJFA	Local	211.425499	0.00	199.99	27.91	1,207,857.40
		Base	211.425499	0.00	199.99	27.91	1,207,857.40
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.01	28 Feb 2018	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
14,286.000	1.000000 NJFD	Local	211.425500	0.00	500.01	69.77	3,019,854.91
		Base	211.425500	0.00	500.01	69.77	3,019,854.91

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

502413107 Total

85,000.000			Local			0.00	3,275.00	414.47	17,938,027.98
			Base			0.00	3,275.00	414.47	17,938,027.98

50540R409	LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	02 Feb 2018	06 Feb 2018		STIFEL NICOLAUS + CO INC		USD/DTC	0.04
	20,000.000	1.000000 NJFD			Local	171.461900	0.00	700.00	3,428,458.77
					Base	171.461900	0.00	700.00	3,428,458.77
			05 Feb 2018	07 Feb 2018		RBC CAPITAL MARKETS, LLC		USD/DTC	0.04
	20,000.000	1.000000 NJFD			Local	167.343100	0.00	700.00	3,346,084.68
					Base	167.343100	0.00	700.00	3,346,084.68
			06 Feb 2018	08 Feb 2018		JMP SECURITIES LLC		USD/DTC	0.04
	20,000.000	1.000000 NJFD			Local	165.000500	0.00	700.00	3,299,233.75
					Base	165.000500	0.00	700.00	3,299,233.75
			06 Feb 2018	08 Feb 2018		LEERINK PARTNERS LLC		USD/DTC	0.04
	20,000.000	1.000000 NJFD			Local	166.839600	0.00	700.00	3,336,014.91
					Base	166.839600	0.00	700.00	3,336,014.91

50540R409 Total

80,000.000			Local			0.00	2,800.00	309.86	13,409,792.11
			Base			0.00	2,800.00	309.86	13,409,792.11

505743104	LADDER CAPITAL CORP REIT	REIT USD.001	01 Feb 2018	05 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.		USD/DTC	0.01
	5,000.000	1.000000 NJFA			Local	14.434800	0.00	50.00	72,122.33
					Base	14.434800	0.00	50.00	72,122.33

530307107	LIBERTY BROADBAND A	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018		SANFORD C. BERNSTEIN LTD		USD/DTC	0.04
	10,000.000	1.000000 NJFD			Local	96.032500	0.00	350.00	959,952.81
					Base	96.032500	0.00	350.00	959,952.81
			05 Feb 2018	07 Feb 2018		EVERCORE GROUP LLC		USD/DTC	0.04
	10,000.000	1.000000 NJFD			Local	94.843900	0.00	350.00	948,067.09
					Base	94.843900	0.00	350.00	948,067.09

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

530307107 Total

20,000.000			Local			0.00	700.00	44.10	1,908,019.90
			Base			0.00	700.00	44.10	1,908,019.90

535919500	LIONS GATE ENTERTAINMENT B	COMMON STOCK	27 Feb 2018	OPEN		THEMIS TRADING LLC		USD/DTC	0.01
20,000.000	1.000000 NJFD		Local	27.638600	0.00	200.00	12.78	552,559.22	
			Base	27.638600	0.00	200.00	12.78	552,559.22	
				28 Feb 2018	OPEN	J.P. MORGAN SECURITIES LLC		USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	27.017700	0.00	350.00	6.24	269,820.76	
			Base	27.017700	0.00	350.00	6.24	269,820.76	

535919500 Total

30,000.000			Local			0.00	550.00	19.02	822,379.98
			Base			0.00	550.00	19.02	822,379.98

539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.001	Feb 2018	05 Feb 2018		RBC CAPITAL MARKETS, LLC		USD/DTC	0.04
7,500.000	1.000000 NJFA		Local	358.781699	0.00	262.50	62.16	2,690,538.08	
			Base	358.781699	0.00	262.50	62.16	2,690,538.08	
				02 Feb 2018	06 Feb 2018	RBC CAPITAL MARKETS, LLC		USD/DTC	0.04
2,500.000	1.000000 NJFA		Local	355.241000	0.00	87.50	20.52	887,994.48	
			Base	355.241000	0.00	87.50	20.52	887,994.48	
				05 Feb 2018	07 Feb 2018	JMP SECURITIES LLC		USD/DTC	0.04
5,000.000	1.000000 NJFA		Local	349.785800	0.00	175.00	40.41	1,748,713.59	
			Base	349.785800	0.00	175.00	40.41	1,748,713.59	
				08 Feb 2018	12 Feb 2018	B. RILEY FBR, INC.		USD/DTC	0.04
5,000.000	1.000000 NJFA		Local	345.046298	0.00	175.00	39.86	1,725,016.63	
			Base	345.046298	0.00	175.00	39.86	1,725,016.63	

539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.009	Feb 2018	13 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.05
10,000.000	1.000000 NJFD		Local	341.585399	0.00	500.00	78.91	3,415,275.08	
			Base	341.585399	0.00	500.00	78.91	3,415,275.08	
				12 Feb 2018	14 Feb 2018	CANACCORD GENUITY INC.		USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	346.034900	0.00	350.00	79.94	3,459,919.06
			Base	346.034900	0.00	350.00	79.94	3,459,919.06
				13 Feb 2018	15 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	350.241699	0.00	350.00	80.91	3,501,986.08
			Base	350.241699	0.00	350.00	80.91	3,501,986.08
				15 Feb 2018	20 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	357.003299	0.00	350.00	82.47	3,569,600.52
			Base	357.003299	0.00	350.00	82.47	3,569,600.52
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.015	Feb 2018	20 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	359.776398	0.00	175.00	41.56	1,798,665.43
			Base	359.776398	0.00	175.00	41.56	1,798,665.43
				16 Feb 2018	21 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
	2,500.000	1.000000 NJFA	Local	360.134200	0.00	87.50	20.80	900,227.20
			Base	360.134200	0.00	87.50	20.80	900,227.20
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.016	Feb 2018	21 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	360.134200	0.00	350.00	83.19	3,600,908.81
			Base	360.134200	0.00	350.00	83.19	3,600,908.81
				22 Feb 2018	26 Feb 2018	JMP SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	355.999899	0.00	350.00	82.24	3,559,566.75
			Base	355.999899	0.00	350.00	82.24	3,559,566.75
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.023	Feb 2018	27 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	2,500.000	1.000000 NJFA	Local	356.600000	0.00	87.50	20.60	891,391.90
			Base	356.600000	0.00	87.50	20.60	891,391.90
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.023	Feb 2018	27 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	355.354700	0.00	700.00	164.18	7,106,229.82
			Base	355.354700	0.00	700.00	164.18	7,106,229.82
539830109 Total	110,000.000		Local		0.00	4,000.00	897.75	38,856,033.43
			Base		0.00	4,000.00	897.75	38,856,033.43

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
546347105	LOUISIANA PACIFIC CORP	COMMON STOCK USD	1.002 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	29.039400	0.00	500.00	6.71	289,887.29
		Base	29.039400	0.00	500.00	6.71	289,887.29
			14 Feb 2018	16 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	30.323700	0.00	525.00	10.51	454,319.99
		Base	30.323700	0.00	525.00	10.51	454,319.99
546347105 Total							
25,000.000		Local		0.00	1,025.00	17.22	744,207.28
		Base		0.00	1,025.00	17.22	744,207.28
55024U109	LUMENTUM HOLDINGS INC	COMMON STOCK USD	07 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	54.879300	0.00	2,500.00	63.39	2,741,401.60
		Base	54.879300	0.00	2,500.00	63.39	2,741,401.60
			28 Feb 2018	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	60.014400	0.00	1,750.00	69.32	2,998,900.68
		Base	60.014400	0.00	1,750.00	69.32	2,998,900.68
55024U109 Total							
100,000.000		Local		0.00	4,250.00	132.71	5,740,302.28
		Base		0.00	4,250.00	132.71	5,740,302.28
552074700	WILLIAM LYON HOMES CL A	COMMON STOCK USD	0107 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
30,000.000	1.000000 NJFA	Local	26.137300	0.00	300.00	18.12	783,800.88
		Base	26.137300	0.00	300.00	18.12	783,800.88
			08 Feb 2018	12 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	25.998800	0.00	100.00	6.01	259,881.99
		Base	25.998800	0.00	100.00	6.01	259,881.99
552074700 Total							
40,000.000		Local		0.00	400.00	24.13	1,043,682.87
		Base		0.00	400.00	24.13	1,043,682.87
553573106	MSG NETWORKS INC A	COMMON STOCK USD	0107 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	24.876000	0.00	100.00	5.75	248,654.25
		Base	24.876000	0.00	100.00	5.75	248,654.25
		08 Feb 2018	12 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	24.508900	0.00	700.00	11.33	489,466.67
		Base	24.508900	0.00	700.00	11.33	489,466.67
		09 Feb 2018	13 Feb 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	23.237100	0.00	700.00	10.74	464,031.26
		Base	23.237100	0.00	700.00	10.74	464,031.26
		12 Feb 2018	14 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	23.249000	0.00	350.00	5.38	232,134.62
		Base	23.249000	0.00	350.00	5.38	232,134.62
		16 Feb 2018	21 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	25.160000	0.00	350.00	5.81	251,244.19
		Base	25.160000	0.00	350.00	5.81	251,244.19
		20 Feb 2018	22 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	24.912600	0.00	700.00	11.51	497,540.49
		Base	24.912600	0.00	700.00	11.51	497,540.49
		21 Feb 2018	23 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	25.249200	0.00	700.00	11.67	504,272.33
		Base	25.249200	0.00	700.00	11.67	504,272.33
		28 Feb 2018	OPEN		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	24.655000	0.00	350.00	5.70	246,194.30
		Base	24.655000	0.00	350.00	5.70	246,194.30
553573106 Total							
120,000.000		Local		0.00	3,950.00	67.89	2,933,538.11
		Base		0.00	3,950.00	67.89	2,933,538.11
559080106	MAGELLAN MIDSTREAM PARTNERS MLP	08 Feb 2018	12 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
24,000.000	1.000000 NJEU	Local	67.263100	0.00	1,200.00	37.30	1,613,077.10
		Base	67.263100	0.00	1,200.00	37.30	1,613,077.10

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
576323109	MASTEC INC	COMMON STOCK USD.1	01 Feb 2018	05 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	54.870500	0.00	175.00	6.34	274,171.16
		Base	54.870500	0.00	175.00	6.34	274,171.16
			02 Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
15,000.000	1.000000 NJFA	Local	53.956300	0.00	750.00	18.70	808,575.80
		Base	53.956300	0.00	750.00	18.70	808,575.80
			02 Feb 2018	06 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	53.706300	0.00	500.00	12.41	536,550.59
		Base	53.706300	0.00	500.00	12.41	536,550.59
			05 Feb 2018	07 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	53.026600	0.00	350.00	12.25	529,903.75
		Base	53.026600	0.00	350.00	12.25	529,903.75
			07 Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	52.496300	0.00	500.00	12.13	524,450.87
		Base	52.496300	0.00	500.00	12.13	524,450.87
			07 Feb 2018	09 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	52.376200	0.00	350.00	12.10	523,399.90
		Base	52.376200	0.00	350.00	12.10	523,399.90
576323109 Total							
60,000.000		Local		0.00	2,625.00	73.93	3,197,052.07
		Base		0.00	2,625.00	73.93	3,197,052.07
595017104	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.	27 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
30,700.000	1.000000 NJFD	Local	89.877300	0.00	1,535.00	63.74	2,757,634.37
		Base	89.877300	0.00	1,535.00	63.74	2,757,634.37
			28 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
34,300.000	1.000000 NJFD	Local	90.079600	0.00	1,715.00	71.38	3,087,943.89
		Base	90.079600	0.00	1,715.00	71.38	3,087,943.89

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

595017104 Total

65,000.000			Local		0.00		3,250.00	135.12	5,845,578.26
			Base		0.00		3,250.00	135.12	5,845,578.26

595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	06 Feb 2018	08 Feb 2018		WELLS FARGO SECURITIES LLC		USD/DTC	0.04
70,000.000	1.000000 NJFA		Local	41.173700	0.00	2,450.00	66.58	2,879,642.41	
			Base	41.173700	0.00	2,450.00	66.58	2,879,642.41	

595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	08 Feb 2018	12 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	40.836400	0.00	5,000.00	94.34	4,078,545.66	
			Base	40.836400	0.00	5,000.00	94.34	4,078,545.66	

595112103 Total

170,000.000			Local		0.00	7,450.00	160.92	6,958,188.07
			Base		0.00	7,450.00	160.92	6,958,188.07

61166W101	MONSANTO CO	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018		RBC CAPITAL MARKETS, LLC		USD/DTC	0.04
9,000.000	1.000000 NJFA		Local	121.858800	0.00	315.00	25.34	1,096,388.86	
			Base	121.858800	0.00	315.00	25.34	1,096,388.86	

				02 Feb 2018	06 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.05
4,000.000	1.000000 NJFA		Local	121.298300	0.00	200.00	11.21	484,981.99		
			Base	121.298300	0.00	200.00	11.21	484,981.99		

61166W101	MONSANTO CO	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.05
20,000.000	1.000000 NJFD		Local	121.298300	0.00	1,000.00	56.04	2,424,909.96	
			Base	121.298300	0.00	1,000.00	56.04	2,424,909.96	

61166W101	MONSANTO CO	COMMON STOCK USD.01	05 Feb 2018	07 Feb 2018		DEUTSCHE BANK SECURITIES INC		USD/DTC	0.04
37,000.000	1.000000 NJFA		Local	121.255400	0.00	1,295.00	103.64	4,485,051.16	
			Base	121.255400	0.00	1,295.00	103.64	4,485,051.16	

				05 Feb 2018	07 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC		USD/DTC	0.04
11,000.000	1.000000 NJFA		Local	119.615799	0.00	385.00	30.40	1,315,358.39		
			Base	119.615799	0.00	385.00	30.40	1,315,358.39		

61166W101	MONSANTO CO	COMMON STOCK USD.01	05 Feb 2018	07 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.05
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Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	120.587500	0.00	1,500.00	83.57	3,616,041.43
			Base	120.587500	0.00	1,500.00	83.57	3,616,041.43
61166W101	MONSANTO CO	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	24,000.000	1.000000 NJFA	Local	119.599000	0.00	1,200.00	66.31	2,869,109.68
			Base	119.599000	0.00	1,200.00	66.31	2,869,109.68
				07 Feb 2018	09 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	15,000.000	1.000000 NJFA	Local	120.795199	0.00	750.00	41.86	1,811,136.13
			Base	120.795199	0.00	750.00	41.86	1,811,136.13
				07 Feb 2018	09 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFA	Local	121.067700	0.00	350.00	27.97	1,210,299.03
			Base	121.067700	0.00	350.00	27.97	1,210,299.03
				08 Feb 2018	12 Feb 2018	BTIG, LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFA	Local	120.422199	0.00	350.00	27.82	1,203,844.17
			Base	120.422199	0.00	350.00	27.82	1,203,844.17
				12 Feb 2018	14 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	6,500.000	1.000000 NJFA	Local	119.504300	0.00	227.50	17.95	776,532.50
			Base	119.504300	0.00	227.50	17.95	776,532.50
				12 Feb 2018	14 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
	3,500.000	1.000000 NJFA	Local	120.765800	0.00	122.50	9.77	422,548.03
			Base	120.765800	0.00	122.50	9.77	422,548.03
				14 Feb 2018	16 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
	6,000.000	1.000000 NJFA	Local	119.929300	0.00	210.00	16.63	719,349.17
			Base	119.929300	0.00	210.00	16.63	719,349.17
				13 Feb 2018	15 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	14,000.000	1.000000 NJFA	Local	120.548800	0.00	490.00	38.99	1,687,154.21
			Base	120.548800	0.00	490.00	38.99	1,687,154.21
61166W101 Total								
	200,000.000		Local		0.00	8,395.00	557.50	24,122,704.71
			Base		0.00	8,395.00	557.50	24,122,704.71

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
61761J406	MORGAN STANLEY	PREFERRED STOCK VAR	12 Feb 2018	14 Feb 2018	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFE	Local	26.835000	0.00	700.00	12.40	535,987.60
		Base	26.835000	0.00	700.00	12.40	535,987.60
			13 Feb 2018	15 Feb 2018	BTIG, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFE	Local	26.782300	0.00	1,050.00	18.57	802,400.43
		Base	26.782300	0.00	1,050.00	18.57	802,400.43
61761J406 Total							
50,000.000		Local		0.00	1,750.00	30.97	1,338,388.03
		Base		0.00	1,750.00	30.97	1,338,388.03
61763E207	MORGAN STANLEY	PREFERRED STOCK VAR	12 Feb 2018	14 Feb 2018	BTIG, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFE	Local	27.750800	0.00	875.00	16.03	692,878.97
		Base	27.750800	0.00	875.00	16.03	692,878.97
			13 Feb 2018	15 Feb 2018	BTIG, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFE	Local	27.700100	0.00	875.00	16.00	691,611.50
		Base	27.700100	0.00	875.00	16.00	691,611.50
61763E207 Total							
50,000.000		Local		0.00	1,750.00	32.03	1,384,490.47
		Base		0.00	1,750.00	32.03	1,384,490.47
635309107	NATIONAL CINEMEDIA INC	COMMON STOCK USD	0108 Feb 2018	12 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	6.841900	0.00	700.00	3.17	136,134.83
		Base	6.841900	0.00	700.00	3.17	136,134.83
			12 Feb 2018	14 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	6.879900	0.00	100.00	1.59	68,697.41
		Base	6.879900	0.00	100.00	1.59	68,697.41
			23 Feb 2018	27 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	7.390600	0.00	350.00	1.71	73,554.29
		Base	7.390600	0.00	350.00	1.71	73,554.29
			27 Feb 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	7.695700	0.00	200.00	3.56	153,710.44	
				Base	7.695700	0.00	200.00	3.56	153,710.44	
					28 Feb 2018	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFD							
				Local	7.538900	0.00	100.00	1.75	75,287.25	
				Base	7.538900	0.00	100.00	1.75	75,287.25	
635309107 Total										
	70,000.000			Local		0.00	1,450.00	11.78	507,384.22	
				Base		0.00	1,450.00	11.78	507,384.22	
64110L106	NETFLIX INC		COMMON STOCK USD.		01 Feb 2018	05 Feb 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	269.538200	0.00	350.00	62.27	2,694,969.73	
				Base	269.538200	0.00	350.00	62.27	2,694,969.73	
					12 Feb 2018	14 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	255.817499	0.00	350.00	59.10	2,557,765.89	
				Base	255.817499	0.00	350.00	59.10	2,557,765.89	
					12 Feb 2018	14 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	258.431799	0.00	350.00	59.70	2,583,908.29	
				Base	258.431799	0.00	350.00	59.70	2,583,908.29	
64110L106 Total										
	30,000.000			Local		0.00	1,050.00	181.07	7,836,643.91	
				Base		0.00	1,050.00	181.07	7,836,643.91	
64115T104	NETSCOUT SYSTEMS INC		COMMON STOCK USD.		15 Feb 2018	20 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000	NJFA	Local	26.998400	0.00	5,000.00	62.37	2,694,777.62	
				Base	26.998400	0.00	5,000.00	62.37	2,694,777.62	
					16 Feb 2018	21 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	30,000.000	1.000000	NJFA	Local	27.156600	0.00	1,500.00	18.82	813,179.18	
				Base	27.156600	0.00	1,500.00	18.82	813,179.18	
64115T104 Total										
	130,000.000			Local		0.00	6,500.00	81.19	3,507,956.80	
				Base		0.00	6,500.00	81.19	3,507,956.80	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
651639106	NEWMONT MINING CORP	COMMON STOCK USD1.602	Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
15,000.000	1.000000 NJFA	Local	39.574700	0.00	750.00	13.72	592,856.78
		Base	39.574700	0.00	750.00	13.72	592,856.78
		02 Feb 2018	06 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	39.330000	0.00	500.00	9.09	392,790.91
		Base	39.330000	0.00	500.00	9.09	392,790.91
		05 Feb 2018	07 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	38.702100	0.00	350.00	8.95	386,662.05
		Base	38.702100	0.00	350.00	8.95	386,662.05
651639106 Total							
35,000.000		Local		0.00	1,600.00	31.76	1,372,309.74
		Base		0.00	1,600.00	31.76	1,372,309.74
65339F101	NEXTERA ENERGY INC	COMMON STOCK USD.0106	Feb 2018	08 Feb 2018	LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	149.565000	0.00	100.00	34.55	1,495,515.45
		Base	149.565000	0.00	100.00	34.55	1,495,515.45
		15 Feb 2018	20 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	153.615000	0.00	350.00	35.49	1,535,764.51
		Base	153.615000	0.00	350.00	35.49	1,535,764.51
65339F101 Total							
20,000.000		Local		0.00	450.00	70.04	3,031,279.96
		Base		0.00	450.00	70.04	3,031,279.96
666807102	NORTHROP GRUMMAN CORP	COMMON STOCK USD1.001	Feb 2018	05 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	346.506000	0.00	87.50	20.02	866,157.48
		Base	346.506000	0.00	87.50	20.02	866,157.48
		02 Feb 2018	06 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
3,500.000	1.000000 NJFA	Local	342.149400	0.00	122.50	27.67	1,197,372.73
		Base	342.149400	0.00	122.50	27.67	1,197,372.73
		05 Feb 2018	07 Feb 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
4,000.000	1.000000 NJFA	Local	327.003898	0.00	140.00	30.22	1,307,845.37
		Base	327.003898	0.00	140.00	30.22	1,307,845.37
		07 Feb 2018	09 Feb 2018		BTIG, LLC	USD/DTC	0.04
1,000.000	1.000000 NJFA	Local	340.500000	0.00	35.00	7.87	340,457.13
		Base	340.500000	0.00	35.00	7.87	340,457.13
		15 Feb 2018	20 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
4,000.000	1.000000 NJFA	Local	356.144198	0.00	140.00	32.91	1,424,403.88
		Base	356.144198	0.00	140.00	32.91	1,424,403.88
		16 Feb 2018	21 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	355.677498	0.00	175.00	41.09	1,778,171.40
		Base	355.677498	0.00	175.00	41.09	1,778,171.40
666807102 Total		Local		0.00	700.00	159.78	6,914,407.99
20,000.000		Base		0.00	700.00	159.78	6,914,407.99
67059N108	NUTANIX INC A	COMMON STOCK USD.	22 Feb 2018	26 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	35.238500	0.00	700.00	16.29	704,053.71
		Base	35.238500	0.00	700.00	16.29	704,053.71
		23 Feb 2018	27 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	35.036600	0.00	700.00	16.19	700,015.81
		Base	35.036600	0.00	700.00	16.19	700,015.81
		26 Feb 2018	28 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	35.756300	0.00	700.00	16.52	714,409.48
		Base	35.756300	0.00	700.00	16.52	714,409.48
67059N108 Total		Local		0.00	2,100.00	49.00	2,118,479.00
60,000.000		Base		0.00	2,100.00	49.00	2,118,479.00
67066G104	NVIDIA CORP	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	229.950599	0.00	100.00	53.12	2,299,352.87
		Base	229.950599	0.00	100.00	53.12	2,299,352.87

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
671044105	OSI SYSTEMS INC	COMMON STOCK	07 Feb 2018	09 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	59.901700	0.00	100.00	13.85	598,903.15
		Base	59.901700	0.00	100.00	13.85	598,903.15
			08 Feb 2018	12 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	60.216400	0.00	350.00	13.91	601,800.09
		Base	60.216400	0.00	350.00	13.91	601,800.09
			09 Feb 2018	13 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	58.101899	0.00	350.00	13.43	580,655.56
		Base	58.101899	0.00	350.00	13.43	580,655.56
			12 Feb 2018	14 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	58.528500	0.00	100.00	13.53	585,171.47
		Base	58.528500	0.00	100.00	13.53	585,171.47
			21 Feb 2018	23 Feb 2018	MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	63.991300	0.00	100.00	14.79	639,798.21
		Base	63.991300	0.00	100.00	14.79	639,798.21
			22 Feb 2018	26 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	64.141200	0.00	350.00	14.82	641,047.18
		Base	64.141200	0.00	350.00	14.82	641,047.18
			26 Feb 2018	28 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	64.441800	0.00	350.00	14.89	644,053.11
		Base	64.441800	0.00	350.00	14.89	644,053.11
671044105 Total							
70,000.000		Local		0.00	1,700.00	99.22	4,291,428.77
		Base		0.00	1,700.00	99.22	4,291,428.77
675234108	OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	12 Feb 2018	20 Feb 2018	SALE OF FRACTIONAL S	USD/DTC	
0.142	1.000000 NJFA	Local	26.478873	0.00	0.00	0.00	3.76
		Base	26.478873	0.00	0.00	0.00	3.76
67555N206	OCLARO INC	COMMON STOCK USD.01	16 Feb 2018	21 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	6.840500	0.00	3,500.00	15.81	680,534.18	
			Base	6.840500	0.00	3,500.00	15.81	680,534.18	
679580100	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	02 Feb 2018	06 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	144.577500	0.00	175.00	16.70	722,695.80	
			Base	144.577500	0.00	175.00	16.70	722,695.80	
682680103	ONEOK INC	COMMON STOCK USD.01	06 Feb 2018	08 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	54.930400	0.00	100.00	12.69	549,191.31	
			Base	54.930400	0.00	100.00	12.69	549,191.31	
				07 Feb 2018	09 Feb 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	56.863000	0.00	700.00	26.28	1,136,533.72	
			Base	56.863000	0.00	700.00	26.28	1,136,533.72	
				12 Feb 2018	14 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	56.120800	0.00	350.00	12.97	560,845.03	
			Base	56.120800	0.00	350.00	12.97	560,845.03	
				12 Feb 2018	14 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	56.580900	0.00	350.00	13.08	565,445.92	
			Base	56.580900	0.00	350.00	13.08	565,445.92	
				28 Feb 2018	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	30,000.000	1.000000 NJFD	Local	57.557100	0.00	300.00	39.89	1,726,373.11	
			Base	57.557100	0.00	300.00	39.89	1,726,373.11	
682680103 Total	80,000.000		Local		0.00	1,800.00	104.91	4,538,389.09	
			Base		0.00	1,800.00	104.91	4,538,389.09	
68389X105	ORACLE CORP	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	48.294800	0.00	5,000.00	111.57	4,824,368.42	
			Base	48.294800	0.00	5,000.00	111.57	4,824,368.42	
				13 Feb 2018	15 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05	
	200,000.000	1.000000 NJFD	Local	48.053000	0.00	10,000.00	222.01	9,600,377.99	
			Base	48.053000	0.00	10,000.00	222.01	9,600,377.99	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	20 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	49.774700	0.00	5,000.00	114.98	4,972,355.01
		Base	49.774700	0.00	5,000.00	114.98	4,972,355.01
		26 Feb 2018	28 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
17,360.000	1.000000 NJFD	Local	51.165200	0.00	607.60	20.52	887,599.75
		Base	51.165200	0.00	607.60	20.52	887,599.75
		26 Feb 2018	28 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
82,640.000	1.000000 NJFD	Local	51.130300	0.00	4,132.00	97.61	4,221,178.37
		Base	51.130300	0.00	4,132.00	97.61	4,221,178.37
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	51.273800	0.00	2,500.00	59.23	2,561,130.77
		Base	51.273800	0.00	2,500.00	59.23	2,561,130.77
68389X105 Total							
550,000.000		Local		0.00	27,239.60	625.92	27,067,010.31
		Base		0.00	27,239.60	625.92	27,067,010.31
68557N103	ORBITAL ATK INC	COMMON STOCK USD.0101	Feb 2018	05 Feb 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	132.021500	0.00	1,050.00	91.50	3,959,503.50
		Base	132.021500	0.00	1,050.00	91.50	3,959,503.50
		02 Feb 2018	06 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	132.015800	0.00	350.00	30.50	1,319,777.50
		Base	132.015800	0.00	350.00	30.50	1,319,777.50
		05 Feb 2018	07 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	131.832000	0.00	1,050.00	91.36	3,953,818.64
		Base	131.832000	0.00	1,050.00	91.36	3,953,818.64
		05 Feb 2018	07 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	131.700800	0.00	1,050.00	91.27	3,949,882.73
		Base	131.700800	0.00	1,050.00	91.27	3,949,882.73
		06 Feb 2018	08 Feb 2018		INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	131.044200	0.00	1,500.00	90.82	3,929,735.18

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	131.044200		0.00	1,500.00	90.82	3,929,735.18
		08 Feb 2018	12 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 131.431000		0.00	1,500.00	91.09	3,941,338.91
	Base	131.431000		0.00	1,500.00	91.09	3,941,338.91
		09 Feb 2018	13 Feb 2018		INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 131.241400		0.00	1,500.00	90.96	3,935,651.04
	Base	131.241400		0.00	1,500.00	90.96	3,935,651.04
		12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 131.481300		0.00	1,500.00	91.12	3,942,847.87
	Base	131.481300		0.00	1,500.00	91.12	3,942,847.87
		14 Feb 2018	16 Feb 2018		INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local 131.469000		0.00	1,500.00	91.11	3,942,478.89
	Base	131.469000		0.00	1,500.00	91.11	3,942,478.89
		15 Feb 2018	20 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 131.920500		0.00	700.00	60.95	2,637,649.04
	Base	131.920500		0.00	700.00	60.95	2,637,649.04
68557N103 Total							
270,000.000		Local		0.00	11,700.00	820.68	35,512,683.30
		Base		0.00	11,700.00	820.68	35,512,683.30
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.	12 Feb 2018	14 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 114.115900		0.00	700.00	52.73	2,281,565.27
		Base 114.115900		0.00	700.00	52.73	2,281,565.27
69370C100	PTC INC	COMMON STOCK USD.0102	02 Feb 2018	06 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 71.195700		0.00	100.00	16.45	711,840.55
		Base 71.195700		0.00	100.00	16.45	711,840.55
		12 Feb 2018	14 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local 67.903100		0.00	300.00	47.06	2,036,745.93
		Base 67.903100		0.00	300.00	47.06	2,036,745.93

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	20 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 73.349600		0.00	100.00	16.95	733,379.05
		Base 73.349600		0.00	100.00	16.95	733,379.05
		16 Feb 2018	21 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 73.135700		0.00	100.00	16.90	731,240.10
		Base 73.135700		0.00	100.00	16.90	731,240.10
		21 Feb 2018	23 Feb 2018		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 73.829899		0.00	100.00	17.06	738,181.93
		Base 73.829899		0.00	100.00	17.06	738,181.93
		26 Feb 2018	28 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 75.443599		0.00	100.00	17.43	754,318.56
		Base 75.443599		0.00	100.00	17.43	754,318.56
69370C100 Total							
80,000.000		Local		0.00	800.00	131.85	5,705,706.12
		Base		0.00	800.00	131.85	5,705,706.12
697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.	06 Feb 2018	08 Feb 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 154.212300		0.00	700.00	71.25	3,083,474.75
		Base 154.212300		0.00	700.00	71.25	3,083,474.75
		07 Feb 2018	09 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 156.452500		0.00	700.00	72.29	3,128,277.71
		Base 156.452500		0.00	700.00	72.29	3,128,277.71
		08 Feb 2018	12 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 151.681400		0.00	350.00	35.04	1,516,428.96
		Base 151.681400		0.00	350.00	35.04	1,516,428.96
		08 Feb 2018	12 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 152.859699		0.00	350.00	35.32	1,528,211.67
		Base 152.859699		0.00	350.00	35.32	1,528,211.67
		09 Feb 2018	13 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 154.852000		0.00	350.00	35.78	1,548,134.22

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	154.852000	0.00	350.00	35.78	1,548,134.22
		09 Feb 2018	13 Feb 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	150.811999	0.00	350.00	34.84	1,507,735.15
		Base	150.811999	0.00	350.00	34.84	1,507,735.15
		12 Feb 2018	14 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	154.690300	0.00	350.00	35.74	1,546,517.26
		Base	154.690300	0.00	350.00	35.74	1,546,517.26
		26 Feb 2018	28 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	168.076300	0.00	700.00	77.66	3,360,748.33
		Base	168.076300	0.00	700.00	77.66	3,360,748.33
		27 Feb 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	175.943100	0.00	700.00	81.29	3,518,080.71
		Base	175.943100	0.00	700.00	81.29	3,518,080.71
697435105 Total							
130,000.000		Local		0.00	4,550.00	479.21	20,737,608.76
		Base		0.00	4,550.00	479.21	20,737,608.76
703395103	PATTERSON COS INC	COMMON STOCK USD.01	21 Feb 2018	23 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	32.237200	0.00	1,050.00	22.35	966,043.65
		Base	32.237200	0.00	1,050.00	22.35	966,043.65
		27 Feb 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	31.895500	0.00	100.00	7.37	318,847.63
		Base	31.895500	0.00	100.00	7.37	318,847.63
		28 Feb 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	31.821200	0.00	700.00	14.71	635,709.29
		Base	31.821200	0.00	700.00	14.71	635,709.29
703395103 Total							
60,000.000		Local		0.00	1,850.00	44.43	1,920,600.57
		Base		0.00	1,850.00	44.43	1,920,600.57

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
724479100	PITNEY BOWES INC	COMMON STOCK USD1.002	Feb 2018	06 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
138,000.000	1.000000 NJFD	Local	13.215400	0.00	4,830.00	42.13	1,818,853.07
		Base	13.215400	0.00	4,830.00	42.13	1,818,853.07
			05 Feb 2018	07 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
12,000.000	1.000000 NJFD	Local	13.273800	0.00	420.00	3.68	158,861.92
		Base	13.273800	0.00	420.00	3.68	158,861.92
			05 Feb 2018	07 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	13.088400	0.00	1,750.00	15.12	652,654.88
		Base	13.088400	0.00	1,750.00	15.12	652,654.88
			07 Feb 2018	09 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.753800	0.00	2,500.00	14.74	635,175.26
		Base	12.753800	0.00	2,500.00	14.74	635,175.26
			12 Feb 2018	14 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.199700	0.00	2,500.00	14.10	607,470.90
		Base	12.199700	0.00	2,500.00	14.10	607,470.90
			12 Feb 2018	14 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.277200	0.00	2,500.00	14.19	611,345.81
		Base	12.277200	0.00	2,500.00	14.19	611,345.81
			13 Feb 2018	15 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	12.255900	0.00	1,750.00	14.16	611,030.84
		Base	12.255900	0.00	1,750.00	14.16	611,030.84
			15 Feb 2018	20 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.148300	0.00	2,500.00	14.04	604,900.96
		Base	12.148300	0.00	2,500.00	14.04	604,900.96
			16 Feb 2018	21 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.321000	0.00	2,500.00	14.24	613,535.76
		Base	12.321000	0.00	2,500.00	14.24	613,535.76
			22 Feb 2018	26 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	12.412100	0.00	2,500.00	14.34	618,090.66

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	12.412100	0.00	2,500.00	14.34	618,090.66
					28 Feb 2018	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	12.493400	0.00	500.00	14.43	624,155.56
				Base	12.493400	0.00	500.00	14.43	624,155.56
724479100 Total									
	600,000.000			Local		0.00	24,250.00	175.17	7,556,075.62
				Base		0.00	24,250.00	175.17	7,556,075.62
72651A207	PLAINS GP HOLDINGS LP CL A		COMMON STOCK		09 Feb 2018	13 Feb 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
	183,900.000	1.000000	NJEU	Local	21.004700	0.00	1,287.30	89.23	3,861,387.79
				Base	21.004700	0.00	1,287.30	89.23	3,861,387.79
74736A103	QTS REALTY TRUST INC CL A		REIT USD.01		14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	45.319100	0.00	100.00	10.47	453,080.53
				Base	45.319100	0.00	100.00	10.47	453,080.53
					22 Feb 2018	26 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
	14,000.000	1.000000	NJFA	Local	34.477400	0.00	140.00	11.15	482,532.45
				Base	34.477400	0.00	140.00	11.15	482,532.45
74736A103 Total									
	24,000.000			Local		0.00	240.00	21.62	935,612.98
				Base		0.00	240.00	21.62	935,612.98
747525103	QUALCOMM INC		COMMON STOCK USD.		07 Feb 2018	09 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	65.477400	0.00	5,000.00	151.26	6,542,588.74
				Base	65.477400	0.00	5,000.00	151.26	6,542,588.74
755111507	RAYTHEON COMPANY		COMMON STOCK USD.0101		101 Feb 2018	05 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	211.349999	0.00	350.00	48.83	2,113,101.16
				Base	211.349999	0.00	350.00	48.83	2,113,101.16
					02 Feb 2018	06 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	209.645400	0.00	175.00	24.22	1,048,027.78
				Base	209.645400	0.00	175.00	24.22	1,048,027.78

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	07 Feb 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	205.965399	0.00	350.00	47.58	2,059,256.41
		Base	205.965399	0.00	350.00	47.58	2,059,256.41
		05 Feb 2018	07 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	199.570500	0.00	87.50	11.53	498,827.22
		Base	199.570500	0.00	87.50	11.53	498,827.22
		07 Feb 2018	09 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
7,500.000	1.000000 NJFA	Local	205.348899	0.00	262.50	35.58	1,539,818.66
		Base	205.348899	0.00	262.50	35.58	1,539,818.66
		14 Feb 2018	16 Feb 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	210.784900	0.00	525.00	73.04	3,161,175.46
		Base	210.784900	0.00	525.00	73.04	3,161,175.46
		16 Feb 2018	21 Feb 2018		JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	217.731300	0.00	175.00	25.15	1,088,456.35
		Base	217.731300	0.00	175.00	25.15	1,088,456.35
		21 Feb 2018	23 Feb 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	218.297299	0.00	350.00	50.43	2,182,572.56
		Base	218.297299	0.00	350.00	50.43	2,182,572.56
		23 Feb 2018	27 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	216.262600	0.00	350.00	49.96	2,162,226.04
		Base	216.262600	0.00	350.00	49.96	2,162,226.04
		26 Feb 2018	28 Feb 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	219.355099	0.00	350.00	50.68	2,193,150.31
		Base	219.355099	0.00	350.00	50.68	2,193,150.31
		27 Feb 2018	OPEN		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	222.057400	0.00	350.00	51.30	2,220,172.70
		Base	222.057400	0.00	350.00	51.30	2,220,172.70

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

755111507 Total

95,000.000		Local		0.00	3,325.00	468.30	20,266,784.65
		Base		0.00	3,325.00	468.30	20,266,784.65

76169B102	REXNORD CORP	COMMON STOCK USD.0106 Feb 2018	08 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	27.556300	0.00	100.00	6.37	275,456.63
		Base	27.556300	0.00	100.00	6.37	275,456.63
			07 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	27.474400	0.00	100.00	6.35	274,637.65
		Base	27.474400	0.00	100.00	6.35	274,637.65
			08 Feb 2018	12 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	27.377600	0.00	200.00	12.65	547,339.35
		Base	27.377600	0.00	200.00	12.65	547,339.35

76169B102 Total

40,000.000		Local		0.00	400.00	25.37	1,097,433.63
		Base		0.00	400.00	25.37	1,097,433.63

774341101	ROCKWELL COLLINS INC	COMMON STOCK USD.0122 Feb 2018	26 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	137.978400	0.00	350.00	31.88	1,379,402.12
		Base	137.978400	0.00	350.00	31.88	1,379,402.12
			23 Feb 2018	27 Feb 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	137.033600	0.00	350.00	31.66	1,369,954.34
		Base	137.033600	0.00	350.00	31.66	1,369,954.34
			28 Feb 2018	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	138.805299	0.00	350.00	32.07	1,387,670.92
		Base	138.805299	0.00	350.00	32.07	1,387,670.92

774341101 Total

30,000.000		Local		0.00	1,050.00	95.61	4,137,027.38
		Base		0.00	1,050.00	95.61	4,137,027.38

79466L302	SALESFORCE.COM INC	COMMON STOCK USD.	12 Feb 2018	14 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
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Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	108.105100	0.00	100.00	24.98	1,080,926.02
		Base	108.105100	0.00	100.00	24.98	1,080,926.02
80589M102	SCANA CORP	COMMON STOCK	23 Feb 2018	27 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	39.331600	0.00	5,000.00	90.87	3,928,069.12
		Base	39.331600	0.00	5,000.00	90.87	3,928,069.12
			26 Feb 2018	28 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	39.769600	0.00	700.00	18.38	794,673.62
		Base	39.769600	0.00	700.00	18.38	794,673.62
			28 Feb 2018	OPEN	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	39.876600	0.00	2,500.00	46.06	1,991,283.93
		Base	39.876600	0.00	2,500.00	46.06	1,991,283.93
80589M102 Total							
170,000.000		Local		0.00	8,200.00	155.31	6,714,026.67
		Base		0.00	8,200.00	155.31	6,714,026.67
808513402	CHARLES SCHWAB CORP	PREFERRED STOCK 6	12 Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
20,000.000	1.000000 NJFE	Local	25.918400	0.00	200.00	11.98	518,156.02
		Base	25.918400	0.00	200.00	11.98	518,156.02
			15 Feb 2018	20 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,000.000	1.000000 NJFE	Local	25.650000	0.00	100.00	5.93	256,394.07
		Base	25.650000	0.00	100.00	5.93	256,394.07
			16 Feb 2018	21 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
21,000.000	1.000000 NJFE	Local	25.584000	0.00	210.00	12.42	537,041.58
		Base	25.584000	0.00	210.00	12.42	537,041.58
			20 Feb 2018	22 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
9,000.000	1.000000 NJFE	Local	25.618400	0.00	90.00	5.33	230,470.27
		Base	25.618400	0.00	90.00	5.33	230,470.27
			21 Feb 2018	23 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
11,000.000	1.000000 NJFE	Local	25.737700	0.00	110.00	6.54	282,998.16
		Base	25.737700	0.00	110.00	6.54	282,998.16

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	26 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
17,000.000	1.000000 NJFE	Local 25.794800		0.00	170.00	10.13	438,331.47
		Base 25.794800		0.00	170.00	10.13	438,331.47
		23 Feb 2018	27 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
19,000.000	1.000000 NJFE	Local 25.842900		0.00	190.00	11.35	490,813.75
		Base 25.842900		0.00	190.00	11.35	490,813.75
		26 Feb 2018	28 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
12,503.000	1.000000 NJFE	Local 26.072000		0.00	125.03	7.54	325,845.65
		Base 26.072000		0.00	125.03	7.54	325,845.65
		27 Feb 2018	OPEN		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
12,497.000	1.000000 NJFE	Local 26.153300		0.00	124.97	7.55	326,705.27
		Base 26.153300		0.00	124.97	7.55	326,705.27
808513402 Total							
132,000.000		Local		0.00	1,320.00	78.77	3,406,756.24
		Base		0.00	1,320.00	78.77	3,406,756.24
811065101	SCRIPPS NETWORKS INTER CL A	COMMON STOCK USD.01	01 Feb 2018	05 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 88.230000		0.00	700.00	40.77	1,763,859.23
		Base 88.230000		0.00	700.00	40.77	1,763,859.23
81282V100	SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 15.717500		0.00	700.00	7.27	313,642.73
		Base 15.717500		0.00	700.00	7.27	313,642.73
		13 Feb 2018	15 Feb 2018		INSTINET LLC	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local 15.721600		0.00	2,000.00	14.53	626,849.47
		Base 15.721600		0.00	2,000.00	14.53	626,849.47
		14 Feb 2018	16 Feb 2018		INSTINET LLC	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local 15.655800		0.00	2,000.00	14.47	624,217.53
		Base 15.655800		0.00	2,000.00	14.47	624,217.53
		15 Feb 2018	20 Feb 2018		INSTINET LLC	USD/DTC	0.05

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	15.836900	0.00	2,000.00	14.64	631,461.36
		Base	15.836900	0.00	2,000.00	14.64	631,461.36
		21 Feb 2018	23 Feb 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	15.407900	0.00	200.00	7.12	307,950.88
		Base	15.407900	0.00	200.00	7.12	307,950.88
		22 Feb 2018	26 Feb 2018		INSTINET LLC	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	15.408200	0.00	1,000.00	7.12	307,156.88
		Base	15.408200	0.00	1,000.00	7.12	307,156.88
		23 Feb 2018	27 Feb 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	15.248300	0.00	700.00	7.05	304,258.95
		Base	15.248300	0.00	700.00	7.05	304,258.95
		28 Feb 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	14.623800	0.00	700.00	6.76	291,769.24
		Base	14.623800	0.00	700.00	6.76	291,769.24
81282V100 Total		Local		0.00	9,300.00	78.96	3,407,307.04
220,000.000		Base		0.00	9,300.00	78.96	3,407,307.04
824348106	SHERWIN WILLIAMS CO/THE	COMMON STOCK USD	1.022 Feb 2018	26 Feb 2018	JEFFERIES LLC	USD/DTC	0.04
7,000.000	1.000000 NJFA	Local	399.674899	0.00	245.00	64.63	2,797,414.66
		Base	399.674899	0.00	245.00	64.63	2,797,414.66
		22 Feb 2018	26 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
8,000.000	1.000000 NJFA	Local	399.175900	0.00	280.00	73.77	3,193,053.43
		Base	399.175900	0.00	280.00	73.77	3,193,053.43
824348106 Total		Local		0.00	525.00	138.40	5,990,468.09
15,000.000		Base		0.00	525.00	138.40	5,990,468.09
842587107	SOUTHERN CO/THE	COMMON STOCK USD	5.005 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	43.683600	0.00	5,000.00	100.91	4,363,259.08
		Base	43.683600	0.00	5,000.00	100.91	4,363,259.08

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	14 Feb 2018		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	44.202800	0.00	5,000.00	102.11	4,415,177.88
		Base	44.202800	0.00	5,000.00	102.11	4,415,177.88
842587107 Total							
200,000.000		Local		0.00	10,000.00	203.02	8,778,436.96
		Base		0.00	10,000.00	203.02	8,778,436.96
85207U105	SPRINT CORP	COMMON STOCK USD.01	02 Feb 2018	06 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	5.377000	0.00	3,500.00	12.43	534,187.56
		Base	5.377000	0.00	3,500.00	12.43	534,187.56
			05 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.264900	0.00	1,400.00	24.33	1,051,555.66
		Base	5.264900	0.00	1,400.00	24.33	1,051,555.66
			07 Feb 2018	09 Feb 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.510500	0.00	1,400.00	25.46	1,100,674.54
		Base	5.510500	0.00	1,400.00	25.46	1,100,674.54
			08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.391300	0.00	1,400.00	24.91	1,076,835.09
		Base	5.391300	0.00	1,400.00	24.91	1,076,835.09
			09 Feb 2018	13 Feb 2018	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.258900	0.00	1,400.00	24.30	1,050,355.70
		Base	5.258900	0.00	1,400.00	24.30	1,050,355.70
			21 Feb 2018	23 Feb 2018	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.417800	0.00	1,400.00	25.04	1,082,134.96
		Base	5.417800	0.00	1,400.00	25.04	1,082,134.96
85207U105 Total							
1,100,000.000		Local		0.00	10,500.00	136.47	5,895,743.51
		Base		0.00	10,500.00	136.47	5,895,743.51
855244109	STARBUCKS CORP	COMMON STOCK USD.	08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.05

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	54.248700	0.00	5,000.00	125.32	5,419,744.67	
			Base	54.248700	0.00	5,000.00	125.32	5,419,744.67	
				21 Feb 2018	23 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	56.420500	0.00	5,000.00	130.34	5,636,919.66	
			Base	56.420500	0.00	5,000.00	130.34	5,636,919.66	
855244109 Total	200,000.000		Local		0.00	10,000.00	255.66	11,056,664.33	
			Base		0.00	10,000.00	255.66	11,056,664.33	
86663B201	SUN BANCORP INC NJ	COMMON STOCK USD5.029	Jan 2018	06 Feb 2018		MERGER	USD/DTC		
	6,615.000	1.000000 NJFA	Local	24.877708	0.00	0.00	0.00	164,566.04	
			Base	24.877708	0.00	0.00	0.00	164,566.04	
872540109	TJX COMPANIES INC	COMMON STOCK USD1.013	Feb 2018	15 Feb 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	75.597700	0.00	350.00	17.47	755,609.53	
			Base	75.597700	0.00	350.00	17.47	755,609.53	
				15 Feb 2018	20 Feb 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	76.671500	0.00	350.00	17.72	766,347.28	
			Base	76.671500	0.00	350.00	17.72	766,347.28	
				22 Feb 2018	26 Feb 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	76.209900	0.00	350.00	17.61	761,731.39	
			Base	76.209900	0.00	350.00	17.61	761,731.39	
				26 Feb 2018	28 Feb 2018	INSTINET LLC	USD/DTC	0.05	
	10,000.000	1.000000 NJFA	Local	78.485100	0.00	500.00	18.14	784,332.86	
			Base	78.485100	0.00	500.00	18.14	784,332.86	
872540109 Total	40,000.000		Local		0.00	1,550.00	70.94	3,068,021.06	
			Base		0.00	1,550.00	70.94	3,068,021.06	
87265H109	TRI POINTE GROUP INC	COMMON STOCK USD.0107	Feb 2018	09 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	22,000.000	1.000000 NJFA	Local	16.791600	0.00	220.00	8.54	369,186.66	
			Base	16.791600	0.00	220.00	8.54	369,186.66	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	26 Feb 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
17,000.000	1.000000 NJFA	Local	17.260000	0.00	595.00	6.78	292,818.22
		Base	17.260000	0.00	595.00	6.78	292,818.22
		23 Feb 2018	27 Feb 2018		LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	16.648600	0.00	100.00	3.85	166,382.15
		Base	16.648600	0.00	100.00	3.85	166,382.15
		23 Feb 2018	27 Feb 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
24,336.000	1.000000 NJFA	Local	16.307800	0.00	243.36	9.17	396,614.09
		Base	16.307800	0.00	243.36	9.17	396,614.09
		26 Feb 2018	28 Feb 2018		INSTINET LLC	USD/DTC	0.05
20,000.000	1.000000 NJFA	Local	16.434500	0.00	1,000.00	7.60	327,682.40
		Base	16.434500	0.00	1,000.00	7.60	327,682.40
87265H109 Total							
93,336.000		Local		0.00	2,158.36	35.94	1,552,683.52
		Base		0.00	2,158.36	35.94	1,552,683.52
87265K102	TPG SPECIALTY LENDING INC	COMMON STOCK USD.0101	Feb 2018	05 Feb 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
15,900.000	1.000000 NJGB	Local	19.325600	0.00	556.50	7.10	306,713.44
		Base	19.325600	0.00	556.50	7.10	306,713.44
87266M107	TPG RE FINANCE TRUST INC	REIT USD.001	09 Feb 2018	13 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	18.385400	0.00	100.00	4.25	183,749.75
		Base	18.385400	0.00	100.00	4.25	183,749.75
		14 Feb 2018	16 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
6,738.000	1.000000 NJFA	Local	18.756000	0.00	67.38	2.92	126,307.63
		Base	18.756000	0.00	67.38	2.92	126,307.63
		15 Feb 2018	20 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
13,262.000	1.000000 NJFA	Local	18.805200	0.00	132.62	5.77	249,256.17
		Base	18.805200	0.00	132.62	5.77	249,256.17
		16 Feb 2018	21 Feb 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFA	Local	18.957700	0.00	100.00	4.38	189,472.62
		Base	18.957700	0.00	100.00	4.38	189,472.62
87266M107 Total							
40,000.000		Local		0.00	400.00	17.32	748,786.17
		Base		0.00	400.00	17.32	748,786.17
88033G407	TENET HEALTHCARE CORP	COMMON STOCK USD.0502	Feb 2018	06 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	18.082700	0.00	2,500.00	20.89	901,614.11
		Base	18.082700	0.00	2,500.00	20.89	901,614.11
			05 Feb 2018	07 Feb 2018	INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	18.054900	0.00	2,500.00	20.86	900,224.14
		Base	18.054900	0.00	2,500.00	20.86	900,224.14
			06 Feb 2018	08 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	18.310700	0.00	2,500.00	21.15	913,013.85
		Base	18.310700	0.00	2,500.00	21.15	913,013.85
			07 Feb 2018	09 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	18.365600	0.00	5,000.00	42.43	1,831,517.57
		Base	18.365600	0.00	5,000.00	42.43	1,831,517.57
			08 Feb 2018	12 Feb 2018	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	18.004600	0.00	5,000.00	41.60	1,795,418.39
		Base	18.004600	0.00	5,000.00	41.60	1,795,418.39
			09 Feb 2018	13 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	17.757300	0.00	2,500.00	20.51	885,344.49
		Base	17.757300	0.00	2,500.00	20.51	885,344.49
			12 Feb 2018	14 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	17.999400	0.00	2,500.00	20.79	897,449.21
		Base	17.999400	0.00	2,500.00	20.79	897,449.21
			16 Feb 2018	21 Feb 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.470300	0.00	1,750.00	22.49	971,742.51
		Base	19.470300	0.00	1,750.00	22.49	971,742.51

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
		21 Feb 2018	23 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	19.597000	0.00	5,000.00	45.27	1,954,654.73
		Base	19.597000	0.00	5,000.00	45.27	1,954,654.73
		23 Feb 2018	27 Feb 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	19.417000	0.00	2,500.00	22.43	968,327.56
		Base	19.417000	0.00	2,500.00	22.43	968,327.56
		26 Feb 2018	28 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.005600	0.00	1,750.00	21.96	948,508.04
		Base	19.005600	0.00	1,750.00	21.96	948,508.04
		27 Feb 2018	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	21.331500	0.00	1,750.00	24.64	1,064,800.36
		Base	21.331500	0.00	1,750.00	24.64	1,064,800.36
		27 Feb 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.700300	0.00	1,750.00	23.91	1,033,241.09
		Base	20.700300	0.00	1,750.00	23.91	1,033,241.09
		28 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	20.833900	0.00	5,000.00	48.13	2,078,341.87
		Base	20.833900	0.00	5,000.00	48.13	2,078,341.87
88033G407 Total							
900,000.000		Local		0.00	42,000.00	397.06	17,144,197.92
		Base		0.00	42,000.00	397.06	17,144,197.92
883203101	TEXTRON INC	COMMON STOCK USD.	02 Feb 2018	06 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	59.213200	0.00	1,000.00	27.36	1,183,236.63
		Base	59.213200	0.00	1,000.00	27.36	1,183,236.63
		05 Feb 2018	07 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.812600	0.00	700.00	27.18	1,175,524.82
		Base	58.812600	0.00	700.00	27.18	1,175,524.82
		12 Feb 2018	14 Feb 2018		INSTINET LLC	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	56.654700	0.00	1,000.00	26.18	1,132,067.82

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	56.654700	0.00	1,000.00	26.18	1,132,067.82
					26 Feb 2018	28 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	60.747100	0.00	700.00	28.07	1,214,213.92
				Base	60.747100	0.00	700.00	28.07	1,214,213.92
883203101 Total									
	80,000.000			Local		0.00	3,400.00	108.79	4,705,043.19
				Base		0.00	3,400.00	108.79	4,705,043.19
887317303	TIME WARNER INC		COMMON STOCK	USD.0107	Feb 2018	09 Feb 2018	INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD	Local	96.065000	0.00	2,500.00	110.96	4,800,639.04
				Base	96.065000	0.00	2,500.00	110.96	4,800,639.04
					07 Feb 2018	09 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	95.314100	0.00	1,750.00	110.09	4,763,844.91
				Base	95.314100	0.00	1,750.00	110.09	4,763,844.91
887317303 Total									
	100,000.000			Local		0.00	4,250.00	221.05	9,564,483.95
				Base		0.00	4,250.00	221.05	9,564,483.95
88830M102	TITAN INTERNATIONAL INC		COMMON STOCK	USD.0106	Feb 2018	28 Feb 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	13.799300	0.00	350.00	3.19	137,639.81
				Base	13.799300	0.00	350.00	3.19	137,639.81
					27 Feb 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	14.331300	0.00	350.00	3.32	142,959.68
				Base	14.331300	0.00	350.00	3.32	142,959.68
88830M102 Total									
	20,000.000			Local		0.00	700.00	6.51	280,599.49
				Base		0.00	700.00	6.51	280,599.49
889478103	TOLL BROTHERS INC		COMMON STOCK	USD.0106	Feb 2018	08 Feb 2018	INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD	Local	46.501300	0.00	2,500.00	53.71	2,322,511.29
				Base	46.501300	0.00	2,500.00	53.71	2,322,511.29

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
889478103	TOLL BROTHERS INC	COMMON STOCK USD.0107 Feb 2018	09 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local	47.332800	0.00	500.00	10.94	472,817.06
		Base	47.332800	0.00	500.00	10.94	472,817.06
889478103	TOLL BROTHERS INC	COMMON STOCK USD.0107 Feb 2018	09 Feb 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	47.332800	0.00	2,500.00	54.67	2,364,085.33
		Base	47.332800	0.00	2,500.00	54.67	2,364,085.33
889478103 Total							
110,000.000		Local		0.00	5,500.00	119.32	5,159,413.68
		Base		0.00	5,500.00	119.32	5,159,413.68
893641100	TRANSDIGM GROUP INC	COMMON STOCK USD.0101 Feb 2018	05 Feb 2018		JEFFERIES LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	317.012196	0.00	87.50	18.31	792,424.68
		Base	317.012196	0.00	87.50	18.31	792,424.68
			02 Feb 2018	06 Feb 2018	CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
2,500.000	1.000000 NJFA	Local	308.614600	0.00	125.00	17.83	771,393.67
		Base	308.614600	0.00	125.00	17.83	771,393.67
893641100 Total							
5,000.000		Local		0.00	212.50	36.14	1,563,818.35
		Base		0.00	212.50	36.14	1,563,818.35
894174101	TRAVELCENTERS OF AMERICA LLC	COMMON STOCK USD.	07 Feb 2018	09 Feb 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.010000	0.00	100.00	0.93	39,999.07
		Base	4.010000	0.00	100.00	0.93	39,999.07
			08 Feb 2018	12 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.000000	0.00	100.00	0.93	39,899.07
		Base	4.000000	0.00	100.00	0.93	39,899.07
			12 Feb 2018	14 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	3.994300	0.00	100.00	0.93	39,842.07
		Base	3.994300	0.00	100.00	0.93	39,842.07
			21 Feb 2018	23 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	4.003000	0.00	100.00	0.93	39,929.07	
				Base	4.003000	0.00	100.00	0.93	39,929.07	
894174101 Total	40,000.000			Local		0.00	400.00	3.72	159,669.28	
				Base		0.00	400.00	3.72	159,669.28	
902653104	UDR INC		REIT USD.01		01 Feb 2018	05 Feb 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	7,000.000	1.000000	NJFA	Local	36.066700	0.00	245.00	5.84	252,216.06	
				Base	36.066700	0.00	245.00	5.84	252,216.06	
					02 Feb 2018	06 Feb 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	35.154700	0.00	100.00	8.13	351,438.87	
				Base	35.154700	0.00	100.00	8.13	351,438.87	
					02 Feb 2018	06 Feb 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	35.168500	0.00	100.00	8.13	351,576.87	
				Base	35.168500	0.00	100.00	8.13	351,576.87	
					02 Feb 2018	06 Feb 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	2,000.000	1.000000	NJFA	Local	35.146700	0.00	70.00	1.63	70,221.77	
				Base	35.146700	0.00	70.00	1.63	70,221.77	
902653104 Total	29,000.000			Local		0.00	515.00	23.73	1,025,453.57	
				Base		0.00	515.00	23.73	1,025,453.57	
902973791	US BANCORP		PREFERRED STOCK 12/4 07		07 Feb 2018	09 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01	
	3,448.000	1.000000	NJFE	Local	24.636600	0.00	34.48	1.97	84,910.55	
				Base	24.636600	0.00	34.48	1.97	84,910.55	
					09 Feb 2018	13 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01	
	10,204.000	1.000000	NJFE	Local	24.504700	0.00	102.04	5.78	249,938.14	
				Base	24.504700	0.00	102.04	5.78	249,938.14	
					12 Feb 2018	14 Feb 2018	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01	
	24,256.000	1.000000	NJFE	Local	24.481100	0.00	242.56	13.72	593,557.28	
				Base	24.481100	0.00	242.56	13.72	593,557.28	

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 Feb 2018	15 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,812.000	1.000000 NJFE	Local 24.420600		0.00	108.12	6.10	263,921.31
		Base 24.420600		0.00	108.12	6.10	263,921.31
		14 Feb 2018	16 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,731.000	1.000000 NJFE	Local 24.352000		0.00	107.31	6.04	261,207.96
		Base 24.352000		0.00	107.31	6.04	261,207.96
		15 Feb 2018	20 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
15,792.000	1.000000 NJFE	Local 24.254500		0.00	157.92	8.85	382,860.29
		Base 24.254500		0.00	157.92	8.85	382,860.29
		16 Feb 2018	21 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
11,915.000	1.000000 NJFE	Local 24.317500		0.00	119.15	6.70	289,617.16
		Base 24.317500		0.00	119.15	6.70	289,617.16
		20 Feb 2018	22 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
18,085.000	1.000000 NJFE	Local 24.440900		0.00	180.85	10.22	441,822.61
		Base 24.440900		0.00	180.85	10.22	441,822.61
		21 Feb 2018	23 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
20,000.000	1.000000 NJFE	Local 24.520000		0.00	200.00	11.33	490,188.67
		Base 24.520000		0.00	200.00	11.33	490,188.67
		22 Feb 2018	26 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
16,564.000	1.000000 NJFE	Local 24.697200		0.00	165.64	9.45	408,909.33
		Base 24.697200		0.00	165.64	9.45	408,909.33
		23 Feb 2018	27 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
18,436.000	1.000000 NJFE	Local 24.748600		0.00	184.36	10.54	456,070.29
		Base 24.748600		0.00	184.36	10.54	456,070.29
		26 Feb 2018	28 Feb 2018		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
277.000	1.000000 NJFE	Local 24.833600		0.00	2.77	0.16	6,875.98
		Base 24.833600		0.00	2.77	0.16	6,875.98
		27 Feb 2018	OPEN		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
11,568.000	1.000000 NJFE	Local 24.862900		0.00	115.68	6.65	287,491.70

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	24.862900	0.00	115.68	6.65	287,491.70
902973791 Total	172,088.000			Local		0.00	1,720.88	97.51	4,217,371.27
				Base		0.00	1,720.88	97.51	4,217,371.27
904311206	UNDER ARMOUR INC CLASS C		COMMON STOCK USD.	12 Feb 2018	14 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	13.091000	0.00	1,000.00	30.25	1,308,069.75
				Base	13.091000	0.00	1,000.00	30.25	1,308,069.75
					13 Feb 2018	15 Feb 2018	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	15.053900	0.00	5,000.00	34.78	1,500,355.22
				Base	15.053900	0.00	5,000.00	34.78	1,500,355.22
904311206 Total	200,000.000			Local		0.00	6,000.00	65.03	2,808,424.97
				Base		0.00	6,000.00	65.03	2,808,424.97
911312106	UNITED PARCEL SERVICE CL B		COMMON STOCK USD.	0128 Feb 2018	OPEN		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	85,000.000	1.000000	NJFA	Local	104.854200	0.00	4,250.00	205.89	8,908,151.10
				Base	104.854200	0.00	4,250.00	205.89	8,908,151.10
91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD.	0106 Feb 2018	08 Feb 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	222.796100	0.00	700.00	102.94	4,455,119.05
				Base	222.796100	0.00	700.00	102.94	4,455,119.05
					08 Feb 2018	12 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	222.717899	0.00	350.00	51.45	2,226,777.54
				Base	222.717899	0.00	350.00	51.45	2,226,777.54
					09 Feb 2018	13 Feb 2018	EVERCORE GROUP LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	217.924299	0.00	350.00	50.35	2,178,842.64
				Base	217.924299	0.00	350.00	50.35	2,178,842.64
91324P102 Total	40,000.000			Local		0.00	1,400.00	204.74	8,860,739.23
				Base		0.00	1,400.00	204.74	8,860,739.23

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.	14 Feb 2018	16 Feb 2018		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFA	Local 9.659400		0.00	1,400.00	44.63	1,930,435.37
		Base 9.659400		0.00	1,400.00	44.63	1,930,435.37
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.	07 Feb 2018	09 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local 60.378500		0.00	700.00	27.90	1,206,842.10
		Base 60.378500		0.00	700.00	27.90	1,206,842.10
949746465	WELLS FARGO + COMPANY PREFERRED STOCK VAR	12 Feb 2018	14 Feb 2018		BTIG, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFE	Local 27.569500		0.00	875.00	15.93	688,346.56
		Base 27.569500		0.00	875.00	15.93	688,346.56
			13 Feb 2018	15 Feb 2018	BTIG, LLC	USD/DTC	0.04
18,000.000	1.000000 NJFE	Local 27.496400		0.00	630.00	11.44	494,293.76
		Base 27.496400		0.00	630.00	11.44	494,293.76
			14 Feb 2018	16 Feb 2018	BTIG, LLC	USD/DTC	0.04
7,000.000	1.000000 NJFE	Local 27.440000		0.00	245.00	4.44	191,830.56
		Base 27.440000		0.00	245.00	4.44	191,830.56
949746465 Total							
50,000.000		Local		0.00	1,750.00	31.81	1,374,470.88
		Base		0.00	1,750.00	31.81	1,374,470.88
950814103	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.	12 Feb 2018	14 Feb 2018		LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 8.425000		0.00	100.00	1.95	84,148.05
		Base 8.425000		0.00	100.00	1.95	84,148.05
			13 Feb 2018	15 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local 8.775000		0.00	50.00	1.02	43,823.98
		Base 8.775000		0.00	50.00	1.02	43,823.98
			14 Feb 2018	16 Feb 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local 8.567500		0.00	50.00	0.99	42,786.51
		Base 8.567500		0.00	50.00	0.99	42,786.51
			15 Feb 2018	20 Feb 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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	8.875000	0.00	87.50	0.52	22,099.48
		Base	8.875000	0.00	87.50	0.52	22,099.48
		16 Feb 2018	21 Feb 2018		EVERCORE GROUP LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	8.900000	0.00	87.50	0.52	22,161.98
		Base	8.900000	0.00	87.50	0.52	22,161.98
		21 Feb 2018	23 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	8.999500	0.00	87.50	0.52	22,410.73
		Base	8.999500	0.00	87.50	0.52	22,410.73
		26 Feb 2018	28 Feb 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	8.802000	0.00	87.50	0.51	21,916.99
		Base	8.802000	0.00	87.50	0.51	21,916.99
		28 Feb 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	9.038000	0.00	50.00	1.05	45,138.95
		Base	9.038000	0.00	50.00	1.05	45,138.95
950814103 Total		Local		0.00	600.00	7.08	304,486.67
35,000.000		Base		0.00	600.00	7.08	304,486.67
96145D105	WESTROCK CO	COMMON STOCK	01 Feb 2018	05 Feb 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	66.245300	0.00	700.00	30.61	1,324,175.38
		Base	66.245300	0.00	700.00	30.61	1,324,175.38
		02 Feb 2018	06 Feb 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	67.119300	0.00	350.00	15.51	670,827.49
		Base	67.119300	0.00	350.00	15.51	670,827.49
		05 Feb 2018	07 Feb 2018		INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	65.977800	0.00	1,500.00	45.73	1,977,788.27
		Base	65.977800	0.00	1,500.00	45.73	1,977,788.27
		12 Feb 2018	14 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
20,000.000	1.000000 NJFD	Local	63.291800	0.00	1,000.00	29.25	1,264,806.75
		Base	63.291800	0.00	1,000.00	29.25	1,264,806.75

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

96145D105 Total

80,000.000			Local			0.00	3,550.00	121.10	5,237,597.89
			Base			0.00	3,550.00	121.10	5,237,597.89

983134107	WYNN RESORTS LTD	COMMON STOCK USD.0105 Feb 2018	07 Feb 2018		LOOP CAPITAL MARKETS			USD/DTC	0.01
20,000.000	1.000000 NJFD		Local	169.304200		0.00	200.00	78.22	3,385,805.77
			Base	169.304200		0.00	200.00	78.22	3,385,805.77
				05 Feb 2018	07 Feb 2018			USD/DTC	0.05
20,000.000	1.000000 NJFD		Local	166.734400		0.00	1,000.00	77.04	3,333,610.96
			Base	166.734400		0.00	1,000.00	77.04	3,333,610.96
				07 Feb 2018	09 Feb 2018			USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	175.104200		0.00	700.00	80.90	3,501,303.10
			Base	175.104200		0.00	700.00	80.90	3,501,303.10
				08 Feb 2018	12 Feb 2018			USD/DTC	0.05
70,000.000	1.000000 NJFD		Local	174.779000		0.00	3,500.00	282.62	12,230,747.38
			Base	174.779000		0.00	3,500.00	282.62	12,230,747.38
				23 Feb 2018	27 Feb 2018			USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	167.105800		0.00	700.00	77.21	3,341,338.79
			Base	167.105800		0.00	700.00	77.21	3,341,338.79
				26 Feb 2018	28 Feb 2018			USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	168.498700		0.00	700.00	77.85	3,369,196.14
			Base	168.498700		0.00	700.00	77.85	3,369,196.14
				27 Feb 2018	OPEN			USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	168.951400		0.00	700.00	78.06	3,378,249.93
			Base	168.951400		0.00	700.00	78.06	3,378,249.93

983134107 Total

190,000.000			Local			0.00	7,500.00	751.90	32,540,252.07
			Base			0.00	7,500.00	751.90	32,540,252.07

989701859	ZIONS BANCORP	PREFERRED STOCK 12/4 12 Feb 2018	14 Feb 2018		BTIG, LLC			USD/DTC	0.04
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Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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 NJFE	Local	26.729800	0.00	350.00	6.18	266,941.82
		Base	26.729800	0.00	350.00	6.18	266,941.82
			13 Feb 2018	15 Feb 2018	BTIG, LLC	USD/DTC	0.04
2,000.000	1.000000 NJFE	Local	26.796400	0.00	70.00	1.24	53,521.56
		Base	26.796400	0.00	70.00	1.24	53,521.56
			14 Feb 2018	16 Feb 2018	BTIG, LLC	USD/DTC	0.04
6,000.000	1.000000 NJFE	Local	26.758900	0.00	210.00	3.71	160,339.69
		Base	26.758900	0.00	210.00	3.71	160,339.69
			15 Feb 2018	20 Feb 2018	BTIG, LLC	USD/DTC	0.04
7,000.000	1.000000 NJFE	Local	26.820500	0.00	245.00	4.34	187,494.16
		Base	26.820500	0.00	245.00	4.34	187,494.16
989701859 Total							
25,000.000		Local		0.00	875.00	15.47	668,297.23
		Base		0.00	875.00	15.47	668,297.23
98978V103	ZOETIS INC	COMMON STOCK USD.01	12 Feb 2018	14 Feb 2018	B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	73.652700	0.00	700.00	34.03	1,472,319.97
		Base	73.652700	0.00	700.00	34.03	1,472,319.97
			15 Feb 2018	20 Feb 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	78.789300	0.00	350.00	18.21	787,524.79
		Base	78.789300	0.00	350.00	18.21	787,524.79
			26 Feb 2018	28 Feb 2018	B. RILEY FBR, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	83.134400	0.00	350.00	19.21	830,974.79
		Base	83.134400	0.00	350.00	19.21	830,974.79
			27 Feb 2018	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	82.830100	0.00	700.00	38.27	1,655,863.73
		Base	82.830100	0.00	700.00	38.27	1,655,863.73
			28 Feb 2018	OPEN	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	81.789500	0.00	700.00	37.79	1,635,052.21
		Base	81.789500	0.00	700.00	37.79	1,635,052.21

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

98978V103 Total

80,000.000			Local			147.51	6,381,735.49
			Base		2,800.00	147.51	6,381,735.49

G29183103	EATON CORP PLC	COMMON STOCK USD.0101 Feb 2018	05 Feb 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
5,000.000	1.000000 NJFA			88.869300	0.00	175.00	444,161.23
				88.869300	0.00	175.00	444,161.23
		01 Feb 2018	05 Feb 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
5,000.000	1.000000 NJFA			89.370000	0.00	175.00	446,664.67
				89.370000	0.00	175.00	446,664.67

G29183103 Total

10,000.000			Local			20.60	890,825.90
			Base		350.00	20.60	890,825.90

G3788M114	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	21 Feb 2018	23 Feb 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD			12.884000	0.00	350.00	128,487.02
				12.884000	0.00	350.00	128,487.02

G47791101	INGERSOLL RAND PLC	COMMON STOCK USD1.001 Feb 2018	05 Feb 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
5,000.000	1.000000 NJFA			97.181700	0.00	175.00	485,722.27
				97.181700	0.00	175.00	485,722.27
		02 Feb 2018	06 Feb 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
5,000.000	1.000000 NJFA			95.732200	0.00	175.00	478,474.94
				95.732200	0.00	175.00	478,474.94
		02 Feb 2018	06 Feb 2018		CAPITAL INSTITUTIONAL SERVICES , IN	USD/DTC	0.05
5,000.000	1.000000 NJFA			95.482000	0.00	250.00	477,148.97
				95.482000	0.00	250.00	477,148.97
		05 Feb 2018	07 Feb 2018		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA			94.526600	0.00	350.00	944,894.16
				94.526600	0.00	350.00	944,894.16

Sales Report by Report Date

Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



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							

G47791101 Total

25,000.000						Local	0.00	950.00	55.16	2,386,240.34
						Base	0.00	950.00	55.16	2,386,240.34

G60754101	MICHAEL KORS HOLDINGS LTD	COMMON STOCK	07 Feb 2018	09 Feb 2018		CITIGROUP GLOBAL MARKETS INC		USD/DTC		0.04
20,000.000	1.000000	NJFD			Local	65.774000	0.00	700.00	30.39	1,314,749.61
					Base	65.774000	0.00	700.00	30.39	1,314,749.61

US DOLLAR Total

18,658,648.759						Local	0.00	593,483.23	21,119.02	913,662,008.68
						Base	0.00	593,483.23	21,119.02	913,662,008.68

EQUITY Total

18,715,648.759						Base	0.00	593,807.30	21,119.02	914,234,179.82
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SALES Total

18,715,648.759						Base	0.00	593,807.30	21,119.02	914,234,179.82
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Purchase Report by Report Date

Currency Summary - Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

20,186,151.142		Local	0.00	782,947.86	0.00	1,299,082,986.78
		Base	0.00	782,947.86	0.00	1,299,082,986.78
	TRADES: 643					
	CANCELS: 0					

OPTIONS BOUGHTBACK

798.000		Local	0.00	398.00	0.00	49,688.36
		Base	0.00	398.00	0.00	49,688.36
	TRADES: 4					
	CANCELS: 0					

OPTIONS EXPIRED_WRTS

6,472.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 20					
	CANCELS: 0					

US DOLLAR Total

Long	20,186,151.142		Local	0.00	782,947.86	0.00	1,299,082,986.78
			Base	0.00	782,947.86	0.00	1,299,082,986.78
		TRADES: 643					
		CANCELS: 0					
Short	7,270.000		Local	0.00	398.00	0.00	49,688.36
			Base	0.00	398.00	0.00	49,688.36
		TRADES: 24					
		CANCELS: 0					

PURCHASE Total

Long	20,186,151.142		Base	0.00	782,947.86	0.00	1,299,082,986.78
		TRADES: 643					
		CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Short	7,270.000		Base	0.00	398.00	0.00	49,688.36
		TRADES: 24					
		CANCELS: 0					

Sales Report by Report Date

Currency Summary - Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CANADIAN DOLLAR						
EQUITY						
57,000.000		Local	0.00	399.00	0.00	708,860.30
		Base	0.00	324.07	0.00	572,171.14
	TRADES: 2					
	CANCELS: 0					
CANADIAN DOLLAR Total						
Long 57,000.000		Local	0.00	399.00	0.00	708,860.30
		Base	0.00	324.07	0.00	572,171.14
	TRADES: 2					
	CANCELS: 0					
US DOLLAR						
EQUITY						
18,658,648.759		Local	0.00	593,483.23	21,119.02	913,662,008.68
		Base	0.00	593,483.23	21,119.02	913,662,008.68
	TRADES: 628					
	CANCELS: 0					
US DOLLAR Total						
Long 18,658,648.759		Local	0.00	593,483.23	21,119.02	913,662,008.68
		Base	0.00	593,483.23	21,119.02	913,662,008.68
	TRADES: 628					
	CANCELS: 0					
SALES Total						
Long 18,715,648.759		Base	0.00	593,807.30	21,119.02	914,234,179.82
	TRADES: 630					
	CANCELS: 0					

Purchase Report by Report Date

Fund Summary - Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
20,186,151.142		0.00	782,947.86	0.00	1,299,082,986.78
	TRADES: 643				
	CANCELS: 0				
OPTIONS BOUGHTBACK					
798.000		0.00	398.00	0.00	49,688.36
	TRADES: 4				
	CANCELS: 0				
OPTIONS EXPIRED_WRTS					
6,472.000		0.00	0.00	0.00	0.00
	TRADES: 20				
	CANCELS: 0				
PURCHASE Total					
Long 20,186,151.142		0.00	782,947.86	0.00	1,299,082,986.78
	TRADES: 643				
	CANCELS: 0				
Short 7,270.000		0.00	398.00	0.00	49,688.36
	TRADES: 24				
	CANCELS: 0				

Sales Report by Report Date

Fund Summary - Composite

February 1, 2018 to February 28, 2018

View Date: March 12, 2018



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
18,715,648.759	Base	0.00	593,807.30	21,119.02	914,234,179.82
	TRADES: 630				
	CANCELS: 0				
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SALES Total					
Long 18,715,648.759	Base	0.00	593,807.30	21,119.02	914,234,179.82
	TRADES: 630				
	CANCELS: 0				