

# Purchase and Sales by Report Date

Composite

*November 1, 2011 to November 30, 2011*

*View Date: December 13, 2011*



**STATE STREET.**

## **Funds Included in Composite**

NJBA	COMMON A DIVERSIFIED
NJBS	COMMON A HIGH YIELD
NJBW	COMMON A SMALL CAP
NJDQ	COMMON A SMALL CAP GROWTH
NJDS	COMMON A FINANCIALS
NJEQ	COMMON A MULTISECTOR

# Purchase Report by Report Date

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STATE STREET

Base Currency: USD - US DOLLAR

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

## EQUITY

### US DOLLAR

002896207	ABERCROMBIE + FITCH CO CLA	COMMON STOCK USD.0103	Nov 2011	08 Nov 2011	S.D. COHN(CLEARs THRU 443)	USD/DTC	0.01
	17,000.000	1.000000 NJBA					
		Local		59.574000	0.00	85.00	1,012,843.00
		Base		59.574000	0.00	85.00	1,012,843.00
00507V109	ACTIVISION BLIZZARD INC	COMMON STOCK	15 Nov 2011	18 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000 NJEQ					
		Local		12.270300	0.00	1,000.00	1,228,030.00
		Base		12.270300	0.00	1,000.00	1,228,030.00
			15 Nov 2011	18 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC	
	900,000.000	1.000000 NJEQ					
		Local		12.200000	0.00	0.00	10,980,000.00
		Base		12.200000	0.00	0.00	10,980,000.00
			16 Nov 2011	21 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000 NJEQ					
		Local		12.281900	0.00	1,000.00	1,229,190.00
		Base		12.281900	0.00	1,000.00	1,229,190.00
			17 Nov 2011	22 Nov 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.01
	100,000.000	1.000000 NJEQ					
		Local		12.218000	0.00	1,000.00	1,222,800.00
		Base		12.218000	0.00	1,000.00	1,222,800.00
<b>00507V109 Total</b>							
	1,200,000.000						
		Local			0.00	3,000.00	14,660,020.00
		Base			0.00	3,000.00	14,660,020.00
00846U101	AGILENT TECHNOLOGIES INC	COMMON STOCK USD.0104	Nov 2011	09 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	100,000.000	1.000000 NJBA					
		Local		36.678800	0.00	4,000.00	3,671,880.00
		Base		36.678800	0.00	4,000.00	3,671,880.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		11 Nov 2011	16 Nov 2011		CITIZENS + SOUTHERN SECURITIES CORP	USD/DTC	0.01
25,000.000	1.000000 NJBA	Local	37.701900	0.00	250.00	0.00	942,797.50
		Base	37.701900	0.00	250.00	0.00	942,797.50
<b>00846U101 Total</b>							
125,000.000		Local		0.00	4,250.00	0.00	4,614,677.50
		Base		0.00	4,250.00	0.00	4,614,677.50
023135106	AMAZON.COM INC	COMMON STOCK USD.	0128 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
60,000.000	1.000000 NJEQ	Local	193.471000	0.00	1,800.00	0.00	11,610,060.00
		Base	193.471000	0.00	1,800.00	0.00	11,610,060.00
		29 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	194.107900	0.00	1,200.00	0.00	7,765,516.00
		Base	194.107900	0.00	1,200.00	0.00	7,765,516.00
		30 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJEQ	Local	192.918300	0.00	600.00	0.00	3,858,966.00
		Base	192.918300	0.00	600.00	0.00	3,858,966.00
<b>023135106 Total</b>							
120,000.000		Local		0.00	3,600.00	0.00	23,234,542.00
		Base		0.00	3,600.00	0.00	23,234,542.00
02553E106	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.	0123 Nov 2011	29 Nov 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local	13.041100	0.00	200.00	0.00	261,022.00
		Base	13.041100	0.00	200.00	0.00	261,022.00
031162100	AMGEN INC	COMMON STOCK	03 Nov 2011	08 Nov 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJEQ	Local	55.246100	0.00	600.00	0.00	1,105,522.00
		Base	55.246100	0.00	600.00	0.00	1,105,522.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	56.132000	0.00	1,000.00	0.00	5,614,200.00
		Base	56.132000	0.00	1,000.00	0.00	5,614,200.00
<b>031162100 Total</b>							
120,000.000		Local		0.00	1,600.00	0.00	6,719,722.00
		Base		0.00	1,600.00	0.00	6,719,722.00
037411105	APACHE CORP	COMMON STOCK	22 Nov 2011	28 Nov 2011	VELARDE SECURITIES INC	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local	91.623400	0.00	500.00	0.00	4,581,670.00
		Base	91.623400	0.00	500.00	0.00	4,581,670.00
		23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	89.320900	0.00	300.00	0.00	2,679,927.00
		Base	89.320900	0.00	300.00	0.00	2,679,927.00
		23 Nov 2011	29 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local	89.786200	0.00	500.00	0.00	4,489,810.00
		Base	89.786200	0.00	500.00	0.00	4,489,810.00
		25 Nov 2011	30 Nov 2011		PERSHING LLC	USD/DTC	0.01
40,000.000	1.000000 NJBA	Local	88.143900	0.00	400.00	0.00	3,526,156.00
		Base	88.143900	0.00	400.00	0.00	3,526,156.00
<b>037411105 Total</b>							
170,000.000		Local		0.00	1,700.00	0.00	15,277,563.00
		Base		0.00	1,700.00	0.00	15,277,563.00
037833100	APPLE INC	COMMON STOCK NPV	10 Nov 2011	16 Nov 2011	UBS SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000 NJEQ	Local	386.174300	0.00	300.00	0.00	3,862,043.00
		Base	386.174300	0.00	300.00	0.00	3,862,043.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				11 Nov 2011	16 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	384.043200	0.00	100.00	0.00	3,840,532.00
				Base	384.043200	0.00	100.00	0.00	3,840,532.00
				17 Nov 2011	22 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	377.019500	0.00	100.00	0.00	3,770,295.00
				Base	377.019500	0.00	100.00	0.00	3,770,295.00
				25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	364.061000	0.00	100.00	0.00	3,640,710.00
				Base	364.061000	0.00	100.00	0.00	3,640,710.00
<b>037833100 Total</b>	40,000.000			Local		0.00	600.00	0.00	15,113,580.00
				Base		0.00	600.00	0.00	15,113,580.00
049513104	ATMEL CORP		COMMON STOCK	02 Nov 2011	07 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	10.044200	0.00	1,000.00	0.00	1,005,420.00
				Base	10.044200	0.00	1,000.00	0.00	1,005,420.00
				04 Nov 2011	09 Nov 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	10.413200	0.00	3,000.00	0.00	1,044,320.00
				Base	10.413200	0.00	3,000.00	0.00	1,044,320.00
				11 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	9.818700	0.00	3,000.00	0.00	984,870.00
				Base	9.818700	0.00	3,000.00	0.00	984,870.00
<b>049513104 Total</b>	300,000.000			Local		0.00	7,000.00	0.00	3,034,610.00
				Base		0.00	7,000.00	0.00	3,034,610.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
051057107	AUGME TECHNOLOGIES INC 500,000.000 1.000000 NJBA	COMMON STOCK Local Base	10 Nov 2011 2.150000 2.150000	16 Nov 2011	CONCORD SERVICES L.L.C.	USD/DTC 0.00 0.00	1,075,000.00 1,075,000.00
054303102	AVON PRODUCTS INC 100,000.000 1.000000 NJEQ	COMMON STOCK USD.2502 Local Base	Nov 2011 17.847700 17.847700	07 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC 0.00 0.00	0.04 1,788,770.00 1,788,770.00
085789105	BERRY PETROLEUM CO CLASS A 20,000.000 1.000000 NJEQ	COMMON STOCK USD.0102 Local Base	Nov 2011 36.174800 36.174800	07 Nov 2011	BARCLAYS CAPITAL INC./LE	USD/DTC 0.00 0.00	0.04 724,296.00 724,296.00
097023105	BOEING CO/THE 75,000.000 1.000000 NJBA	COMMON STOCK USD5. Local Base	28 Nov 2011 65.419800 65.419800	OPEN	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC 0.00 0.00	0.01 4,907,235.00 4,907,235.00
	100,000.000 1.000000 NJBA	Local Base	28 Nov 2011 65.438700 65.438700	OPEN	K&M SECURITIES	USD/DTC 0.00 0.00	0.01 6,544,870.00 6,544,870.00
	170,000.000 1.000000 NJBA	Local Base	29 Nov 2011 65.405200 65.405200	OPEN	VELARDE SECURITIES INC	USD/DTC 0.00 0.00	0.01 11,120,584.00 11,120,584.00
<b>097023105 Total</b>	345,000.000	Local Base				0.00 0.00	22,572,689.00 22,572,689.00
105368203	BRANDYWINE REALTY TRUST 25,000.000 1.000000 NJBA	REIT USD.01 Local Base	23 Nov 2011 8.118600 8.118600	29 Nov 2011	PERSHING LLC	USD/DTC 0.00 0.00	0.01 203,215.00 203,215.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
11776U300	BSQUARE CORP COMMON STOCK NPV			22 Nov 2011	28 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	3,186.000	1.000000	NJBA	Local	4.261001	0.00	31.86	0.00	13,607.41
				Base	4.261001	0.00	31.86	0.00	13,607.41
					23 Nov 2011	29 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	3,800.000	1.000000	NJBA	Local	4.180500	0.00	38.00	0.00	15,923.90
				Base	4.180500	0.00	38.00	0.00	15,923.90
					25 Nov 2011	30 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	3,014.000	1.000000	NJBA	Local	4.346700	0.00	30.14	0.00	13,131.09
				Base	4.346700	0.00	30.14	0.00	13,131.09
					28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
	10,000.000	1.000000	NJBA	Local	4.383600	0.00	300.00	0.00	44,136.00
				Base	4.383600	0.00	300.00	0.00	44,136.00
					29 Nov 2011	OPEN	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	4.378400	0.00	100.00	0.00	43,884.00
				Base	4.378400	0.00	100.00	0.00	43,884.00
<b>11776U300 Total</b>	30,000.000			Local		0.00	500.00	0.00	130,682.40
				Base		0.00	500.00	0.00	130,682.40
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK			01 Nov 2011	04 Nov 2011		AKROYD & SMITHERS INTER'L DEALER P	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	24.818300	0.00	4,000.00	0.00	2,485,830.00
				Base	24.818300	0.00	4,000.00	0.00	2,485,830.00
					04 Nov 2011	09 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	25.028500	0.00	4,000.00	0.00	2,506,850.00
				Base	25.028500	0.00	4,000.00	0.00	2,506,850.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				23 Nov 2011	29 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23.777800	0.00	1,000.00	0.00	2,378,780.00
				Base	23.777800	0.00	1,000.00	0.00	2,378,780.00
<b>124857202 Total</b>									
	300,000.000			Local		0.00	9,000.00	0.00	7,371,460.00
				Base		0.00	9,000.00	0.00	7,371,460.00
12504L109	CBRE GROUP INC		COMMON STOCK USD.01	17 Nov 2011	22 Nov 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	15.470500	0.00	200.00	0.00	309,610.00
				Base	15.470500	0.00	200.00	0.00	309,610.00
126408103	CSX CORP		COMMON STOCK USD1.	01 Nov 2011	04 Nov 2011		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	700,000.000	1.000000	NJEQ	Local	21.591600	0.00	28,000.00	0.00	15,142,120.00
				Base	21.591600	0.00	28,000.00	0.00	15,142,120.00
				02 Nov 2011	07 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	300,000.000	1.000000	NJEQ	Local	21.766200	0.00	12,000.00	0.00	6,541,860.00
				Base	21.766200	0.00	12,000.00	0.00	6,541,860.00
<b>126408103 Total</b>									
	1,000,000.000			Local		0.00	40,000.00	0.00	21,683,980.00
				Base		0.00	40,000.00	0.00	21,683,980.00
12673A108	CYS INVESTMENTS INC		REIT USD.01	09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
	10,000.000	1.000000	NJBA	Local	12.698900	0.00	400.00	0.00	127,389.00
				Base	12.698900	0.00	400.00	0.00	127,389.00
12686C109	CABLEVISION SYSTEMS NY GRP A		COMMON STOCK USD.01	01 Nov 2011	04 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	14.509800	0.00	4,000.00	0.00	1,454,980.00
				Base	14.509800	0.00	4,000.00	0.00	1,454,980.00



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				02 Nov 2011	07 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	14.697300	0.00	4,000.00	0.00	1,473,730.00
				Base	14.697300	0.00	4,000.00	0.00	1,473,730.00
				03 Nov 2011	08 Nov 2011		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	14.594400	0.00	4,000.00	0.00	1,463,440.00
				Base	14.594400	0.00	4,000.00	0.00	1,463,440.00
				07 Nov 2011	10 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	15.413000	0.00	4,000.00	0.00	1,545,300.00
				Base	15.413000	0.00	4,000.00	0.00	1,545,300.00
<b>12686C109 Total</b>									
	400,000.000			Local		0.00	16,000.00	0.00	5,937,450.00
				Base		0.00	16,000.00	0.00	5,937,450.00
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK			USD.0129 Nov 2011	OPEN		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	17.991200	0.00	100.00	0.00	180,012.00
				Base	17.991200	0.00	100.00	0.00	180,012.00
161133103	CHARMING SHOPPES COMMON STOCK			USD.1 09 Nov 2011	15 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	90,000.000	1.000000	NJBA	Local	3.330300	0.00	2,700.00	0.00	302,427.00
				Base	3.330300	0.00	2,700.00	0.00	302,427.00
				09 Nov 2011	15 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	10,000.000	1.000000	NJBA	Local	3.350400	0.00	300.00	0.00	33,804.00
				Base	3.350400	0.00	300.00	0.00	33,804.00
				18 Nov 2011	23 Nov 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	3.570400	0.00	500.00	0.00	179,020.00
				Base	3.570400	0.00	500.00	0.00	179,020.00

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Units/Original Face							

**161133103 Total**

150,000.000						Local	0.00	3,500.00	0.00	515,251.00
						Base	0.00	3,500.00	0.00	515,251.00

165167107	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	07 Nov 2011	10 Nov 2011		CAPITAL PLANNING CORPORATION		USD/DTC		0.03
50,000.000	1.000000	NJEQ			Local	26.590700	0.00	1,500.00	0.00	1,331,035.00
					Base	26.590700	0.00	1,500.00	0.00	1,331,035.00
			08 Nov 2011	14 Nov 2011		JP MORGANSECURITIES LIMITED		USD/DTC		0.04
50,000.000	1.000000	NJEQ			Local	26.721400	0.00	2,000.00	0.00	1,338,070.00
					Base	26.721400	0.00	2,000.00	0.00	1,338,070.00
			18 Nov 2011	23 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44		USD/DTC		0.01
75,000.000	1.000000	NJBA			Local	24.764200	0.00	750.00	0.00	1,858,065.00
					Base	24.764200	0.00	750.00	0.00	1,858,065.00
			22 Nov 2011	28 Nov 2011		RICHARD BLACKMAN & CO INC		USD/DTC		0.01
50,000.000	1.000000	NJBA			Local	23.675200	0.00	500.00	0.00	1,184,260.00
					Base	23.675200	0.00	500.00	0.00	1,184,260.00

**165167107 Total**

225,000.000						Local	0.00	4,750.00	0.00	5,711,430.00
						Base	0.00	4,750.00	0.00	5,711,430.00

165240102	CHESAPEAKE LODGING TRUST	REIT USD.01	09 Nov 2011	15 Nov 2011		UBS SECURITIES LLC		USD/DTC		0.03
10,000.000	1.000000	NJBA			Local	15.199200	0.00	300.00	0.00	152,292.00
					Base	15.199200	0.00	300.00	0.00	152,292.00
			17 Nov 2011	22 Nov 2011		E L AARON& CO INC		USD/DTC		0.01
25,000.000	1.000000	NJBA			Local	14.781000	0.00	250.00	0.00	369,775.00
					Base	14.781000	0.00	250.00	0.00	369,775.00

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

**165240102 Total**

35,000.000						Local	0.00	550.00	0.00	522,067.00
						Base	0.00	550.00	0.00	522,067.00

168905107	CHILDREN S PLACE	COMMON STOCK USD.1	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC				0.03
5,000.000	1.000000 NJBA					Local	53.823100	0.00	150.00	269,265.50
						Base	53.823100	0.00	150.00	269,265.50

171798101	CIMAREX ENERGY CO	COMMON STOCK USD.01	08 Nov 2011	14 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC				0.03
50,000.000	1.000000 NJBA					Local	63.800000	0.00	1,500.00	3,191,500.00
						Base	63.800000	0.00	1,500.00	3,191,500.00

17243V102	CINEMARK HOLDINGS INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC				0.03
4,216.000	1.000000 NJEQ					Local	20.198601	0.00	126.48	85,283.78
						Base	20.198601	0.00	126.48	85,283.78
			02 Nov 2011	07 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC				0.03
8,600.000	1.000000 NJEQ					Local	20.186600	0.00	258.00	173,862.76
						Base	20.186600	0.00	258.00	173,862.76
			03 Nov 2011	08 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC				0.03
6,652.000	1.000000 NJEQ					Local	20.196700	0.00	199.56	134,548.01
						Base	20.196700	0.00	199.56	134,548.01
			04 Nov 2011	09 Nov 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC				0.03
532.000	1.000000 NJEQ					Local	20.200000	0.00	15.96	10,762.36
						Base	20.200000	0.00	15.96	10,762.36
			09 Nov 2011	15 Nov 2011	CAPITAL PLANNING CORPORATION	USD/DTC				0.03
20,000.000	1.000000 NJEQ					Local	19.760400	0.00	600.00	395,808.00
						Base	19.760400	0.00	600.00	395,808.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		10 Nov 2011	16 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	19.859200	0.00	800.00	0.00	397,984.00
		Base	19.859200	0.00	800.00	0.00	397,984.00
		11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	19.954900	0.00	800.00	0.00	399,898.00
		Base	19.954900	0.00	800.00	0.00	399,898.00
		14 Nov 2011	17 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	19.955800	0.00	200.00	0.00	399,316.00
		Base	19.955800	0.00	200.00	0.00	399,316.00
		15 Nov 2011	18 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	20.001700	0.00	200.00	0.00	400,234.00
		Base	20.001700	0.00	200.00	0.00	400,234.00
		16 Nov 2011	21 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	19.941200	0.00	200.00	0.00	399,024.00
		Base	19.941200	0.00	200.00	0.00	399,024.00
		17 Nov 2011	22 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	19.667400	0.00	200.00	0.00	393,548.00
		Base	19.667400	0.00	200.00	0.00	393,548.00
		21 Nov 2011	25 Nov 2011		PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	19.390600	0.00	200.00	0.00	388,012.00
		Base	19.390600	0.00	200.00	0.00	388,012.00
		22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	19.406400	0.00	200.00	0.00	388,328.00
		Base	19.406400	0.00	200.00	0.00	388,328.00
		25 Nov 2011	30 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	18.657300	0.00	200.00	0.00	373,346.00
		Base	18.657300	0.00	200.00	0.00	373,346.00

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

**17243V102 Total**

220,000.000			Local		0.00	4,200.00	0.00	4,339,954.91
			Base		0.00	4,200.00	0.00	4,339,954.91

191216100	COCA COLA CO/THE	COMMON STOCK USD.2501	Nov 2011	04 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
200,000.000	1.000000 NJEQ	Local	67.148200		0.00	8,000.00	0.00	13,437,640.00
		Base	67.148200		0.00	8,000.00	0.00	13,437,640.00
			02 Nov 2011	07 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
200,000.000	1.000000 NJEQ	Local	67.817800		0.00	8,000.00	0.00	13,571,560.00
		Base	67.817800		0.00	8,000.00	0.00	13,571,560.00
			08 Nov 2011	14 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	68.512300		0.00	3,000.00	0.00	6,854,230.00
		Base	68.512300		0.00	3,000.00	0.00	6,854,230.00
			16 Nov 2011	21 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	67.128600		0.00	1,000.00	0.00	6,713,860.00
		Base	67.128600		0.00	1,000.00	0.00	6,713,860.00

**191216100 Total**

600,000.000			Local		0.00	20,000.00	0.00	40,577,290.00
			Base		0.00	20,000.00	0.00	40,577,290.00

19238U107	COGDELL SPENCER INC	REIT USD.01	17 Nov 2011	22 Nov 2011		PERSHING LLC	USD/DTC	0.01
3,048.000	1.000000 NJBA	Local	3.950000		0.00	30.48	0.00	12,070.08
		Base	3.950000		0.00	30.48	0.00	12,070.08
			18 Nov 2011	23 Nov 2011		PERSHING LLC	USD/DTC	0.01
113.000	1.000000 NJBA	Local	3.950000		0.00	1.13	0.00	447.48
		Base	3.950000		0.00	1.13	0.00	447.48

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	3.979200	0.00	250.00	0.00	99,730.00
				Base	3.979200	0.00	250.00	0.00	99,730.00
				21 Nov 2011	25 Nov 2011		PERSHING LLC	USD/DTC	0.01
	46,839.000	1.000000	NJBA	Local	3.913400	0.00	468.39	0.00	183,768.13
				Base	3.913400	0.00	468.39	0.00	183,768.13
<b>19238U107 Total</b>	75,000.000			Local		0.00	750.00	0.00	296,015.69
				Base		0.00	750.00	0.00	296,015.69
194162103	COLGATE PALMOLIVE CO			COMMON STOCK USD1.	11 Nov 2011	16 Nov 2011	CAPITAL PLANNING CORPORATION	USD/DTC	0.04
	10,000.000	1.000000	NJEQ	Local	88.792600	0.00	400.00	0.00	888,326.00
				Base	88.792600	0.00	400.00	0.00	888,326.00
				16 Nov 2011	21 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	88.593900	0.00	100.00	0.00	886,039.00
				Base	88.593900	0.00	100.00	0.00	886,039.00
<b>194162103 Total</b>	20,000.000			Local		0.00	500.00	0.00	1,774,365.00
				Base		0.00	500.00	0.00	1,774,365.00
205768203	COMSTOCK RESOURCES INC			COMMON STOCK USD.5	14 Nov 2011	17 Nov 2011	ELLIOTT LEDGERWOOD & COMPANY	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	17.289200	0.00	500.00	0.00	864,960.00
				Base	17.289200	0.00	500.00	0.00	864,960.00
207797101	CONNECTICUT WATER SVC INC			COMMON STOCK NPV	29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
	3,100.000	1.000000	NJBA	Local	27.641400	0.00	93.00	0.00	85,781.34
				Base	27.641400	0.00	93.00	0.00	85,781.34

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				30 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	1,900.000	1.000000	NJBA	Local	27.932300	0.00	57.00	0.00	53,128.37
				Base	27.932300	0.00	57.00	0.00	53,128.37
<b>207797101 Total</b>	5,000.000			Local		0.00	150.00	0.00	138,909.71
				Base		0.00	150.00	0.00	138,909.71
20825C104	CONOCOPHILLIPS			COMMON STOCK USD.0103	Nov 2011	08 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	20,000.000	1.000000	NJEQ	Local	70.394900	0.00	800.00	0.00	1,408,698.00
				Base	70.394900	0.00	800.00	0.00	1,408,698.00
216831107	COOPER TIRE + RUBBER			COMMON STOCK USD1.	22 Nov 2011	28 Nov 2011	BOND RICHMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	12.645300	0.00	500.00	0.00	632,765.00
				Base	12.645300	0.00	500.00	0.00	632,765.00
				28 Nov 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	13.368200	0.00	1,000.00	0.00	1,337,820.00
				Base	13.368200	0.00	1,000.00	0.00	1,337,820.00
<b>216831107 Total</b>	150,000.000			Local		0.00	1,500.00	0.00	1,970,585.00
				Base		0.00	1,500.00	0.00	1,970,585.00
228368106	CROWN HOLDINGS INC			COMMON STOCK USD5.	17 Nov 2011	22 Nov 2011	PERSHING LLC	USD/DTC	0.01
	72,500.000	1.000000	NJBA	Local	32.238900	0.00	725.00	0.00	2,338,045.25
				Base	32.238900	0.00	725.00	0.00	2,338,045.25
				17 Nov 2011	22 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	72,500.000	1.000000	NJBA	Local	32.251900	0.00	725.00	0.00	2,338,987.75
				Base	32.251900	0.00	725.00	0.00	2,338,987.75

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

**228368106 Total**

145,000.000						Local	0.00	1,450.00	0.00	4,677,033.00
						Base	0.00	1,450.00	0.00	4,677,033.00

229663109	CUBESMART		REIT USD.01	18 Nov 2011	23 Nov 2011		E L AARON& CO INC		USD/DTC	0.01
20,000.000	1.000000	NJBA	Local	9.608500			0.00	200.00	0.00	192,370.00
			Base	9.608500			0.00	200.00	0.00	192,370.00

231021106	CUMMINS INC		COMMON STOCK USD2.511	Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION		USD/DTC	0.04
20,000.000	1.000000	NJEQ	Local	99.357900			0.00	800.00	0.00	1,987,958.00
			Base	99.357900			0.00	800.00	0.00	1,987,958.00
				22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO		USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	89.311200			0.00	200.00	0.00	1,786,424.00
			Base	89.311200			0.00	200.00	0.00	1,786,424.00
				23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC		USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	87.723800			0.00	200.00	0.00	1,754,676.00
			Base	87.723800			0.00	200.00	0.00	1,754,676.00

**231021106 Total**

60,000.000						Local	0.00	1,200.00	0.00	5,529,058.00
						Base	0.00	1,200.00	0.00	5,529,058.00

23317H102	DDR CORP		REIT USD.1	09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC		USD/DTC	0.04
50,000.000	1.000000	NJBA	Local	11.677000			0.00	2,000.00	0.00	585,850.00
			Base	11.677000			0.00	2,000.00	0.00	585,850.00
				17 Nov 2011	22 Nov 2011		PERSHING LLC		USD/DTC	0.01
25,000.000	1.000000	NJBA	Local	11.454600			0.00	250.00	0.00	286,615.00
			Base	11.454600			0.00	250.00	0.00	286,615.00



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

**23317H102 Total**

75,000.000						Local	0.00	2,250.00	0.00	872,465.00
						Base	0.00	2,250.00	0.00	872,465.00

23331A109	DR HORTON INC		COMMON STOCK USD.0101 Nov 2011	04 Nov 2011		BARCLAYS CAPITAL INC./LE		USD/DTC		0.04
10,000.000	1.000000 NJBA		Local	10.800000	0.00	400.00	0.00	108,400.00		
			Base	10.800000	0.00	400.00	0.00	108,400.00		

23334L102	DSW INC CLASS A		COMMON STOCK NPV	17 Nov 2011	22 Nov 2011	PERSHING LLC		USD/DTC		0.01
5,000.000	1.000000 NJBA		Local	44.349800	0.00	50.00	0.00	221,799.00		
			Base	44.349800	0.00	50.00	0.00	221,799.00		
				22 Nov 2011	28 Nov 2011	PERSHING LLC		USD/DTC		0.01
10,000.000	1.000000 NJBA		Local	45.500000	0.00	100.00	0.00	455,100.00		
			Base	45.500000	0.00	100.00	0.00	455,100.00		

**23334L102 Total**

15,000.000			Local		0.00	150.00	0.00	676,899.00		
			Base		0.00	150.00	0.00	676,899.00		

247361702	DELTA AIR LINES INC		COMMON STOCK	01 Nov 2011	04 Nov 2011	J.P. MORGAN CLEARING CORP.		USD/DTC		0.04
100,000.000	1.000000 NJEQ		Local	8.283000	0.00	4,000.00	0.00	832,300.00		
			Base	8.283000	0.00	4,000.00	0.00	832,300.00		
				03 Nov 2011	08 Nov 2011	MORGAN STANLEY CO INCORPORATED		USD/DTC		0.04
66,000.000	1.000000 NJEQ		Local	8.240700	0.00	2,640.00	0.00	546,526.20		
			Base	8.240700	0.00	2,640.00	0.00	546,526.20		
				03 Nov 2011	08 Nov 2011	WELLS FARGO SECURITIES LLC		USD/DTC		0.04
134,000.000	1.000000 NJEQ		Local	8.279300	0.00	5,360.00	0.00	1,114,786.20		
			Base	8.279300	0.00	5,360.00	0.00	1,114,786.20		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				04 Nov 2011	09 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	8.254200	0.00	4,000.00	0.00	829,420.00
				Base	8.254200	0.00	4,000.00	0.00	829,420.00
				04 Nov 2011	09 Nov 2011		SHAREHOLDERS DIVERSIFIED SERVICES I	USD/DTC	0.03
	420,000.000	1.000000	NJBA	Local	8.274100	0.00	12,600.00	0.00	3,487,722.00
				Base	8.274100	0.00	12,600.00	0.00	3,487,722.00
				11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	7.837400	0.00	4,000.00	0.00	787,740.00
				Base	7.837400	0.00	4,000.00	0.00	787,740.00
				17 Nov 2011	22 Nov 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	7.475900	0.00	1,000.00	0.00	748,590.00
				Base	7.475900	0.00	1,000.00	0.00	748,590.00
<b>247361702 Total</b>									
	1,020,000.000			Local		0.00	33,600.00	0.00	8,347,084.40
				Base		0.00	33,600.00	0.00	8,347,084.40
252603105	DIAMOND FOODS INC COMMON STOCK			07 Nov 2011	10 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	150,000.000	1.000000	NJEQ	Local	40.200500	0.00	4,500.00	0.00	6,034,575.00
				Base	40.200500	0.00	4,500.00	0.00	6,034,575.00
				07 Nov 2011	10 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	50,000.000	1.000000	NJEQ	Local	38.980700	0.00	1,500.00	0.00	1,950,535.00
				Base	38.980700	0.00	1,500.00	0.00	1,950,535.00
				08 Nov 2011	14 Nov 2011		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
	50,000.000	1.000000	NJEQ	Local	40.506300	0.00	1,500.00	0.00	2,026,815.00
				Base	40.506300	0.00	1,500.00	0.00	2,026,815.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				09 Nov 2011	15 Nov 2011		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
42,776.000	1.000000	NJEQ	Local	40.210700		0.00	1,283.28	0.00	1,721,336.17
			Base	40.210700		0.00	1,283.28	0.00	1,721,336.17
				09 Nov 2011	15 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
7,224.000	1.000000	NJEQ	Local	37.653000		0.00	216.72	0.00	272,221.99
			Base	37.653000		0.00	216.72	0.00	272,221.99
				11 Nov 2011	16 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
50,000.000	1.000000	NJEQ	Local	38.080400		0.00	1,500.00	0.00	1,905,520.00
			Base	38.080400		0.00	1,500.00	0.00	1,905,520.00
				11 Nov 2011	16 Nov 2011		MERRILL LYNCH PEIRCE FENNER AND S	USD/DTC	0.03
12,000.000	1.000000	NJEQ	Local	36.003100		0.00	360.00	0.00	432,397.20
			Base	36.003100		0.00	360.00	0.00	432,397.20
				11 Nov 2011	16 Nov 2011		SHAREHOLDERS DIVERSIFIED SERVICES I	USD/DTC	0.03
38,000.000	1.000000	NJEQ	Local	35.997100		0.00	1,140.00	0.00	1,369,029.80
			Base	35.997100		0.00	1,140.00	0.00	1,369,029.80
				14 Nov 2011	17 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
12,600.000	1.000000	NJEQ	Local	35.800000		0.00	126.00	0.00	451,206.00
			Base	35.800000		0.00	126.00	0.00	451,206.00
				14 Nov 2011	17 Nov 2011		INSTINET LLC	USD/DTC	0.05
21,200.000	1.000000	NJEQ	Local	36.052700		0.00	1,060.00	0.00	765,377.24
			Base	36.052700		0.00	1,060.00	0.00	765,377.24
				14 Nov 2011	17 Nov 2011		INSTINET LLC	USD/DTC	0.05
16,200.000	1.000000	NJEQ	Local	35.578599		0.00	810.00	0.00	577,183.31
			Base	35.578599		0.00	810.00	0.00	577,183.31
				15 Nov 2011	18 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000	NJEQ	Local	36.576900		0.00	500.00	0.00	1,829,345.00
			Base	36.576900		0.00	500.00	0.00	1,829,345.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				22 Nov 2011	28 Nov 2011		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	50,000.000	1.000000	NJEQ	Local	34.915700	0.00	1,500.00	0.00	1,747,285.00
				Base	34.915700	0.00	1,500.00	0.00	1,747,285.00
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	29.365100	0.00	500.00	0.00	1,468,755.00
				Base	29.365100	0.00	500.00	0.00	1,468,755.00
				23 Nov 2011	29 Nov 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	30.687300	0.00	500.00	0.00	1,534,865.00
				Base	30.687300	0.00	500.00	0.00	1,534,865.00
				25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	27.635800	0.00	500.00	0.00	1,382,290.00
				Base	27.635800	0.00	500.00	0.00	1,382,290.00
<b>252603105 Total</b>									
	700,000.000			Local		0.00	17,496.00	0.00	25,468,736.71
				Base		0.00	17,496.00	0.00	25,468,736.71
254687106	WALT DISNEY CO/THE		COMMON STOCK USD.01	23 Nov 2011	29 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	33.565900	0.00	1,000.00	0.00	3,357,590.00
				Base	33.565900	0.00	1,000.00	0.00	3,357,590.00
				23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	33.571900	0.00	1,000.00	0.00	3,358,190.00
				Base	33.571900	0.00	1,000.00	0.00	3,358,190.00
				25 Nov 2011	30 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	33.891800	0.00	1,000.00	0.00	3,390,180.00
				Base	33.891800	0.00	1,000.00	0.00	3,390,180.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
<b>254687106 Total</b>							
300,000.000							
	Local			0.00	3,000.00	0.00	10,105,960.00
	Base			0.00	3,000.00	0.00	10,105,960.00
278642103	EBAY INC	23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	28.785500		0.00	200.00	0.00	575,910.00
	Local	28.785500		0.00	200.00	0.00	575,910.00
	Base	28.785500		0.00	200.00	0.00	575,910.00
		25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
20,000.000	1.000000 NJEQ	28.602200		0.00	200.00	0.00	572,244.00
	Local	28.602200		0.00	200.00	0.00	572,244.00
	Base	28.602200		0.00	200.00	0.00	572,244.00
<b>278642103 Total</b>							
40,000.000							
	Local			0.00	400.00	0.00	1,148,154.00
	Base			0.00	400.00	0.00	1,148,154.00
291005106	EMERITUS CORP	23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
10,000.000	1.000000 NJBA	14.196800		0.00	100.00	0.00	142,068.00
	Local	14.196800		0.00	100.00	0.00	142,068.00
	Base	14.196800		0.00	100.00	0.00	142,068.00
29265N108	ENERGEN CORP	01 Nov 2011	04 Nov 2011		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
50,000.000	1.000000 NJBA	47.270400		0.00	2,000.00	0.00	2,365,520.00
	Local	47.270400		0.00	2,000.00	0.00	2,365,520.00
	Base	47.270400		0.00	2,000.00	0.00	2,365,520.00
29382R107	ENTRAVISION COMMUNICATIONS A	22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
10,000.000	1.000000 NJBA	1.355800		0.00	100.00	0.00	13,658.00
	Local	1.355800		0.00	100.00	0.00	13,658.00
	Base	1.355800		0.00	100.00	0.00	13,658.00
		29 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJBA	1.301300		0.00	200.00	0.00	26,226.00
	Local	1.301300		0.00	200.00	0.00	26,226.00
	Base	1.301300		0.00	200.00	0.00	26,226.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				30 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	1.494100	0.00	200.00	0.00	30,082.00
				Base	1.494100	0.00	200.00	0.00	30,082.00
<b>29382R107 Total</b>									
	50,000.000			Local		0.00	500.00	0.00	69,966.00
				Base		0.00	500.00	0.00	69,966.00
30162A108	EXELIS INC		COMMON STOCK	01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	150,000.000	1.000000	NJEQ	Local	14.055392	0.00	0.00	0.00	2,108,308.73
				Base	14.055392	0.00	0.00	0.00	2,108,308.73
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	50,000.000	1.000000	NJEQ	Local	14.162847	0.00	0.00	0.00	708,142.35
				Base	14.162847	0.00	0.00	0.00	708,142.35
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	40,000.000	1.000000	NJEQ	Local	13.443321	0.00	0.00	0.00	537,732.82
				Base	13.443321	0.00	0.00	0.00	537,732.82
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	40,000.000	1.000000	NJEQ	Local	12.883852	0.00	0.00	0.00	515,354.08
				Base	12.883852	0.00	0.00	0.00	515,354.08
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	20,000.000	1.000000	NJEQ	Local	12.848939	0.00	0.00	0.00	256,978.77
				Base	12.848939	0.00	0.00	0.00	256,978.77
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	20,000.000	1.000000	NJEQ	Local	12.567015	0.00	0.00	0.00	251,340.29
				Base	12.567015	0.00	0.00	0.00	251,340.29

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
50,000.000	1.000000 NJEQ	Local	10.726349	0.00	0.00	0.00	536,317.46
		Base	10.726349	0.00	0.00	0.00	536,317.46
<b>30162A108 Total</b>							
370,000.000		Local		0.00	0.00	0.00	4,914,174.50
		Base		0.00	0.00	0.00	4,914,174.50
30231G102	EXXON MOBIL CORP	COMMON STOCK NPV	07 Nov 2011	10 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	79.023700	0.00	1,200.00	0.00	2,371,911.00
		Base	79.023700	0.00	1,200.00	0.00	2,371,911.00
317485100	FINANCIAL ENGINES INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
23,000.000	1.000000 NJDQ	Local	21.919400	0.00	690.00	0.00	504,836.20
		Base	21.919400	0.00	690.00	0.00	504,836.20
31787A507	FINISAR CORPORATION	COMMON STOCK	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJBA	Local	18.010300	0.00	1,500.00	0.00	902,015.00
		Base	18.010300	0.00	1,500.00	0.00	902,015.00
343412102	FLUOR CORP	COMMON STOCK USD.	0104 Nov 2011	09 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
135,000.000	1.000000 NJBA	Local	55.058000	0.00	5,400.00	0.00	7,438,230.00
		Base	55.058000	0.00	5,400.00	0.00	7,438,230.00
			07 Nov 2011	10 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
15,000.000	1.000000 NJBA	Local	54.860300	0.00	600.00	0.00	823,504.50
		Base	54.860300	0.00	600.00	0.00	823,504.50
			14 Nov 2011	17 Nov 2011	PERSHING LLC	USD/DTC	0.01
74,000.000	1.000000 NJBA	Local	54.489400	0.00	740.00	0.00	4,032,955.60
		Base	54.489400	0.00	740.00	0.00	4,032,955.60

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		14 Nov 2011	17 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
74,000.000	1.000000 NJBA	Local 54.473300		0.00	740.00	0.00	4,031,764.20
		Base 54.473300		0.00	740.00	0.00	4,031,764.20
<b>343412102 Total</b>							
298,000.000		Local		0.00	7,480.00	0.00	16,326,454.30
		Base		0.00	7,480.00	0.00	16,326,454.30
346091705	FOREST OIL CORP	COMMON STOCK USD.1	07 Nov 2011	10 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local 15.449700		0.00	2,000.00	0.00	774,485.00
		Base 15.449700		0.00	2,000.00	0.00	774,485.00
35671D857	FREEMPORT MCMORAN COPPER	COMMON STOCK USD.1	18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local 37.296500		0.00	500.00	0.00	1,865,325.00
		Base 37.296500		0.00	500.00	0.00	1,865,325.00
			21 Nov 2011	25 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local 35.505300		0.00	200.00	0.00	710,306.00
		Base 35.505300		0.00	200.00	0.00	710,306.00
			21 Nov 2011	25 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local 36.162700		0.00	200.00	0.00	723,454.00
		Base 36.162700		0.00	200.00	0.00	723,454.00
			23 Nov 2011	29 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local 35.060400		0.00	300.00	0.00	1,052,112.00
		Base 35.060400		0.00	300.00	0.00	1,052,112.00
<b>35671D857 Total</b>							
120,000.000		Local		0.00	1,200.00	0.00	4,351,197.00
		Base		0.00	1,200.00	0.00	4,351,197.00



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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.01	17 Nov 2011	22 Nov 2011		E L AARON & CO INC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local 20.736000		0.00	100.00	0.00	207,460.00
		Base 20.736000		0.00	100.00	0.00	207,460.00
			23 Nov 2011	29 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local 18.519800		0.00	100.00	0.00	185,298.00
		Base 18.519800		0.00	100.00	0.00	185,298.00
<b>36237H101 Total</b>							
20,000.000		Local		0.00	200.00	0.00	392,758.00
		Base		0.00	200.00	0.00	392,758.00
36467W109	GAMESTOP CORP CLASS A COMMON STOCK	09 Nov 2011	15 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local 25.214000		0.00	400.00	0.00	252,540.00
		Base 25.214000		0.00	400.00	0.00	252,540.00
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	08 Nov 2011	14 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local 16.395100		0.00	4,000.00	0.00	1,643,510.00
		Base 16.395100		0.00	4,000.00	0.00	1,643,510.00
			28 Nov 2011	OPEN	BNY CONVERGEX	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local 14.753400		0.00	1,000.00	0.00	1,476,340.00
		Base 14.753400		0.00	1,000.00	0.00	1,476,340.00
<b>369604103 Total</b>							
200,000.000		Local		0.00	5,000.00	0.00	3,119,850.00
		Base		0.00	5,000.00	0.00	3,119,850.00
370023103	GENERAL GROWTH PROPERTIES REIT USD.01	22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local 13.367300		0.00	500.00	0.00	668,865.00
		Base 13.367300		0.00	500.00	0.00	668,865.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
38141G104	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	92.206100	0.00	200.00	0.00	1,844,322.00
		Base	92.206100	0.00	200.00	0.00	1,844,322.00
			21 Nov 2011	25 Nov 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	89.860600	0.00	500.00	0.00	4,493,530.00
		Base	89.860600	0.00	500.00	0.00	4,493,530.00
			22 Nov 2011	28 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	91.100700	0.00	500.00	0.00	4,555,535.00
		Base	91.100700	0.00	500.00	0.00	4,555,535.00
			25 Nov 2011	30 Nov 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	89.316200	0.00	300.00	0.00	2,679,786.00
		Base	89.316200	0.00	300.00	0.00	2,679,786.00
<b>38141G104 Total</b>							
150,000.000		Local		0.00	1,500.00	0.00	13,573,173.00
		Base		0.00	1,500.00	0.00	13,573,173.00
382550101	GOODYEAR TIRE + RUBBER CO	COMMON STOCK NPV	21 Nov 2011	25 Nov 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	12.124300	0.00	1,000.00	0.00	1,213,430.00
		Base	12.124300	0.00	1,000.00	0.00	1,213,430.00
			23 Nov 2011	29 Nov 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	12.101300	0.00	1,000.00	0.00	1,211,130.00
		Base	12.101300	0.00	1,000.00	0.00	1,211,130.00
			23 Nov 2011	29 Nov 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	12.065900	0.00	1,000.00	0.00	1,207,590.00
		Base	12.065900	0.00	1,000.00	0.00	1,207,590.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				25 Nov 2011	30 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	12.069000	0.00	1,000.00	0.00	1,207,900.00
				Base	12.069000	0.00	1,000.00	0.00	1,207,900.00
				28 Nov 2011	OPEN		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	12.875900	0.00	1,000.00	0.00	1,288,590.00
				Base	12.875900	0.00	1,000.00	0.00	1,288,590.00
<b>382550101 Total</b>									
	500,000.000			Local		0.00	5,000.00	0.00	6,128,640.00
				Base		0.00	5,000.00	0.00	6,128,640.00
393122106	GREEN MOUNTAIN COFFEE ROASTE COMMON STOCK USD.1			01 Nov 2011	04 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	62.126900	0.00	200.00	0.00	1,242,738.00
				Base	62.126900	0.00	200.00	0.00	1,242,738.00
				02 Nov 2011	07 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	60.949000	0.00	100.00	0.00	609,590.00
				Base	60.949000	0.00	100.00	0.00	609,590.00
				02 Nov 2011	07 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	61.746600	0.00	100.00	0.00	617,566.00
				Base	61.746600	0.00	100.00	0.00	617,566.00
				10 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	135,000.000	1.000000	NJEQ	Local	46.396200	0.00	4,050.00	0.00	6,267,537.00
				Base	46.396200	0.00	4,050.00	0.00	6,267,537.00
				11 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	40,000.000	1.000000	NJEQ	Local	42.046500	0.00	1,200.00	0.00	1,683,060.00
				Base	42.046500	0.00	1,200.00	0.00	1,683,060.00

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

**393122106 Total**

215,000.000						Local	0.00	5,650.00	0.00	10,420,491.00
						Base	0.00	5,650.00	0.00	10,420,491.00

40414L109	HCP INC		REIT USD1.	23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC		USD/DTC	0.01
	20,000.000	1.000000	NJBA			Local	36.315300	0.00	200.00	726,506.00
						Base	36.315300	0.00	200.00	726,506.00

427825104	HERSHA HOSPITALITY TRUST		REIT USD.01	04 Nov 2011	09 Nov 2011		MORGAN STANLEY CO INCORPORATED		USD/DTC	0.04
	100,000.000	1.000000	NJBA			Local	4.455100	0.00	4,000.00	449,510.00
						Base	4.455100	0.00	4,000.00	449,510.00
				09 Nov 2011	15 Nov 2011		JP MORGANSECURITIES LIMITED		USD/DTC	0.04
	50,000.000	1.000000	NJBA			Local	4.469800	0.00	2,000.00	225,490.00
						Base	4.469800	0.00	2,000.00	225,490.00
				18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC		USD/DTC	0.01
	50,000.000	1.000000	NJBA			Local	4.327500	0.00	500.00	216,875.00
						Base	4.327500	0.00	500.00	216,875.00
				23 Nov 2011	29 Nov 2011		PERSHING LLC		USD/DTC	0.01
	75,000.000	1.000000	NJBA			Local	3.993000	0.00	750.00	300,225.00
						Base	3.993000	0.00	750.00	300,225.00

**427825104 Total**

275,000.000						Local		0.00	7,250.00	0.00	1,192,100.00
						Base		0.00	7,250.00	0.00	1,192,100.00

436106108	HOLLYFRONTIER CORP		COMMON STOCK USD.01	16 Nov 2011	21 Nov 2011		MCMASTER HUTCHINSON & CO		USD/DTC	0.01
	100,000.000	1.000000	NJEQ			Local	25.941400	0.00	1,000.00	2,595,140.00
						Base	25.941400	0.00	1,000.00	2,595,140.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				16 Nov 2011	21 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.496700	0.00	1,000.00	0.00	2,550,670.00
				Base	25.496700	0.00	1,000.00	0.00	2,550,670.00
				16 Nov 2011	21 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.623100	0.00	1,000.00	0.00	2,563,310.00
				Base	25.623100	0.00	1,000.00	0.00	2,563,310.00
				16 Nov 2011	21 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.270700	0.00	1,000.00	0.00	2,528,070.00
				Base	25.270700	0.00	1,000.00	0.00	2,528,070.00
				17 Nov 2011	22 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	24.496300	0.00	1,000.00	0.00	2,450,630.00
				Base	24.496300	0.00	1,000.00	0.00	2,450,630.00
				18 Nov 2011	23 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	24.393600	0.00	1,000.00	0.00	2,440,360.00
				Base	24.393600	0.00	1,000.00	0.00	2,440,360.00
				28 Nov 2011	OPEN		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	22.776600	0.00	1,000.00	0.00	2,278,660.00
				Base	22.776600	0.00	1,000.00	0.00	2,278,660.00
<b>436106108 Total</b>									
	700,000.000			Local		0.00	7,000.00	0.00	17,406,840.00
				Base		0.00	7,000.00	0.00	17,406,840.00
437076102	HOME DEPOT INC		COMMON STOCK USD.0502	Nov 2011	07 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	17,500.000	1.000000	NJBA	Local	36.071000	0.00	700.00	0.00	631,942.50
				Base	36.071000	0.00	700.00	0.00	631,942.50

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		17 Nov 2011	22 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
30,000.000	1.000000 NJBA	Local	37.428600	0.00	300.00	0.00	1,123,158.00
		Base	37.428600	0.00	300.00	0.00	1,123,158.00
<b>437076102 Total</b>							
47,500.000		Local		0.00	1,000.00	0.00	1,755,100.50
		Base		0.00	1,000.00	0.00	1,755,100.50
444097109	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	17 Nov 2011	22 Nov 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local	12.398100	0.00	200.00	0.00	248,162.00
		Base	12.398100	0.00	200.00	0.00	248,162.00
450911201	ITT CORP	COMMON STOCK USD1.	01 Nov 2011	01 Nov 2011	REVERSE SPLIT NON CASH	USD/DTC	
185,000.000	1.000000 NJEQ	Local	20.705062	0.00	0.00	0.00	3,830,436.60
		Base	20.705062	0.00	0.00	0.00	3,830,436.60
45867G101	INTERDIGITAL INC	COMMON STOCK USD.01	08 Nov 2011	14 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
10,000.000	1.000000 NJEQ	Local	44.497500	0.00	300.00	0.00	445,275.00
		Base	44.497500	0.00	300.00	0.00	445,275.00
460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1.	01 Nov 2011	04 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
160,000.000	1.000000 NJBA	Local	27.125800	0.00	6,400.00	0.00	4,346,528.00
		Base	27.125800	0.00	6,400.00	0.00	4,346,528.00
462044108	ION GEOPHYSICAL CORP	COMMON STOCK USD.01	03 Nov 2011	08 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	6.969200	0.00	2,000.00	0.00	350,460.00
		Base	6.969200	0.00	2,000.00	0.00	350,460.00
46612J507	JDS UNIPHASE CORP	COMMON STOCK	04 Nov 2011	09 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
50,000.000	1.000000 NJBA	Local	12.249700	0.00	1,500.00	0.00	613,985.00
		Base	12.249700	0.00	1,500.00	0.00	613,985.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
471109108	JARDEN CORP COMMON STOCK USD.0109	Nov 2011	15 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local 31.203300		0.00	400.00	0.00	312,433.00
		Base 31.203300		0.00	400.00	0.00	312,433.00
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.	04 Nov 2011	09 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
145,000.000	1.000000 NJBA	Local 63.761700		0.00	5,800.00	0.00	9,251,246.50
		Base 63.761700		0.00	5,800.00	0.00	9,251,246.50
48203R104	JUNIPER NETWORKS INC COMMON STOCK	28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJBA	Local 21.201400		0.00	1,500.00	0.00	1,061,570.00
		Base 21.201400		0.00	1,500.00	0.00	1,061,570.00
482423100	KBW INC COMMON STOCK USD.0101	Nov 2011	04 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local 13.600000		0.00	400.00	0.00	136,400.00
		Base 13.600000		0.00	400.00	0.00	136,400.00
			01 Nov 2011	04 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local 13.881200		0.00	400.00	0.00	139,212.00
		Base 13.881200		0.00	400.00	0.00	139,212.00
			03 Nov 2011	08 Nov 2011	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local 13.500000		0.00	400.00	0.00	135,400.00
		Base 13.500000		0.00	400.00	0.00	135,400.00
			18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local 13.250000		0.00	100.00	0.00	132,600.00
		Base 13.250000		0.00	100.00	0.00	132,600.00
			22 Nov 2011	28 Nov 2011	PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local 12.996700		0.00	100.00	0.00	130,067.00
		Base 12.996700		0.00	100.00	0.00	130,067.00

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

**482423100 Total**

50,000.000			Local			0.00	1,400.00	0.00	673,679.00
			Base			0.00	1,400.00	0.00	673,679.00

482470200	KIT DIGITAL INC		COMMON STOCK	22 Nov 2011	28 Nov 2011		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJEQ	Local	9.580600	0.00	600.00	0.00	192,212.00
				Base	9.580600	0.00	600.00	0.00	192,212.00
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	9.393400	0.00	200.00	0.00	188,068.00
				Base	9.393400	0.00	200.00	0.00	188,068.00
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	9.287900	0.00	200.00	0.00	185,958.00
				Base	9.287900	0.00	200.00	0.00	185,958.00
				25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	9.563800	0.00	200.00	0.00	191,476.00
				Base	9.563800	0.00	200.00	0.00	191,476.00
				29 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJEQ	Local	8.871900	0.00	600.00	0.00	178,038.00
				Base	8.871900	0.00	600.00	0.00	178,038.00

**482470200 Total**

100,000.000			Local			0.00	1,800.00	0.00	935,752.00
			Base			0.00	1,800.00	0.00	935,752.00

494580103	KINDRED HEALTHCARE INC		COMMON STOCK	USD.2515 Nov 2011	18 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.542100	0.00	1,000.00	0.00	1,155,210.00
				Base	11.542100	0.00	1,000.00	0.00	1,155,210.00



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				16 Nov 2011	21 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.474800	0.00	1,000.00	0.00	1,148,480.00
				Base	11.474800	0.00	1,000.00	0.00	1,148,480.00
				17 Nov 2011	22 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.429000	0.00	1,000.00	0.00	1,143,900.00
				Base	11.429000	0.00	1,000.00	0.00	1,143,900.00
				22 Nov 2011	28 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.365400	0.00	1,000.00	0.00	1,137,540.00
				Base	11.365400	0.00	1,000.00	0.00	1,137,540.00
				25 Nov 2011	30 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	10.919300	0.00	500.00	0.00	546,465.00
				Base	10.919300	0.00	500.00	0.00	546,465.00
				29 Nov 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	11.360200	0.00	500.00	0.00	568,510.00
				Base	11.360200	0.00	500.00	0.00	568,510.00
<b>494580103 Total</b>	500,000.000			Local		0.00	5,000.00	0.00	5,700,105.00
				Base		0.00	5,000.00	0.00	5,700,105.00
502175102	LTC PROPERTIES INC REIT USD.01			23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	27.480000	0.00	100.00	0.00	274,900.00
				Base	27.480000	0.00	100.00	0.00	274,900.00
517834107	LAS VEGAS SANDS CORP COMMON STOCK			01 Nov 2011	04 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	30,000.000	1.000000	NJEQ	Local	46.410400	0.00	1,200.00	0.00	1,393,512.00
				Base	46.410400	0.00	1,200.00	0.00	1,393,512.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
	20,000.000	1.000000	NJEQ	Local	44.519300	0.00	800.00	0.00	891,186.00
				Base	44.519300	0.00	800.00	0.00	891,186.00
<b>517834107 Total</b>	50,000.000			Local		0.00	2,000.00	0.00	2,284,698.00
				Base		0.00	2,000.00	0.00	2,284,698.00
517942108	LASALLE HOTEL PROPERTIES REIT USD.01			21 Nov 2011	25 Nov 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	22.428900	0.00	100.00	0.00	224,389.00
				Base	22.428900	0.00	100.00	0.00	224,389.00
529043101	LEXINGTON REALTY TRUST REIT USD.0001			23 Nov 2011	29 Nov 2011		PERSHING LLC	USD/DTC	0.01
	75,000.000	1.000000	NJBA	Local	6.786100	0.00	750.00	0.00	509,707.50
				Base	6.786100	0.00	750.00	0.00	509,707.50
538146101	LIVEPERSON INC COMMON STOCK			30 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJBA	Local	12.496900	0.00	600.00	0.00	250,538.00
				Base	12.496900	0.00	600.00	0.00	250,538.00
554382101	MACERICH CO/THE REIT USD.01			09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
	20,000.000	1.000000	NJBA	Local	49.163700	0.00	800.00	0.00	984,074.00
				Base	49.163700	0.00	800.00	0.00	984,074.00
				22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	47.376900	0.00	100.00	0.00	473,869.00
				Base	47.376900	0.00	100.00	0.00	473,869.00
<b>554382101 Total</b>	30,000.000			Local		0.00	900.00	0.00	1,457,943.00
				Base		0.00	900.00	0.00	1,457,943.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
560305104	MAIDENFORM BRANDS INC COMMON STOCK	USD.0109	Nov 2011	15 Nov 2011	JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
10,000.000	1.000000 NJBA	Local	18.169200	0.00	400.00	0.00	182,092.00
		Base	18.169200	0.00	400.00	0.00	182,092.00
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK				1 SPINOFF NON CASH	USD/DTC	
17,270.500	1.000000 NJBA	Local	8.114792	0.00	0.00	0.00	140,146.52
		Base	8.114792	0.00	0.00	0.00	140,146.52
					1 SPINOFF NON CASH	USD/DTC	
3,000.000	1.000000 NJBA	Local	20.262110	0.00	0.00	0.00	60,786.33
		Base	20.262110	0.00	0.00	0.00	60,786.33
					1 SPINOFF NON CASH	USD/DTC	
2,000.000	1.000000 NJBA	Local	20.395345	0.00	0.00	0.00	40,790.69
		Base	20.395345	0.00	0.00	0.00	40,790.69
					1 SPINOFF NON CASH	USD/DTC	
1,000.000	1.000000 NJBA	Local	20.689820	0.00	0.00	0.00	20,689.82
		Base	20.689820	0.00	0.00	0.00	20,689.82
<b>57164Y107 Total</b>							
23,270.500		Local		0.00	0.00	0.00	262,413.36
		Base		0.00	0.00	0.00	262,413.36
576323109	MASTEC INC COMMON STOCK	USD.1	04 Nov 2011	09 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	17.503100	0.00	2,000.00	0.00	877,155.00
		Base	17.503100	0.00	2,000.00	0.00	877,155.00
					BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local	17.653600	0.00	4,000.00	0.00	1,769,360.00
		Base	17.653600	0.00	4,000.00	0.00	1,769,360.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		04 Nov 2011	09 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
250,000.000	1.000000 NJBA	Local	17.815200	0.00	10,000.00	0.00	4,463,800.00
		Base	17.815200	0.00	10,000.00	0.00	4,463,800.00
		07 Nov 2011	10 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	17.854100	0.00	1,200.00	0.00	536,823.00
		Base	17.854100	0.00	1,200.00	0.00	536,823.00
		07 Nov 2011	10 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
115,000.000	1.000000 NJBA	Local	16.995000	0.00	4,600.00	0.00	1,959,025.00
		Base	16.995000	0.00	4,600.00	0.00	1,959,025.00
		07 Nov 2011	10 Nov 2011		OPPENHEIMER + CO. INC.	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	17.058700	0.00	1,200.00	0.00	512,961.00
		Base	17.058700	0.00	1,200.00	0.00	512,961.00
		07 Nov 2011	10 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	17.050400	0.00	1,200.00	0.00	512,712.00
		Base	17.050400	0.00	1,200.00	0.00	512,712.00
		07 Nov 2011	10 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
85,000.000	1.000000 NJBA	Local	16.958700	0.00	3,400.00	0.00	1,444,889.50
		Base	16.958700	0.00	3,400.00	0.00	1,444,889.50
		08 Nov 2011	14 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	16.431800	0.00	2,000.00	0.00	823,590.00
		Base	16.431800	0.00	2,000.00	0.00	823,590.00
		09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	16.171700	0.00	2,000.00	0.00	810,585.00
		Base	16.171700	0.00	2,000.00	0.00	810,585.00
		10 Nov 2011	16 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	16.442800	0.00	2,000.00	0.00	824,140.00
		Base	16.442800	0.00	2,000.00	0.00	824,140.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
40,000.000	1.000000 NJEQ	Local	17.105400	0.00	1,600.00	0.00	685,816.00
		Base	17.105400	0.00	1,600.00	0.00	685,816.00
		14 Nov 2011	17 Nov 2011		CITIZENS + SOUTHERN SECURITIES CORP	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	16.956800	0.00	300.00	0.00	509,004.00
		Base	16.956800	0.00	300.00	0.00	509,004.00
		15 Nov 2011	18 Nov 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	16.752700	0.00	200.00	0.00	335,254.00
		Base	16.752700	0.00	200.00	0.00	335,254.00
		16 Nov 2011	21 Nov 2011		PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	16.816300	0.00	200.00	0.00	336,526.00
		Base	16.816300	0.00	200.00	0.00	336,526.00
<b>576323109 Total</b>							
950,000.000		Local		0.00	35,900.00	0.00	16,401,640.50
		Base		0.00	35,900.00	0.00	16,401,640.50
595017104	MICROCHIP TECHNOLOGY INC	COMMON STOCK	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
75,000.000	1.000000 NJBA	Local	33.187900	0.00	2,250.00	0.00	2,491,342.50
		Base	33.187900	0.00	2,250.00	0.00	2,491,342.50
595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	16 Nov 2011	21 Nov 2011	S.D. COHN(CLEARs THRU 443)	USD/DTC	0.01
74,074.000	1.000000 NJEQ	Local	6.528200	0.00	370.37	0.00	483,940.26
		Base	6.528200	0.00	370.37	0.00	483,940.26
		16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
925,926.000	1.000000 NJEQ	Local	6.688400	0.00	9,259.26	0.00	6,202,222.71
		Base	6.688400	0.00	9,259.26	0.00	6,202,222.71

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		18 Nov 2011	23 Nov 2011		K&M SECURITIES	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	6.289100	0.00	1,000.00	0.00	629,910.00
		Base	6.289100	0.00	1,000.00	0.00	629,910.00
		18 Nov 2011	23 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	6.285500	0.00	1,000.00	0.00	629,550.00
		Base	6.285500	0.00	1,000.00	0.00	629,550.00
		21 Nov 2011	25 Nov 2011		PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	5.993700	0.00	1,000.00	0.00	600,370.00
		Base	5.993700	0.00	1,000.00	0.00	600,370.00
		21 Nov 2011	25 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	5.999000	0.00	1,000.00	0.00	600,900.00
		Base	5.999000	0.00	1,000.00	0.00	600,900.00
		22 Nov 2011	28 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
200,000.000	1.000000 NJEQ	Local	6.182900	0.00	2,000.00	0.00	1,238,580.00
		Base	6.182900	0.00	2,000.00	0.00	1,238,580.00
		28 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local	5.748000	0.00	500.00	0.00	287,900.00
		Base	5.748000	0.00	500.00	0.00	287,900.00
<b>595112103 Total</b>							
1,650,000.000		Local		0.00	16,129.63	0.00	10,673,372.97
		Base		0.00	16,129.63	0.00	10,673,372.97
608753109	MOLYCORP INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	37.280000	0.00	800.00	0.00	746,400.00
		Base	37.280000	0.00	800.00	0.00	746,400.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				01 Nov 2011	04 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	50,000.000	1.000000	NJBA	Local	37.668700	0.00	2,000.00	0.00	1,885,435.00
				Base	37.668700	0.00	2,000.00	0.00	1,885,435.00
				14 Nov 2011	17 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	33.095100	0.00	1,000.00	0.00	3,310,510.00
				Base	33.095100	0.00	1,000.00	0.00	3,310,510.00
				15 Nov 2011	18 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	33.080900	0.00	1,000.00	0.00	3,309,090.00
				Base	33.080900	0.00	1,000.00	0.00	3,309,090.00
<b>608753109 Total</b>									
	270,000.000			Local		0.00	4,800.00	0.00	9,251,435.00
				Base		0.00	4,800.00	0.00	9,251,435.00
60935Y208	MONEYGRAM INTERNATIONAL INC		COMMON STOCK USD.01	15 Nov 2011	15 Nov 2011		REVERSE SPLIT NON CASH	USD/DTC	
	50,000.000	1.000000	NJBA	Local	132.787200	0.00	0.00	0.00	6,639,360.00
				Base	132.787200	0.00	0.00	0.00	6,639,360.00
61945C103	MOSAIC CO/THE		COMMON STOCK USD.01	18 Nov 2011	23 Nov 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	52.766400	0.00	200.00	0.00	1,055,528.00
				Base	52.766400	0.00	200.00	0.00	1,055,528.00
62458M207	MOVE INC		COMMON STOCK	21 Nov 2011	21 Nov 2011		REVERSE SPLIT NON CASH	USD/DTC	
	472,500.000	1.000000	NJBA	Local	35.869803	0.00	0.00	0.00	16,948,482.10
				Base	35.869803	0.00	0.00	0.00	16,948,482.10
637417106	NATIONAL RETAIL PROPERTIES		REIT USD.01	29 Nov 2011	OPEN		BNY CONVERGEX	USD/DTC	
	10,000.000	1.000000	NJBA	Local	25.750000	0.00	0.00	0.00	257,500.00
				Base	25.750000	0.00	0.00	0.00	257,500.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
65248E104	NEWS CORP CL A	COMMON STOCK USD.0102	Nov 2011	07 Nov 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
500,000.000	1.000000 NJEQ	Local	16.733900	0.00	20,000.00	0.00	8,386,950.00
		Base	16.733900	0.00	20,000.00	0.00	8,386,950.00
69331C108	P G + E CORP	COMMON STOCK NPV	03 Nov 2011	08 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJBA	Local	41.010400	0.00	4,000.00	0.00	4,105,040.00
		Base	41.010400	0.00	4,000.00	0.00	4,105,040.00
			04 Nov 2011	09 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	40.625100	0.00	2,000.00	0.00	2,033,255.00
		Base	40.625100	0.00	2,000.00	0.00	2,033,255.00
			07 Nov 2011	10 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	40.139800	0.00	2,000.00	0.00	2,008,990.00
		Base	40.139800	0.00	2,000.00	0.00	2,008,990.00
<b>69331C108 Total</b>							
200,000.000		Local		0.00	8,000.00	0.00	8,147,285.00
		Base		0.00	8,000.00	0.00	8,147,285.00
693718108	PACCAR INC	COMMON STOCK USD1.	23 Nov 2011	29 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	37.297700	0.00	100.00	0.00	373,077.00
		Base	37.297700	0.00	100.00	0.00	373,077.00
			29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
30,000.000	1.000000 NJEQ	Local	38.745300	0.00	900.00	0.00	1,163,259.00
		Base	38.745300	0.00	900.00	0.00	1,163,259.00
<b>693718108 Total</b>							
40,000.000		Local		0.00	1,000.00	0.00	1,536,336.00
		Base		0.00	1,000.00	0.00	1,536,336.00



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01	10 Nov 2011	16 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local 40.083600		0.00	2,000.00	0.00	2,006,180.00
		Base 40.083600		0.00	2,000.00	0.00	2,006,180.00
			22 Nov 2011	28 Nov 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local 34.914700		0.00	500.00	0.00	1,746,235.00
		Base 34.914700		0.00	500.00	0.00	1,746,235.00
<b>704549104 Total</b>							
100,000.000		Local		0.00	2,500.00	0.00	3,752,415.00
		Base		0.00	2,500.00	0.00	3,752,415.00
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01	03 Nov 2011	08 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local 5.815300		0.00	2,000.00	0.00	292,765.00
		Base 5.815300		0.00	2,000.00	0.00	292,765.00
713448108	PEPSICO INC COMMON STOCK	18 Nov 2011	23 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local 63.470000		0.00	100.00	0.00	634,800.00
		Base 63.470000		0.00	100.00	0.00	634,800.00
			18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
90,000.000	1.000000 NJEQ	Local 63.883100		0.00	450.00	0.00	5,749,929.00
		Base 63.883100		0.00	450.00	0.00	5,749,929.00
			25 Nov 2011	30 Nov 2011	PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local 62.662200		0.00	1,000.00	0.00	6,267,220.00
		Base 62.662200		0.00	1,000.00	0.00	6,267,220.00
<b>713448108 Total</b>							
200,000.000		Local		0.00	1,550.00	0.00	12,651,949.00
		Base		0.00	1,550.00	0.00	12,651,949.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
720279108	PIER 1 IMPORTS INC			02 Nov 2011	07 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	12.404700	0.00	1,000.00	0.00	311,117.50
				Base	12.404700	0.00	1,000.00	0.00	311,117.50
					09 Nov 2011	15 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	12.498000	0.00	1,000.00	0.00	313,450.00
				Base	12.498000	0.00	1,000.00	0.00	313,450.00
					17 Nov 2011	22 Nov 2011	PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	13.087700	0.00	200.00	0.00	261,954.00
				Base	13.087700	0.00	200.00	0.00	261,954.00
<b>720279108 Total</b>	70,000.000			Local		0.00	2,200.00	0.00	886,521.50
				Base		0.00	2,200.00	0.00	886,521.50
740189105	PRECISION CASTPARTS CORP			01 Nov 2011	04 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	159.116200	0.00	1,000.00	0.00	3,978,905.00
				Base	159.116200	0.00	1,000.00	0.00	3,978,905.00
					03 Nov 2011	08 Nov 2011	SHUMATE & COMPANY INC	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	166.823200	0.00	1,000.00	0.00	4,171,580.00
				Base	166.823200	0.00	1,000.00	0.00	4,171,580.00
					04 Nov 2011	09 Nov 2011	JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	24,400.000	1.000000	NJBA	Local	168.219900	0.00	976.00	0.00	4,105,541.56
				Base	168.219900	0.00	976.00	0.00	4,105,541.56
					04 Nov 2011	09 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	50,000.000	1.000000	NJBA	Local	165.677700	0.00	2,000.00	0.00	8,285,885.00
				Base	165.677700	0.00	2,000.00	0.00	8,285,885.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
5,600.000	1.000000 NJBA	Local	166.268800	0.00	224.00	0.00	931,329.28
		Base	166.268800	0.00	224.00	0.00	931,329.28
<b>740189105 Total</b>							
130,000.000		Local		0.00	5,200.00	0.00	21,473,240.84
		Base		0.00	5,200.00	0.00	21,473,240.84
74340W103	PROLOGIS INC	REIT USD.01	17 Nov 2011	22 Nov 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local	27.454500	0.00	200.00	0.00	549,290.00
		Base	27.454500	0.00	200.00	0.00	549,290.00
751028101	RALCORP HOLDINGS INC	COMMON STOCK USD.01	04 Nov 2011	09 Nov 2011	SHUMATE & COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	80.757300	0.00	800.00	0.00	1,615,946.00
		Base	80.757300	0.00	800.00	0.00	1,615,946.00
		07 Nov 2011	10 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	80.344800	0.00	800.00	0.00	1,607,696.00
		Base	80.344800	0.00	800.00	0.00	1,607,696.00
		08 Nov 2011	14 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	79.947800	0.00	1,200.00	0.00	2,399,634.00
		Base	79.947800	0.00	1,200.00	0.00	2,399,634.00
		09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
10,000.000	1.000000 NJEQ	Local	79.211100	0.00	400.00	0.00	792,511.00
		Base	79.211100	0.00	400.00	0.00	792,511.00
		11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
30,000.000	1.000000 NJEQ	Local	80.099100	0.00	1,200.00	0.00	2,404,173.00
		Base	80.099100	0.00	1,200.00	0.00	2,404,173.00

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

**751028101 Total**

110,000.000						Local	0.00	4,400.00	0.00	8,819,960.00
						Base	0.00	4,400.00	0.00	8,819,960.00

751907304	RAMTRON INTERNATIONAL CORP	COMMON STOCK USD.0130 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC				0.03
10,000.000	1.000000 NJBA				Local	1.997800	0.00	300.00	0.00	20,278.00
					Base	1.997800	0.00	300.00	0.00	20,278.00

755111507	RAYTHEON COMPANY	COMMON STOCK USD.0109 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC				0.04
55,000.000	1.000000 NJBA				Local	44.514000	0.00	2,200.00	0.00	2,450,470.00
					Base	44.514000	0.00	2,200.00	0.00	2,450,470.00

7591EP100	REGIONS FINANCIAL CORP	COMMON STOCK USD.0111 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC				0.03
200,000.000	1.000000 NJEQ				Local	4.235500	0.00	6,000.00	0.00	853,100.00
					Base	4.235500	0.00	6,000.00	0.00	853,100.00
			11 Nov 2011	16 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44			USD/DTC	0.01
100,000.000	1.000000 NJEQ				Local	4.159900	0.00	1,000.00	0.00	416,990.00
					Base	4.159900	0.00	1,000.00	0.00	416,990.00
			11 Nov 2011	16 Nov 2011		ELLIOTT LEDGERWOOD & COMPANY			USD/DTC	0.01
100,000.000	1.000000 NJEQ				Local	4.157500	0.00	1,000.00	0.00	416,750.00
					Base	4.157500	0.00	1,000.00	0.00	416,750.00
			14 Nov 2011	17 Nov 2011		K&M SECURITIES			USD/DTC	0.01
100,000.000	1.000000 NJEQ				Local	4.111500	0.00	1,000.00	0.00	412,150.00
					Base	4.111500	0.00	1,000.00	0.00	412,150.00
			14 Nov 2011	17 Nov 2011		GOLDMAN SACHS INTERNATIONAL			USD/DTC	0.01
100,000.000	1.000000 NJEQ				Local	4.108600	0.00	1,000.00	0.00	411,860.00
					Base	4.108600	0.00	1,000.00	0.00	411,860.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		15 Nov 2011	18 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.999700	0.00	1,000.00	0.00	400,970.00
		Base	3.999700	0.00	1,000.00	0.00	400,970.00
		15 Nov 2011	18 Nov 2011		K&M SECURITIES	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.995600	0.00	1,000.00	0.00	400,560.00
		Base	3.995600	0.00	1,000.00	0.00	400,560.00
		16 Nov 2011	21 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	4.075000	0.00	1,000.00	0.00	408,500.00
		Base	4.075000	0.00	1,000.00	0.00	408,500.00
		16 Nov 2011	21 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	4.081000	0.00	1,000.00	0.00	409,100.00
		Base	4.081000	0.00	1,000.00	0.00	409,100.00
		22 Nov 2011	28 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.996800	0.00	1,000.00	0.00	400,680.00
		Base	3.996800	0.00	1,000.00	0.00	400,680.00
		22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.987200	0.00	1,000.00	0.00	399,720.00
		Base	3.987200	0.00	1,000.00	0.00	399,720.00
		23 Nov 2011	29 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
200,000.000	1.000000 NJEQ	Local	3.726600	0.00	2,000.00	0.00	747,320.00
		Base	3.726600	0.00	2,000.00	0.00	747,320.00
		25 Nov 2011	30 Nov 2011		S.D. COHN(CLEAR THRU 443)	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.766500	0.00	500.00	0.00	377,150.00
		Base	3.766500	0.00	500.00	0.00	377,150.00
		25 Nov 2011	30 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	3.754600	0.00	1,000.00	0.00	376,460.00
		Base	3.754600	0.00	1,000.00	0.00	376,460.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				29 Nov 2011	OPEN		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	3.613500	0.00	1,000.00	0.00	362,350.00
				Base	3.613500	0.00	1,000.00	0.00	362,350.00
				29 Nov 2011	OPEN		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	3.604900	0.00	1,000.00	0.00	361,490.00
				Base	3.604900	0.00	1,000.00	0.00	361,490.00
<b>7591EP100 Total</b>									
	1,800,000.000			Local		0.00	21,500.00	0.00	7,155,150.00
				Base		0.00	21,500.00	0.00	7,155,150.00
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01			03 Nov 2011	08 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	20,000.000	1.000000	NJBA	Local	10.753100	0.00	600.00	0.00	215,662.00
				Base	10.753100	0.00	600.00	0.00	215,662.00
				09 Nov 2011	15 Nov 2011		UBS SECURITIES LLC	USD/DTC	0.03
	10,000.000	1.000000	NJBA	Local	11.096300	0.00	300.00	0.00	111,263.00
				Base	11.096300	0.00	300.00	0.00	111,263.00
				09 Nov 2011	15 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	25,000.000	1.000000	NJBA	Local	10.950000	0.00	750.00	0.00	274,500.00
				Base	10.950000	0.00	750.00	0.00	274,500.00
				17 Nov 2011	22 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	10.259200	0.00	100.00	0.00	102,692.00
				Base	10.259200	0.00	100.00	0.00	102,692.00
				18 Nov 2011	23 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	10.289400	0.00	200.00	0.00	205,988.00
				Base	10.289400	0.00	200.00	0.00	205,988.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				22 Nov 2011	28 Nov 2011		BEACON INVESTMENT CO.	USD/DTC	0.02
	25,000.000	1.000000	NJBA	Local	10.050000	0.00	500.00	0.00	251,750.00
				Base	10.050000	0.00	500.00	0.00	251,750.00
				23 Nov 2011	29 Nov 2011		BEACON INVESTMENT CO.	USD/DTC	0.02
	13,300.000	1.000000	NJBA	Local	10.005000	0.00	266.00	0.00	133,332.50
				Base	10.005000	0.00	266.00	0.00	133,332.50
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	10.066400	0.00	150.00	0.00	151,146.00
				Base	10.066400	0.00	150.00	0.00	151,146.00
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	6,700.000	1.000000	NJBA	Local	9.930000	0.00	67.00	0.00	66,598.00
				Base	9.930000	0.00	67.00	0.00	66,598.00
				28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJBA	Local	10.322500	0.00	600.00	0.00	207,050.00
				Base	10.322500	0.00	600.00	0.00	207,050.00
<b>78573L106 Total</b>	<b>165,000.000</b>			Local		0.00	3,533.00	0.00	1,719,981.50
				Base		0.00	3,533.00	0.00	1,719,981.50
790849103	ST JUDE MEDICAL INC		COMMON STOCK USD.1	08 Nov 2011	14 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	50,000.000	1.000000	NJEQ	Local	39.704500	0.00	2,000.00	0.00	1,987,225.00
				Base	39.704500	0.00	2,000.00	0.00	1,987,225.00
				09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	30,000.000	1.000000	NJEQ	Local	38.146100	0.00	1,200.00	0.00	1,145,583.00
				Base	38.146100	0.00	1,200.00	0.00	1,145,583.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				22 Nov 2011	28 Nov 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	35.523900	0.00	200.00	0.00	710,678.00
				Base	35.523900	0.00	200.00	0.00	710,678.00
				25 Nov 2011	30 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	35.155400	0.00	1,000.00	0.00	3,516,540.00
				Base	35.155400	0.00	1,000.00	0.00	3,516,540.00
<b>790849103 Total</b>	200,000.000			Local		0.00	4,400.00	0.00	7,360,026.00
				Base		0.00	4,400.00	0.00	7,360,026.00
79466L302	SALESFORCE.COM INC COMMON STOCK			18 Nov 2011	23 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	114.364100	0.00	1,000.00	0.00	11,437,410.00
				Base	114.364100	0.00	1,000.00	0.00	11,437,410.00
				18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	112.838500	0.00	500.00	0.00	5,642,425.00
				Base	112.838500	0.00	500.00	0.00	5,642,425.00
				21 Nov 2011	25 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	110.997100	0.00	200.00	0.00	2,220,142.00
				Base	110.997100	0.00	200.00	0.00	2,220,142.00
<b>79466L302 Total</b>	170,000.000			Local		0.00	1,700.00	0.00	19,299,977.00
				Base		0.00	1,700.00	0.00	19,299,977.00
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01			28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	10,000.000	1.000000	NJBA	Local	9.703900	0.00	300.00	0.00	97,339.00
				Base	9.703900	0.00	300.00	0.00	97,339.00



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
833034101	SNAP ON INC	COMMON STOCK USD1.	03 Nov 2011	08 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC	0.03
16,102.000	1.000000 NJEQ	Local	53.827200	0.00	483.06	0.00	867,208.63
		Base	53.827200	0.00	483.06	0.00	867,208.63
			04 Nov 2011	09 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC	0.03
5,085.000	1.000000 NJEQ	Local	53.999400	0.00	152.55	0.00	274,739.50
		Base	53.999400	0.00	152.55	0.00	274,739.50
			07 Nov 2011	10 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC	0.03
28,813.000	1.000000 NJEQ	Local	54.605500	0.00	864.39	0.00	1,574,212.65
		Base	54.605500	0.00	864.39	0.00	1,574,212.65
<b>833034101 Total</b>							
50,000.000		Local		0.00	1,500.00	0.00	2,716,160.78
		Base		0.00	1,500.00	0.00	2,716,160.78
83545G102	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.	0107 Nov 2011	10 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
20,000.000	1.000000 NJBA	Local	14.885700	0.00	800.00	0.00	298,514.00
		Base	14.885700	0.00	800.00	0.00	298,514.00
			09 Nov 2011	15 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
20,000.000	1.000000 NJBA	Local	14.447700	0.00	800.00	0.00	289,754.00
		Base	14.447700	0.00	800.00	0.00	289,754.00
<b>83545G102 Total</b>							
40,000.000		Local		0.00	1,600.00	0.00	588,268.00
		Base		0.00	1,600.00	0.00	588,268.00
85571B105	STARWOOD PROPERTY TRUST INC	REIT USD.01	04 Nov 2011	09 Nov 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
25,000.000	1.000000 NJBA	Local	18.942700	0.00	750.00	0.00	474,317.50
		Base	18.942700	0.00	750.00	0.00	474,317.50

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	17.883800	0.00	250.00	0.00	447,345.00
				Base	17.883800	0.00	250.00	0.00	447,345.00
<b>85571B105 Total</b>									
	50,000.000			Local		0.00	1,000.00	0.00	921,662.50
				Base		0.00	1,000.00	0.00	921,662.50
85590A401	STARWOOD HOTELS + RESORTS		COMMON STOCK	USD.01	18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
	16,000.000	1.000000	NJBA	Local	48.731300	0.00	160.00	0.00	779,860.80
				Base	48.731300	0.00	160.00	0.00	779,860.80
86272T106	STRATEGIC HOTELS + RESORTS I		REIT	USD.01	18 Nov 2011	23 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	4.997100	0.00	500.00	0.00	250,355.00
				Base	4.997100	0.00	500.00	0.00	250,355.00
				22 Nov 2011	28 Nov 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	4.746200	0.00	250.00	0.00	118,905.00
				Base	4.746200	0.00	250.00	0.00	118,905.00
<b>86272T106 Total</b>									
	75,000.000			Local		0.00	750.00	0.00	369,260.00
				Base		0.00	750.00	0.00	369,260.00
865646103	SUMMER INFANT INC		COMMON STOCK		17 Nov 2011	22 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	7.240200	0.00	250.00	0.00	181,255.00
				Base	7.240200	0.00	250.00	0.00	181,255.00
871503108	SYMANTEC CORP		COMMON STOCK	USD.01	01 Nov 2011	04 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.754500	0.00	1,000.00	0.00	1,676,450.00
				Base	16.754500	0.00	1,000.00	0.00	1,676,450.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				03 Nov 2011	08 Nov 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	16.869200	0.00	3,000.00	0.00	1,689,920.00
				Base	16.869200	0.00	3,000.00	0.00	1,689,920.00
				04 Nov 2011	09 Nov 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	16.873000	0.00	3,000.00	0.00	1,690,300.00
				Base	16.873000	0.00	3,000.00	0.00	1,690,300.00
				07 Nov 2011	10 Nov 2011		UBS SECURITIES LLC	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	16.809900	0.00	3,000.00	0.00	1,683,990.00
				Base	16.809900	0.00	3,000.00	0.00	1,683,990.00
<b>871503108 Total</b>									
	400,000.000			Local		0.00	10,000.00	0.00	6,740,660.00
				Base		0.00	10,000.00	0.00	6,740,660.00
872443403	THQ INC		COMMON STOCK USD.01	28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJBA	Local	1.817200	0.00	600.00	0.00	36,944.00
				Base	1.817200	0.00	600.00	0.00	36,944.00
				29 Nov 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	1.767600	0.00	200.00	0.00	35,552.00
				Base	1.767600	0.00	200.00	0.00	35,552.00
<b>872443403 Total</b>									
	40,000.000			Local		0.00	800.00	0.00	72,496.00
				Base		0.00	800.00	0.00	72,496.00
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		COMMON STOCK USD.01	04 Nov 2011	09 Nov 2011		FRANKLIN SERVICE CORP	USD/DTC	0.04
	30,000.000	1.000000	NJEQ	Local	36.230700	0.00	1,200.00	0.00	1,088,121.00
				Base	36.230700	0.00	1,200.00	0.00	1,088,121.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				22 Nov 2011	28 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	31.301800	0.00	500.00	0.00	1,565,590.00
				Base	31.301800	0.00	500.00	0.00	1,565,590.00
				23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	30.470600	0.00	500.00	0.00	1,524,030.00
				Base	30.470600	0.00	500.00	0.00	1,524,030.00
<b>87264S106 Total</b>	130,000.000			Local		0.00	2,200.00	0.00	4,177,741.00
				Base		0.00	2,200.00	0.00	4,177,741.00
874083108	TAL INTERNATIONAL GROUP INC COMMON STOCK			30 Nov 2011	OPEN		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	26.311100	0.00	400.00	0.00	1,052,844.00
				Base	26.311100	0.00	400.00	0.00	1,052,844.00
87612E106	TARGET CORP COMMON STOCK			01 Nov 2011	04 Nov 2011		AKROYD & SMITHERS INTER'L DEALER P	USD/DTC	0.04
	150,000.000	1.000000	NJEQ	Local	52.822200	0.00	6,000.00	0.00	7,929,330.00
				Base	52.822200	0.00	6,000.00	0.00	7,929,330.00
				01 Nov 2011	04 Nov 2011		UNION MUNICIPAL CORPORATION	USD/DTC	0.04
	1,380.000	1.000000	NJBA	Local	51.850000	0.00	55.20	0.00	71,608.20
				Base	51.850000	0.00	55.20	0.00	71,608.20
				09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
	46,700.000	1.000000	NJEQ	Local	51.724700	0.00	1,868.00	0.00	2,417,411.49
				Base	51.724700	0.00	1,868.00	0.00	2,417,411.49
				09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	53,300.000	1.000000	NJEQ	Local	51.705100	0.00	2,132.00	0.00	2,758,013.83
				Base	51.705100	0.00	2,132.00	0.00	2,758,013.83

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	51.678300	0.00	1,000.00	0.00	1,292,957.50
				Base	51.678300	0.00	1,000.00	0.00	1,292,957.50
				28 Nov 2011	OPEN		S.D. COHN(CLEARs THRU 443)	USD/DTC	0.01
	5,000.000	1.000000	NJBA	Local	52.450000	0.00	25.00	0.00	262,275.00
				Base	52.450000	0.00	25.00	0.00	262,275.00
<b>87612E106 Total</b>									
	281,380.000			Local		0.00	11,080.20	0.00	14,731,596.02
				Base		0.00	11,080.20	0.00	14,731,596.02
880770102	TERADYNE INC		COMMON STOCK	22 Nov 2011	28 Nov 2011		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	12.328600	0.00	500.00	0.00	616,930.00
				Base	12.328600	0.00	500.00	0.00	616,930.00
				28 Nov 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	12.166900	0.00	1,000.00	0.00	1,217,690.00
				Base	12.166900	0.00	1,000.00	0.00	1,217,690.00
<b>880770102 Total</b>									
	150,000.000			Local		0.00	1,500.00	0.00	1,834,620.00
				Base		0.00	1,500.00	0.00	1,834,620.00
882508104	TEXAS INSTRUMENTS INC		COMMON STOCK USD1.	22 Nov 2011	28 Nov 2011		MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	28.698000	0.00	500.00	0.00	1,435,400.00
				Base	28.698000	0.00	500.00	0.00	1,435,400.00
887317303	TIME WARNER INC		COMMON STOCK USD.01	02 Nov 2011	07 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	33.566800	0.00	4,000.00	0.00	3,360,680.00
				Base	33.566800	0.00	4,000.00	0.00	3,360,680.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		11 Nov 2011	16 Nov 2011		AKROYD & SMITHERS INTER'L DEALER P	USD/DTC	0.04
14,200.000	1.000000 NJEQ	Local	35.282500	0.00	568.00	0.00	501,579.50
		Base	35.282500	0.00	568.00	0.00	501,579.50
		11 Nov 2011	16 Nov 2011		MACQUARIEEQUITIES NEW YORK	USD/DTC	0.04
8,300.000	1.000000 NJEQ	Local	35.280000	0.00	332.00	0.00	293,156.00
		Base	35.280000	0.00	332.00	0.00	293,156.00
		11 Nov 2011	16 Nov 2011		SHUMATE & COMPANY INC	USD/DTC	0.04
27,500.000	1.000000 NJEQ	Local	35.323500	0.00	1,100.00	0.00	972,496.25
		Base	35.323500	0.00	1,100.00	0.00	972,496.25
		15 Nov 2011	18 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	34.537500	0.00	500.00	0.00	1,727,375.00
		Base	34.537500	0.00	500.00	0.00	1,727,375.00
<b>887317303 Total</b>							
200,000.000		Local		0.00	6,500.00	0.00	6,855,286.75
		Base		0.00	6,500.00	0.00	6,855,286.75
88732J207	TIME WARNER CABLE	COMMON STOCK USD.	0125 Nov 2011	30 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
40,000.000	1.000000 NJEQ	Local	57.860500	0.00	400.00	0.00	2,314,820.00
		Base	57.860500	0.00	400.00	0.00	2,314,820.00
88830R101	TITAN MACHINERY INC	COMMON STOCK	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	20.010500	0.00	1,200.00	0.00	801,620.00
		Base	20.010500	0.00	1,200.00	0.00	801,620.00
		29 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
10,000.000	1.000000 NJEQ	Local	20.545500	0.00	300.00	0.00	205,755.00
		Base	20.545500	0.00	300.00	0.00	205,755.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
<b>88830R101 Total</b>							
50,000.000							
			Local	0.00	1,500.00	0.00	1,007,375.00
			Base	0.00	1,500.00	0.00	1,007,375.00
889478103	TOLL BROTHERS INC	COMMON STOCK USD.01	28 Nov 2011	OPEN	S.D. COHN(CLEAR S THRU 443)	USD/DTC	0.01
11,000.000	1.000000 NJBA	Local	19.120000	0.00	55.00	0.00	210,375.00
		Base	19.120000	0.00	55.00	0.00	210,375.00
893641100	TRANSDIGM GROUP INC	COMMON STOCK USD.01	18 Nov 2011	23 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
41,000.000	1.000000 NJBA	Local	94.407500	0.00	410.00	0.00	3,871,117.50
		Base	94.407500	0.00	410.00	0.00	3,871,117.50
			21 Nov 2011	25 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
15,000.000	1.000000 NJBA	Local	92.829000	0.00	150.00	0.00	1,392,585.00
		Base	92.829000	0.00	150.00	0.00	1,392,585.00
<b>893641100 Total</b>							
56,000.000			Local	0.00	560.00	0.00	5,263,702.50
			Base	0.00	560.00	0.00	5,263,702.50
902653104	UDR INC	REIT USD.01	18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
23,000.000	1.000000 NJBA	Local	23.295000	0.00	230.00	0.00	536,015.00
		Base	23.295000	0.00	230.00	0.00	536,015.00
903002103	UMH PROPERTIES INC	REIT USD.1	23 Nov 2011	29 Nov 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local	9.313100	0.00	200.00	0.00	186,462.00
		Base	9.313100	0.00	200.00	0.00	186,462.00
90341W108	US AIRWAYS GROUP INC	COMMON STOCK USD.01	03 Nov 2011	08 Nov 2011	BNY MELLON/HSBC BANK PLC	USD/DTC	0.03
1,500,000.000	1.000000 NJBA	Local	5.529200	0.00	45,000.00	0.00	8,338,800.00
		Base	5.529200	0.00	45,000.00	0.00	8,338,800.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				04 Nov 2011	09 Nov 2011		OPPENHEIMER + CO. INC.	USD/DTC	0.03
	500,000.000	1.000000	NJBA	Local	5.523900	0.00	15,000.00	0.00	2,776,950.00
				Base	5.523900	0.00	15,000.00	0.00	2,776,950.00
				04 Nov 2011	09 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	500,000.000	1.000000	NJBA	Local	5.501800	0.00	15,000.00	0.00	2,765,900.00
				Base	5.501800	0.00	15,000.00	0.00	2,765,900.00
				17 Nov 2011	22 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	4.517400	0.00	1,000.00	0.00	452,740.00
				Base	4.517400	0.00	1,000.00	0.00	452,740.00
<b>90341W108 Total</b>	2,600,000.000			Local		0.00	76,000.00	0.00	14,334,390.00
				Base		0.00	76,000.00	0.00	14,334,390.00
911268100	UNITED ONLINE INC		COMMON STOCK	03 Nov 2011	08 Nov 2011		BEACON INVESTMENT CO.	USD/DTC	0.02
	17,000.000	1.000000	NJEQ	Local	5.700000	0.00	340.00	0.00	97,240.00
				Base	5.700000	0.00	340.00	0.00	97,240.00
				03 Nov 2011	08 Nov 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	23,000.000	1.000000	NJEQ	Local	5.810000	0.00	690.00	0.00	134,320.00
				Base	5.810000	0.00	690.00	0.00	134,320.00
<b>911268100 Total</b>	40,000.000			Local		0.00	1,030.00	0.00	231,560.00
				Base		0.00	1,030.00	0.00	231,560.00
91913Y100	VALERO ENERGY CORP		COMMON STOCK USD.01	16 Nov 2011	21 Nov 2011		PERSHING LLC	USD/DTC	0.01
	150,000.000	1.000000	NJBA	Local	23.342100	0.00	1,500.00	0.00	3,502,815.00
				Base	23.342100	0.00	1,500.00	0.00	3,502,815.00



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				18 Nov 2011	23 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	22.274400	0.00	500.00	0.00	1,114,220.00
				Base	22.274400	0.00	500.00	0.00	1,114,220.00
<b>91913Y100 Total</b>									
	200,000.000			Local		0.00	2,000.00	0.00	4,617,035.00
				Base		0.00	2,000.00	0.00	4,617,035.00
931142103	WAL MART STORES INC		COMMON STOCK USD.1	07 Nov 2011	10 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	57.734800	0.00	3,000.00	0.00	5,776,480.00
				Base	57.734800	0.00	3,000.00	0.00	5,776,480.00
				08 Nov 2011	14 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	58.658900	0.00	4,000.00	0.00	5,869,890.00
				Base	58.658900	0.00	4,000.00	0.00	5,869,890.00
				09 Nov 2011	15 Nov 2011		BNY MELLON/HSBC BANK PLC	USD/DTC	0.04
	10,000.000	1.000000	NJBA	Local	58.029800	0.00	400.00	0.00	580,698.00
				Base	58.029800	0.00	400.00	0.00	580,698.00
				15 Nov 2011	18 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	57.609100	0.00	1,000.00	0.00	5,761,910.00
				Base	57.609100	0.00	1,000.00	0.00	5,761,910.00
				23 Nov 2011	29 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	56.510000	0.00	100.00	0.00	565,200.00
				Base	56.510000	0.00	100.00	0.00	565,200.00
				23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	22,000.000	1.000000	NJBA	Local	56.579500	0.00	220.00	0.00	1,244,969.00
				Base	56.579500	0.00	220.00	0.00	1,244,969.00

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

**931142103 Total**

342,000.000			Local			0.00	8,720.00	0.00	19,799,147.00
			Base			0.00	8,720.00	0.00	19,799,147.00

949746101	WELLS FARGO + CO		COMMON STOCK	21 Nov 2011	25 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	24.302800		0.00	1,000.00	0.00	2,431,280.00
			Base	24.302800		0.00	1,000.00	0.00	2,431,280.00
				22 Nov 2011	28 Nov 2011		K&M SECURITIES	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	24.262700		0.00	1,000.00	0.00	2,427,270.00
			Base	24.262700		0.00	1,000.00	0.00	2,427,270.00
				22 Nov 2011	28 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	23.984700		0.00	1,000.00	0.00	2,399,470.00
			Base	23.984700		0.00	1,000.00	0.00	2,399,470.00
				28 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	24.044500		0.00	1,000.00	0.00	2,405,450.00
			Base	24.044500		0.00	1,000.00	0.00	2,405,450.00
				28 Nov 2011	OPEN		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	24.397000		0.00	1,000.00	0.00	2,440,700.00
			Base	24.397000		0.00	1,000.00	0.00	2,440,700.00
				28 Nov 2011	OPEN		VELARDE SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	23.958400		0.00	1,000.00	0.00	2,396,840.00
			Base	23.958400		0.00	1,000.00	0.00	2,396,840.00
				29 Nov 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	24.170500		0.00	1,000.00	0.00	2,418,050.00
			Base	24.170500		0.00	1,000.00	0.00	2,418,050.00

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

**949746101 Total**

700,000.000		Local		0.00	7,000.00	0.00	16,919,060.00
		Base		0.00	7,000.00	0.00	16,919,060.00

969904101	WILLIAMS SONOMA INC	COMMON STOCK USD.0123 Nov 2011	29 Nov 2011		PERSHING LLC	USD/DTC	0.01
5,000.000	1.000000 NJBA	Local	35.597600	0.00	50.00	0.00	178,038.00
		Base	35.597600	0.00	50.00	0.00	178,038.00

98310W108	WYNDHAM WORLDWIDE CORP	COMMON STOCK USD.0128 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
30,000.000	1.000000 NJBA	Local	34.051600	0.00	300.00	0.00	1,021,848.00
		Base	34.051600	0.00	300.00	0.00	1,021,848.00

98419M100	XYLEM INC W/I	COMMON STOCK	01 Nov 2011	02 Nov 2011	1 SPINOFF NON CASH	USD/DTC	
150,000.000	1.000000 NJEQ	Local	32.535215	0.00	0.00	0.00	4,880,282.19
		Base	32.535215	0.00	0.00	0.00	4,880,282.19
			01 Nov 2011	02 Nov 2011	1 SPINOFF NON CASH	USD/DTC	
50,000.000	1.000000 NJEQ	Local	32.783951	0.00	0.00	0.00	1,639,197.56
		Base	32.783951	0.00	0.00	0.00	1,639,197.56
			01 Nov 2011	02 Nov 2011	1 SPINOFF NON CASH	USD/DTC	
40,000.000	1.000000 NJEQ	Local	31.118402	0.00	0.00	0.00	1,244,736.07
		Base	31.118402	0.00	0.00	0.00	1,244,736.07
			01 Nov 2011	02 Nov 2011	1 SPINOFF NON CASH	USD/DTC	
40,000.000	1.000000 NJEQ	Local	29.823352	0.00	0.00	0.00	1,192,934.08
		Base	29.823352	0.00	0.00	0.00	1,192,934.08
			01 Nov 2011	02 Nov 2011	1 SPINOFF NON CASH	USD/DTC	
20,000.000	1.000000 NJEQ	Local	29.742536	0.00	0.00	0.00	594,850.71
		Base	29.742536	0.00	0.00	0.00	594,850.71

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	20,000.000	1.000000	NJEQ	Local	29.089942	0.00	0.00	0.00	581,798.84
				Base	29.089942	0.00	0.00	0.00	581,798.84
				01 Nov 2011	02 Nov 2011		1 SPINOFF NON CASH	USD/DTC	
	50,000.000	1.000000	NJEQ	Local	24.829196	0.00	0.00	0.00	1,241,459.79
				Base	24.829196	0.00	0.00	0.00	1,241,459.79
<b>98419M100 Total</b>	370,000.000			Local		0.00	0.00	0.00	11,375,259.24
				Base		0.00	0.00	0.00	11,375,259.24
984332106	YAHOO INC		COMMON STOCK	29 Nov 2011	OPEN		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	1,000,000.000	1.000000	NJEQ	Local	15.680500	0.00	10,000.00	0.00	15,690,500.00
				Base	15.680500	0.00	10,000.00	0.00	15,690,500.00
				30 Nov 2011	OPEN		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	15.841100	0.00	2,000.00	0.00	3,170,220.00
				Base	15.841100	0.00	2,000.00	0.00	3,170,220.00
<b>984332106 Total</b>	1,200,000.000			Local		0.00	12,000.00	0.00	18,860,720.00
				Base		0.00	12,000.00	0.00	18,860,720.00
98884U108	ZAGG INC		COMMON STOCK	15 Nov 2011	18 Nov 2011		E L AARON & CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	11.469400	0.00	200.00	0.00	229,588.00
				Base	11.469400	0.00	200.00	0.00	229,588.00
G27823106	DELPHI AUTOMOTIVE PLC		COMMON STOCK	17 Nov 2011	22 Nov 2011		JP MORGAN SECURITIES LIMITED	USD/DTC	
	400,000.000	1.000000	NJBA	Local	22.000000	0.00	0.00	0.00	8,800,000.00
				Base	22.000000	0.00	0.00	0.00	8,800,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
<b>US DOLLAR Total</b>							
28,640,650.500				0.00	565,998.83	0.00	702,976,488.78
			Local				
			Base	0.00	565,998.83	0.00	702,976,488.78
<b>EQUITY Total</b>							
28,640,650.500				0.00	565,998.83	0.00	702,976,488.78
			Base				
<b>PURCHASE Total</b>							
28,640,650.500				0.00	565,998.83	0.00	702,976,488.78
			Base				

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

## EQUITY

### US DOLLAR

011659109	ALASKA AIR GROUP INC	COMMON STOCK USD1.	03 Nov 2011	08 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	50,000.000	1.000000 NJBA	Local	68.408400	0.00	2,000.00	3,418,354.31
			Base	68.408400	0.00	2,000.00	3,418,354.31
				04 Nov 2011	09 Nov 2011	BARCLAYS CAPITAL INC./LE	USD/DTC
	50,000.000	1.000000 NJBA	Local	68.437300	0.00	2,000.00	3,419,799.29
			Base	68.437300	0.00	2,000.00	3,419,799.29
				14 Nov 2011	17 Nov 2011	RICHARD BLACKMAN & CO INC	USD/DTC
	50,000.000	1.000000 NJBA	Local	67.309300	0.00	500.00	3,364,900.37
			Base	67.309300	0.00	500.00	3,364,900.37
				15 Nov 2011	18 Nov 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC
	50,000.000	1.000000 NJBA	Local	67.661500	0.00	500.00	3,382,510.04
			Base	67.661500	0.00	500.00	3,382,510.04
<b>011659109 Total</b>							
	200,000.000		Local		0.00	5,000.00	13,585,564.01
			Base		0.00	5,000.00	13,585,564.01
013817101	ALCOA INC	COMMON STOCK USD1.	02 Nov 2011	07 Nov 2011	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000 NJEQ	Local	10.623500	0.00	4,000.00	1,058,329.60
			Base	10.623500	0.00	4,000.00	1,058,329.60
				28 Nov 2011	OPEN	VELARDE SECURITIES INC	USD/DTC
	200,000.000	1.000000 NJEQ	Local	9.480400	0.00	2,000.00	1,894,043.59
			Base	9.480400	0.00	2,000.00	1,894,043.59
<b>013817101 Total</b>							
	300,000.000		Local		0.00	6,000.00	2,952,373.19
			Base		0.00	6,000.00	2,952,373.19

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
024061103	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.0101	Nov 2011	04 Nov 2011	SHUMATE & COMPANY INC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	9.253100	0.00	2,000.00	8.89	460,646.11
		Base	9.253100	0.00	2,000.00	8.89	460,646.11
			02 Nov 2011	07 Nov 2011	SHUMATE & COMPANY INC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	9.120600	0.00	2,000.00	8.76	454,021.24
		Base	9.120600	0.00	2,000.00	8.76	454,021.24
			11 Nov 2011	16 Nov 2011	CAPITAL PLANNING CORPORATION	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	8.536300	0.00	2,000.00	8.20	424,806.80
		Base	8.536300	0.00	2,000.00	8.20	424,806.80
			15 Nov 2011	18 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	9.008100	0.00	500.00	8.65	449,896.35
		Base	9.008100	0.00	500.00	8.65	449,896.35
<b>024061103 Total</b>							
200,000.000		Local		0.00	6,500.00	34.50	1,789,370.50
		Base		0.00	6,500.00	34.50	1,789,370.50
031162100	AMGEN INC	COMMON STOCK	07 Nov 2011	10 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
30,000.000	1.000000 NJEQ	Local	57.619400	0.00	900.00	33.19	1,727,648.81
		Base	57.619400	0.00	900.00	33.19	1,727,648.81
			07 Nov 2011	10 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
150,000.000	1.000000 NJEQ	Local	58.294900	0.00	4,500.00	167.89	8,739,567.10
		Base	58.294900	0.00	4,500.00	167.89	8,739,567.10
			08 Nov 2011	14 Nov 2011	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
240,000.000	1.000000 NJEQ	Local	57.896700	0.00	7,200.00	266.79	13,887,741.21
		Base	57.896700	0.00	7,200.00	266.79	13,887,741.21

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				25 Nov 2011	30 Nov 2011		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	54.943300	0.00	1,000.00	105.50	5,493,224.50
				Base	54.943300	0.00	1,000.00	105.50	5,493,224.50
<b>031162100 Total</b>									
	520,000.000			Local		0.00	13,600.00	573.37	29,848,181.62
				Base		0.00	13,600.00	573.37	29,848,181.62
037411105	APACHE CORP		COMMON STOCK	07 Nov 2011	10 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	10,000.000	1.000000	NJBA	Local	100.947900	0.00	400.00	19.39	1,009,059.61
				Base	100.947900	0.00	400.00	19.39	1,009,059.61
				10 Nov 2011	16 Nov 2011		UBS SECURITIES LLC	USD/DTC	0.04
	20,000.000	1.000000	NJBA	Local	100.088700	0.00	800.00	38.44	2,000,935.56
				Base	100.088700	0.00	800.00	38.44	2,000,935.56
				16 Nov 2011	21 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	104.254600	0.00	150.00	30.03	1,563,638.97
				Base	104.254600	0.00	150.00	30.03	1,563,638.97
<b>037411105 Total</b>									
	45,000.000			Local		0.00	1,350.00	87.86	4,573,634.14
				Base		0.00	1,350.00	87.86	4,573,634.14
037833100	APPLE INC		COMMON STOCK NPV	09 Nov 2011	15 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	10,000.000	1.000000	NJEQ	Local	395.340999	0.00	300.00	75.91	3,953,034.08
				Base	395.340999	0.00	300.00	75.91	3,953,034.08
				10 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	10,000.000	1.000000	NJEQ	Local	391.654299	0.00	300.00	75.20	3,916,167.79
				Base	391.654299	0.00	300.00	75.20	3,916,167.79



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	388.209400	0.00	100.00	74.54	3,881,919.46
				Base	388.209400	0.00	100.00	74.54	3,881,919.46
<b>037833100 Total</b>									
	30,000.000			Local		0.00	700.00	225.65	11,751,121.33
				Base		0.00	700.00	225.65	11,751,121.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.			23 Nov 2011	29 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	33.559400	0.00	100.00	6.45	335,487.55
				Base	33.559400	0.00	100.00	6.45	335,487.55
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01			22 Nov 2011	28 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	26.323800	0.00	100.00	5.06	263,132.94
				Base	26.323800	0.00	100.00	5.06	263,132.94
				23 Nov 2011	29 Nov 2011		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000	NJBA	Local	26.014500	0.00	600.00	9.99	519,680.01
				Base	26.014500	0.00	600.00	9.99	519,680.01
<b>04351G101 Total</b>									
	30,000.000			Local		0.00	700.00	15.05	782,812.95
				Base		0.00	700.00	15.05	782,812.95
044103109	ASHFORD HOSPITALITY TRUST REIT USD.01			04 Nov 2011	09 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	8.759600	0.00	1,000.00	4.21	217,985.79
				Base	8.759600	0.00	1,000.00	4.21	217,985.79
049513104	ATMEL CORP COMMON STOCK			21 Nov 2011	25 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	8.903900	0.00	1,000.00	17.10	889,372.90
				Base	8.903900	0.00	1,000.00	17.10	889,372.90

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
052769106	AUTODESK INC	COMMON STOCK USD.0102	Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	33.717800	0.00	1,000.00	64.74	3,370,715.25
		Base	33.717800	0.00	1,000.00	64.74	3,370,715.25
			10 Nov 2011	16 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	32.746800	0.00	3,000.00	62.88	3,271,617.12
		Base	32.746800	0.00	3,000.00	62.88	3,271,617.12
			11 Nov 2011	16 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	34.177400	0.00	200.00	13.13	683,334.87
		Base	34.177400	0.00	200.00	13.13	683,334.87
			15 Nov 2011	18 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	33.345800	0.00	1,000.00	64.03	3,333,515.97
		Base	33.345800	0.00	1,000.00	64.03	3,333,515.97
			16 Nov 2011	21 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	35.925600	0.00	1,000.00	68.98	3,591,491.02
		Base	35.925600	0.00	1,000.00	68.98	3,591,491.02
<b>052769106 Total</b>							
420,000.000		Local		0.00	6,200.00	273.76	14,250,674.23
		Base		0.00	6,200.00	273.76	14,250,674.23
073302101	BE AEROSPACE INC	COMMON STOCK USD.0118	Nov 2011	23 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	37.176300	0.00	300.00	21.42	1,114,967.58
		Base	37.176300	0.00	300.00	21.42	1,114,967.58
			22 Nov 2011	28 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	36.826700	0.00	200.00	14.15	736,319.85
		Base	36.826700	0.00	200.00	14.15	736,319.85

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

**073302101 Total**

50,000.000			Local			35.57	1,851,287.43
			Base			35.57	1,851,287.43

089302103	BIG LOTS INC	COMMON STOCK USD.01	23 Nov 2011	29 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
90,000.000	1.000000 NJEQ	Local	36.720700		0.00	900.00	3,303,899.54
		Base	36.720700		0.00	900.00	3,303,899.54
			25 Nov 2011	30 Nov 2011	PERSHING LLC	USD/DTC	0.01
90,000.000	1.000000 NJEQ	Local	36.846400		0.00	900.00	3,315,212.31
		Base	36.846400		0.00	900.00	3,315,212.31

**089302103 Total**

180,000.000			Local			127.14	6,619,111.85
			Base			127.14	6,619,111.85

110122108	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	02 Nov 2011	07 Nov 2011	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local	30.995400		0.00	4,000.00	3,095,480.48
		Base	30.995400		0.00	4,000.00	3,095,480.48

130872104	CALIPER LIFE SCIENCES INC	COMMON STOCK	08 Nov 2011	08 Nov 2011	MERGER	USD/DTC	
70,000.000	1.000000 NJBA	Local	10.500000		0.00	0.00	735,000.00
		Base	10.500000		0.00	0.00	735,000.00

131347304	CALPINE CORP	COMMON STOCK	22 Nov 2011	29 Nov 2011	1 CREWS + ASSOCIATES, INC.	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local	15.003800		0.00	100.00	149,935.11
		Base	15.003800		0.00	100.00	149,935.11

16411R208	CHENIERE ENERGY INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
40,000.000	1.000000 NJBA	Local	11.202400		0.00	1,600.00	446,487.39
		Base	11.202400		0.00	1,600.00	446,487.39

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		14 Nov 2011	17 Nov 2011		ELLIOTT LEDGERWOOD & COMPANY	USD/DTC	0.01
70,000.000	1.000000 NJBA	Local	11.623300	0.00	700.00	15.63	812,915.37
		Base	11.623300	0.00	700.00	15.63	812,915.37
		16 Nov 2011	21 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local	11.848700	0.00	500.00	11.38	591,923.62
		Base	11.848700	0.00	500.00	11.38	591,923.62
		18 Nov 2011	23 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
35,000.000	1.000000 NJBA	Local	11.529100	0.00	350.00	7.75	403,160.75
		Base	11.529100	0.00	350.00	7.75	403,160.75
		22 Nov 2011	28 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
40,000.000	1.000000 NJBA	Local	12.078500	0.00	400.00	9.28	482,730.72
		Base	12.078500	0.00	400.00	9.28	482,730.72
<b>16411R208 Total</b>							
235,000.000		Local		0.00	3,550.00	52.65	2,737,217.85
		Base		0.00	3,550.00	52.65	2,737,217.85
168615102	CHICO S FAS INC	COMMON STOCK USD.	0122 Nov 2011	28 Nov 2011	PERSHING LLC	USD/DTC	0.01
18,000.000	1.000000 NJBA	Local	10.144900	0.00	180.00	3.51	182,424.69
		Base	10.144900	0.00	180.00	3.51	182,424.69
171340102	CHURCH + DWIGHT CO INC	COMMON STOCK USD1.	18 Nov 2011	23 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	43.720200	0.00	500.00	41.98	2,185,468.02
		Base	43.720200	0.00	500.00	41.98	2,185,468.02
		22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	43.375200	0.00	100.00	8.33	433,643.67
		Base	43.375200	0.00	100.00	8.33	433,643.67

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

**171340102 Total**

60,000.000			Local			50.31	2,619,111.69
			Base		0.00	50.31	2,619,111.69

172755100	CIRRUS LOGIC INC	25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
40,000.000	1.000000 NJEQ	14.394600			400.00	11.06	575,372.93
		14.394600			400.00	11.06	575,372.93

17275R102	CISCO SYSTEMS INC	11 Nov 2011	16 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
50,000.000	1.000000 NJBA	19.064400			500.00	18.31	952,701.68
		19.064400			500.00	18.31	952,701.68

172967424	CITIGROUP INC	USD.01 28 Nov 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	25.247900			1,000.00	48.48	2,523,741.52
		25.247900			1,000.00	48.48	2,523,741.52
		28 Nov 2011	OPEN		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	25.013000			1,000.00	48.03	2,500,251.97
		25.013000			1,000.00	48.03	2,500,251.97
		28 Nov 2011	OPEN		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	24.693600			1,000.00	47.42	2,468,312.58
		24.693600			1,000.00	47.42	2,468,312.58
		29 Nov 2011	OPEN		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	25.012100			1,000.00	48.03	2,500,161.97
		25.012100			1,000.00	48.03	2,500,161.97
		30 Nov 2011	OPEN		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	26.585100			1,000.00	51.05	2,657,458.95
		26.585100			1,000.00	51.05	2,657,458.95

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

**172967424 Total**

500,000.000			Local			243.01	12,649,926.99
			Base			243.01	12,649,926.99

18911Q102	CLOUD PEAK ENERGY INC	COMMON STOCK USD.0103 Nov 2011	08 Nov 2011		UNION MUNICIPAL CORPORATION	USD/DTC	0.04
30,000.000	1.000000 NJBA	Local	22.954600	0.00	1,200.00	13.23	687,424.77
		Base	22.954600	0.00	1,200.00	13.23	687,424.77

23331A109	DR HORTON INC	COMMON STOCK USD.0128 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
85,000.000	1.000000 NJBA	Local	11.259900	0.00	850.00	18.38	956,223.12
		Base	11.259900	0.00	850.00	18.38	956,223.12

242370104	DEAN FOODS CO	COMMON STOCK USD.0118 Nov 2011	23 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	9.812100	0.00	1,000.00	18.84	980,191.16
		Base	9.812100	0.00	1,000.00	18.84	980,191.16

244199105	DEERE + CO	COMMON STOCK USD1. 03 Nov 2011	08 Nov 2011		SHAREHOLDERS DIVERSIFIED SERVICES I	USD/DTC	0.04
100,000.000	1.000000 NJBA	Local	75.794900	0.00	4,000.00	145.53	7,575,344.46
		Base	75.794900	0.00	4,000.00	145.53	7,575,344.46
			03 Nov 2011	08 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	75.410300	0.00	2,000.00	72.40	3,768,442.60
		Base	75.410300	0.00	2,000.00	72.40	3,768,442.60
			04 Nov 2011	09 Nov 2011	JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
100,000.000	1.000000 NJBA	Local	74.334600	0.00	4,000.00	142.73	7,429,317.26
		Base	74.334600	0.00	4,000.00	142.73	7,429,317.26
			04 Nov 2011	09 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJBA	Local	75.368300	0.00	2,000.00	72.36	3,766,342.64
		Base	75.368300	0.00	2,000.00	72.36	3,766,342.64

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				07 Nov 2011	10 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	11,000.000	1.000000	NJBA	Local	74.930500	0.00	440.00	15.83	823,779.67
				Base	74.930500	0.00	440.00	15.83	823,779.67
				14 Nov 2011	17 Nov 2011		CITIZENS + SOUTHERN SECURITIES CORP	USD/DTC	0.01
	39,000.000	1.000000	NJBA	Local	74.615000	0.00	390.00	55.88	2,909,539.12
				Base	74.615000	0.00	390.00	55.88	2,909,539.12
<b>244199105 Total</b>	350,000.000			Local		0.00	12,830.00	504.73	26,272,765.75
				Base		0.00	12,830.00	504.73	26,272,765.75
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01			02 Nov 2011	07 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	34.057400	0.00	4,000.00	65.40	3,401,674.60
				Base	34.057400	0.00	4,000.00	65.40	3,401,674.60
				15 Nov 2011	18 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	36.728300	0.00	500.00	35.26	1,835,879.74
				Base	36.728300	0.00	500.00	35.26	1,835,879.74
				15 Nov 2011	18 Nov 2011		K&M SECURITIES	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	36.716400	0.00	500.00	35.25	1,835,284.75
				Base	36.716400	0.00	500.00	35.25	1,835,284.75
				15 Nov 2011	18 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	36.249900	0.00	1,000.00	69.60	3,623,920.39
				Base	36.249900	0.00	1,000.00	69.60	3,623,920.39
<b>254687106 Total</b>	300,000.000			Local		0.00	6,000.00	205.51	10,696,759.48
				Base		0.00	6,000.00	205.51	10,696,759.48

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
25470M109	DISH NETWORK CORP A	COMMON STOCK USD.0107	Nov 2011	10 Nov 2011	UBS SECURITIES LLC	USD/DTC	0.03
200,000.000	1.000000 NJEQ	Local	24.550200	0.00	6,000.00	94.28	4,903,945.71
		Base	24.550200	0.00	6,000.00	94.28	4,903,945.71
			08 Nov 2011	14 Nov 2011	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	23.859500	0.00	3,000.00	45.82	2,382,904.18
		Base	23.859500	0.00	3,000.00	45.82	2,382,904.18
			09 Nov 2011	15 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	24.116900	0.00	3,000.00	46.31	2,408,643.68
		Base	24.116900	0.00	3,000.00	46.31	2,408,643.68
			10 Nov 2011	16 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	24.399000	0.00	3,000.00	46.85	2,436,853.14
		Base	24.399000	0.00	3,000.00	46.85	2,436,853.14
			11 Nov 2011	16 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
100,000.000	1.000000 NJEQ	Local	25.100700	0.00	3,000.00	48.20	2,507,021.79
		Base	25.100700	0.00	3,000.00	48.20	2,507,021.79
<b>25470M109 Total</b>							
600,000.000		Local		0.00	18,000.00	281.46	14,639,368.50
		Base		0.00	18,000.00	281.46	14,639,368.50
25490A101	DIRECTV CLASS A	COMMON STOCK USD.0103	Nov 2011	08 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	47.550000	0.00	800.00	18.26	950,181.74
		Base	47.550000	0.00	800.00	18.26	950,181.74
			04 Nov 2011	09 Nov 2011	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local	47.384500	0.00	800.00	18.20	946,871.80
		Base	47.384500	0.00	800.00	18.20	946,871.80



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Units/Original Face							

**25490A101 Total**

40,000.000			Local			0.00	1,600.00	36.46	1,897,053.54
			Base			0.00	1,600.00	36.46	1,897,053.54

265504100	DUNKIN BRANDS GROUP INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC		0.01
21,500.000	1.000000 NJBA	Local	27.527800		0.00	215.00	11.37	591,621.33
		Base	27.527800		0.00	215.00	11.37	591,621.33

26875P101	EOG RESOURCES INC	COMMON STOCK USD.	01 04 Nov 2011	09 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC		0.04
20,000.000	1.000000 NJBA	Local	100.039600		0.00	800.00	38.42	1,999,953.58
		Base	100.039600		0.00	800.00	38.42	1,999,953.58
			18 Nov 2011	23 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC		0.01
15,000.000	1.000000 NJBA	Local	97.903500		0.00	150.00	28.20	1,468,374.30
		Base	97.903500		0.00	150.00	28.20	1,468,374.30

**26875P101 Total**

35,000.000			Local			0.00	950.00	66.62	3,468,327.88
			Base			0.00	950.00	66.62	3,468,327.88

28336L109	EL PASO CORP	COMMON STOCK USD3.	22 Nov 2011	28 Nov 2011	BNY CONVERGEX	USD/DTC		0.01
50,000.000	1.000000 NJBA	Local	24.991600		0.00	500.00	24.00	1,249,056.00
		Base	24.991600		0.00	500.00	24.00	1,249,056.00

290846104	EMCORE CORP	COMMON STOCK NPV	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC		0.02
130,000.000	1.000000 NJBA	Local	0.900300		0.00	2,600.00	2.25	114,436.75
		Base	0.900300		0.00	2,600.00	2.25	114,436.75

292659109	ENERGY CONVERSION DEVICES	COMMON STOCK USD.	01 28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC		0.02
90,000.000	1.000000 NJBA	Local	0.403600		0.00	1,800.00	0.70	34,523.30
		Base	0.403600		0.00	1,800.00	0.70	34,523.30

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
29265N108	ENERGEN CORP COMMON STOCK USD.01	16 Nov 2011	21 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local 52.225800		0.00	200.00	20.06	1,044,295.93
		Base 52.225800		0.00	200.00	20.06	1,044,295.93
29380T105	ENTERTAINMENT PROPERTIES TR REIT USD.01	02 Nov 2011	07 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
10,000.000	1.000000 NJEQ	Local 45.045000		0.00	400.00	8.65	450,041.35
		Base 45.045000		0.00	400.00	8.65	450,041.35
			03 Nov 2011	08 Nov 2011	SHUMATE &COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJEQ	Local 44.383500		0.00	800.00	17.05	886,852.95
		Base 44.383500		0.00	800.00	17.05	886,852.95
			03 Nov 2011	08 Nov 2011	SHUMATE &COMPANY INC	USD/DTC	0.04
20,000.000	1.000000 NJBA	Local 45.310700		0.00	800.00	17.40	905,396.60
		Base 45.310700		0.00	800.00	17.40	905,396.60
			04 Nov 2011	09 Nov 2011	SHUMATE &COMPANY INC	USD/DTC	0.04
10,000.000	1.000000 NJEQ	Local 45.039600		0.00	400.00	8.65	449,987.35
		Base 45.039600		0.00	400.00	8.65	449,987.35
			28 Nov 2011	OPEN	LINCOLN EMCRAE INC	USD/DTC	0.01
25,000.000	1.000000 NJBA	Local 42.338700		0.00	250.00	20.33	1,058,197.16
		Base 42.338700		0.00	250.00	20.33	1,058,197.16
<b>29380T105 Total</b>							
85,000.000		Local		0.00	2,650.00	72.08	3,750,475.41
		Base		0.00	2,650.00	72.08	3,750,475.41
29476L107	EQUITY RESIDENTIAL REIT USD.01	18 Nov 2011	23 Nov 2011		PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local 54.194600		0.00	100.00	10.41	541,835.59
		Base 54.194600		0.00	100.00	10.41	541,835.59

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
300645108	EXAR CORP		COMMON STOCK	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC 0.03
139,660.000	1.000000 NJBA	5.876800	Local	5.876800	0.00	4,189.80	15.76 816,548.33
		5.876800	Base	5.876800	0.00	4,189.80	15.76 816,548.33
		29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC 0.03		
9,800.000	1.000000 NJBA	5.888000	Local	5.888000	0.00	294.00	1.11 57,407.29
		5.888000	Base	5.888000	0.00	294.00	1.11 57,407.29
<b>300645108 Total</b>							
149,460.000			Local		0.00	4,483.80	16.87 873,955.62
			Base		0.00	4,483.80	16.87 873,955.62
30162A108	EXELIS INC		COMMON STOCK	02 Nov 2011	07 Nov 2011	UNION MUNICIPAL CORPORATION	USD/DTC 0.04
100,000.000	1.000000 NJEQ	11.290700	Local	11.290700	0.00	4,000.00	21.68 1,125,048.32
		11.290700	Base	11.290700	0.00	4,000.00	21.68 1,125,048.32
		03 Nov 2011	08 Nov 2011	WELLS FARGO SECURITIES LLC	USD/DTC 0.04		
100,000.000	1.000000 NJEQ	11.271000	Local	11.271000	0.00	4,000.00	21.65 1,123,078.35
		11.271000	Base	11.271000	0.00	4,000.00	21.65 1,123,078.35
		04 Nov 2011	09 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC 0.04		
100,000.000	1.000000 NJEQ	11.548800	Local	11.548800	0.00	4,000.00	22.18 1,150,857.82
		11.548800	Base	11.548800	0.00	4,000.00	22.18 1,150,857.82
		07 Nov 2011	10 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC 0.04		
70,000.000	1.000000 NJEQ	11.156600	Local	11.156600	0.00	2,800.00	15.00 778,147.00
		11.156600	Base	11.156600	0.00	2,800.00	15.00 778,147.00
<b>30162A108 Total</b>							
370,000.000			Local		0.00	14,800.00	80.51 4,177,131.49
			Base		0.00	14,800.00	80.51 4,177,131.49

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
345203202	FORCE PROTECTION INC COMMON STOCK			09 Nov 2011	15 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	50,000.000	1.000000	NJBA	Local	5.500600	0.00	1,500.00	5.29	273,524.71
				Base	5.500600	0.00	1,500.00	5.29	273,524.71
					09 Nov 2011	16 Nov 2011	1 R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	50,000.000	1.000000	NJBA	Local	5.497600	0.00	1,500.00	5.28	273,374.72
				Base	5.497600	0.00	1,500.00	5.28	273,374.72
<b>345203202 Total</b>	100,000.000			Local		0.00	3,000.00	10.57	546,899.43
				Base		0.00	3,000.00	10.57	546,899.43
36191U106	GT ADVANCED TECHNOLOGIES INC COMMON STOCK USD.01			04 Nov 2011	09 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	50,000.000	1.000000	NJEQ	Local	8.768800	0.00	1,500.00	8.42	436,931.58
				Base	8.768800	0.00	1,500.00	8.42	436,931.58
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01			11 Nov 2011	16 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	88,200.000	1.000000	NJEQ	Local	22.670200	0.00	882.00	38.40	1,998,591.24
				Base	22.670200	0.00	882.00	38.40	1,998,591.24
					11 Nov 2011	16 Nov 2011	DAVIS HILL CORPORATION	USD/DTC	0.05
	11,800.000	1.000000	NJEQ	Local	22.627400	0.00	590.00	5.13	266,408.19
				Base	22.627400	0.00	590.00	5.13	266,408.19
					15 Nov 2011	18 Nov 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23.010300	0.00	1,000.00	44.18	2,299,985.81
				Base	23.010300	0.00	1,000.00	44.18	2,299,985.81
					15 Nov 2011	18 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	23.494000	0.00	500.00	22.56	1,174,177.43
				Base	23.494000	0.00	500.00	22.56	1,174,177.43

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Nov 2011	21 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	23.167800	0.00	500.00	22.25	1,157,867.75
				Base	23.167800	0.00	500.00	22.25	1,157,867.75
				17 Nov 2011	22 Nov 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	22.085700	0.00	1,000.00	42.41	2,207,527.58
				Base	22.085700	0.00	1,000.00	42.41	2,207,527.58
				18 Nov 2011	23 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	21.811700	0.00	1,000.00	41.88	2,180,128.12
				Base	21.811700	0.00	1,000.00	41.88	2,180,128.12
<b>37045V100 Total</b>									
	500,000.000			Local		0.00	5,472.00	216.81	11,284,686.12
				Base		0.00	5,472.00	216.81	11,284,686.12
382388106	GOODRICH CORP		COMMON STOCK USD5.	01 Nov 2011	04 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	36,000.000	1.000000	NJBA	Local	122.356100	0.00	1,440.00	84.58	4,403,295.01
				Base	122.356100	0.00	1,440.00	84.58	4,403,295.01
				04 Nov 2011	09 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	68,000.000	1.000000	NJBA	Local	122.478700	0.00	2,720.00	159.91	8,325,671.69
				Base	122.478700	0.00	2,720.00	159.91	8,325,671.69
				04 Nov 2011	09 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	25,000.000	1.000000	NJBA	Local	122.396200	0.00	1,000.00	58.76	3,058,846.24
				Base	122.396200	0.00	1,000.00	58.76	3,058,846.24
				07 Nov 2011	10 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	17,000.000	1.000000	NJBA	Local	122.425299	0.00	680.00	39.96	2,080,510.13
				Base	122.425299	0.00	680.00	39.96	2,080,510.13

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				07 Nov 2011	10 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
	12,000.000	1.000000	NJBA	Local	122.400400	0.00	480.00	28.21	1,468,296.59
				Base	122.400400	0.00	480.00	28.21	1,468,296.59
				09 Nov 2011	15 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	28,000.000	1.000000	NJBA	Local	122.482000	0.00	1,120.00	65.85	3,428,310.14
				Base	122.482000	0.00	1,120.00	65.85	3,428,310.14
<b>382388106 Total</b>	186,000.000			Local		0.00	7,440.00	437.27	22,764,929.80
				Base		0.00	7,440.00	437.27	22,764,929.80
393122106	GREEN MOUNTAIN COFFEE ROASTE	COMMON STOCK USD.1	04 Nov 2011	09 Nov 2011			R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	15,000.000	1.000000	NJEQ	Local	70.574299	0.00	450.00	20.33	1,058,144.16
				Base	70.574299	0.00	450.00	20.33	1,058,144.16
				16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	50.352700	0.00	200.00	19.34	1,006,834.66
				Base	50.352700	0.00	200.00	19.34	1,006,834.66
				16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	52.442500	0.00	100.00	10.07	524,314.93
				Base	52.442500	0.00	100.00	10.07	524,314.93
				17 Nov 2011	22 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	54.635400	0.00	100.00	10.49	546,243.51
				Base	54.635400	0.00	100.00	10.49	546,243.51
				18 Nov 2011	23 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	50.954900	0.00	300.00	29.36	1,528,317.63
				Base	50.954900	0.00	300.00	29.36	1,528,317.63

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				18 Nov 2011	23 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	50.363200	0.00	100.00	9.67	503,522.33
				Base	50.363200	0.00	100.00	9.67	503,522.33
				21 Nov 2011	25 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	49.578400	0.00	400.00	38.08	1,982,697.91
				Base	49.578400	0.00	400.00	38.08	1,982,697.91
				22 Nov 2011	28 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	53,021.000	1.000000	NJEQ	Local	52.825000	0.00	530.21	53.78	2,800,250.33
				Base	52.825000	0.00	530.21	53.78	2,800,250.33
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	46,979.000	1.000000	NJEQ	Local	50.536400	0.00	469.79	45.59	2,373,634.16
				Base	50.536400	0.00	469.79	45.59	2,373,634.16
				25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	49.740700	0.00	200.00	19.11	994,594.89
				Base	49.740700	0.00	200.00	19.11	994,594.89
<b>393122106 Total</b>									
	255,000.000			Local		0.00	2,850.00	255.82	13,318,554.51
				Base		0.00	2,850.00	255.82	13,318,554.51
406216101	HALLIBURTON CO		COMMON STOCK USD2.501	Nov 2011	04 Nov 2011		AKROYD & SMITHERS INTER'L DEALER P	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	35.732800	0.00	4,000.00	68.61	3,569,211.39
				Base	35.732800	0.00	4,000.00	68.61	3,569,211.39
422704106	HECLA MINING CO		COMMON STOCK USD.2502	Nov 2011	07 Nov 2011		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	6.201700	0.00	4,000.00	11.91	616,158.09
				Base	6.201700	0.00	4,000.00	11.91	616,158.09

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		07 Nov 2011	10 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local	6.783600	0.00	4,000.00	13.03	674,346.97
		Base	6.783600	0.00	4,000.00	13.03	674,346.97
		28 Nov 2011	OPEN		VELARDE SECURITIES INC	USD/DTC	0.01
300,000.000	1.000000 NJEQ	Local	5.585600	0.00	3,000.00	32.18	1,672,647.82
		Base	5.585600	0.00	3,000.00	32.18	1,672,647.82
<b>422704106 Total</b>							
500,000.000		Local		0.00	11,000.00	57.12	2,963,152.88
		Base		0.00	11,000.00	57.12	2,963,152.88
423452101	HELMERICH + PAYNE	COMMON STOCK USD.1	22 Nov 2011	28 Nov 2011	MGIC MORTGAGE SECURITIES CORPORATIO	USD/DTC	0.01
15,000.000	1.000000 NJBA	Local	53.869300	0.00	150.00	15.52	807,873.98
		Base	53.869300	0.00	150.00	15.52	807,873.98
42809H107	HESS CORP	COMMON STOCK USD1.	22 Nov 2011	28 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
40,000.000	1.000000 NJBA	Local	58.661100	0.00	400.00	45.06	2,345,998.93
		Base	58.661100	0.00	400.00	45.06	2,345,998.93
		22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	58.117000	0.00	200.00	22.32	1,162,117.67
		Base	58.117000	0.00	200.00	22.32	1,162,117.67
<b>42809H107 Total</b>							
60,000.000		Local		0.00	600.00	67.38	3,508,116.60
		Base		0.00	600.00	67.38	3,508,116.60
428236103	HEWLETT PACKARD CO	COMMON STOCK USD.01	09 Nov 2011	15 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local	26.610600	0.00	4,000.00	51.10	2,657,008.89
		Base	26.610600	0.00	4,000.00	51.10	2,657,008.89



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				15 Nov 2011	18 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	27.543400	0.00	1,000.00	52.89	2,753,287.10
				Base	27.543400	0.00	1,000.00	52.89	2,753,287.10
				16 Nov 2011	21 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	28.023200	0.00	1,000.00	53.81	2,801,266.18
				Base	28.023200	0.00	1,000.00	53.81	2,801,266.18
				17 Nov 2011	22 Nov 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	27.456200	0.00	1,000.00	52.72	2,744,567.27
				Base	27.456200	0.00	1,000.00	52.72	2,744,567.27
				18 Nov 2011	23 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	28.300700	0.00	1,000.00	54.34	2,829,015.66
				Base	28.300700	0.00	1,000.00	54.34	2,829,015.66
				21 Nov 2011	25 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	26.788900	0.00	1,000.00	51.44	2,677,838.56
				Base	26.788900	0.00	1,000.00	51.44	2,677,838.56
				21 Nov 2011	25 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	26.844700	0.00	1,000.00	51.55	2,683,418.45
				Base	26.844700	0.00	1,000.00	51.55	2,683,418.45
<b>428236103 Total</b>									
	700,000.000			Local		0.00	10,000.00	367.85	19,146,402.11
				Base		0.00	10,000.00	367.85	19,146,402.11
437076102	HOME DEPOT INC		COMMON STOCK USD.05	23 Nov 2011	29 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	36.684600	0.00	1,000.00	70.44	3,667,389.56
				Base	36.684600	0.00	1,000.00	70.44	3,667,389.56

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.	18 Nov 2011	23 Nov 2011		K&M SECURITIES	USD/DTC	0.01
100,000.000	1.000000 NJBA	Local 52.592800		0.00	1,000.00	100.98	5,258,179.01
		Base 52.592800		0.00	1,000.00	100.98	5,258,179.01
450911102	ITT CORP COMMON STOCK USD1.	01 Nov 2011	01 Nov 2011		REVERSE SPLIT NON CASH	USD/DTC	
370,000.000	1.000000 NJEQ	Local 10.352531		0.00	0.00	0.00	3,830,436.60
		Base 10.352531		0.00	0.00	0.00	3,830,436.60
450911201	ITT CORP COMMON STOCK USD1.	01 Nov 2011	04 Nov 2011		AKROYD & SMITHERS INTER'L DEALER P	USD/DTC	0.04
185,000.000	1.000000 NJEQ	Local 18.302100		0.00	7,400.00	65.01	3,378,423.49
		Base 18.302100		0.00	7,400.00	65.01	3,378,423.49
458140100	INTEL CORP COMMON STOCK	04 Nov 2011	09 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
50,000.000	1.000000 NJBA	Local 23.790500		0.00	1,500.00	22.84	1,188,002.15
		Base 23.790500		0.00	1,500.00	22.84	1,188,002.15
			21 Nov 2011	25 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local 23.663100		0.00	500.00	22.72	1,182,632.28
		Base 23.663100		0.00	500.00	22.72	1,182,632.28
<b>458140100 Total</b>							
100,000.000		Local		0.00	2,000.00	45.56	2,370,634.43
		Base		0.00	2,000.00	45.56	2,370,634.43
45867G101	INTERDIGITAL INC COMMON STOCK USD.	01 16 Nov 2011	21 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local 50.629900		0.00	100.00	9.73	506,189.27
		Base 50.629900		0.00	100.00	9.73	506,189.27
			16 Nov 2011	21 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local 50.029100		0.00	100.00	9.61	500,181.39
		Base 50.029100		0.00	100.00	9.61	500,181.39

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

**45867G101 Total**

20,000.000			Local			19.34	1,006,370.66
			Base			19.34	1,006,370.66

460335201	INTL SPEEDWAY CORP CLA	COMMON STOCK USD.	01 28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
5,000.000	1.000000 NJBA	Local	22.676600		0.00	150.00	113,230.82
		Base	22.676600		0.00	150.00	113,230.82
			29 Nov 2011	OPEN	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
5,000.000	1.000000 NJBA	Local	23.017900		0.00	50.00	115,037.29
		Base	23.017900		0.00	50.00	115,037.29
			30 Nov 2011	OPEN	PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000 NJBA	Local	24.185100		0.00	100.00	241,746.35
		Base	24.185100		0.00	100.00	241,746.35

**460335201 Total**

20,000.000			Local			9.04	470,014.46
			Base			9.04	470,014.46

466032109	J + J SNACK FOODS CORP	COMMON STOCK NPV	17 Nov 2011	22 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
2,300.000	1.000000 NJEQ	Local	49.898300		0.00	23.00	114,740.88
		Base	49.898300		0.00	23.00	114,740.88
			18 Nov 2011	23 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
3,522.000	1.000000 NJEQ	Local	50.352601		0.00	35.22	177,303.23
		Base	50.352601		0.00	35.22	177,303.23
			21 Nov 2011	25 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
2,796.000	1.000000 NJEQ	Local	48.997600		0.00	27.96	136,966.69
		Base	48.997600		0.00	27.96	136,966.69

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				22 Nov 2011	28 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	1,382.000	1.000000	NJEQ	Local	48.735803	0.00	13.82	1.30	67,337.76
				Base	48.735803	0.00	13.82	1.30	67,337.76
<b>466032109 Total</b>									
	10,000.000			Local		0.00	100.00	9.56	496,348.56
				Base		0.00	100.00	9.56	496,348.56
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.			25 Nov 2011	30 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	38.711800	0.00	500.00	37.17	1,935,052.83
				Base	38.711800	0.00	500.00	37.17	1,935,052.83
				28 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	39.803600	0.00	500.00	38.22	1,989,641.78
				Base	39.803600	0.00	500.00	38.22	1,989,641.78
<b>469814107 Total</b>									
	100,000.000			Local		0.00	1,000.00	75.39	3,924,694.61
				Base		0.00	1,000.00	75.39	3,924,694.61
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01			23 Nov 2011	29 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.953200	0.00	1,000.00	11.44	594,308.56
				Base	5.953200	0.00	1,000.00	11.44	594,308.56
				25 Nov 2011	30 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.894600	0.00	1,000.00	11.32	588,448.68
				Base	5.894600	0.00	1,000.00	11.32	588,448.68
<b>47102X105 Total</b>									
	200,000.000			Local		0.00	2,000.00	22.76	1,182,757.24
				Base		0.00	2,000.00	22.76	1,182,757.24

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
485170302	KANSAS CITY SOUTHERN			COMMON STOCK USD.0101	Nov 2011	04 Nov 2011	UNION MUNICIPAL CORPORATION	USD/DTC	0.04
	10,000.000	1.000000	NJEQ	Local	62.060500	0.00	400.00	11.92	620,193.08
				Base	62.060500	0.00	400.00	11.92	620,193.08
					14 Nov 2011	17 Nov 2011	PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	66.077700	0.00	300.00	38.07	1,981,992.92
				Base	66.077700	0.00	300.00	38.07	1,981,992.92
					17 Nov 2011	22 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	66.061100	0.00	200.00	25.37	1,320,996.62
				Base	66.061100	0.00	200.00	25.37	1,320,996.62
					23 Nov 2011	29 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	63.880800	0.00	200.00	24.54	1,277,391.46
				Base	63.880800	0.00	200.00	24.54	1,277,391.46
					25 Nov 2011	30 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	63.063800	0.00	300.00	36.33	1,891,577.66
				Base	63.063800	0.00	300.00	36.33	1,891,577.66
<b>485170302 Total</b>	110,000.000			Local		0.00	1,400.00	136.23	7,092,151.74
				Base		0.00	1,400.00	136.23	7,092,151.74
49456B101	KINDER MORGAN INC			COMMON STOCK USD.0103	Nov 2011	08 Nov 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	35,000.000	1.000000	NJBA	Local	27.989000	0.00	1,400.00	18.81	978,196.18
				Base	27.989000	0.00	1,400.00	18.81	978,196.18
					22 Nov 2011	28 Nov 2011	MGIC MORTGAGE SECURITIES CORPORATIO	USD/DTC	0.01
	35,000.000	1.000000	NJBA	Local	28.704800	0.00	350.00	19.29	1,004,298.71
				Base	28.704800	0.00	350.00	19.29	1,004,298.71

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

**49456B101 Total**

70,000.000			Local			0.00	1,750.00	38.10	1,982,494.89
			Base			0.00	1,750.00	38.10	1,982,494.89

502079106	LMI AEROSPACE INC	COMMON STOCK USD.	0218 Nov 2011	23 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC		0.01		
7,614.000	1.000000 NJEQ				Local	18.429900	0.00	76.14	2.70	140,246.42
					Base	18.429900	0.00	76.14	2.70	140,246.42
			21 Nov 2011	25 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC		0.01		
2,386.000	1.000000 NJEQ				Local	17.991900	0.00	23.86	0.83	42,903.98
					Base	17.991900	0.00	23.86	0.83	42,903.98
			21 Nov 2011	25 Nov 2011	E L AARON& CO INC	USD/DTC		0.01		
8,400.000	1.000000 NJEQ				Local	17.749500	0.00	84.00	2.87	149,008.93
					Base	17.749500	0.00	84.00	2.87	149,008.93
			22 Nov 2011	28 Nov 2011	E L AARON& CO INC	USD/DTC		0.01		
1,600.000	1.000000 NJEQ				Local	17.655000	0.00	16.00	0.55	28,231.45
					Base	17.655000	0.00	16.00	0.55	28,231.45
			23 Nov 2011	29 Nov 2011	E L AARON& CO INC	USD/DTC		0.01		
9,763.000	1.000000 NJEQ				Local	16.418200	0.00	97.63	3.08	160,190.18
					Base	16.418200	0.00	97.63	3.08	160,190.18
			25 Nov 2011	30 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC		0.01		
237.000	1.000000 NJEQ				Local	16.001603	0.00	2.37	0.08	3,789.93
					Base	16.001603	0.00	2.37	0.08	3,789.93

**502079106 Total**

30,000.000			Local			0.00	300.00	10.11	524,370.89
			Base			0.00	300.00	10.11	524,370.89

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1			01 Nov 2011	04 Nov 2011		UNION MUNICIPAL CORPORATION	USD/DTC	0.04
	5,000.000	1.000000	NJEQ	Local	81.461000	0.00	200.00	7.83	407,097.17
				Base	81.461000	0.00	200.00	7.83	407,097.17
					23 Nov 2011	29 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	80.886100	0.00	100.00	15.54	808,745.46
				Base	80.886100	0.00	100.00	15.54	808,745.46
					28 Nov 2011	OPEN	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	81.913800	0.00	200.00	31.46	1,638,044.54
				Base	81.913800	0.00	200.00	31.46	1,638,044.54
<b>50540R409 Total</b>	35,000.000			Local		0.00	500.00	54.83	2,853,887.17
				Base		0.00	500.00	54.83	2,853,887.17
521863308	LEAP WIRELESS INTL INC COMMON STOCK			01 Nov 2011	04 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	7.952500	0.00	2,500.00	38.18	1,985,586.82
				Base	7.952500	0.00	2,500.00	38.18	1,985,586.82
548661107	LOWE S COS INC COMMON STOCK USD.5			23 Nov 2011	29 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	22.506800	0.00	1,000.00	43.22	2,249,636.77
				Base	22.506800	0.00	1,000.00	43.22	2,249,636.77
					28 Nov 2011	OPEN	PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23.380600	0.00	1,000.00	44.90	2,337,015.10
				Base	23.380600	0.00	1,000.00	44.90	2,337,015.10
					30 Nov 2011	OPEN	K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	24.410200	0.00	1,000.00	46.87	2,439,973.12
				Base	24.410200	0.00	1,000.00	46.87	2,439,973.12

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Units/Original Face							

**548661107 Total**

300,000.000			Local			0.00	3,000.00	134.99	7,026,624.99
			Base			0.00	3,000.00	134.99	7,026,624.99

56585A102	MARATHON PETROLEUM CORP	COMMON STOCK	01 Nov 2011	04 Nov 2011	UNION MUNICIPAL CORPORATION	USD/DTC		0.04
40,000.000	1.000000 NJBA	Local	35.570400		0.00	1,600.00	27.32	1,421,188.67
		Base	35.570400		0.00	1,600.00	27.32	1,421,188.67

571903202	MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.	01 18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC		0.01
25,000.000	1.000000 NJBA	Local	30.610500		0.00	250.00	14.70	764,997.80
		Base	30.610500		0.00	250.00	14.70	764,997.80

580037109	MCDERMOTT INTL INC	COMMON STOCK USD1.	03 Nov 2011	08 Nov 2011	SHAREHOLDERS DIVERSIFIED SERVICES I	USD/DTC		0.04
250,000.000	1.000000 NJBA	Local	11.845700		0.00	10,000.00	56.86	2,951,368.14
		Base	11.845700		0.00	10,000.00	56.86	2,951,368.14
			04 Nov 2011	09 Nov 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC		0.04
95,000.000	1.000000 NJBA	Local	11.882500		0.00	3,800.00	21.68	1,125,015.82
		Base	11.882500		0.00	3,800.00	21.68	1,125,015.82

**580037109 Total**

345,000.000			Local			0.00	13,800.00	78.54	4,076,383.96
			Base			0.00	13,800.00	78.54	4,076,383.96

58405U102	MEDCO HEALTH SOLUTIONS INC	COMMON STOCK USD.	01 01 Nov 2011	04 Nov 2011	UNION MUNICIPAL CORPORATION	USD/DTC		0.04
20,000.000	1.000000 NJEQ	Local	53.744000		0.00	800.00	20.64	1,074,059.36
		Base	53.744000		0.00	800.00	20.64	1,074,059.36
			15 Nov 2011	18 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC		0.01
20,000.000	1.000000 NJEQ	Local	56.992900		0.00	200.00	21.89	1,139,636.11
		Base	56.992900		0.00	200.00	21.89	1,139,636.11



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.929900	0.00	200.00	21.10	1,098,376.89
				Base	54.929900	0.00	200.00	21.10	1,098,376.89
				21 Nov 2011	25 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.355500	0.00	200.00	20.88	1,086,889.12
				Base	54.355500	0.00	200.00	20.88	1,086,889.12
				22 Nov 2011	28 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	53.995400	0.00	300.00	31.11	1,619,530.88
				Base	53.995400	0.00	300.00	31.11	1,619,530.88
<b>58405U102 Total</b>	110,000.000			Local		0.00	1,700.00	115.62	6,018,492.36
				Base		0.00	1,700.00	115.62	6,018,492.36
594972408	MICROSTRATEGY INC CLA COMMON STOCK			17 Nov 2011	22 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	126.404300	0.00	50.00	12.14	631,959.36
				Base	126.404300	0.00	50.00	12.14	631,959.36
				17 Nov 2011	22 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	129.001700	0.00	50.00	12.39	644,946.11
				Base	129.001700	0.00	50.00	12.39	644,946.11
				18 Nov 2011	23 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	125.260400	0.00	50.00	12.03	626,239.97
				Base	125.260400	0.00	50.00	12.03	626,239.97
<b>594972408 Total</b>	15,000.000			Local		0.00	150.00	36.56	1,903,145.44
				Base		0.00	150.00	36.56	1,903,145.44

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
608753109	MOLYCORP INC		COMMON STOCK	11 Nov 2011	16 Nov 2011	CAPITAL PLANNING CORPORATION	USD/DTC	0.04
200,000.000	1.000000 NJEQ	34.006300	Local	0.00	8,000.00	130.59	6,793,129.41	
		34.006300	Base	0.00	8,000.00	130.59	6,793,129.41	
		14 Nov 2011	17 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01	
40,000.000	1.000000 NJEQ	34.019300	Local	0.00	400.00	26.13	1,360,345.87	
		34.019300	Base	0.00	400.00	26.13	1,360,345.87	
		18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01	
110,000.000	1.000000 NJEQ	29.783000	Local	0.00	1,100.00	62.91	3,274,967.08	
		29.783000	Base	0.00	1,100.00	62.91	3,274,967.08	
		18 Nov 2011	23 Nov 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01	
110,000.000	1.000000 NJEQ	29.654000	Local	0.00	1,100.00	62.63	3,260,777.37	
		29.654000	Base	0.00	1,100.00	62.63	3,260,777.37	
<b>608753109 Total</b>								
460,000.000			Local	0.00	10,600.00	282.26	14,689,219.73	
			Base	0.00	10,600.00	282.26	14,689,219.73	
60935Y109	MONEYGRAM INTERNATIONAL INC		COMMON STOCK USD.01	15 Nov 2011	15 Nov 2011	REVERSE SPLIT NON CASH	USD/DTC	
400,000.000	1.000000 NJBA	16.598400	Local	0.00	0.00	0.00	6,639,360.00	
		16.598400	Base	0.00	0.00	0.00	6,639,360.00	
62458M108	MOVE INC		COMMON STOCK	21 Nov 2011	21 Nov 2011	REVERSE SPLIT NON CASH	USD/DTC	
1,890,000.000	1.000000 NJBA	8.967450	Local	0.00	0.00	0.00	16,948,482.10	
		8.967450	Base	0.00	0.00	0.00	16,948,482.10	
62985Q101	NALCO HOLDING CO		COMMON STOCK USD.01	15 Nov 2011	18 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
80,000.000	1.000000 NJEQ	38.723100	Local	0.00	800.00	59.48	3,096,988.52	
		38.723100	Base	0.00	800.00	59.48	3,096,988.52	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				18 Nov 2011	23 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	38.007000	0.00	500.00	36.49	1,899,813.51
				Base	38.007000	0.00	500.00	36.49	1,899,813.51
				18 Nov 2011	23 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	38.120100	0.00	200.00	14.64	762,187.36
				Base	38.120100	0.00	200.00	14.64	762,187.36
				21 Nov 2011	25 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	37.582200	0.00	400.00	28.87	1,502,859.12
				Base	37.582200	0.00	400.00	28.87	1,502,859.12
				22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	37.522800	0.00	1,000.00	72.05	3,751,207.95
				Base	37.522800	0.00	1,000.00	72.05	3,751,207.95
				29 Nov 2011	OPEN		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	570,000.000	1.000000	NJEQ	Local	38.573900	0.00	5,700.00	422.16	21,981,000.84
				Base	38.573900	0.00	5,700.00	422.16	21,981,000.84
<b>62985Q101 Total</b>	860,000.000			Local		0.00	8,600.00	633.69	32,994,057.30
				Base		0.00	8,600.00	633.69	32,994,057.30
635309107	NATIONAL CINEMEDIA INC			COMMON STOCK USD.01	30 Nov 2011	OPEN	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	12.677100	0.00	100.00	2.44	126,668.56
				Base	12.677100	0.00	100.00	2.44	126,668.56
63935N107	NAVIGANT CONSULTING INC			COMMON STOCK	28 Nov 2011	OPEN	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	30,000.000	1.000000	NJBA	Local	10.046300	0.00	300.00	5.79	301,083.21
				Base	10.046300	0.00	300.00	5.79	301,083.21

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
64110L106	NETFLIX INC	COMMON STOCK	02 Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	83.068400		0.00	100.00	830,568.05
		Base	83.068400		0.00	100.00	830,568.05
			28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJEQ	Local	69.267900		0.00	1,500.00	3,461,828.50
		Base	69.267900		0.00	1,500.00	3,461,828.50
			29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJEQ	Local	68.499100		0.00	1,500.00	3,423,389.24
		Base	68.499100		0.00	1,500.00	3,423,389.24
<b>64110L106 Total</b>							
110,000.000		Local			0.00	3,100.00	7,715,785.79
		Base			0.00	3,100.00	7,715,785.79
649445103	NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	02 Nov 2011	07 Nov 2011	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJEQ	Local	12.860200		0.00	4,000.00	1,281,995.30
		Base	12.860200		0.00	4,000.00	1,281,995.30
651229106	NEWELL RUBBERMAID INC	COMMON STOCK USD1.	01 Nov 2011	04 Nov 2011	UNION MUNICIPAL CORPORATION	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	15.111300		0.00	2,000.00	753,550.49
		Base	15.111300		0.00	2,000.00	753,550.49
651290108	NEWFIELD EXPLORATION CO	COMMON STOCK USD.01	03 Nov 2011	08 Nov 2011	JP MORGAN SECURITIES LIMITED	USD/DTC	0.04
70,000.000	1.000000 NJBA	Local	41.368600		0.00	2,800.00	2,892,946.39
		Base	41.368600		0.00	2,800.00	2,892,946.39
			25 Nov 2011	30 Nov 2011	PERSHING LLC	USD/DTC	0.01
34,477.000	1.000000 NJBA	Local	39.109700		0.00	344.77	1,348,014.47
		Base	39.109700		0.00	344.77	1,348,014.47

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		28 Nov 2011	OPEN		PERSHING LLC	USD/DTC	0.01
5,523.000	1.000000 NJBA	Local	40.000000	0.00	55.23	4.25	220,860.52
		Base	40.000000	0.00	55.23	4.25	220,860.52
<b>651290108 Total</b>							
110,000.000		Local		0.00	3,200.00	85.74	4,461,821.38
		Base		0.00	3,200.00	85.74	4,461,821.38
651718504	NEWPARK RESOURCES INC	COMMON STOCK USD.0101	Nov 2011	04 Nov 2011	SHUMATE & COMPANY INC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	8.418700	0.00	2,000.00	8.09	418,926.91
		Base	8.418700	0.00	2,000.00	8.09	418,926.91
		02 Nov 2011	07 Nov 2011		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	8.612300	0.00	2,000.00	8.27	428,606.73
		Base	8.612300	0.00	2,000.00	8.27	428,606.73
		07 Nov 2011	10 Nov 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	8.967700	0.00	2,000.00	8.61	446,376.39
		Base	8.967700	0.00	2,000.00	8.61	446,376.39
		16 Nov 2011	21 Nov 2011		GOODE, A.C. & CO., INC. (CLR. THRU 44	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	9.535700	0.00	500.00	9.16	476,275.84
		Base	9.535700	0.00	500.00	9.16	476,275.84
		30 Nov 2011	OPEN		PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	8.508000	0.00	500.00	8.17	424,891.83
		Base	8.508000	0.00	500.00	8.17	424,891.83
<b>651718504 Total</b>							
250,000.000		Local		0.00	7,000.00	42.30	2,195,077.70
		Base		0.00	7,000.00	42.30	2,195,077.70

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
65248E104	NEWS CORP CLA	COMMON STOCK USD.01	11 Nov 2011	16 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	17.162100	0.00	1,000.00	32.96	1,715,177.04
		Base	17.162100	0.00	1,000.00	32.96	1,715,177.04
			11 Nov 2011	16 Nov 2011	PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	17.159700	0.00	1,000.00	32.95	1,714,937.05
		Base	17.159700	0.00	1,000.00	32.95	1,714,937.05
<b>65248E104 Total</b>							
200,000.000		Local		0.00	2,000.00	65.91	3,430,114.09
		Base		0.00	2,000.00	65.91	3,430,114.09
655844108	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.	01 Nov 2011	04 Nov 2011	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
200,000.000	1.000000 NJEQ	Local	71.813700	0.00	8,000.00	275.77	14,354,464.23
		Base	71.813700	0.00	8,000.00	275.77	14,354,464.23
67020Y100	NUANCE COMMUNICATIONS INC	COMMON STOCK	01 Nov 2011	04 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	25.497600	0.00	500.00	24.48	1,274,355.52
		Base	25.497600	0.00	500.00	24.48	1,274,355.52
			02 Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	25.592700	0.00	1,000.00	49.14	2,558,220.85
		Base	25.592700	0.00	1,000.00	49.14	2,558,220.85
			03 Nov 2011	08 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	26.637900	0.00	1,200.00	20.46	1,064,295.54
		Base	26.637900	0.00	1,200.00	20.46	1,064,295.54
			04 Nov 2011	09 Nov 2011	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	26.342500	0.00	1,200.00	20.24	1,052,479.76
		Base	26.342500	0.00	1,200.00	20.24	1,052,479.76

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				23 Nov 2011	29 Nov 2011		E L AARON& CO INC	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	23.162000	0.00	800.00	35.58	1,852,124.41
				Base	23.162000	0.00	800.00	35.58	1,852,124.41
				25 Nov 2011	30 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	22.693300	0.00	600.00	26.15	1,360,971.85
				Base	22.693300	0.00	600.00	26.15	1,360,971.85
<b>67020Y100 Total</b>	370,000.000			Local		0.00	5,300.00	176.05	9,162,447.93
				Base		0.00	5,300.00	176.05	9,162,447.93
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2			07 Nov 2011	10 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	0.04
	15,000.000	1.000000	NJBA	Local	97.899400	0.00	600.00	28.20	1,467,862.80
				Base	97.899400	0.00	600.00	28.20	1,467,862.80
				08 Nov 2011	14 Nov 2011		UBS SECURITIES LLC	USD/DTC	0.03
	30,000.000	1.000000	NJBA	Local	99.780900	0.00	900.00	57.48	2,992,469.52
				Base	99.780900	0.00	900.00	57.48	2,992,469.52
				18 Nov 2011	23 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	95.264300	0.00	150.00	27.44	1,428,787.06
				Base	95.264300	0.00	150.00	27.44	1,428,787.06
<b>674599105 Total</b>	60,000.000			Local		0.00	1,650.00	113.12	5,889,119.38
				Base		0.00	1,650.00	113.12	5,889,119.38
675232102	OCEANEERING INTL INC COMMON STOCK USD.25			25 Nov 2011	30 Nov 2011		PERSHING LLC	USD/DTC	0.01
	36,500.000	1.000000	NJBA	Local	42.963500	0.00	365.00	30.11	1,567,772.63
				Base	42.963500	0.00	365.00	30.11	1,567,772.63

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		28 Nov 2011	OPEN		PERSHING LLC	USD/DTC	0.01
8,500.000	1.000000 NJBA	Local	43.690000	0.00	85.00	7.14	371,272.86
		Base	43.690000	0.00	85.00	7.14	371,272.86
<b>675232102 Total</b>							
45,000.000		Local		0.00	450.00	37.25	1,939,045.49
		Base		0.00	450.00	37.25	1,939,045.49
682680103	ONEOK INC	COMMON STOCK USD.01	29 Nov 2011	OPEN	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
5,000.000	1.000000 NJBA	Local	80.250000	0.00	50.00	7.71	401,192.29
		Base	80.250000	0.00	50.00	7.71	401,192.29
68389X105	ORACLE CORP	COMMON STOCK USD.01	18 Nov 2011	23 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	30.618300	0.00	1,000.00	58.79	3,060,771.21
		Base	30.618300	0.00	1,000.00	58.79	3,060,771.21
693475105	PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.	18 Nov 2011	23 Nov 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	52.771500	0.00	500.00	50.67	2,638,024.33
		Base	52.771500	0.00	500.00	50.67	2,638,024.33
			25 Nov 2011	30 Nov 2011	PERSHING LLC	USD/DTC	0.01
70,000.000	1.000000 NJEQ	Local	49.139000	0.00	700.00	66.05	3,438,963.95
		Base	49.139000	0.00	700.00	66.05	3,438,963.95
<b>693475105 Total</b>							
120,000.000		Local		0.00	1,200.00	116.72	6,076,988.28
		Base		0.00	1,200.00	116.72	6,076,988.28
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5	23 Nov 2011	29 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	76.826900	0.00	200.00	29.51	1,536,308.49
		Base	76.826900	0.00	200.00	29.51	1,536,308.49



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				25 Nov 2011	30 Nov 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	75.954700	0.00	400.00	58.34	3,037,729.66
				Base	75.954700	0.00	400.00	58.34	3,037,729.66
				28 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	79.502500	0.00	200.00	30.53	1,589,819.47
				Base	79.502500	0.00	200.00	30.53	1,589,819.47
<b>701094104 Total</b>	80,000.000			Local		0.00	800.00	118.38	6,163,857.62
				Base		0.00	800.00	118.38	6,163,857.62
713448108	PEPSICO INC		COMMON STOCK	01 Nov 2011	04 Nov 2011		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	150,000.000	1.000000	NJEQ	Local	62.186400	0.00	6,000.00	179.10	9,321,780.90
				Base	62.186400	0.00	6,000.00	179.10	9,321,780.90
				02 Nov 2011	07 Nov 2011		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	200,000.000	1.000000	NJEQ	Local	62.387200	0.00	8,000.00	239.57	12,469,200.43
				Base	62.387200	0.00	8,000.00	239.57	12,469,200.43
				08 Nov 2011	14 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	100,000.000	1.000000	NJEQ	Local	63.534300	0.00	4,000.00	121.99	6,349,308.00
				Base	63.534300	0.00	4,000.00	121.99	6,349,308.00
				16 Nov 2011	21 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	65.094000	0.00	1,000.00	124.99	6,508,275.00
				Base	65.094000	0.00	1,000.00	124.99	6,508,275.00
				16 Nov 2011	21 Nov 2011		PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	65.579100	0.00	300.00	37.78	1,967,035.22
				Base	65.579100	0.00	300.00	37.78	1,967,035.22

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		16 Nov 2011	21 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	65.168000	0.00	1,000.00	125.13	6,515,674.87
		Base	65.168000	0.00	1,000.00	125.13	6,515,674.87
<b>713448108 Total</b>							
680,000.000		Local		0.00	20,300.00	828.56	43,131,274.42
		Base		0.00	20,300.00	828.56	43,131,274.42
717081103	PFIZER INC	COMMON STOCK USD.0501	Nov 2011	04 Nov 2011	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
200,000.000	1.000000 NJEQ	Local	19.322200	0.00	8,000.00	74.20	3,856,365.79
		Base	19.322200	0.00	8,000.00	74.20	3,856,365.79
718172109	PHILIP MORRIS INTERNATIONAL	COMMON STOCK NPV	17 Nov 2011	22 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	71.810300	0.00	200.00	27.58	1,435,978.41
		Base	71.810300	0.00	200.00	27.58	1,435,978.41
74164M108	PRIMERICA INC	COMMON STOCK	23 Nov 2011	29 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	22.121400	0.00	100.00	4.25	221,109.75
		Base	22.121400	0.00	100.00	4.25	221,109.75
			25 Nov 2011	30 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	21.721800	0.00	100.00	4.18	217,113.82
		Base	21.721800	0.00	100.00	4.18	217,113.82
			28 Nov 2011	OPEN	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	22.345000	0.00	100.00	4.30	223,345.70
		Base	22.345000	0.00	100.00	4.30	223,345.70
<b>74164M108 Total</b>							
30,000.000		Local		0.00	300.00	12.73	661,569.27
		Base		0.00	300.00	12.73	661,569.27

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
747525103	QUALCOMM INC COMMON STOCK	03 Nov 2011	08 Nov 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
30,000.000	1.000000 NJEQ	55.856900		0.00	900.00	32.18	1,674,774.82
	Local						
	Base	55.856900		0.00	900.00	32.18	1,674,774.82
74765E208	QUANTUM FUEL SYSTEMS TECHNOL COMMON STOCK	28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
35,000.000	1.000000 NJBA	1.357600		0.00	1,050.00	0.92	46,465.08
	Local						
	Base	1.357600		0.00	1,050.00	0.92	46,465.08
			29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
19,999.000	1.000000 NJBA	1.157600		0.00	599.97	0.45	22,550.42
	Local						
	Base	1.157600		0.00	599.97	0.45	22,550.42
<b>74765E208 Total</b>							
54,999.000	Local			0.00	1,649.97	1.37	69,015.50
	Base			0.00	1,649.97	1.37	69,015.50
74837P108	QUICKLOGIC CORP COMMON STOCK	28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
56,500.000	1.000000 NJBA	2.320900		0.00	1,695.00	2.52	129,433.33
	Local						
	Base	2.320900		0.00	1,695.00	2.52	129,433.33
			29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
118,500.000	1.000000 NJBA	2.274800		0.00	3,555.00	5.18	266,003.62
	Local						
	Base	2.274800		0.00	3,555.00	5.18	266,003.62
			30 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJBA	2.295900		0.00	1,500.00	2.21	113,292.79
	Local						
	Base	2.295900		0.00	1,500.00	2.21	113,292.79
<b>74837P108 Total</b>							
225,000.000	Local			0.00	6,750.00	9.91	508,729.74
	Base			0.00	6,750.00	9.91	508,729.74

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01			02 Nov 2011	07 Nov 2011		SHUMATE & COMPANY INC	USD/DTC	0.04
	20,000.000	1.000000	NJEQ	Local	27.525100	0.00	800.00	10.57	549,691.43
				Base	27.525100	0.00	800.00	10.57	549,691.43
					18 Nov 2011	23 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	25.959700	0.00	200.00	9.97	518,984.03
				Base	25.959700	0.00	200.00	9.97	518,984.03
<b>74973W107 Total</b>	40,000.000			Local		0.00	1,000.00	20.54	1,068,675.46
				Base		0.00	1,000.00	20.54	1,068,675.46
750753402	RAILAMERICA INC COMMON STOCK USD.01			23 Nov 2011	29 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	13.198600	0.00	200.00	5.07	263,766.93
				Base	13.198600	0.00	200.00	5.07	263,766.93
					25 Nov 2011	30 Nov 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	12.976000	0.00	100.00	2.50	129,657.50
				Base	12.976000	0.00	100.00	2.50	129,657.50
					28 Nov 2011	OPEN	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	13.449100	0.00	100.00	2.59	134,388.41
				Base	13.449100	0.00	100.00	2.59	134,388.41
<b>750753402 Total</b>	40,000.000			Local		0.00	400.00	10.16	527,812.84
				Base		0.00	400.00	10.16	527,812.84
755111507	RAYTHEON COMPANY COMMON STOCK USD.01			28 Nov 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	125,000.000	1.000000	NJBA	Local	43.928700	0.00	1,250.00	105.43	5,489,732.07
				Base	43.928700	0.00	1,250.00	105.43	5,489,732.07

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				28 Nov 2011	OPEN		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	125,000.000	1.000000	NJBA	Local	43.889600	0.00	1,250.00	105.34	5,484,844.66
				Base	43.889600	0.00	1,250.00	105.34	5,484,844.66
				29 Nov 2011	OPEN		VELARDE SECURITIES INC	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	43.738800	0.00	2,500.00	209.95	10,931,990.05
				Base	43.738800	0.00	2,500.00	209.95	10,931,990.05
<b>755111507 Total</b>	500,000.000			Local		0.00	5,000.00	420.72	21,906,566.78
				Base		0.00	5,000.00	420.72	21,906,566.78
772739207	ROCK TENN COMPANY CL A		COMMON STOCK USD.01	14 Nov 2011	17 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	67,000.000	1.000000	NJBA	Local	59.698000	0.00	670.00	76.80	3,999,019.20
				Base	59.698000	0.00	670.00	76.80	3,999,019.20
				15 Nov 2011	18 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	59.116900	0.00	200.00	22.71	1,182,115.29
				Base	59.116900	0.00	200.00	22.71	1,182,115.29
<b>772739207 Total</b>	87,000.000			Local		0.00	870.00	99.51	5,181,134.49
				Base		0.00	870.00	99.51	5,181,134.49
773903109	ROCKWELL AUTOMATION INC		COMMON STOCK USD1.	22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	69.139600	0.00	200.00	26.55	1,382,565.45
				Base	69.139600	0.00	200.00	26.55	1,382,565.45
79466L302	SALESFORCE.COM INC		COMMON STOCK	01 Nov 2011	04 Nov 2011		SHUMATE & COMPANY INC	USD/DTC	0.04
	40,000.000	1.000000	NJEQ	Local	129.899600	0.00	1,600.00	99.77	5,194,284.23
				Base	129.899600	0.00	1,600.00	99.77	5,194,284.23

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
800907206	SANMINA SCI CORP	COMMON STOCK USD.0102	Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
60,000.000	1.000000 NJEQ	Local	8.310100	0.00	600.00	9.58	497,996.42
		Base	8.310100	0.00	600.00	9.58	497,996.42
			15 Nov 2011	18 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	8.305800	0.00	500.00	7.98	414,782.02
		Base	8.305800	0.00	500.00	7.98	414,782.02
			21 Nov 2011	25 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	8.026800	0.00	500.00	7.71	400,832.29
		Base	8.026800	0.00	500.00	7.71	400,832.29
			22 Nov 2011	28 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	7.906400	0.00	500.00	7.60	394,812.40
		Base	7.906400	0.00	500.00	7.60	394,812.40
			23 Nov 2011	29 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	7.401900	0.00	500.00	7.11	369,587.89
		Base	7.401900	0.00	500.00	7.11	369,587.89
			25 Nov 2011	30 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
40,000.000	1.000000 NJEQ	Local	7.233700	0.00	400.00	5.56	288,942.44
		Base	7.233700	0.00	400.00	5.56	288,942.44
			28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	7.466900	0.00	1,200.00	5.74	297,470.26
		Base	7.466900	0.00	1,200.00	5.74	297,470.26
			28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	7.527500	0.00	1,200.00	5.79	299,894.21
		Base	7.527500	0.00	1,200.00	5.79	299,894.21
			29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJEQ	Local	7.507800	0.00	1,200.00	5.77	299,106.23
		Base	7.507800	0.00	1,200.00	5.77	299,106.23

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				30 Nov 2011	OPEN		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	8.088800	0.00	200.00	3.11	161,572.89
				Base	8.088800	0.00	200.00	3.11	161,572.89
<b>800907206 Total</b>									
	440,000.000			Local		0.00	6,800.00	65.95	3,424,997.05
				Base		0.00	6,800.00	65.95	3,424,997.05
825211105	SHORETEL INC		COMMON STOCK	28 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	80,000.000	1.000000	NJBA	Local	5.820300	0.00	2,400.00	8.94	463,215.06
				Base	5.820300	0.00	2,400.00	8.94	463,215.06
833034101	SNAP ON INC		COMMON STOCK USD1.	15 Nov 2011	18 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	55.938800	0.00	100.00	10.75	559,277.25
				Base	55.938800	0.00	100.00	10.75	559,277.25
847560109	SPECTRA ENERGY CORP		COMMON STOCK	22 Nov 2011	28 Nov 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	28.418200	0.00	500.00	27.29	1,420,382.71
				Base	28.418200	0.00	500.00	27.29	1,420,382.71
848574109	SPIRIT AEROSYSTEMS HOLD CLA		COMMON STOCK USD.01	01 Nov 2011	04 Nov 2011		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	50,000.000	1.000000	NJEQ	Local	16.290600	0.00	2,000.00	15.64	812,514.36
				Base	16.290600	0.00	2,000.00	15.64	812,514.36
				02 Nov 2011	07 Nov 2011		SHUMATE & COMPANY INC	USD/DTC	0.04
	50,000.000	1.000000	NJEQ	Local	16.389600	0.00	2,000.00	15.74	817,464.26
				Base	16.389600	0.00	2,000.00	15.74	817,464.26
				03 Nov 2011	08 Nov 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	50,000.000	1.000000	NJEQ	Local	18.776600	0.00	2,000.00	18.03	936,811.97
				Base	18.776600	0.00	2,000.00	18.03	936,811.97

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		04 Nov 2011	09 Nov 2011		SHUMATE & COMPANY INC	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	19.037100	0.00	2,000.00	18.28	949,836.72
		Base	19.037100	0.00	2,000.00	18.28	949,836.72
		11 Nov 2011	16 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	19.107000	0.00	500.00	18.35	954,831.65
		Base	19.107000	0.00	500.00	18.35	954,831.65
		11 Nov 2011	16 Nov 2011		CAPITAL PLANNING CORPORATION	USD/DTC	0.04
50,000.000	1.000000 NJEQ	Local	18.965100	0.00	2,000.00	18.21	946,236.79
		Base	18.965100	0.00	2,000.00	18.21	946,236.79
		15 Nov 2011	18 Nov 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	19.655800	0.00	500.00	18.87	982,271.13
		Base	19.655800	0.00	500.00	18.87	982,271.13
		21 Nov 2011	25 Nov 2011		PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	18.815400	0.00	500.00	18.07	940,251.93
		Base	18.815400	0.00	500.00	18.07	940,251.93
		22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	18.608900	0.00	500.00	17.87	929,927.13
		Base	18.608900	0.00	500.00	17.87	929,927.13
		23 Nov 2011	29 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	18.001100	0.00	500.00	17.29	899,537.71
		Base	18.001100	0.00	500.00	17.29	899,537.71
		28 Nov 2011	OPEN		MGIC MORTGAGE SECURITIES CORPORATIO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	18.507200	0.00	1,000.00	35.54	1,849,684.46
		Base	18.507200	0.00	1,000.00	35.54	1,849,684.46
<b>848574109 Total</b>							
600,000.000		Local		0.00	13,500.00	211.89	11,019,368.11
		Base		0.00	13,500.00	211.89	11,019,368.11



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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
852061100	SPRINT NEXTEL CORP COMMON STOCK USD2.	03 Nov 2011	08 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
475,000.000	1.000000 NJBA	Local 2.832700		0.00	14,250.00	25.84	1,331,256.65
		Base 2.832700		0.00	14,250.00	25.84	1,331,256.65
858119100	STEEL DYNAMICS INC COMMON STOCK	02 Nov 2011	07 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local 12.389700		0.00	500.00	11.90	618,973.10
		Base 12.389700		0.00	500.00	11.90	618,973.10
			11 Nov 2011	16 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local 13.461300		0.00	500.00	12.93	672,552.06
		Base 13.461300		0.00	500.00	12.93	672,552.06
			15 Nov 2011	18 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local 13.737400		0.00	500.00	13.19	686,356.81
		Base 13.737400		0.00	500.00	13.19	686,356.81
			16 Nov 2011	21 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local 13.631700		0.00	500.00	13.09	681,071.91
		Base 13.631700		0.00	500.00	13.09	681,071.91
			18 Nov 2011	23 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local 12.661100		0.00	1,000.00	24.31	1,265,085.68
		Base 12.661100		0.00	1,000.00	24.31	1,265,085.68
<b>858119100 Total</b>							
300,000.000		Local		0.00	3,000.00	75.42	3,924,039.56
		Base		0.00	3,000.00	75.42	3,924,039.56
858375108	STEIN MART INC COMMON STOCK USD.01	03 Nov 2011	08 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
35,000.000	1.000000 NJBA	Local 7.026000		0.00	1,050.00	4.73	244,855.27
		Base 7.026000		0.00	1,050.00	4.73	244,855.27

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
864596101	SUCCESSFACTORS INC COMMON STOCK			01 Nov 2011	04 Nov 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	25.983400	0.00	200.00	9.98	519,458.02
				Base	25.983400	0.00	200.00	9.98	519,458.02
					03 Nov 2011	08 Nov 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	20,000.000	1.000000	NJEQ	Local	26.169600	0.00	600.00	10.05	522,781.95
				Base	26.169600	0.00	600.00	10.05	522,781.95
					10 Nov 2011	16 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	20,000.000	1.000000	NJEQ	Local	27.734300	0.00	600.00	10.65	554,075.35
				Base	27.734300	0.00	600.00	10.65	554,075.35
					11 Nov 2011	16 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	100,000.000	1.000000	NJEQ	Local	28.504100	0.00	3,000.00	54.73	2,847,355.27
				Base	28.504100	0.00	3,000.00	54.73	2,847,355.27
					15 Nov 2011	18 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	27.842500	0.00	300.00	16.04	834,958.96
				Base	27.842500	0.00	300.00	16.04	834,958.96
					15 Nov 2011	18 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	28.389400	0.00	200.00	10.91	567,577.09
				Base	28.389400	0.00	200.00	10.91	567,577.09
					16 Nov 2011	21 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	27.917800	0.00	300.00	16.09	837,217.91
				Base	27.917800	0.00	300.00	16.09	837,217.91
					18 Nov 2011	23 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	25.816600	0.00	300.00	14.88	774,183.12
				Base	25.816600	0.00	300.00	14.88	774,183.12
					18 Nov 2011	23 Nov 2011	E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	25.509800	0.00	200.00	9.80	509,986.20
				Base	25.509800	0.00	200.00	9.80	509,986.20

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Units/Original Face							

**864596101 Total**

290,000.000			Local	0.00	5,700.00	153.13	7,967,593.87
			Base	0.00	5,700.00	153.13	7,967,593.87

868168105	SUPERIOR INDUSTRIES INTL	COMMON STOCK NPV	22 Nov 2011	28 Nov 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	15.006500		0.00	200.00	299,924.23
		Base	15.006500		0.00	200.00	299,924.23
			30 Nov 2011	OPEN	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	15.957400		0.00	200.00	318,941.87
		Base	15.957400		0.00	200.00	318,941.87

**868168105 Total**

40,000.000		Local		0.00	400.00	11.90	618,866.10
		Base		0.00	400.00	11.90	618,866.10

86858W101	SUPPORT.COM INC	COMMON STOCK	28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJBA	Local	1.857300		0.00	600.00	36,545.28
		Base	1.857300		0.00	600.00	36,545.28
			29 Nov 2011	OPEN	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
20,000.000	1.000000 NJBA	Local	1.793000		0.00	200.00	35,659.31
		Base	1.793000		0.00	200.00	35,659.31

**86858W101 Total**

40,000.000		Local		0.00	800.00	1.41	72,204.59
		Base		0.00	800.00	1.41	72,204.59

87611R306	TARGACEPT INC	COMMON STOCK	08 Nov 2011	14 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
531,247.000	1.000000 NJBA	Local	8.419200		0.00	15,937.41	4,456,651.45
		Base	8.419200		0.00	15,937.41	4,456,651.45

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
87612E106	TARGET CORP		COMMON STOCK	21 Nov 2011	25 Nov 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
40,000.000	1.000000 NJEQ	Local	52.041600	0.00	400.00	39.97	2,081,224.03	
		Base	52.041600	0.00	400.00	39.97	2,081,224.03	
		22 Nov 2011	28 Nov 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01	
40,000.000	1.000000 NJEQ	Local	52.649900	0.00	400.00	40.44	2,105,555.56	
		Base	52.649900	0.00	400.00	40.44	2,105,555.56	
		23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01	
20,000.000	1.000000 NJEQ	Local	51.843100	0.00	200.00	19.91	1,036,642.09	
		Base	51.843100	0.00	200.00	19.91	1,036,642.09	
		23 Nov 2011	29 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01	
10,000.000	1.000000 NJBA	Local	51.750000	0.00	100.00	9.94	517,390.06	
		Base	51.750000	0.00	100.00	9.94	517,390.06	
		23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01	
25,000.000	1.000000 NJBA	Local	51.801200	0.00	250.00	24.87	1,294,755.12	
		Base	51.801200	0.00	250.00	24.87	1,294,755.12	
		23 Nov 2011	29 Nov 2011		LINCOLN EMCRAE INC	USD/DTC	0.01	
40,000.000	1.000000 NJEQ	Local	51.801200	0.00	400.00	39.78	2,071,608.22	
		Base	51.801200	0.00	400.00	39.78	2,071,608.22	
		23 Nov 2011	29 Nov 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01	
20,000.000	1.000000 NJEQ	Local	51.726300	0.00	200.00	19.87	1,034,306.13	
		Base	51.726300	0.00	200.00	19.87	1,034,306.13	
		25 Nov 2011	30 Nov 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01	
50,000.000	1.000000 NJEQ	Local	51.344000	0.00	500.00	49.30	2,566,650.70	
		Base	51.344000	0.00	500.00	49.30	2,566,650.70	
<b>87612E106 Total</b>								
245,000.000		Local		0.00	2,450.00	244.08	12,708,131.91	
		Base		0.00	2,450.00	244.08	12,708,131.91	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
91324T302	UNITEK GLOBAL SERVICES INC COMMON STOCK			11 Nov 2011	16 Nov 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	4.782800	0.00	100.00	0.92	47,727.08
				Base	4.782800	0.00	100.00	0.92	47,727.08
					15 Nov 2011	18 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	4.958600	0.00	100.00	0.96	49,485.04
				Base	4.958600	0.00	100.00	0.96	49,485.04
<b>91324T302 Total</b>	20,000.000			Local		0.00	200.00	1.88	97,212.12
				Base		0.00	200.00	1.88	97,212.12
91388P105	UNIVERSAL TRUCKLOAD SERVICES COMMON STOCK NPV			01 Nov 2011	04 Nov 2011		UBS SECURITIES LLC	USD/DTC	0.03
	7,993.000	1.000000	NJBA	Local	15.660000	0.00	239.79	2.41	124,928.18
				Base	15.660000	0.00	239.79	2.41	124,928.18
					02 Nov 2011	07 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	3,585.000	1.000000	NJBA	Local	14.583601	0.00	107.55	1.01	52,173.65
				Base	14.583601	0.00	107.55	1.01	52,173.65
					03 Nov 2011	08 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	2,410.000	1.000000	NJBA	Local	14.894602	0.00	72.30	0.69	35,823.00
				Base	14.894602	0.00	72.30	0.69	35,823.00
					04 Nov 2011	09 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	573.000	1.000000	NJBA	Local	14.835800	0.00	17.19	0.17	8,483.55
				Base	14.835800	0.00	17.19	0.17	8,483.55
					07 Nov 2011	10 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	1,613.000	1.000000	NJBA	Local	14.805201	0.00	48.39	0.46	23,831.94
				Base	14.805201	0.00	48.39	0.46	23,831.94

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				08 Nov 2011	14 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	2,402.000	1.000000	NJBA	Local	14.716300	0.00	72.06	0.68	35,275.81
				Base	14.716300	0.00	72.06	0.68	35,275.81
				09 Nov 2011	15 Nov 2011		B C CHRISTOPHER SECURITIES	USD/DTC	0.03
	4,276.000	1.000000	NJBA	Local	13.870700	0.00	128.28	1.14	59,181.69
				Base	13.870700	0.00	128.28	1.14	59,181.69
				10 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	4,513.000	1.000000	NJBA	Local	13.568101	0.00	135.39	1.18	61,096.27
				Base	13.568101	0.00	135.39	1.18	61,096.27
				11 Nov 2011	16 Nov 2011		R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	7,155.000	1.000000	NJBA	Local	13.126900	0.00	214.65	1.81	93,706.51
				Base	13.126900	0.00	214.65	1.81	93,706.51
<b>91388P105 Total</b>									
	34,520.000			Local		0.00	1,035.60	9.55	494,500.60
				Base		0.00	1,035.60	9.55	494,500.60
92047K107	VALUEVISION MEDIA INC A		COMMON STOCK USD.	0128 Nov 2011	OPEN		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	103,617.000	1.000000	NJBA	Local	1.740900	0.00	1,036.17	3.47	179,347.20
				Base	1.740900	0.00	1,036.17	3.47	179,347.20
				29 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	26,383.000	1.000000	NJBA	Local	1.700600	0.00	791.49	0.87	44,074.57
				Base	1.700600	0.00	791.49	0.87	44,074.57
				30 Nov 2011	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
	70,000.000	1.000000	NJBA	Local	1.710300	0.00	2,100.00	2.30	117,618.70
				Base	1.710300	0.00	2,100.00	2.30	117,618.70

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

**92047K107 Total**

200,000.000			Local			0.00	3,927.66	6.64	341,040.47
			Base			0.00	3,927.66	6.64	341,040.47

922417100	VEECO INSTRUMENTS INC	COMMON STOCK USD.0102	Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC		0.01	
50,000.000	1.000000 NJEQ	Local	25.058200		0.00	500.00	24.06	1,252,385.93	
		Base	25.058200		0.00	500.00	24.06	1,252,385.93	
			04 Nov 2011	09 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC		0.03	
50,000.000	1.000000 NJEQ	Local	28.890200		0.00	1,500.00	27.74	1,442,982.26	
		Base	28.890200		0.00	1,500.00	27.74	1,442,982.26	
			07 Nov 2011	10 Nov 2011	B C CHRISTOPHER SECURITIES	USD/DTC		0.03	
40,000.000	1.000000 NJEQ	Local	29.112200		0.00	1,200.00	22.36	1,163,265.63	
		Base	29.112200		0.00	1,200.00	22.36	1,163,265.63	
			09 Nov 2011	15 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC		0.03	
40,000.000	1.000000 NJEQ	Local	27.161900		0.00	1,200.00	20.87	1,085,255.12	
		Base	27.161900		0.00	1,200.00	20.87	1,085,255.12	
			10 Nov 2011	16 Nov 2011	JANNEY MONTGOMERY, SCOTT INC	USD/DTC		0.03	
20,000.000	1.000000 NJEQ	Local	27.200100		0.00	600.00	10.45	543,391.55	
		Base	27.200100		0.00	600.00	10.45	543,391.55	

**922417100 Total**

200,000.000			Local			0.00	5,000.00	105.48	5,487,280.49
			Base			0.00	5,000.00	105.48	5,487,280.49

92276F100	VENTAS INC	REIT USD.25	23 Nov 2011	29 Nov 2011	PERSHING LLC	USD/DTC		0.01	
25,000.000	1.000000 NJBA	Local	49.482400		0.00	250.00	23.76	1,236,786.24	
		Base	49.482400		0.00	250.00	23.76	1,236,786.24	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
92553P201	VIACOM INC CLASS B 50,000.000 1.000000 NJEQ	COMMON STOCK Local Base	23 Nov 2011 29 Nov 2011	42.174800 42.174800	DERBY SECURITIES INC.(CLEAR THRU 44 0.00 0.00	USD/DTC 40.49 40.49	0.01 2,108,199.50 2,108,199.50
931142103	WAL MART STORES INC 10,000.000 1.000000 NJEQ	COMMON STOCK USD.1 Local Base	25 Nov 2011 30 Nov 2011	57.021800 57.021800	MCMASTER HUTCHINSON & CO 0.00 0.00	USD/DTC 10.95 10.95	0.01 570,107.05 570,107.05
934390402	WARNACO GROUP INC/THE 10,000.000 1.000000 NJBA	COMMON STOCK USD.01 Local Base	23 Nov 2011 29 Nov 2011	45.983800 45.983800	PERSHING LLC 0.00 0.00	USD/DTC 8.83 8.83	0.01 459,729.17 459,729.17
969904101	WILLIAMS SONOMA INC 25,000.000 1.000000 NJBA	COMMON STOCK USD.01 Local Base	02 Nov 2011 07 Nov 2011	37.481200 37.481200	J.P. MORGAN CLEARING CORP. 0.00 0.00	USD/DTC 18.00 18.00	0.04 936,012.00 936,012.00
98419M100	XYLEM INC W/I 100,000.000 1.000000 NJEQ	COMMON STOCK Local Base	02 Nov 2011 07 Nov 2011	26.306000 26.306000	RAYMOND JAMES AND ASSOCIATES INC 0.00 0.00	USD/DTC 50.51 50.51	0.04 2,626,549.49 2,626,549.49
	100,000.000 1.000000 NJEQ	Local Base	03 Nov 2011 08 Nov 2011	26.680300 26.680300	WELLS FARGO SECURITIES LLC 0.00 0.00	USD/DTC 51.23 51.23	0.04 2,663,978.77 2,663,978.77
	100,000.000 1.000000 NJEQ	Local Base	04 Nov 2011 09 Nov 2011	25.402500 25.402500	MORGAN STANLEY CO INCORPORATED 0.00 0.00	USD/DTC 48.78 48.78	0.04 2,536,201.22 2,536,201.22
	70,000.000 1.000000 NJEQ	Local Base	07 Nov 2011 10 Nov 2011	24.888100 24.888100	MORGAN STANLEY CO INCORPORATED 0.00 0.00	USD/DTC 33.45 33.45	0.04 1,739,333.55 1,739,333.55



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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 Proceeds		
Units/Original Face								
<b>98419M100 Total</b>								
	370,000.000		Local		0.00	14,800.00	183.97	9,566,063.03
			Base		0.00	14,800.00	183.97	9,566,063.03
98884U108	ZAGG INC	COMMON STOCK	02 Nov 2011	07 Nov 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJEQ	Local	13.111600	0.00	100.00	2.52	131,013.48
			Base	13.111600	0.00	100.00	2.52	131,013.48
				03 Nov 2011	08 Nov 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	10,000.000	1.000000 NJEQ	Local	12.369600	0.00	300.00	2.38	123,393.62
			Base	12.369600	0.00	300.00	2.38	123,393.62
				04 Nov 2011	09 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	20,000.000	1.000000 NJEQ	Local	12.365500	0.00	600.00	4.75	246,705.25
			Base	12.365500	0.00	600.00	4.75	246,705.25
				04 Nov 2011	09 Nov 2011	R.B.C. DOMINION SECURITIES CORPORAT	USD/DTC	0.03
	10,000.000	1.000000 NJEQ	Local	12.380400	0.00	300.00	2.38	123,501.62
			Base	12.380400	0.00	300.00	2.38	123,501.62
				28 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000 NJEQ	Local	11.294100	0.00	600.00	4.34	225,277.66
			Base	11.294100	0.00	600.00	4.34	225,277.66
				29 Nov 2011	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	0.03
	20,000.000	1.000000 NJEQ	Local	10.712500	0.00	600.00	4.12	213,645.88
			Base	10.712500	0.00	600.00	4.12	213,645.88
<b>98884U108 Total</b>								
	90,000.000		Local		0.00	2,500.00	20.49	1,063,537.51
			Base		0.00	2,500.00	20.49	1,063,537.51

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
H84989104	TE CONNECTIVITY LTD COMMON STOCK	30 Nov 2011	OPEN		LINCOLN EMCRAE INC	USD/DTC	0.01
60,000.000	1.000000 NJEQ	31.331000	Local	0.00	600.00	36.10	1,879,223.89
		31.331000	Base	0.00	600.00	36.10	1,879,223.89
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7	16 Nov 2011	21 Nov 2011		K&M SECURITIES	USD/DTC	0.01
100,000.000	1.000000 NJBA	48.159800	Local	0.00	1,000.00	92.47	4,814,887.53
		48.159800	Base	0.00	1,000.00	92.47	4,814,887.53
<b>US DOLLAR Total</b>							
22,407,726.000			Local	0.00	420,941.44	11,510.74	627,150,194.74
			Base	0.00	420,941.44	11,510.74	627,150,194.74
<b>EQUITY Total</b>							
22,407,726.000			Base	0.00	420,941.44	11,510.74	627,150,194.74
<b>FIXED INCOME</b>							
<b>US DOLLAR</b>							
529289AA8	LEXINGTON MASTER LP 5.45% 15 Jan 2027	04 Nov 2011			FFMC SECURITIES INC	USD/DTC	
5,500,000.000	1.000000 NJBA	0.000000	Local	5,495,600.00	0.00	0.00	0.00
		0.000000	Base	5,495,600.00	0.00	0.00	0.00
				04 Nov 2011	CANCEL	FFMC SECURITIES INC	USD/DTC
-5,500,000.000	1.000000 NJBA	0.000000	Local	-5,495,600.00	0.00	0.00	0.00
		0.000000	Base	-5,495,600.00	0.00	0.00	0.00
				04 Nov 2011		FFMC SECURITIES INC	USD/DTC
5,500,000.000	1.000000 NJBA	99.920000	Local	94,920.83	0.00	0.00	5,495,600.00
		99.920000	Base	94,920.83	0.00	0.00	5,495,600.00

# Sales Report by Report Date

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		04 Nov 2011	CANCEL		FFMC SECURITIES INC	USD/DTC	
-5,500,000.000	1.000000 NJBA	Local	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		Base	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		04 Nov 2011			FFMC SECURITIES INC	USD/DTC	
5,500,000.000	1.000000 NJBA	Local	99.920000	94,920.83	0.00	0.00	5,495,600.00
		Base	99.920000	94,920.83	0.00	0.00	5,495,600.00
		04 Nov 2011	CANCEL		FFMC SECURITIES INC	USD/DTC	
-5,500,000.000	1.000000 NJBA	Local	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		Base	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		04 Nov 2011			FFMC SECURITIES INC	USD/DTC	
5,500,000.000	1.000000 NJBA	Local	99.920000	94,920.83	0.00	0.00	5,495,600.00
		Base	99.920000	94,920.83	0.00	0.00	5,495,600.00
		04 Nov 2011	CANCEL		FFMC SECURITIES INC	USD/DTC	
-5,500,000.000	1.000000 NJBA	Local	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		Base	99.920000	-94,920.83	0.00	0.00	-5,495,600.00
		04 Nov 2011	09 Nov 2011		FFMC SECURITIES INC	USD/DTC	
5,500,000.000	1.000000 NJBA	Local	99.920000	94,920.83	0.00	0.00	5,495,600.00
		Base	99.920000	94,920.83	0.00	0.00	5,495,600.00
<b>529289AA8 Total</b>							
5,500,000.000		Local		94,920.83	0.00	0.00	5,495,600.00
		Base		94,920.83	0.00	0.00	5,495,600.00
929043AC1	VORNADO REALTY L.P.	3.875%	15 Apr 2025	14 Nov 2011	JP MORGAN SECURITIES LIMITED	USD/DTC	
5,500,000.000	1.000000 NJBA	Local	0.000000	5,717,250.00	0.00	0.00	0.00
		Base	0.000000	5,717,250.00	0.00	0.00	0.00

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		14 Nov 2011	CANCEL		JP MORGANSECURITIES LIMITED	USD/DTC	
-5,500,000.000	1.000000 NJBA	Local 0.000000		-5,717,250.00	0.00	0.00	0.00
		Base 0.000000		-5,717,250.00	0.00	0.00	0.00
		17 Nov 2011			SHUMATE &COMPANY INC	USD/DTC	
13,000,000.000	1.000000 NJBA	Local 102.371736		51,774.31	0.00	0.00	13,308,325.69
		Base 102.371736		51,774.31	0.00	0.00	13,308,325.69
		17 Nov 2011	CANCEL		SHUMATE &COMPANY INC	USD/DTC	
-13,000,000.000	1.000000 NJBA	Local 102.371736		-51,774.31	0.00	0.00	-13,308,325.69
		Base 102.371736		-51,774.31	0.00	0.00	-13,308,325.69
		14 Nov 2011	17 Nov 2011		JP MORGANSECURITIES LIMITED	USD/DTC	
5,500,000.000	1.000000 NJBA	Local 103.950000		18,944.45	0.00	0.00	5,717,250.00
		Base 103.950000		18,944.45	0.00	0.00	5,717,250.00
		17 Nov 2011			SHUMATE &COMPANY INC	USD/DTC	
13,000,000.000	1.000000 NJBA	Local 102.770000		51,774.31	0.00	0.00	13,360,100.00
		Base 102.770000		51,774.31	0.00	0.00	13,360,100.00
		17 Nov 2011	CANCEL		SHUMATE &COMPANY INC	USD/DTC	
-13,000,000.000	1.000000 NJBA	Local 102.770000		-51,774.31	0.00	0.00	-13,360,100.00
		Base 102.770000		-51,774.31	0.00	0.00	-13,360,100.00
		17 Nov 2011			SHUMATE &COMPANY INC	USD/DTC	
13,000,000.000	1.000000 NJBA	Local 102.770000		51,774.31	0.00	0.00	13,360,100.00
		Base 102.770000		51,774.31	0.00	0.00	13,360,100.00
		17 Nov 2011	CANCEL		SHUMATE &COMPANY INC	USD/DTC	
-13,000,000.000	1.000000 NJBA	Local 102.770000		-51,774.31	0.00	0.00	-13,360,100.00
		Base 102.770000		-51,774.31	0.00	0.00	-13,360,100.00
		17 Nov 2011	22 Nov 2011		SHUMATE &COMPANY INC	USD/DTC	
13,000,000.000	1.000000 NJBA	Local 102.770000		51,774.31	0.00	0.00	13,360,100.00
		Base 102.770000		51,774.31	0.00	0.00	13,360,100.00

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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
<b>929043AC1 Total</b>							
18,500,000.000				70,718.76		0.00	19,077,350.00
	Local					0.00	
	Base			70,718.76		0.00	19,077,350.00
<b>US DOLLAR Total</b>							
24,000,000.000				165,639.59		0.00	24,572,950.00
	Local					0.00	
	Base			165,639.59		0.00	24,572,950.00
<b>FIXED INCOME Total</b>							
24,000,000.000							
	Base			165,639.59		0.00	24,572,950.00
<b>SALES Total</b>							
46,407,726.000							
	Base			165,639.59	420,941.44	11,510.74	651,723,144.74

# Purchase Report by Report Date

Currency Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

# of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

## US DOLLAR

### EQUITY

28,640,650.500		Local	0.00	565,998.83	0.00	702,976,488.78
		Base	0.00	565,998.83	0.00	702,976,488.78
	TRADES:	395				
	CANCELS:	0				

## US DOLLAR Total

28,640,650.500		Local	0.00	565,998.83	0.00	702,976,488.78
		Base	0.00	565,998.83	0.00	702,976,488.78
	TRADES:	395				
	CANCELS:	0				

## PURCHASE Total

28,640,650.500		Base	0.00	565,998.83	0.00	702,976,488.78
	TRADES:	395				
	CANCELS:	0				

# Sales Report by Report Date

Currency Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

# of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

## US DOLLAR

### EQUITY

22,407,726.000		Local	0.00	420,941.44	11,510.74	627,150,194.74
		Base	0.00	420,941.44	11,510.74	627,150,194.74
	TRADES:	348				
	CANCELS:	0				

### FIXED INCOME

24,000,000.000		Local	165,639.59	0.00	0.00	24,572,950.00
		Base	165,639.59	0.00	0.00	24,572,950.00
	TRADES:	11				
	CANCELS:	8				

## US DOLLAR Total

46,407,726.000		Local	165,639.59	420,941.44	11,510.74	651,723,144.74
		Base	165,639.59	420,941.44	11,510.74	651,723,144.74
	TRADES:	359				
	CANCELS:	8				

## SALES Total

46,407,726.000		Base	165,639.59	420,941.44	11,510.74	651,723,144.74
	TRADES:	359				
	CANCELS:	8				

# Purchase Report by Report Date

Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts						
Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost	
<b>EQUITY</b>						
28,640,650.500	Base	0.00	565,998.83	0.00	702,976,488.78	
	TRADES: 395					
	CANCELS: 0					
<hr/>						
<b>PURCHASE Total</b>						
28,640,650.500	Base	0.00	565,998.83	0.00	702,976,488.78	
	TRADES: 395					
	CANCELS: 0					



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STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
<b>EQUITY</b>	22,407,726.000	Base	0.00	420,941.44	11,510.74	627,150,194.74
		TRADES: 348				
		CANCELS: 0				
<b>FIXED INCOME</b>	24,000,000.000	Base	165,639.59	0.00	0.00	24,572,950.00
		TRADES: 11				
		CANCELS: 8				
<b>SALES Total</b>	46,407,726.000	Base	165,639.59	420,941.44	11,510.74	651,723,144.74
		TRADES: 359				
		CANCELS: 8				