

Purchase and Sales by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET.

Funds Included in Composite

- NJFA COMMON D DOM EQTY DIVERSIFIED
- NJFD COMMON D DOM EQTY MULTISECTOR
- NJFE COMMON D SPECIAL SITUATIONS
- NJFP COMMON D REAL ASSETS ETFS
- NJFR COMMON D REAL PROPERTY EQUITY

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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

011659109	ALASKA AIR GROUP INC	COMMON STOCK USD1.	16 Jun 2014	19 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	93.336600	0.00	300.00	933,666.00	
			Base	93.336600	0.00	300.00	933,666.00	
				17 Jun 2014	20 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000 NJFD	Local	94.369600	0.00	100.00	943,796.00	
			Base	94.369600	0.00	100.00	943,796.00	
011659109 Total	20,000.000		Local		0.00	400.00	1,877,462.00	
			Base		0.00	400.00	1,877,462.00	
018490102	ALLERGAN INC	COMMON STOCK USD.	0102 Jun 2014	05 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	170.578900	0.00	600.00	3,412,178.00	
			Base	170.578900	0.00	600.00	3,412,178.00	
				03 Jun 2014	06 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	167.657300	0.00	300.00	1,676,873.00	
			Base	167.657300	0.00	300.00	1,676,873.00	
				06 Jun 2014	11 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	165.215300	0.00	400.00	1,652,553.00	
			Base	165.215300	0.00	400.00	1,652,553.00	
018490102 Total	40,000.000		Local		0.00	1,300.00	6,741,604.00	
			Base		0.00	1,300.00	6,741,604.00	
018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.	0103 Jun 2014	06 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03	
	20,000.000	1.000000 NJFA	Local	129.895900	0.00	600.00	2,598,518.00	
			Base	129.895900	0.00	600.00	2,598,518.00	
				04 Jun 2014	09 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
	10,000.000	1.000000 NJFA	Local	129.916200	0.00	300.00	1,299,462.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	129.916200		300.00	0.00	1,299,462.00
018804104 Total	30,000.000			Local		0.00	900.00	0.00	3,897,980.00
				Base		0.00	900.00	0.00	3,897,980.00
023135106	AMAZON.COM INC		COMMON STOCK USD.01	30 Jun 2014	OPEN		OPPENHEIMER + CO. INC.	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	324.237100	0.00	300.00	0.00	3,242,671.00
				Base	324.237100	0.00	300.00	0.00	3,242,671.00
03027X100	AMERICAN TOWER CORP		REIT USD.01	12 Jun 2014	17 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	5,000.000	1.000000	NJFR	Local	88.639000	0.00	50.00	0.00	443,245.00
				Base	88.639000	0.00	50.00	0.00	443,245.00
					12 Jun 2014	17 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	88.000000	0.00	100.00	0.00	880,100.00
				Base	88.000000	0.00	100.00	0.00	880,100.00
03027X100 Total	15,000.000			Local		0.00	150.00	0.00	1,323,345.00
				Base		0.00	150.00	0.00	1,323,345.00
03216B208	AMREIT INC		REIT USD.01	06 Jun 2014	11 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJFR	Local	18.017900	0.00	250.00	0.00	450,697.50
				Base	18.017900	0.00	250.00	0.00	450,697.50
					09 Jun 2014	12 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJFR	Local	18.005200	0.00	250.00	0.00	450,380.00
				Base	18.005200	0.00	250.00	0.00	450,380.00
					12 Jun 2014	17 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	17.778800	0.00	100.00	0.00	177,888.00
				Base	17.778800	0.00	100.00	0.00	177,888.00
					27 Jun 2014	OPEN	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	18.329300	0.00	100.00	0.00	183,393.00
				Base	18.329300	0.00	100.00	0.00	183,393.00

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Units/Original Face							

03216B208 Total

70,000.000						Local	0.00	700.00	0.00	1,262,358.50
						Base	0.00	700.00	0.00	1,262,358.50

032654105	ANALOG DEVICES INC	COMMON STOCK USD.	05 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO		USD/DTC		0.03
10,000.000	1.000000 NJFD		Local	52.602500	0.00	300.00	0.00		0.00	526,325.00
			Base	52.602500	0.00	300.00	0.00		0.00	526,325.00

037833100	APPLE INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014		KEYBANC CAPITAL MARKETS INC		USD/DTC		0.03
8,000.000	1.000000 NJFA		Local	625.039900	0.00	240.00	0.00		0.00	5,000,559.20
			Base	625.039900	0.00	240.00	0.00		0.00	5,000,559.20

037833100	APPLE INC	COMMON STOCK USD.	19 Jun 2014	24 Jun 2014		CRAIG - HALLUM		USD/DTC		0.03
8,000.000	1.000000 NJFD		Local	91.944400	0.00	240.00	0.00		0.00	735,795.20
			Base	91.944400	0.00	240.00	0.00		0.00	735,795.20
				19 Jun 2014	24 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C		USD/DTC	0.03
10,000.000	1.000000 NJFD		Local	91.924100	0.00	300.00	0.00		0.00	919,541.00
			Base	91.924100	0.00	300.00	0.00		0.00	919,541.00

037833100 Total

26,000.000						Local	0.00	780.00	0.00	6,655,895.40
						Base	0.00	780.00	0.00	6,655,895.40

040413106	ARISTA NETWORKS INC	COMMON STOCK USD.	06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC		USD/DTC		
30,000.000	1.000000 NJFA		Local	43.000000	0.00	0.00	0.00		0.00	1,290,000.00
			Base	43.000000	0.00	0.00	0.00		0.00	1,290,000.00

073302101	B/E AEROSPACE INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.		USD/DTC		0.01
40,000.000	1.000000 NJFD		Local	93.801900	0.00	400.00	0.00		0.00	3,752,476.00
			Base	93.801900	0.00	400.00	0.00		0.00	3,752,476.00
				11 Jun 2014	16 Jun 2014		OPPENHEIMER + CO. INC.		USD/DTC	0.03
10,000.000	1.000000 NJFD		Local	93.369800	0.00	300.00	0.00		0.00	933,998.00
			Base	93.369800	0.00	300.00	0.00		0.00	933,998.00
				12 Jun 2014	17 Jun 2014		J.P. MORGAN CLEARING CORP.		USD/DTC	0.03

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	20,000.000	1.000000	NJFD	Local	93.615000	0.00	600.00	0.00	1,872,900.00	
				Base	93.615000	0.00	600.00	0.00	1,872,900.00	
					16 Jun 2014	19 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	93.126600	0.00	300.00	0.00	931,566.00	
				Base	93.126600	0.00	300.00	0.00	931,566.00	
					18 Jun 2014	23 Jun 2014	SIDOTI + COMPANY LLC	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	93.851500	0.00	300.00	0.00	938,815.00	
				Base	93.851500	0.00	300.00	0.00	938,815.00	
073302101 Total	90,000.000			Local		0.00	1,900.00	0.00	8,429,755.00	
				Base		0.00	1,900.00	0.00	8,429,755.00	
086516101	BEST BUY CO INC		COMMON STOCK USD.1	10 Jun 2014	13 Jun 2014		GORDON HASKETT	USD/DTC	0.05	
	35,000.000	1.000000	NJFA	Local	29.297400	0.00	1,750.00	0.00	1,027,159.00	
				Base	29.297400	0.00	1,750.00	0.00	1,027,159.00	
100557107	BOSTON BEER COMPANY INC A		COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000	NJFD	Local	215.511800	0.00	50.00	0.00	1,077,609.00	
				Base	215.511800	0.00	50.00	0.00	1,077,609.00	
110122108	BRISTOL MYERS SQUIBB CO		COMMON STOCK USD.1	04 Jun 2014	09 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
	60,000.000	1.000000	NJFD	Local	47.487200	0.00	1,800.00	0.00	2,851,032.00	
				Base	47.487200	0.00	1,800.00	0.00	2,851,032.00	
					06 Jun 2014	11 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	100,000.000	1.000000	NJFD	Local	47.177800	0.00	3,000.00	0.00	4,720,780.00	
				Base	47.177800	0.00	3,000.00	0.00	4,720,780.00	
110122108 Total	160,000.000			Local		0.00	4,800.00	0.00	7,571,812.00	
				Base		0.00	4,800.00	0.00	7,571,812.00	
11120U105	BRIXMOR PROPERTY GROUP INC		REIT USD.01	26 Jun 2014	OPEN		WELLS FARGO SECURITIES LLC	USD/DTC		
	50,000.000	1.000000	NJFR	Local	22.500000	0.00	0.00	0.00	1,125,000.00	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			Base	22.500000		0.00		0.00	1,125,000.00
124857202	CBS CORP CLASS B NON VOT W/I	COMMON STOCK USD.	25 Jun 2014	30 Jun 2014		ISI/NEW YORK	USD/DTC	0.03	
	11,000.000	1.000000 NJFD	Local	58.775200	0.00	330.00	0.00	646,857.20	
			Base	58.775200	0.00	330.00	0.00	646,857.20	
13342B105	CAMERON INTERNATIONAL CORP	COMMON STOCK USD.	01 17 Jun 2014	20 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	65.133500	0.00	200.00	0.00	1,302,870.00	
			Base	65.133500	0.00	200.00	0.00	1,302,870.00	
				18 Jun 2014	23 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	65.177000	0.00	600.00	0.00	1,304,140.00	
			Base	65.177000	0.00	600.00	0.00	1,304,140.00	
				25 Jun 2014	30 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	66.905200	0.00	200.00	0.00	1,338,304.00	
			Base	66.905200	0.00	200.00	0.00	1,338,304.00	
				27 Jun 2014	OPEN	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
	40,000.000	1.000000 NJFD	Local	67.037300	0.00	1,200.00	0.00	2,682,692.00	
			Base	67.037300	0.00	1,200.00	0.00	2,682,692.00	
13342B105 Total									
	100,000.000		Local		0.00	2,200.00	0.00	6,628,006.00	
			Base		0.00	2,200.00	0.00	6,628,006.00	
166764100	CHEVRON CORP	COMMON STOCK USD.	7503 Jun 2014	06 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	100,000.000	1.000000 NJFD	Local	122.266500	0.00	3,000.00	0.00	12,229,650.00	
			Base	122.266500	0.00	3,000.00	0.00	12,229,650.00	
167250109	CHICAGO BRIDGE + IRON CO NV	COMMON STOCK EUR.	0124 Jun 2014	27 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	112,000.000	1.000000 NJFA	Local	66.197900	0.00	3,360.00	0.00	7,417,524.79	
			Base	66.197900	0.00	3,360.00	0.00	7,417,524.79	
				25 Jun 2014	30 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	25,800.000	1.000000 NJFA	Local	66.655300	0.00	258.00	0.00	1,719,964.74	
			Base	66.655300	0.00	258.00	0.00	1,719,964.74	

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July 11, 2014



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Units/Original Face							
		25 Jun 2014	30 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
38,000.000	1.000000 NJFA	Local 67.078900		0.00	380.00	0.00	2,549,378.20
		Base 67.078900		0.00	380.00	0.00	2,549,378.20
		26 Jun 2014	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
50,500.000	1.000000 NJFA	Local 67.915500		0.00	1,515.00	0.00	3,431,247.75
		Base 67.915500		0.00	1,515.00	0.00	3,431,247.75
167250109 Total							
226,300.000		Local		0.00	5,513.00	0.00	15,118,115.48
		Base		0.00	5,513.00	0.00	15,118,115.48
172967424	CITIGROUP INC	COMMON STOCK USD.01	26 Jun 2014	OPEN	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 47.207400		0.00	700.00	0.00	4,721,440.00
		Base 47.207400		0.00	700.00	0.00	4,721,440.00
		27 Jun 2014	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local 47.158700		0.00	3,000.00	0.00	4,718,870.00
		Base 47.158700		0.00	3,000.00	0.00	4,718,870.00
172967424 Total							
200,000.000		Local		0.00	3,700.00	0.00	9,440,310.00
		Base		0.00	3,700.00	0.00	9,440,310.00
19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.	06 Jun 2014	11 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 35.382000		0.00	600.00	0.00	708,240.00
		Base 35.382000		0.00	600.00	0.00	708,240.00
		09 Jun 2014	12 Jun 2014		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 35.816200		0.00	600.00	0.00	716,924.00
		Base 35.816200		0.00	600.00	0.00	716,924.00
		10 Jun 2014	13 Jun 2014		CLSA	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 35.867000		0.00	600.00	0.00	717,940.00
		Base 35.867000		0.00	600.00	0.00	717,940.00
		11 Jun 2014	16 Jun 2014		KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03

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Units/Original Face							
20,000.000	1.000000 NJFD	Local	35.883800	0.00	600.00	0.00	718,276.00
		Base	35.883800	0.00	600.00	0.00	718,276.00
		12 Jun 2014	17 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	35.392300	0.00	600.00	0.00	708,446.00
		Base	35.392300	0.00	600.00	0.00	708,446.00
		16 Jun 2014	19 Jun 2014		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	34.967800	0.00	600.00	0.00	699,956.00
		Base	34.967800	0.00	600.00	0.00	699,956.00
		17 Jun 2014	20 Jun 2014		CRAIG - HALLUM	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	35.293400	0.00	600.00	0.00	706,468.00
		Base	35.293400	0.00	600.00	0.00	706,468.00
		18 Jun 2014	23 Jun 2014		LEERINK SWANN AND COMPANY	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	35.174800	0.00	600.00	0.00	704,096.00
		Base	35.174800	0.00	600.00	0.00	704,096.00
		19 Jun 2014	24 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	35.224600	0.00	600.00	0.00	705,092.00
		Base	35.224600	0.00	600.00	0.00	705,092.00
		20 Jun 2014	25 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	34.978600	0.00	200.00	0.00	699,772.00
		Base	34.978600	0.00	200.00	0.00	699,772.00
		30 Jun 2014	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	34.435100	0.00	900.00	0.00	1,033,953.00
		Base	34.435100	0.00	900.00	0.00	1,033,953.00
19239V302 Total							
230,000.000		Local		0.00	6,500.00	0.00	8,119,163.00
		Base		0.00	6,500.00	0.00	8,119,163.00
204166102	COMMVault SYSTEMS INC	COMMON STOCK USD.01	18 Jun 2014	23 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	49.783000	0.00	100.00	0.00	497,930.00
		Base	49.783000	0.00	100.00	0.00	497,930.00

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Units/Original Face							
		20 Jun 2014	25 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 48.908200		0.00	100.00	0.00	489,182.00
		Base 48.908200		0.00	100.00	0.00	489,182.00
		27 Jun 2014	OPEN		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 48.646800		0.00	100.00	0.00	486,568.00
		Base 48.646800		0.00	100.00	0.00	486,568.00
204166102 Total							
30,000.000		Local		0.00	300.00	0.00	1,473,680.00
		Base		0.00	300.00	0.00	1,473,680.00
205887102	CONAGRA FOODS INC	COMMON STOCK USD5.	18 Jun 2014	23 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 30.726500		0.00	1,000.00	0.00	3,073,650.00
		Base 30.726500		0.00	1,000.00	0.00	3,073,650.00
		20 Jun 2014	25 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 28.748400		0.00	700.00	0.00	2,875,540.00
		Base 28.748400		0.00	700.00	0.00	2,875,540.00
205887102 Total							
200,000.000		Local		0.00	1,700.00	0.00	5,949,190.00
		Base		0.00	1,700.00	0.00	5,949,190.00
225223304	CRAY INC	COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014	KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 25.833300		0.00	300.00	0.00	258,633.00
		Base 25.833300		0.00	300.00	0.00	258,633.00
229669106	CUBIC CORP	COMMON STOCK NPV	18 Jun 2014	23 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 46.066800		0.00	300.00	0.00	460,968.00
		Base 46.066800		0.00	300.00	0.00	460,968.00
		23 Jun 2014	26 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 44.217000		0.00	300.00	0.00	442,470.00
		Base 44.217000		0.00	300.00	0.00	442,470.00
		24 Jun 2014	27 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
10,000.000	1.000000 NJFD	Local	44.832100	0.00	300.00	0.00	448,621.00
		Base	44.832100	0.00	300.00	0.00	448,621.00
			25 Jun 2014	30 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	44.381000	0.00	300.00	0.00	444,110.00
		Base	44.381000	0.00	300.00	0.00	444,110.00
			26 Jun 2014	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	44.461700	0.00	100.00	0.00	444,717.00
		Base	44.461700	0.00	100.00	0.00	444,717.00
229669106 Total							
50,000.000		Local		0.00	1,300.00	0.00	2,240,886.00
		Base		0.00	1,300.00	0.00	2,240,886.00
237194105	DARDEN RESTAURANTS INC	COMMON STOCK NPV	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	47.960300	0.00	3,000.00	0.00	4,799,030.00
		Base	47.960300	0.00	3,000.00	0.00	4,799,030.00
			20 Jun 2014	25 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	47.492800	0.00	3,000.00	0.00	4,752,280.00
		Base	47.492800	0.00	3,000.00	0.00	4,752,280.00
			23 Jun 2014	26 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	47.304000	0.00	1,000.00	0.00	4,731,400.00
		Base	47.304000	0.00	1,000.00	0.00	4,731,400.00
			25 Jun 2014	30 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	46.589900	0.00	1,000.00	0.00	4,659,990.00
		Base	46.589900	0.00	1,000.00	0.00	4,659,990.00
237194105 Total							
400,000.000		Local		0.00	8,000.00	0.00	18,942,700.00
		Base		0.00	8,000.00	0.00	18,942,700.00
237917208	DATAWATCH CORP	COMMON STOCK USD.0102	02 Jun 2014	05 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	14.005000	0.00	600.00	0.00	280,700.00
		Base	14.005000	0.00	600.00	0.00	280,700.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl 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								
			04 Jun 2014	09 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	13.835000	0.00	300.00	0.00	138,650.00
			Base	13.835000	0.00	300.00	0.00	138,650.00
			05 Jun 2014	10 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	13.657200	0.00	300.00	0.00	136,872.00
			Base	13.657200	0.00	300.00	0.00	136,872.00
			06 Jun 2014	11 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000	NJFD	Local	14.377900	0.00	200.00	0.00	287,758.00
			Base	14.377900	0.00	200.00	0.00	287,758.00
			16 Jun 2014	19 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000	NJFD	Local	14.290500	0.00	600.00	0.00	286,410.00
			Base	14.290500	0.00	600.00	0.00	286,410.00
			17 Jun 2014	20 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	14.348700	0.00	300.00	0.00	143,787.00
			Base	14.348700	0.00	300.00	0.00	143,787.00
			18 Jun 2014	23 Jun 2014		STIFEL FINANCIAL CORP	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	14.469400	0.00	300.00	0.00	144,994.00
			Base	14.469400	0.00	300.00	0.00	144,994.00
			19 Jun 2014	24 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	14.264000	0.00	300.00	0.00	142,940.00
			Base	14.264000	0.00	300.00	0.00	142,940.00
			20 Jun 2014	25 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000	NJFD	Local	13.837800	0.00	100.00	0.00	138,478.00
			Base	13.837800	0.00	100.00	0.00	138,478.00
			23 Jun 2014	26 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	14.083700	0.00	300.00	0.00	141,137.00
			Base	14.083700	0.00	300.00	0.00	141,137.00
			24 Jun 2014	27 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
10,000.000	1.000000	NJFD	Local	14.711200	0.00	300.00	0.00	147,412.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	14.711200		0.00	300.00	0.00	147,412.00
				25 Jun 2014	30 Jun 2014		STIFEL FINANCIAL CORP	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	14.248300	0.00	300.00	0.00	142,783.00
			Base	14.248300		0.00	300.00	0.00	142,783.00
				26 Jun 2014	OPEN		STIFEL FINANCIAL CORP	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	14.606000	0.00	300.00	0.00	146,360.00
			Base	14.606000		0.00	300.00	0.00	146,360.00
				27 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	14.786100	0.00	300.00	0.00	148,161.00
			Base	14.786100		0.00	300.00	0.00	148,161.00
237917208 Total	170,000.000								
			Local			0.00	4,500.00	0.00	2,426,442.00
			Base			0.00	4,500.00	0.00	2,426,442.00
244199105	DEERE + CO		COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.02
	20,000.000	1.000000	NJFD	Local	90.916900	0.00	350.00	0.00	1,818,688.00
			Base	90.916900		0.00	350.00	0.00	1,818,688.00
				16 Jun 2014	19 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	90.226900	0.00	600.00	0.00	1,805,138.00
			Base	90.226900		0.00	600.00	0.00	1,805,138.00
244199105 Total	40,000.000								
			Local			0.00	950.00	0.00	3,623,826.00
			Base			0.00	950.00	0.00	3,623,826.00
25179M103	DEVON ENERGY CORPORATION		COMMON STOCK USD.1	27 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	100,000.000	1.000000	NJFD	Local	78.993000	0.00	3,000.00	0.00	7,902,300.00
			Base	78.993000		0.00	3,000.00	0.00	7,902,300.00
25490A309	DIRECTV		COMMON STOCK USD.01	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	82.454000	0.00	1,500.00	0.00	4,124,200.00
			Base	82.454000		0.00	1,500.00	0.00	4,124,200.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		05 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 82.434900		0.00	1,500.00	0.00	4,123,245.00
		Base 82.434900		0.00	1,500.00	0.00	4,123,245.00
		05 Jun 2014	10 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 82.836500		0.00	500.00	0.00	4,142,325.00
		Base 82.836500		0.00	500.00	0.00	4,142,325.00
		06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 83.167200		0.00	1,500.00	0.00	4,159,860.00
		Base 83.167200		0.00	1,500.00	0.00	4,159,860.00
25490A309 Total							
200,000.000		Local		0.00	5,000.00	0.00	16,549,630.00
		Base		0.00	5,000.00	0.00	16,549,630.00
265504100	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 45.585100		0.00	600.00	0.00	912,302.00
		Base 45.585100		0.00	600.00	0.00	912,302.00
268648102	EMC CORP/MA	COMMON STOCK USD.	0130 Jun 2014	OPEN	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local 26.334200		0.00	3,000.00	0.00	2,636,420.00
		Base 26.334200		0.00	3,000.00	0.00	2,636,420.00
278865100	ECOLAB INC	COMMON STOCK USD1.	16 Jun 2014	19 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 107.573600		0.00	400.00	0.00	4,303,344.00
		Base 107.573600		0.00	400.00	0.00	4,303,344.00
		17 Jun 2014	20 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 108.053100		0.00	400.00	0.00	4,322,524.00
		Base 108.053100		0.00	400.00	0.00	4,322,524.00
		18 Jun 2014	23 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 108.212500		0.00	600.00	0.00	2,164,850.00
		Base 108.212500		0.00	600.00	0.00	2,164,850.00
		18 Jun 2014	23 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	40,000.000	1.000000 NJFD	Local	107.684800	0.00	1,200.00	0.00	4,308,592.00	
			Base	107.684800	0.00	1,200.00	0.00	4,308,592.00	
				19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03	
	40,000.000	1.000000 NJFD	Local	108.382100	0.00	1,200.00	0.00	4,336,484.00	
			Base	108.382100	0.00	1,200.00	0.00	4,336,484.00	
				20 Jun 2014	25 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	108.749200	0.00	600.00	0.00	2,175,584.00	
			Base	108.749200	0.00	600.00	0.00	2,175,584.00	
				23 Jun 2014	26 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	108.395100	0.00	600.00	0.00	2,168,502.00	
			Base	108.395100	0.00	600.00	0.00	2,168,502.00	
				24 Jun 2014	27 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	108.405200	0.00	600.00	0.00	2,168,704.00	
			Base	108.405200	0.00	600.00	0.00	2,168,704.00	
				25 Jun 2014	30 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	107.608800	0.00	600.00	0.00	2,152,776.00	
			Base	107.608800	0.00	600.00	0.00	2,152,776.00	
				26 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	106.881600	0.00	600.00	0.00	2,138,232.00	
			Base	106.881600	0.00	600.00	0.00	2,138,232.00	
				27 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	30,000.000	1.000000 NJFD	Local	108.365000	0.00	900.00	0.00	3,251,850.00	
			Base	108.365000	0.00	900.00	0.00	3,251,850.00	
				30 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03	
	30,000.000	1.000000 NJFD	Local	110.492800	0.00	900.00	0.00	3,315,684.00	
			Base	110.492800	0.00	900.00	0.00	3,315,684.00	
278865100 Total									
	340,000.000		Local		0.00	8,600.00	0.00	36,807,126.00	
			Base		0.00	8,600.00	0.00	36,807,126.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
29382R107	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.	17 Jun 2014	20 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 5.426100		0.00	100.00	0.00	54,361.00
		Base 5.426100		0.00	100.00	0.00	54,361.00
300614500	EXA CORP COMMON STOCK USD.	12 Jun 2014	17 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 9.095600		0.00	100.00	0.00	91,056.00
		Base 9.095600		0.00	100.00	0.00	91,056.00
30219E103	EXPRESS INC COMMON STOCK	25 Jun 2014	30 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
60,000.000	1.000000 NJFD	Local 16.377900		0.00	600.00	0.00	983,274.00
		Base 16.377900		0.00	600.00	0.00	983,274.00
			26 Jun 2014	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
70,000.000	1.000000 NJFD	Local 16.488400		0.00	2,100.00	0.00	1,156,288.00
		Base 16.488400		0.00	2,100.00	0.00	1,156,288.00
			27 Jun 2014	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local 16.698500		0.00	3,000.00	0.00	1,672,850.00
		Base 16.698500		0.00	3,000.00	0.00	1,672,850.00
			30 Jun 2014	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
90,000.000	1.000000 NJFD	Local 16.877000		0.00	900.00	0.00	1,519,830.00
		Base 16.877000		0.00	900.00	0.00	1,519,830.00
30219E103 Total							
320,000.000		Local		0.00	6,600.00	0.00	5,332,242.00
		Base		0.00	6,600.00	0.00	5,332,242.00
30231G102	EXXON MOBIL CORP COMMON STOCK NPV	19 Jun 2014	24 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 101.947000		0.00	600.00	0.00	2,039,540.00
		Base 101.947000		0.00	600.00	0.00	2,039,540.00
			25 Jun 2014	30 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 101.808500		0.00	300.00	0.00	1,018,385.00
		Base 101.808500		0.00	300.00	0.00	1,018,385.00
			25 Jun 2014	30 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	30,000.000	1.000000	NJFD	Local	101.785300	0.00	900.00	0.00	3,054,459.00	
				Base	101.785300	0.00	900.00	0.00	3,054,459.00	
					26 Jun 2014	OPEN	BLAYLOCK + PARTNERS	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	101.654600	0.00	1,000.00	0.00	10,166,460.00	
				Base	101.654600	0.00	1,000.00	0.00	10,166,460.00	
30231G102 Total				Local		0.00	2,800.00	0.00	16,278,844.00	
	160,000.000			Base		0.00	2,800.00	0.00	16,278,844.00	
30303M102	FACEBOOK INC A		COMMON STOCK USD.	23 Jun 2014	26 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	64.947900	0.00	1,000.00	0.00	6,495,790.00	
				Base	64.947900	0.00	1,000.00	0.00	6,495,790.00	
33829M101	FIVE BELOW		COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014		LEERINK SWANN AND COMPANY	USD/DTC	0.03	
	7,500.000	1.000000	NJFA	Local	37.707500	0.00	225.00	0.00	283,031.25	
				Base	37.707500	0.00	225.00	0.00	283,031.25	
343412102	FLUOR CORP		COMMON STOCK USD.01	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03	
	20,000.000	1.000000	NJFD	Local	75.180900	0.00	600.00	0.00	1,504,218.00	
				Base	75.180900	0.00	600.00	0.00	1,504,218.00	
345838106	FOREST LABORATORIES INC		COMMON STOCK USD.1	06 Jun 2014	11 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	94.019300	0.00	300.00	0.00	940,493.00	
				Base	94.019300	0.00	300.00	0.00	940,493.00	
36237H101	G III APPAREL GROUP LTD		COMMON STOCK USD.01	25 Jun 2014	30 Jun 2014		KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03	
	37,000.000	1.000000	NJFD	Local	80.789700	0.00	1,110.00	0.00	2,990,328.89	
				Base	80.789700	0.00	1,110.00	0.00	2,990,328.89	
					25 Jun 2014	30 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC		
	243,000.000	1.000000	NJFD	Local	77.630000	0.00	0.00	0.00	18,864,090.00	
				Base	77.630000	0.00	0.00	0.00	18,864,090.00	
					26 Jun 2014	OPEN	STIFEL FINANCIAL CORP	USD/DTC	0.03	
	20,000.000	1.000000	NJFD	Local	81.814300	0.00	600.00	0.00	1,636,886.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			Base	81.814300		600.00	0.00	1,636,886.00	
				27 Jun 2014	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	83.017400		100.00	0.00	830,274.00	
			Base	83.017400		100.00	0.00	830,274.00	
				30 Jun 2014	OPEN	OPPENHEIMER + CO. INC.	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	81.684300		300.00	0.00	817,143.00	
			Base	81.684300		300.00	0.00	817,143.00	
36237H101 Total									
	320,000.000		Local			2,110.00	0.00	25,138,721.89	
			Base			2,110.00	0.00	25,138,721.89	
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.		0623 Jun 2014	26 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	26.646300		1,000.00	0.00	2,665,630.00	
			Base	26.646300		1,000.00	0.00	2,665,630.00	
375558103	GILEAD SCIENCES INC	COMMON STOCK USD.		18 Jun 2014	23 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	79.157800		100.00	0.00	791,678.00	
			Base	79.157800		100.00	0.00	791,678.00	
38259P706	GOOGLE INC CL C	COMMON STOCK USD.		16 Jun 2014	19 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03	
	2,000.000	1.000000 NJFD	Local	543.235000		60.00	0.00	1,086,530.00	
			Base	543.235000		60.00	0.00	1,086,530.00	
38268T103	GOPRO INC CLASS A	COMMON STOCK USD.		26 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC		
	100,000.000	1.000000 NJFA	Local	24.000000		0.00	0.00	2,400,000.00	
			Base	24.000000		0.00	0.00	2,400,000.00	
38489R100	GRAMERCY PROPERTY TRUST INC	REIT USD.001		12 Jun 2014	17 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	5.919800		100.00	0.00	59,298.00	
			Base	5.919800		100.00	0.00	59,298.00	
405217100	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.		01 17 Jun 2014	20 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	87.839500		100.00	0.00	878,495.00	
			Base	87.839500		100.00	0.00	878,495.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		18 Jun 2014	23 Jun 2014		STIFEL FINANCIAL CORP	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	88.699100	0.00	300.00	0.00	887,291.00
		Base	88.699100	0.00	300.00	0.00	887,291.00
		30 Jun 2014	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	88.347400	0.00	200.00	0.00	1,767,148.00
		Base	88.347400	0.00	200.00	0.00	1,767,148.00
405217100 Total							
40,000.000		Local		0.00	600.00	0.00	3,532,934.00
		Base		0.00	600.00	0.00	3,532,934.00
412822108	HARLEY DAVIDSON INC	COMMON STOCK USD.01	19 Jun 2014	24 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	70.689500	0.00	1,000.00	0.00	7,069,950.00
		Base	70.689500	0.00	1,000.00	0.00	7,069,950.00
		20 Jun 2014	25 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	70.973300	0.00	1,000.00	0.00	7,098,330.00
		Base	70.973300	0.00	1,000.00	0.00	7,098,330.00
		23 Jun 2014	26 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	71.812100	0.00	3,000.00	0.00	7,184,210.00
		Base	71.812100	0.00	3,000.00	0.00	7,184,210.00
		24 Jun 2014	27 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	71.420800	0.00	1,000.00	0.00	7,143,080.00
		Base	71.420800	0.00	1,000.00	0.00	7,143,080.00
		25 Jun 2014	30 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	69.704800	0.00	3,000.00	0.00	6,973,480.00
		Base	69.704800	0.00	3,000.00	0.00	6,973,480.00
		26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	69.117500	0.00	3,000.00	0.00	6,914,750.00
		Base	69.117500	0.00	3,000.00	0.00	6,914,750.00
		27 Jun 2014	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	69.517400	0.00	1,000.00	0.00	6,952,740.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	69.517400		0.00	1,000.00	0.00	6,952,740.00
		30 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	69.763200	0.00	3,000.00	0.00	6,979,320.00
	Base	69.763200		0.00	3,000.00	0.00	6,979,320.00
412822108 Total							
800,000.000		Local		0.00	16,000.00	0.00	56,315,860.00
		Base		0.00	16,000.00	0.00	56,315,860.00
436106108	HOLLYFRONTIER CORP	COMMON STOCK USD.01	06 Jun 2014	11 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	47.744800	0.00	500.00	0.00	2,387,740.00
		Base	47.744800	0.00	500.00	0.00	2,387,740.00
			09 Jun 2014	12 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	47.764200	0.00	600.00	0.00	955,884.00
		Base	47.764200	0.00	600.00	0.00	955,884.00
			10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	46.936100	0.00	1,500.00	0.00	1,409,583.00
		Base	46.936100	0.00	1,500.00	0.00	1,409,583.00
			25 Jun 2014	30 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	45.852300	0.00	3,000.00	0.00	4,588,230.00
		Base	45.852300	0.00	3,000.00	0.00	4,588,230.00
436106108 Total							
200,000.000		Local		0.00	5,600.00	0.00	9,341,437.00
		Base		0.00	5,600.00	0.00	9,341,437.00
45672H104	INFOBLOX INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	12.486900	0.00	1,200.00	0.00	500,676.00
		Base	12.486900	0.00	1,200.00	0.00	500,676.00
45672H104	INFOBLOX INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	FBN SECURITIES INC	USD/DTC	0.01
145,000.000	1.000000 NJFA	Local	12.449400	0.00	1,015.00	0.00	1,806,178.00
		Base	12.449400	0.00	1,015.00	0.00	1,806,178.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		03 Jun 2014	06 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
55,000.000	1.000000 NJFA	Local	12.336700	0.00	385.00	0.00	678,903.50
		Base	12.336700	0.00	385.00	0.00	678,903.50
45672H104	INFOBLOX INC	COMMON STOCK USD.	04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	12.160000	0.00	300.00	0.00	121,900.00
		Base	12.160000	0.00	300.00	0.00	121,900.00
		09 Jun 2014	12 Jun 2014		CANACCORDGENUITY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	12.915300	0.00	600.00	0.00	258,906.00
		Base	12.915300	0.00	600.00	0.00	258,906.00
45672H104 Total							
270,000.000		Local		0.00	3,500.00	0.00	3,366,563.50
		Base		0.00	3,500.00	0.00	3,366,563.50
458118106	INTEGRATED DEVICE TECH INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	13.295000	0.00	1,000.00	0.00	1,330,500.00
		Base	13.295000	0.00	1,000.00	0.00	1,330,500.00
46120E602	INTUITIVE SURGICAL INC	COMMON STOCK USD.	12 Jun 2014	17 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	388.717000	0.00	1,200.00	0.00	15,549,880.00
		Base	388.717000	0.00	1,200.00	0.00	15,549,880.00
		13 Jun 2014	18 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	393.734100	0.00	100.00	0.00	3,937,441.00
		Base	393.734100	0.00	100.00	0.00	3,937,441.00
46120E602 Total							
50,000.000		Local		0.00	1,300.00	0.00	19,487,321.00
		Base		0.00	1,300.00	0.00	19,487,321.00
48203R104	JUNIPER NETWORKS INC	COMMON STOCK USD.	30 Jun 2014	OPEN	BLAYLOCK + PARTNERS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	24.615600	0.00	1,000.00	0.00	2,462,560.00
		Base	24.615600	0.00	1,000.00	0.00	2,462,560.00
48242W106	KBR INC	COMMON STOCK USD.	19 Jun 2014	24 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
	100,000.000	1.000000 NJFD	Local	24.301400	0.00	1,000.00	2,431,140.00	
			Base	24.301400	0.00	1,000.00	2,431,140.00	
48242W106	KBR INC	COMMON STOCK USD.	20 Jun 2014	25 Jun 2014	CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01	
	70,000.000	1.000000 NJFA	Local	24.184100	0.00	700.00	1,693,587.00	
			Base	24.184100	0.00	700.00	1,693,587.00	
48242W106 Total								
	170,000.000		Local		0.00	1,700.00	4,124,727.00	
			Base		0.00	1,700.00	4,124,727.00	
50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD.	01 18 Jun 2014	23 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03	
	9,000.000	1.000000 NJFD	Local	37.361700	0.00	270.00	336,525.30	
			Base	37.361700	0.00	270.00	336,525.30	
				19 Jun 2014	24 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	1,000.000	1.000000 NJFD	Local	37.570700	0.00	30.00	37,600.70	
			Base	37.570700	0.00	30.00	37,600.70	
50060P106 Total								
	10,000.000		Local		0.00	300.00	374,126.00	
			Base		0.00	300.00	374,126.00	
517834107	LAS VEGAS SANDS CORP	COMMON STOCK USD.	18 Jun 2014	23 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	74.037900	0.00	200.00	1,480,958.00	
			Base	74.037900	0.00	200.00	1,480,958.00	
531229102	LIBERTY MEDIA CORP A	COMMON STOCK USD.	01 23 Jun 2014	26 Jun 2014	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	133.238000	0.00	300.00	1,332,680.00	
			Base	133.238000	0.00	300.00	1,332,680.00	
535782106	LINN CO LLC	COMMON STOCK	12 Jun 2014	17 Jun 2014	STERNE AGEE & LEACH INC.	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	29.196500	0.00	600.00	584,530.00	
			Base	29.196500	0.00	600.00	584,530.00	
				16 Jun 2014	19 Jun 2014	KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03
	20,000.000	1.000000 NJFD	Local	29.966900	0.00	600.00	599,938.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	29.966900		0.00	600.00	0.00	599,938.00
		30 Jun 2014	OPEN		ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 31.179300		0.00	600.00	0.00	624,186.00
	Base	31.179300		0.00	600.00	0.00	624,186.00
535782106 Total							
60,000.000		Local		0.00	1,800.00	0.00	1,808,654.00
		Base		0.00	1,800.00	0.00	1,808,654.00
544147101	LORILLARD INC	COMMON STOCK USD.0127 Jun 2014	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 61.283000		0.00	200.00	0.00	1,225,860.00
		Base 61.283000		0.00	200.00	0.00	1,225,860.00
55402X105	MWI VETERINARY SUPPLY INC	COMMON STOCK USD.0110 Jun 2014	13 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 139.988300		0.00	100.00	0.00	1,399,983.00
		Base 139.988300		0.00	100.00	0.00	1,399,983.00
		11 Jun 2014	16 Jun 2014		CANACCORDGENUITY INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 141.036300		0.00	300.00	0.00	1,410,663.00
		Base 141.036300		0.00	300.00	0.00	1,410,663.00
		12 Jun 2014	17 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 141.629400		0.00	300.00	0.00	1,416,594.00
		Base 141.629400		0.00	300.00	0.00	1,416,594.00
		13 Jun 2014			BMO CAPITAL MARKETS	USD/DTC	0.01
9,500.000	1.000000 NJFD	Local 140.789100		0.00	95.00	0.00	1,337,591.45
		Base 140.789100		0.00	95.00	0.00	1,337,591.45
		13 Jun 2014	CANCEL		BMO CAPITAL MARKETS	USD/DTC	0.01
-9,500.000	1.000000 NJFD	Local 140.789100		0.00	-95.00	0.00	-1,337,591.45
		Base 140.789100		0.00	-95.00	0.00	-1,337,591.45
		16 Jun 2014	19 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 142.347100		0.00	100.00	0.00	1,423,571.00
		Base 142.347100		0.00	100.00	0.00	1,423,571.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl 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								
			16 Jun 2014	19 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
500.000	1.000000	NJFD	Local	140.166300	0.00	5.00	0.00	70,088.15
			Base	140.166300	0.00	5.00	0.00	70,088.15
			13 Jun 2014	18 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000	NJFD	Local	140.789100	0.00	100.00	0.00	1,407,991.00
			Base	140.789100	0.00	100.00	0.00	1,407,991.00
			17 Jun 2014	20 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	144.960700	0.00	50.00	0.00	724,853.50
			Base	144.960700	0.00	50.00	0.00	724,853.50
			18 Jun 2014	23 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	145.794800	0.00	50.00	0.00	729,024.00
			Base	145.794800	0.00	50.00	0.00	729,024.00
			19 Jun 2014	24 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	145.962300	0.00	50.00	0.00	729,861.50
			Base	145.962300	0.00	50.00	0.00	729,861.50
			20 Jun 2014	25 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	146.001400	0.00	50.00	0.00	730,057.00
			Base	146.001400	0.00	50.00	0.00	730,057.00
			23 Jun 2014	26 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	146.256200	0.00	50.00	0.00	731,331.00
			Base	146.256200	0.00	50.00	0.00	731,331.00
			24 Jun 2014	27 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
4,500.000	1.000000	NJFD	Local	146.284600	0.00	135.00	0.00	658,415.70
			Base	146.284600	0.00	135.00	0.00	658,415.70
			25 Jun 2014	30 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	143.816300	0.00	50.00	0.00	719,131.50
			Base	143.816300	0.00	50.00	0.00	719,131.50
			26 Jun 2014	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000	NJFD	Local	143.747900	0.00	50.00	0.00	718,789.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	143.747900		0.00	50.00	0.00	718,789.50
		27 Jun 2014	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local 141.649800		0.00	50.00	0.00	708,299.00
	Base	141.649800		0.00	50.00	0.00	708,299.00
		30 Jun 2014	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local 142.994700		0.00	50.00	0.00	715,023.50
	Base	142.994700		0.00	50.00	0.00	715,023.50
55402X105 Total							
100,000.000		Local		0.00	1,490.00	0.00	14,293,676.35
		Base		0.00	1,490.00	0.00	14,293,676.35
55826P100	MADISON SQUARE GARDEN CO A	COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 54.971700		0.00	1,000.00	0.00	5,498,170.00
		Base		0.00	1,000.00	0.00	5,498,170.00
		03 Jun 2014	06 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 55.780000		0.00	1,000.00	0.00	5,579,000.00
		Base		0.00	1,000.00	0.00	5,579,000.00
		04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 55.772400		0.00	1,500.00	0.00	2,790,120.00
		Base		0.00	1,500.00	0.00	2,790,120.00
		05 Jun 2014	10 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 56.610500		0.00	1,500.00	0.00	2,832,025.00
		Base		0.00	1,500.00	0.00	2,832,025.00
		06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 57.057800		0.00	1,500.00	0.00	2,854,390.00
		Base		0.00	1,500.00	0.00	2,854,390.00
55826P100 Total							
350,000.000		Local		0.00	6,500.00	0.00	19,553,705.00
		Base		0.00	6,500.00	0.00	19,553,705.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
576323109	MASTEC INC COMMON STOCK USD.1	02 Jun 2014	05 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
100,000.000	1.000000 NJFA	Local 31.811400		0.00	3,000.00	0.00	3,184,140.00
		Base 31.811400		0.00	3,000.00	0.00	3,184,140.00
			03 Jun 2014	06 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local 32.777700		0.00	1,000.00	0.00	3,278,770.00
		Base 32.777700		0.00	1,000.00	0.00	3,278,770.00
			04 Jun 2014	09 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000 NJFA	Local 32.780300		0.00	300.00	0.00	328,103.00
		Base 32.780300		0.00	300.00	0.00	328,103.00
			06 Jun 2014	11 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFA	Local 33.345700		0.00	400.00	0.00	1,334,228.00
		Base 33.345700		0.00	400.00	0.00	1,334,228.00
576323109	MASTEC INC COMMON STOCK USD.1	16 Jun 2014	19 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local 31.890900		0.00	900.00	0.00	957,627.00
		Base 31.890900		0.00	900.00	0.00	957,627.00
576323109	MASTEC INC COMMON STOCK USD.1	17 Jun 2014	20 Jun 2014		INSTINET LLC	USD/DTC	0.01
150,000.000	1.000000 NJFA	Local 32.367100		0.00	1,050.00	0.00	4,856,115.00
		Base 32.367100		0.00	1,050.00	0.00	4,856,115.00
576323109	MASTEC INC COMMON STOCK USD.1	17 Jun 2014	20 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 32.223800		0.00	1,200.00	0.00	1,290,152.00
		Base 32.223800		0.00	1,200.00	0.00	1,290,152.00
			18 Jun 2014	23 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 32.049000		0.00	100.00	0.00	320,590.00
		Base 32.049000		0.00	100.00	0.00	320,590.00
			19 Jun 2014	24 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 32.082700		0.00	200.00	0.00	641,854.00
		Base 32.082700		0.00	200.00	0.00	641,854.00
576323109	MASTEC INC COMMON STOCK USD.1	20 Jun 2014	25 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
74,300.000	1.000000 NJFA	Local 31.995700		0.00	2,229.00	0.00	2,379,509.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	31.995700		0.00	2,229.00	0.00	2,379,509.50
		23 Jun 2014	26 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local 31.030700		0.00	1,000.00	0.00	3,104,070.00
	Base	31.030700		0.00	1,000.00	0.00	3,104,070.00
		25 Jun 2014	30 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
75,700.000	1.000000 NJFA	Local 28.411700		0.00	2,271.00	0.00	2,153,036.68
	Base	28.411700		0.00	2,271.00	0.00	2,153,036.68
		26 Jun 2014	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local 29.457100		0.00	500.00	0.00	1,473,355.00
	Base	29.457100		0.00	500.00	0.00	1,473,355.00
576323109 Total							
800,000.000		Local		0.00	14,150.00	0.00	25,301,550.18
		Base		0.00	14,150.00	0.00	25,301,550.18
611740101	MONSTER BEVERAGE CORP	COMMON STOCK USD.	05 Jun 2014	10 Jun 2014	CLSA	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 68.198000		0.00	300.00	0.00	682,280.00
		Base 68.198000		0.00	300.00	0.00	682,280.00
		06 Jun 2014	11 Jun 2014		SIDOTI + COMPANY LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 68.263300		0.00	300.00	0.00	682,933.00
		Base 68.263300		0.00	300.00	0.00	682,933.00
		10 Jun 2014	13 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 68.980500		0.00	300.00	0.00	690,105.00
		Base 68.980500		0.00	300.00	0.00	690,105.00
611740101 Total							
30,000.000		Local		0.00	900.00	0.00	2,055,318.00
		Base		0.00	900.00	0.00	2,055,318.00
626717102	MURPHY OIL CORP	COMMON STOCK USD1.	26 Jun 2014	OPEN	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
60,000.000	1.000000 NJFD	Local 65.931100		0.00	1,800.00	0.00	3,957,666.00
		Base 65.931100		0.00	1,800.00	0.00	3,957,666.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		27 Jun 2014	OPEN		ISI/NEW YORK	USD/DTC	0.03
60,000.000	1.000000 NJFD	Local	66.514200	0.00	1,800.00	0.00	3,992,652.00
		Base	66.514200	0.00	1,800.00	0.00	3,992,652.00
626717102 Total							
120,000.000		Local		0.00	3,600.00	0.00	7,950,318.00
		Base		0.00	3,600.00	0.00	7,950,318.00
63934E108	NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	06 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	37.272800	0.00	1,500.00	0.00	1,865,140.00
		Base	37.272800	0.00	1,500.00	0.00	1,865,140.00
			09 Jun 2014	12 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	37.465500	0.00	1,500.00	0.00	1,874,775.00
		Base	37.465500	0.00	1,500.00	0.00	1,874,775.00
			12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	37.326800	0.00	2,500.00	0.00	1,868,840.00
		Base	37.326800	0.00	2,500.00	0.00	1,868,840.00
			12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local	36.880300	0.00	2,500.00	0.00	1,846,515.00
		Base	36.880300	0.00	2,500.00	0.00	1,846,515.00
			13 Jun 2014	18 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	37.134900	0.00	1,500.00	0.00	1,858,245.00
		Base	37.134900	0.00	1,500.00	0.00	1,858,245.00
			16 Jun 2014	19 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	37.509100	0.00	1,500.00	0.00	1,876,955.00
		Base	37.509100	0.00	1,500.00	0.00	1,876,955.00
63934E108 Total							
300,000.000		Local		0.00	11,000.00	0.00	11,190,470.00
		Base		0.00	11,000.00	0.00	11,190,470.00
67018T105	NU SKIN ENTERPRISES INC A	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
40,000.000	1.000000 NJFD	Local	73.641000	0.00	1,200.00	0.00	2,946,840.00
		Base	73.641000	0.00	1,200.00	0.00	2,946,840.00
		03 Jun 2014	06 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	73.232400	0.00	1,200.00	0.00	2,930,496.00
		Base	73.232400	0.00	1,200.00	0.00	2,930,496.00
		04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	73.558100	0.00	1,200.00	0.00	2,943,524.00
		Base	73.558100	0.00	1,200.00	0.00	2,943,524.00
		05 Jun 2014	10 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	74.775900	0.00	600.00	0.00	1,496,118.00
		Base	74.775900	0.00	600.00	0.00	1,496,118.00
		19 Jun 2014	24 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	76.836500	0.00	200.00	0.00	1,536,930.00
		Base	76.836500	0.00	200.00	0.00	1,536,930.00
		20 Jun 2014	25 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	76.974700	0.00	600.00	0.00	1,540,094.00
		Base	76.974700	0.00	600.00	0.00	1,540,094.00
		24 Jun 2014	27 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	74.301500	0.00	600.00	0.00	1,486,630.00
		Base	74.301500	0.00	600.00	0.00	1,486,630.00
		26 Jun 2014	OPEN		UBS SECURITIES LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	74.546000	0.00	600.00	0.00	1,491,520.00
		Base	74.546000	0.00	600.00	0.00	1,491,520.00
67018T105 Total							
220,000.000		Local		0.00	6,200.00	0.00	16,372,152.00
		Base		0.00	6,200.00	0.00	16,372,152.00
717081103	PFIZER INC W/D	COMMON STOCK USD.	0518 Jun 2014	23 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	29.618500	0.00	1,000.00	0.00	2,962,850.00
		Base	29.618500	0.00	1,000.00	0.00	2,962,850.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV	27 Jun 2014	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
50,000.000	1.000000 NJFD	84.546700	Local	0.00	500.00	0.00	4,227,835.00
		84.546700	Base	0.00	500.00	0.00	4,227,835.00
73933G202	POWER SOLUTIONS INTERNATIONA COMMON STOCK USD.	27 Jun 2014	OPEN		JEFFERIES+ COMPANY INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	71.333300	Local	0.00	300.00	0.00	713,633.00
		71.333300	Base	0.00	300.00	0.00	713,633.00
		30 Jun 2014	OPEN		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
10,000.000	1.000000 NJFD	71.877200	Local	0.00	300.00	0.00	719,072.00
		71.877200	Base	0.00	300.00	0.00	719,072.00
73933G202 Total			Local	0.00	600.00	0.00	1,432,705.00
	20,000.000		Base	0.00	600.00	0.00	1,432,705.00
74733T105	QLIK TECHNOLOGIES INC COMMON STOCK USD.	02 Jun 2014	05 Jun 2014		CANACCORDGENUITY INC	USD/DTC	0.03
30,000.000	1.000000 NJFA	21.498000	Local	0.00	900.00	0.00	645,840.00
		21.498000	Base	0.00	900.00	0.00	645,840.00
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.0106	06 Jun 2014	11 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
48,300.000	1.000000 NJFA	26.907000	Local	0.00	483.00	0.00	1,300,091.10
		26.907000	Base	0.00	483.00	0.00	1,300,091.10
		09 Jun 2014	12 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
19,700.000	1.000000 NJFA	27.434400	Local	0.00	197.00	0.00	540,654.68
		27.434400	Base	0.00	197.00	0.00	540,654.68
74973W107 Total			Local	0.00	680.00	0.00	1,840,745.78
	68,000.000		Base	0.00	680.00	0.00	1,840,745.78
760174102	RENTRAK CORP COMMON STOCK USD.	03 Jun 2014	06 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	47.335100	Local	0.00	600.00	0.00	947,302.00
		47.335100	Base	0.00	600.00	0.00	947,302.00
		04 Jun 2014	09 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	44.502700	0.00	600.00	0.00	890,654.00
		Base	44.502700	0.00	600.00	0.00	890,654.00
		04 Jun 2014	09 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	45.962400	0.00	1,200.00	0.00	1,839,696.00
		Base	45.962400	0.00	1,200.00	0.00	1,839,696.00
		05 Jun 2014	10 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	46.628100	0.00	1,200.00	0.00	1,866,324.00
		Base	46.628100	0.00	1,200.00	0.00	1,866,324.00
		06 Jun 2014	11 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	48.029400	0.00	900.00	0.00	1,441,782.00
		Base	48.029400	0.00	900.00	0.00	1,441,782.00
		09 Jun 2014	12 Jun 2014		KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	48.812100	0.00	600.00	0.00	976,842.00
		Base	48.812100	0.00	600.00	0.00	976,842.00
		10 Jun 2014	13 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	47.808400	0.00	600.00	0.00	956,768.00
		Base	47.808400	0.00	600.00	0.00	956,768.00
		11 Jun 2014	16 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	47.656700	0.00	600.00	0.00	953,734.00
		Base	47.656700	0.00	600.00	0.00	953,734.00
		12 Jun 2014	17 Jun 2014		CRAIG - HALLUM	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	50.517800	0.00	600.00	0.00	1,010,956.00
		Base	50.517800	0.00	600.00	0.00	1,010,956.00
		13 Jun 2014	18 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	50.035900	0.00	100.00	0.00	500,459.00
		Base	50.035900	0.00	100.00	0.00	500,459.00
		16 Jun 2014	19 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
16,200.000	1.000000 NJFD	Local	48.902900	0.00	486.00	0.00	792,712.98
		Base	48.902900	0.00	486.00	0.00	792,712.98

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		17 Jun 2014	20 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
3,800.000	1.000000 NJFD	Local 49.604400		0.00	114.00	0.00	188,610.72
		Base 49.604400		0.00	114.00	0.00	188,610.72
		18 Jun 2014	23 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 53.498800		0.00	300.00	0.00	535,288.00
		Base 53.498800		0.00	300.00	0.00	535,288.00
		25 Jun 2014	30 Jun 2014		CANACCORDGENUITY INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 52.997300		0.00	300.00	0.00	530,273.00
		Base 52.997300		0.00	300.00	0.00	530,273.00
		27 Jun 2014	OPEN		CANACCORDGENUITY INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 52.030700		0.00	300.00	0.00	520,607.00
		Base 52.030700		0.00	300.00	0.00	520,607.00
		30 Jun 2014	OPEN		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 52.266700		0.00	100.00	0.00	522,767.00
		Base 52.266700		0.00	100.00	0.00	522,767.00
760174102 Total							
300,000.000		Local		0.00	8,600.00	0.00	14,474,775.70
		Base		0.00	8,600.00	0.00	14,474,775.70
76131N101	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	13 Jun 2014	18 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFR	Local 14.950000		0.00	0.00	0.00	747,500.00
		Base 14.950000		0.00	0.00	0.00	747,500.00
76169B102	REXNORD CORP	COMMON STOCK USD.0102	02 Jun 2014	05 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
80,000.000	1.000000 NJFD	Local 25.660900		0.00	2,400.00	0.00	2,055,272.00
		Base 25.660900		0.00	2,400.00	0.00	2,055,272.00
80004C101	SANDISK CORP	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 96.743400		0.00	1,500.00	0.00	4,838,670.00
		Base 96.743400		0.00	1,500.00	0.00	4,838,670.00
		03 Jun 2014	06 Jun 2014		CLSA	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	10,000.000	1.000000	NJFD	Local	97.152900	0.00	300.00	0.00	971,829.00	
				Base	97.152900	0.00	300.00	0.00	971,829.00	
					16 Jun 2014	19 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	20,000.000	1.000000	NJFD	Local	101.282200	0.00	600.00	0.00	2,026,244.00	
				Base	101.282200	0.00	600.00	0.00	2,026,244.00	
					18 Jun 2014	23 Jun 2014	LEERINK SWANN AND COMPANY	USD/DTC	0.03	
	20,000.000	1.000000	NJFD	Local	102.215900	0.00	600.00	0.00	2,044,918.00	
				Base	102.215900	0.00	600.00	0.00	2,044,918.00	
					19 Jun 2014	24 Jun 2014	CANACCORDGENUITY INC	USD/DTC	0.03	
	20,000.000	1.000000	NJFD	Local	102.133200	0.00	600.00	0.00	2,043,264.00	
				Base	102.133200	0.00	600.00	0.00	2,043,264.00	
					23 Jun 2014	26 Jun 2014	CANACCORDGENUITY INC	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	102.082400	0.00	300.00	0.00	1,021,124.00	
				Base	102.082400	0.00	300.00	0.00	1,021,124.00	
80004C101 Total	130,000.000			Local		0.00	3,900.00	0.00	12,946,049.00	
				Base		0.00	3,900.00	0.00	12,946,049.00	
848637104	SPLUNK INC		COMMON STOCK USD.	04 Jun 2014	09 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	200,000.000	1.000000	NJFD	Local	40.460400	0.00	6,000.00	0.00	8,098,080.00	
				Base	40.460400	0.00	6,000.00	0.00	8,098,080.00	
					04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
	50,000.000	1.000000	NJFD	Local	40.505500	0.00	1,500.00	0.00	2,026,775.00	
				Base	40.505500	0.00	1,500.00	0.00	2,026,775.00	
					05 Jun 2014	10 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
	150,000.000	1.000000	NJFD	Local	41.299300	0.00	1,500.00	0.00	6,196,395.00	
				Base	41.299300	0.00	1,500.00	0.00	6,196,395.00	
848637104 Total	400,000.000			Local		0.00	9,000.00	0.00	16,321,250.00	
				Base		0.00	9,000.00	0.00	16,321,250.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85254J102	STAG INDUSTRIAL INC REIT USD.01	06 Jun 2014	11 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	24.789000	0.00	100.00	0.00	247,990.00	
	Local	24.789000	0.00	100.00	0.00	247,990.00	
	Base	24.789000	0.00	100.00	0.00	247,990.00	
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.0125	25 Jun 2014	30 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
8,500.000	1.000000 NJFA	80.433400	0.00	85.00	0.00	683,768.90	
	Local	80.433400	0.00	85.00	0.00	683,768.90	
	Base	80.433400	0.00	85.00	0.00	683,768.90	
87724P106	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.	10 Jun 2014	13 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
6,000.000	1.000000 NJFA	21.381000	0.00	60.00	0.00	128,346.00	
	Local	21.381000	0.00	60.00	0.00	128,346.00	
	Base	21.381000	0.00	60.00	0.00	128,346.00	
880770102	TERADYNE INC COMMON STOCK USD.	02 Jun 2014	05 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
50,000.000	1.000000 NJFA	17.951300	0.00	1,500.00	0.00	899,065.00	
	Local	17.951300	0.00	1,500.00	0.00	899,065.00	
	Base	17.951300	0.00	1,500.00	0.00	899,065.00	
887228104	TIME INC COMMON STOCK USD.0109	09 Jun 2014	12 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	22.493700	0.00	1,500.00	0.00	1,126,185.00	
	Local	22.493700	0.00	1,500.00	0.00	1,126,185.00	
	Base	22.493700	0.00	1,500.00	0.00	1,126,185.00	
		10 Jun 2014	13 Jun 2014		CRAIG - HALLUM	USD/DTC	0.03
50,000.000	1.000000 NJFD	22.960200	0.00	1,500.00	0.00	1,149,510.00	
	Local	22.960200	0.00	1,500.00	0.00	1,149,510.00	
	Base	22.960200	0.00	1,500.00	0.00	1,149,510.00	
		11 Jun 2014	16 Jun 2014		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
100,000.000	1.000000 NJFD	22.741100	0.00	3,000.00	0.00	2,277,110.00	
	Local	22.741100	0.00	3,000.00	0.00	2,277,110.00	
	Base	22.741100	0.00	3,000.00	0.00	2,277,110.00	
		12 Jun 2014	17 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
50,000.000	1.000000 NJFD	22.663600	0.00	1,500.00	0.00	1,134,680.00	
	Local	22.663600	0.00	1,500.00	0.00	1,134,680.00	
	Base	22.663600	0.00	1,500.00	0.00	1,134,680.00	
		13 Jun 2014	18 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	22.247400	0.00	500.00	0.00	1,112,870.00	
	Local	22.247400	0.00	500.00	0.00	1,112,870.00	
	Base	22.247400	0.00	500.00	0.00	1,112,870.00	
		18 Jun 2014	23 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
50,000.000	1.000000 NJFD	Local	22.815500	0.00	1,500.00	0.00	1,142,275.00
		Base	22.815500	0.00	1,500.00	0.00	1,142,275.00
887228104 Total							
350,000.000		Local		0.00	9,500.00	0.00	7,942,630.00
		Base		0.00	9,500.00	0.00	7,942,630.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	30.922400	0.00	200.00	0.00	618,648.00
		Base	30.922400	0.00	200.00	0.00	618,648.00
			03 Jun 2014	06 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	30.815700	0.00	200.00	0.00	616,514.00
		Base	30.815700	0.00	200.00	0.00	616,514.00
			04 Jun 2014	09 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	31.200700	0.00	600.00	0.00	624,614.00
		Base	31.200700	0.00	600.00	0.00	624,614.00
			05 Jun 2014	10 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	31.654300	0.00	200.00	0.00	633,286.00
		Base	31.654300	0.00	200.00	0.00	633,286.00
			06 Jun 2014	11 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	32.456500	0.00	600.00	0.00	649,730.00
		Base	32.456500	0.00	600.00	0.00	649,730.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.01	17 Jun 2014	20 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	30.310100	0.00	500.00	0.00	1,516,005.00
		Base	30.310100	0.00	500.00	0.00	1,516,005.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.01	18 Jun 2014	23 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	30.210500	0.00	200.00	0.00	604,410.00
		Base	30.210500	0.00	200.00	0.00	604,410.00
			19 Jun 2014	24 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.974300	0.00	600.00	0.00	600,086.00
		Base	29.974300	0.00	600.00	0.00	600,086.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		20 Jun 2014	25 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.464800	0.00	600.00	0.00	589,896.00
		Base	29.464800	0.00	600.00	0.00	589,896.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.0123	26 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	28.829900	0.00	500.00	0.00	1,441,995.00
		Base	28.829900	0.00	500.00	0.00	1,441,995.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.0123	26 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.350100	0.00	600.00	0.00	587,602.00
		Base	29.350100	0.00	600.00	0.00	587,602.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.0126	Jun 2014	OPEN	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFA	Local	29.692500	0.00	1,500.00	0.00	1,486,125.00
		Base	29.692500	0.00	1,500.00	0.00	1,486,125.00
89531P105	TREX COMPANY INC	COMMON STOCK USD.0126	Jun 2014	OPEN	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.036400	0.00	600.00	0.00	581,328.00
		Base	29.036400	0.00	600.00	0.00	581,328.00
		30 Jun 2014	OPEN		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	28.898100	0.00	600.00	0.00	578,562.00
		Base	28.898100	0.00	600.00	0.00	578,562.00
89531P105 Total							
370,000.000		Local		0.00	7,500.00	0.00	11,128,801.00
		Base		0.00	7,500.00	0.00	11,128,801.00
90130A200	TWENTY FIRST CENTURY FOX B	COMMON STOCK USD.0119	24 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	34.220100	0.00	1,000.00	0.00	3,423,010.00
		Base	34.220100	0.00	1,000.00	0.00	3,423,010.00
		20 Jun 2014	25 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	33.845300	0.00	3,000.00	0.00	3,387,530.00
		Base	33.845300	0.00	3,000.00	0.00	3,387,530.00
		23 Jun 2014	26 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	33.547500	0.00	1,000.00	0.00	3,355,750.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	33.547500		0.00	1,000.00	0.00	3,355,750.00
		24 Jun 2014	27 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	33.598500	0.00	1,000.00	0.00	3,360,850.00
	Base	33.598500		0.00	1,000.00	0.00	3,360,850.00
90130A200 Total							
400,000.000		Local		0.00	6,000.00	0.00	13,527,140.00
		Base		0.00	6,000.00	0.00	13,527,140.00
903293405	USG CORP	COMMON STOCK USD.1	02 Jun 2014	05 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	29.997200	0.00	1,000.00	0.00	3,000,720.00
		Base	29.997200	0.00	1,000.00	0.00	3,000,720.00
			03 Jun 2014	06 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	30.022000	0.00	600.00	0.00	601,040.00
		Base	30.022000	0.00	600.00	0.00	601,040.00
			04 Jun 2014	09 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
65,000.000	1.000000 NJFA	Local	29.953800	0.00	1,950.00	0.00	1,948,947.00
		Base	29.953800	0.00	1,950.00	0.00	1,948,947.00
			05 Jun 2014	10 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
30,000.000	1.000000 NJFA	Local	30.619300	0.00	300.00	0.00	918,879.00
		Base	30.619300	0.00	300.00	0.00	918,879.00
			06 Jun 2014	11 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	31.151200	0.00	500.00	0.00	1,558,060.00
		Base	31.151200	0.00	500.00	0.00	1,558,060.00
			06 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
45,000.000	1.000000 NJFA	Local	31.164400	0.00	1,350.00	0.00	1,403,748.00
		Base	31.164400	0.00	1,350.00	0.00	1,403,748.00
			17 Jun 2014	20 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
49,250.000	1.000000 NJFA	Local	30.613500	0.00	1,477.50	0.00	1,509,192.37
		Base	30.613500	0.00	1,477.50	0.00	1,509,192.37
			23 Jun 2014	26 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	39,500.000	1.000000	NJFA	Local	30.095200	0.00	1,185.00	0.00	1,189,945.39	
				Base	30.095200	0.00	1,185.00	0.00	1,189,945.39	
					25 Jun 2014	30 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
	26,250.000	1.000000	NJFA	Local	29.827600	0.00	262.50	0.00	783,237.00	
				Base	29.827600	0.00	262.50	0.00	783,237.00	
					26 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	25,000.000	1.000000	NJFA	Local	29.529300	0.00	750.00	0.00	738,982.50	
				Base	29.529300	0.00	750.00	0.00	738,982.50	
903293405 Total	450,000.000			Local		0.00	9,375.00	0.00	13,652,751.26	
				Base		0.00	9,375.00	0.00	13,652,751.26	
904034105	ULTRATECH INC		COMMON STOCK USD.	27 Jun 2014	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	50,000.000	1.000000	NJFA	Local	21.807300	0.00	500.00	0.00	1,090,865.00	
				Base	21.807300	0.00	500.00	0.00	1,090,865.00	
904311107	UNDER ARMOUR INC CLASS A		COMMON STOCK USD.	04 Jun 2014	09 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	52.094900	0.00	300.00	0.00	521,249.00	
				Base	52.094900	0.00	300.00	0.00	521,249.00	
910047109	UNITED CONTINENTAL HOLDINGS		COMMON STOCK USD.	16 Jun 2014	19 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	42.374700	0.00	1,000.00	0.00	4,238,470.00	
				Base	42.374700	0.00	1,000.00	0.00	4,238,470.00	
					17 Jun 2014	20 Jun 2014	FBN SECURITIES INC	USD/DTC	0.01	
	200,000.000	1.000000	NJFD	Local	43.058500	0.00	1,400.00	0.00	8,613,100.00	
				Base	43.058500	0.00	1,400.00	0.00	8,613,100.00	
					18 Jun 2014	23 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	43.384900	0.00	1,000.00	0.00	4,339,490.00	
				Base	43.384900	0.00	1,000.00	0.00	4,339,490.00	
					18 Jun 2014	23 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	100,000.000	1.000000	NJFD	Local	43.436800	0.00	3,000.00	0.00	4,346,680.00	
				Base	43.436800	0.00	3,000.00	0.00	4,346,680.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		19 Jun 2014	24 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	43.956200	0.00	1,000.00	0.00	4,396,620.00
		Base	43.956200	0.00	1,000.00	0.00	4,396,620.00
		20 Jun 2014	25 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	43.941900	0.00	1,000.00	0.00	4,395,190.00
		Base	43.941900	0.00	1,000.00	0.00	4,395,190.00
910047109 Total							
700,000.000		Local		0.00	8,400.00	0.00	30,329,550.00
		Base		0.00	8,400.00	0.00	30,329,550.00
911163103	UNITED NATURAL FOODS INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	63.056700	0.00	300.00	0.00	630,867.00
		Base	63.056700	0.00	300.00	0.00	630,867.00
		11 Jun 2014	16 Jun 2014		LEERINK SWANN AND COMPANY	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	65.060900	0.00	300.00	0.00	650,909.00
		Base	65.060900	0.00	300.00	0.00	650,909.00
		12 Jun 2014	17 Jun 2014		SIDOTI + COMPANY LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	64.564000	0.00	600.00	0.00	1,291,880.00
		Base	64.564000	0.00	600.00	0.00	1,291,880.00
911163103 Total							
40,000.000		Local		0.00	1,200.00	0.00	2,573,656.00
		Base		0.00	1,200.00	0.00	2,573,656.00
912909108	UNITED STATES STEEL CORP	COMMON STOCK USD1.	02 Jun 2014	05 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
75,000.000	1.000000 NJFA	Local	22.770300	0.00	2,250.00	0.00	1,710,022.50
		Base	22.770300	0.00	2,250.00	0.00	1,710,022.50
		04 Jun 2014	09 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.04
35,000.000	1.000000 NJFA	Local	23.588800	0.00	1,400.00	0.00	827,008.00
		Base	23.588800	0.00	1,400.00	0.00	827,008.00
		06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	15,000.000	1.000000 NJFA	Local	24.065000		450.00	0.00	361,425.00	
			Base	24.065000		450.00	0.00	361,425.00	
				09 Jun 2014	12 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	70,000.000	1.000000 NJFA	Local	24.166200		700.00	0.00	1,692,334.00	
			Base	24.166200		700.00	0.00	1,692,334.00	
912909108 Total	195,000.000		Local			4,800.00	0.00	4,590,789.50	
			Base			4,800.00	0.00	4,590,789.50	
91307C102	UNITED THERAPEUTICS CORP	COMMON STOCK USD.01		17 Jun 2014	20 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	30,000.000	1.000000 NJFD	Local	86.842400		300.00	0.00	2,605,572.00	
			Base	86.842400		300.00	0.00	2,605,572.00	
				18 Jun 2014	23 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	86.289800		200.00	0.00	1,725,996.00	
			Base	86.289800		200.00	0.00	1,725,996.00	
				19 Jun 2014	24 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03	
	20,000.000	1.000000 NJFD	Local	86.513000		600.00	0.00	1,730,860.00	
			Base	86.513000		600.00	0.00	1,730,860.00	
				20 Jun 2014	25 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	88.039700		200.00	0.00	1,760,994.00	
			Base	88.039700		200.00	0.00	1,760,994.00	
				30 Jun 2014	OPEN	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03	
	30,000.000	1.000000 NJFD	Local	89.474000		900.00	0.00	2,685,120.00	
			Base	89.474000		900.00	0.00	2,685,120.00	
91307C102 Total	120,000.000		Local			2,200.00	0.00	10,508,542.00	
			Base			2,200.00	0.00	10,508,542.00	
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.		23 Jun 2014	26 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	85.654800		200.00	0.00	1,713,296.00	
			Base	85.654800		200.00	0.00	1,713,296.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		24 Jun 2014	27 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	85.811400	0.00	600.00	0.00	1,716,828.00
		Base	85.811400	0.00	600.00	0.00	1,716,828.00
92553P201 Total							
40,000.000		Local		0.00	800.00	0.00	3,430,124.00
		Base		0.00	800.00	0.00	3,430,124.00
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.	19 Jun 2014	24 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	210.021600	0.00	600.00	0.00	4,201,032.00
		Base	210.021600	0.00	600.00	0.00	4,201,032.00
950814103	WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
65,000.000	1.000000 NJFA	Local	21.439400	0.00	650.00	0.00	1,394,211.00
		Base	21.439400	0.00	650.00	0.00	1,394,211.00
			03 Jun 2014	06 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local	20.268700	0.00	200.00	0.00	405,574.00
		Base	20.268700	0.00	200.00	0.00	405,574.00
			04 Jun 2014	09 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	20.507400	0.00	600.00	0.00	410,748.00
		Base	20.507400	0.00	600.00	0.00	410,748.00
			06 Jun 2014	11 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
9,000.000	1.000000 NJFA	Local	20.321300	0.00	90.00	0.00	182,981.70
		Base	20.321300	0.00	90.00	0.00	182,981.70
			17 Jun 2014	20 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
75,000.000	1.000000 NJFA	Local	20.614800	0.00	750.00	0.00	1,546,860.00
		Base	20.614800	0.00	750.00	0.00	1,546,860.00
			20 Jun 2014	25 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	20.376700	0.00	500.00	0.00	1,019,335.00
		Base	20.376700	0.00	500.00	0.00	1,019,335.00
			23 Jun 2014	26 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	50,000.000	1.000000	NJFA	Local	20.506000	0.00	500.00	0.00	1,025,800.00	
				Base	20.506000	0.00	500.00	0.00	1,025,800.00	
					26 Jun 2014	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJFA	Local	20.150500	0.00	1,000.00	0.00	2,016,050.00	
				Base	20.150500	0.00	1,000.00	0.00	2,016,050.00	
950814103 Total				Local		0.00	4,290.00	0.00	8,001,559.70	
	389,000.000			Base		0.00	4,290.00	0.00	8,001,559.70	
963320106	WHIRLPOOL CORP		COMMON STOCK USD1.	05 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	143.122200	0.00	300.00	0.00	1,431,522.00	
				Base	143.122200	0.00	300.00	0.00	1,431,522.00	
					09 Jun 2014	12 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03	
	16,400.000	1.000000	NJFD	Local	143.571600	0.00	492.00	0.00	2,355,066.24	
				Base	143.571600	0.00	492.00	0.00	2,355,066.24	
					09 Jun 2014	12 Jun 2014	INSTINET LLC	USD/DTC	0.05	
	3,600.000	1.000000	NJFD	Local	143.316100	0.00	180.00	0.00	516,117.96	
				Base	143.316100	0.00	180.00	0.00	516,117.96	
					10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
	20,000.000	1.000000	NJFD	Local	142.176600	0.00	1,000.00	0.00	2,844,532.00	
				Base	142.176600	0.00	1,000.00	0.00	2,844,532.00	
					18 Jun 2014	23 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	139.129100	0.00	200.00	0.00	2,782,782.00	
				Base	139.129100	0.00	200.00	0.00	2,782,782.00	
					19 Jun 2014	24 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	10,000.000	1.000000	NJFD	Local	139.753500	0.00	300.00	0.00	1,397,835.00	
				Base	139.753500	0.00	300.00	0.00	1,397,835.00	
963320106 Total				Local		0.00	2,472.00	0.00	11,327,855.20	
	80,000.000			Base		0.00	2,472.00	0.00	11,327,855.20	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
G0083B108	ACTAVIS PLC COMMON STOCK USD.	27 Jun 2014	OPEN		MERGER	USD/DTC	
189,595.110	1.000000 NJFD	Local 226.800000		0.00	0.00	0.00	43,000,170.95
		Base 226.800000		0.00	0.00	0.00	43,000,170.95
G8807B106	THERAVANCE BIOPHARMA INC COMMON STOCK	03 Jun 2014	03 Jun 2014		AUTREPAT-DISTRIBUTION	USD/DTC	
125,459.429	1.000000 NJFA	Local 19.609999		0.00	0.00	0.00	2,460,259.40
		Base 19.609999		0.00	0.00	0.00	2,460,259.40
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57	03 Jun 2014	06 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local 60.277000		0.00	3,000.00	0.00	6,030,700.00
		Base 60.277000		0.00	3,000.00	0.00	6,030,700.00
US DOLLAR Total							
12,999,354.539		Local		0.00	254,520.00	0.00	697,909,143.14
		Base		0.00	254,520.00	0.00	697,909,143.14
EQUITY Total							
12,999,354.539		Base		0.00	254,520.00	0.00	697,909,143.14
PURCHASE Total							
12,999,354.539		Base		0.00	254,520.00	0.00	697,909,143.14

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

00101J106	ADT CORP/THE	COMMON STOCK USD.0102	02 Jun 2014	05 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
53,650.000	1.000000 NJFA	Local	32.206000	0.00	1,609.50	38.19	1,726,204.21
		Base	32.206000	0.00	1,609.50	38.19	1,726,204.21
			03 Jun 2014	06 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	32.433100	0.00	1,000.00	71.68	3,242,238.31
		Base	32.433100	0.00	1,000.00	71.68	3,242,238.31
			04 Jun 2014	09 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
50,000.000	1.000000 NJFA	Local	32.543100	0.00	1,500.00	35.97	1,625,619.03
		Base	32.543100	0.00	1,500.00	35.97	1,625,619.03
			06 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
46,350.000	1.000000 NJFA	Local	33.498300	0.00	1,390.50	34.32	1,551,221.38
		Base	33.498300	0.00	1,390.50	34.32	1,551,221.38
			09 Jun 2014	12 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	33.679200	0.00	500.00	37.22	1,683,422.78
		Base	33.679200	0.00	500.00	37.22	1,683,422.78
			12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFA	Local	34.004400	0.00	2,500.00	37.58	1,697,682.41
		Base	34.004400	0.00	2,500.00	37.58	1,697,682.41
			20 Jun 2014	25 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
50,000.000	1.000000 NJFA	Local	34.209300	0.00	1,500.00	37.81	1,708,927.18
		Base	34.209300	0.00	1,500.00	37.81	1,708,927.18
			23 Jun 2014	26 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	34.463700	0.00	250.00	19.05	861,323.45
		Base	34.463700	0.00	250.00	19.05	861,323.45
			24 Jun 2014	27 Jun 2014	CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	34.480600	0.00	250.00	19.06	861,745.93

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	34.480600		0.00	250.00	19.06	861,745.93
				25 Jun 2014	30 Jun 2014		CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01
	25,750.000	1.000000	NJFA	Local	34.625600	0.00	257.50	19.71	891,331.99
			Base	34.625600		0.00	257.50	19.71	891,331.99
				26 Jun 2014	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	24,250.000	1.000000	NJFA	Local	34.415200	0.00	242.50	18.45	834,307.65
			Base	34.415200		0.00	242.50	18.45	834,307.65
00101J106 Total									
	500,000.000		Local			0.00	11,000.00	369.04	16,684,024.32
			Base			0.00	11,000.00	369.04	16,684,024.32
00130H105	AES CORP		COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	50,000.000	1.000000	NJFA	Local	14.307200	0.00	1,500.00	15.81	713,844.18
			Base	14.307200		0.00	1,500.00	15.81	713,844.18
00206R102	AT+T INC		COMMON STOCK USD1.	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	43,000.000	1.000000	NJFA	Local	34.830400	0.00	2,150.00	33.10	1,495,524.10
			Base	34.830400		0.00	2,150.00	33.10	1,495,524.10
002444107	AVX CORP		COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	5,000.000	1.000000	NJFA	Local	13.400000	0.00	150.00	1.49	66,848.51
			Base	13.400000		0.00	150.00	1.49	66,848.51
00287Y109	ABBVIE INC		COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	55,000.000	1.000000	NJFA	Local	53.958100	0.00	1,650.00	65.59	2,965,979.91
			Base	53.958100		0.00	1,650.00	65.59	2,965,979.91
00287Y109	ABBVIE INC		COMMON STOCK USD.01	23 Jun 2014	26 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	54.120600	0.00	1,500.00	59.81	2,704,470.18
			Base	54.120600		0.00	1,500.00	59.81	2,704,470.18
				24 Jun 2014	27 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	53.793300	0.00	1,500.00	59.45	2,688,105.54
			Base	53.793300		0.00	1,500.00	59.45	2,688,105.54

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

00287Y109 Total

155,000.000			Local			0.00	4,650.00	184.85	8,358,555.63
			Base			0.00	4,650.00	184.85	8,358,555.63

00738A106	ADTRAN INC		COMMON STOCK USD.01	11 Jun 2014		KEYBANC CAPITAL MARKETS INC		USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	22.175900		0.00	400.00	4.91	221,354.09
			Base	22.175900		0.00	400.00	4.91	221,354.09
				11 Jun 2014	CANCEL	KEYBANC CAPITAL MARKETS INC		USD/DTC	0.04
-10,000.000	1.000000 NJFA		Local	22.175900		0.00	-400.00	-4.91	-221,354.09
			Base	22.175900		0.00	-400.00	-4.91	-221,354.09
				11 Jun 2014	16 Jun 2014	KEYBANC CAPITAL MARKETS INC		USD/DTC	0.03
10,000.000	1.000000 NJFA		Local	22.175900		0.00	300.00	4.91	221,454.09
			Base	22.175900		0.00	300.00	4.91	221,454.09

00738A106 Total

10,000.000			Local			0.00	300.00	4.91	221,454.09
			Base			0.00	300.00	4.91	221,454.09

00817Y108	AETNA INC		COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	UBS SECURITIES LLC		USD/DTC	0.03
35,000.000	1.000000 NJFA		Local	80.378500		0.00	1,050.00	62.18	2,812,135.31
			Base	80.378500		0.00	1,050.00	62.18	2,812,135.31

009728106	AKORN INC		COMMON STOCK NPV	12 Jun 2014	17 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.		USD/DTC	0.01
35,000.000	1.000000 NJFA		Local	27.781700		0.00	350.00	21.49	971,988.01
			Base	27.781700		0.00	350.00	21.49	971,988.01

015271109	ALEXANDRIA REAL ESTATE EQUIT		REIT USD.01	11 Jun 2014	16 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.		USD/DTC	0.01
10,000.000	1.000000 NJFR		Local	76.307200		0.00	100.00	16.87	762,955.13
			Base	76.307200		0.00	100.00	16.87	762,955.13
				12 Jun 2014	17 Jun 2014	THEMIS TRADING LLC		USD/DTC	0.01
10,000.000	1.000000 NJFR		Local	76.765700		0.00	100.00	16.97	767,540.03
			Base	76.765700		0.00	100.00	16.97	767,540.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

015271109 Total

	20,000.000		Local			33.84	1,530,495.16
			Base		0.00	33.84	1,530,495.16

018490102	ALLERGAN INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
	10,000.000	1.000000 NJFA	Local	163.891700	0.00	36.23	1,638,580.77
			Base	163.891700	0.00	36.23	1,638,580.77

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
	6,500.000	1.000000 NJFA	Local	137.275800	0.00	19.72	892,077.98
			Base	137.275800	0.00	19.72	892,077.98

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	16 Jun 2014	19 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	137.086200	0.00	30.30	1,370,531.70
			Base	137.086200	0.00	30.30	1,370,531.70

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	17 Jun 2014	20 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	20,000.000	1.000000 NJFA	Local	134.858800	0.00	59.61	2,696,516.39
			Base	134.858800	0.00	59.61	2,696,516.39

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	17 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	136.728200	0.00	30.22	1,366,951.78
			Base	136.728200	0.00	30.22	1,366,951.78

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	20 Jun 2014	25 Jun 2014	KING, CL, & ASSOCIATES, INC	USD/DTC	0.01
	25,000.000	1.000000 NJFA	Local	132.174700	0.00	73.03	3,304,044.47
			Base	132.174700	0.00	73.03	3,304,044.47

018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.01	20 Jun 2014	25 Jun 2014	MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	132.870200	0.00	58.73	2,657,145.27
			Base	132.870200	0.00	58.73	2,657,145.27

				23 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	133.750999	0.00	29.56	1,337,180.43	
			Base	133.750999	0.00	29.56	1,337,180.43	

				23 Jun 2014	26 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds			
Units/Original Face									
	10,000.000	1.000000 NJFD	Local	132.307300	0.00	300.00	29.24	1,322,743.76	
			Base	132.307300	0.00	300.00	29.24	1,322,743.76	
				25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	30,000.000	1.000000 NJFD	Local	136.441800	0.00	900.00	90.47	4,092,263.52	
			Base	136.441800	0.00	900.00	90.47	4,092,263.52	
018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.0126	Jun 2014	OPEN	THEMIS TRADING LLC	USD/DTC	0.01		
	5,000.000	1.000000 NJFA	Local	136.621300	0.00	50.00	15.10	683,041.40	
			Base	136.621300	0.00	50.00	15.10	683,041.40	
018804104	ALLIANT TECHSYSTEMS INC	COMMON STOCK USD.0126	Jun 2014	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01		
	50,000.000	1.000000 NJFD	Local	136.279400	0.00	500.00	150.59	6,813,319.41	
			Base	136.279400	0.00	500.00	150.59	6,813,319.41	
				27 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	50,000.000	1.000000 NJFD	Local	136.469900	0.00	1,500.00	150.80	6,821,844.20	
			Base	136.469900	0.00	1,500.00	150.80	6,821,844.20	
				30 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	30,000.000	1.000000 NJFD	Local	134.377400	0.00	900.00	89.10	4,030,332.89	
			Base	134.377400	0.00	900.00	89.10	4,030,332.89	
018804104 Total	276,500.000		Local		0.00	6,295.00	826.47	37,387,993.20	
			Base		0.00	6,295.00	826.47	37,387,993.20	
023135106	AMAZON.COM INC	COMMON STOCK USD.0112	Jun 2014	17 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03		
	10,000.000	1.000000 NJFD	Local	330.069199	0.00	300.00	72.95	3,300,319.04	
			Base	330.069199	0.00	300.00	72.95	3,300,319.04	
02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	23 Jun 2014	26 Jun 2014	ISI/NEW YORK	USD/DTC	0.03		
	25,000.000	1.000000 NJFA	Local	44.607000	0.00	750.00	24.65	1,114,400.35	
			Base	44.607000	0.00	750.00	24.65	1,114,400.35	
02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	24 Jun 2014	27 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01		
	200,000.000	1.000000 NJFD	Local	43.520600	0.00	2,000.00	192.37	8,701,927.63	
			Base	43.520600	0.00	2,000.00	192.37	8,701,927.63	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
02376R102 Total								
225,000.000								
			Local	0.00	2,750.00	217.02	9,816,327.98	
			Base	0.00	2,750.00	217.02	9,816,327.98	
024013104	AMERICAN ASSETS TRUST INC	REIT USD.01	10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03	
10,000.000	1.000000 NJFA		Local	33.887000	0.00	7.49	338,562.51	
			Base	33.887000	0.00	7.49	338,562.51	
025816109	AMERICAN EXPRESS CO	COMMON STOCK USD.2	12 Jun 2014	17 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
21,000.000	1.000000 NJFA		Local	95.030600	0.00	44.11	1,995,388.49	
			Base	95.030600	0.00	44.11	1,995,388.49	
026874784	AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5	18 Jun 2014	23 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01	
100,000.000	1.000000 NJFD		Local	55.556900	0.00	122.79	5,554,567.21	
			Base	55.556900	0.00	122.79	5,554,567.21	
				20 Jun 2014	25 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
100,000.000	1.000000 NJFD		Local	55.653300	0.00	123.00	5,562,207.00	
			Base	55.653300	0.00	123.00	5,562,207.00	
				25 Jun 2014	30 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD		Local	54.943200	0.00	121.43	5,493,198.57	
			Base	54.943200	0.00	121.43	5,493,198.57	
				26 Jun 2014	OPEN	BLAYLOCK + PARTNERS	USD/DTC	0.01
150,000.000	1.000000 NJFD		Local	54.508600	0.00	180.70	8,174,609.29	
			Base	54.508600	0.00	180.70	8,174,609.29	
026874784 Total								
450,000.000			Local		0.00	547.92	24,784,582.07	
			Base		0.00	547.92	24,784,582.07	
03076C106	AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01	
17,000.000	1.000000 NJFA		Local	116.525000	0.00	43.78	1,980,711.22	
			Base	116.525000	0.00	43.78	1,980,711.22	
03076C106	AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	25 Jun 2014	30 Jun 2014	COWEN + CO LLC	USD/DTC	0.03	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	20,000.000	1.000000 NJFD	Local	118.389200	0.00	600.00	52.33	2,367,131.66	
			Base	118.389200	0.00	600.00	52.33	2,367,131.66	
				27 Jun 2014	OPEN	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	119.457400	0.00	300.00	26.41	1,194,247.59	
			Base	119.457400	0.00	300.00	26.41	1,194,247.59	
03076C106 Total	47,000.000		Local		0.00	1,070.00	122.52	5,542,090.47	
			Base		0.00	1,070.00	122.52	5,542,090.47	
032511107	ANADARKO PETROLEUM CORP	COMMON STOCK USD.1	10 Jun 2014	13 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03	
	53,000.000	1.000000 NJFA	Local	103.483300	0.00	1,590.00	121.21	5,482,903.69	
			Base	103.483300	0.00	1,590.00	121.21	5,482,903.69	
037411105	APACHE CORP	COMMON STOCK USD.	03 Jun 2014	06 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	91.896100	0.00	1,000.00	203.10	9,188,406.90	
			Base	91.896100	0.00	1,000.00	203.10	9,188,406.90	
				04 Jun 2014	09 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03	
	50,000.000	1.000000 NJFD	Local	92.388000	0.00	1,500.00	102.09	4,617,797.91	
			Base	92.388000	0.00	1,500.00	102.09	4,617,797.91	
				06 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	30,000.000	1.000000 NJFD	Local	94.420600	0.00	900.00	62.61	2,831,655.39	
			Base	94.420600	0.00	900.00	62.61	2,831,655.39	
				27 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	130,000.000	1.000000 NJFD	Local	99.303200	0.00	3,900.00	285.30	12,905,230.69	
			Base	99.303200	0.00	3,900.00	285.30	12,905,230.69	
037411105 Total	310,000.000		Local		0.00	7,300.00	653.10	29,543,090.89	
			Base		0.00	7,300.00	653.10	29,543,090.89	
037604105	APOLLO EDUCATION GROUP INC	COMMON STOCK NPV	18 Jun 2014	23 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01	
	29,919.000	1.000000 NJFD	Local	29.948900	0.00	299.19	19.81	895,722.14	
			Base	29.948900	0.00	299.19	19.81	895,722.14	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		19 Jun 2014	24 Jun 2014		KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local 29.235700		0.00	900.00	19.39	876,151.61
		Base 29.235700		0.00	900.00	19.39	876,151.61
		20 Jun 2014	25 Jun 2014		SIDOTI + COMPANY LLC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local 28.996100		0.00	900.00	19.23	868,963.77
		Base 28.996100		0.00	900.00	19.23	868,963.77
		23 Jun 2014	26 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 29.177400		0.00	1,000.00	64.49	2,916,675.50
		Base 29.177400		0.00	1,000.00	64.49	2,916,675.50
		24 Jun 2014	27 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
70,000.000	1.000000 NJFD	Local 29.898400		0.00	2,100.00	46.26	2,090,741.74
		Base 29.898400		0.00	2,100.00	46.26	2,090,741.74
		25 Jun 2014	30 Jun 2014		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
70,000.000	1.000000 NJFD	Local 29.894500		0.00	2,100.00	46.25	2,090,468.75
		Base 29.894500		0.00	2,100.00	46.25	2,090,468.75
037604105 Total							
329,919.000		Local		0.00	7,299.19	215.43	9,738,723.51
		Base		0.00	7,299.19	215.43	9,738,723.51
037833100	APPLE INC	COMMON STOCK USD.	04 Jun 2014	09 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
2,000.000	1.000000 NJFD	Local 646.931400		0.00	60.00	28.60	1,293,774.20
		Base 646.931400		0.00	60.00	28.60	1,293,774.20
		05 Jun 2014	10 Jun 2014		LEERINK SWANN AND COMPANY	USD/DTC	0.03
2,000.000	1.000000 NJFD	Local 646.452600		0.00	60.00	28.58	1,292,816.62
		Base 646.452600		0.00	60.00	28.58	1,292,816.62
		06 Jun 2014	11 Jun 2014		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
2,000.000	1.000000 NJFD	Local 648.035100		0.00	60.00	28.65	1,295,981.55
		Base 648.035100		0.00	60.00	28.65	1,295,981.55

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
037833100 Total							
6,000.000			Local	0.00	180.00	85.83	3,882,572.37
			Base	0.00	180.00	85.83	3,882,572.37
038222105	APPLIED MATERIALS INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014	ITG INC.	USD/DTC	0.01
250,000.000	1.000000 NJFA	Local	21.908700	0.00	1,750.00	121.05	5,475,303.95
		Base	21.908700	0.00	1,750.00	121.05	5,475,303.95
04247X102	ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	24 Jun 2014	27 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
25,000.000	1.000000 NJFA	Local	57.432300	0.00	750.00	31.74	1,435,025.76
		Base	57.432300	0.00	750.00	31.74	1,435,025.76
			25 Jun 2014	30 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	57.163500	0.00	100.00	12.64	571,522.36
		Base	57.163500	0.00	100.00	12.64	571,522.36
04247X102 Total							
35,000.000			Local	0.00	850.00	44.38	2,006,548.12
			Base	0.00	850.00	44.38	2,006,548.12
044209104	ASHLAND INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
1,000.000	1.000000 NJFA	Local	104.991000	0.00	30.00	2.33	104,958.67
		Base	104.991000	0.00	30.00	2.33	104,958.67
053332102	AUTOZONE INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
2,000.000	1.000000 NJFA	Local	523.036900	0.00	20.00	23.12	1,046,030.68
		Base	523.036900	0.00	20.00	23.12	1,046,030.68
			13 Jun 2014	18 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
3,000.000	1.000000 NJFA	Local	523.579000	0.00	30.00	34.72	1,570,672.28
		Base	523.579000	0.00	30.00	34.72	1,570,672.28
053332102 Total							
5,000.000			Local	0.00	50.00	57.84	2,616,702.96
			Base	0.00	50.00	57.84	2,616,702.96
053484101	AVALONBAY COMMUNITIES INC	REIT USD.01	12 Jun 2014	17 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
10,000.000	1.000000 NJFD	Local	138.714600	0.00	300.00	30.66	1,386,815.34
		Base	138.714600	0.00	300.00	30.66	1,386,815.34
05463D100	AXIALL CORP	COMMON STOCK USD.01	12 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.04
38,250.000	1.000000 NJFA	Local	47.727800	0.00	1,530.00	40.35	1,824,018.00
		Base	47.727800	0.00	1,530.00	40.35	1,824,018.00
			12 Jun 2014	CANCEL	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.04
-38,250.000	1.000000 NJFA	Local	47.727800	0.00	-1,530.00	-40.35	-1,824,018.00
		Base	47.727800	0.00	-1,530.00	-40.35	-1,824,018.00
			12 Jun 2014	17 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
38,250.000	1.000000 NJFA	Local	47.727800	0.00	1,147.50	40.35	1,824,400.50
		Base	47.727800	0.00	1,147.50	40.35	1,824,400.50
05463D100 Total							
38,250.000		Local		0.00	1,147.50	40.35	1,824,400.50
		Base		0.00	1,147.50	40.35	1,824,400.50
058498106	BALL CORP	COMMON STOCK NPV	12 Jun 2014	17 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
3,000.000	1.000000 NJFA	Local	60.668700	0.00	30.00	4.03	181,972.07
		Base	60.668700	0.00	30.00	4.03	181,972.07
075887109	BECTON DICKINSON AND CO	COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
15,000.000	1.000000 NJFA	Local	118.284200	0.00	450.00	39.22	1,773,773.78
		Base	118.284200	0.00	450.00	39.22	1,773,773.78
075896100	BED BATH + BEYOND INC	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	LEERINK SWANN AND COMPANY	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	61.359500	0.00	600.00	27.13	1,226,562.87
		Base	61.359500	0.00	600.00	27.13	1,226,562.87
			10 Jun 2014	13 Jun 2014	SIDOTI + COMPANY LLC	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	61.832800	0.00	600.00	27.34	1,236,028.65
		Base	61.832800	0.00	600.00	27.34	1,236,028.65
			12 Jun 2014	17 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
7,500.000	1.000000 NJFA	Local	60.735800	0.00	225.00	10.07	455,283.43

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	60.735800		0.00	225.00	10.07	455,283.43
075896100 Total							
47,500.000	Local			0.00	1,425.00	64.54	2,917,874.95
	Base			0.00	1,425.00	64.54	2,917,874.95
077347300	BEL FUSE INC CL B	COMMON STOCK USD.1	02 Jun 2014	05 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
1,401.000	1.000000 NJFA	Local	26.996000	0.00	42.03	0.84	37,778.53
		Base	26.996000	0.00	42.03	0.84	37,778.53
			04 Jun 2014	09 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
2,099.000	1.000000 NJFA	Local	24.871400	0.00	20.99	1.16	52,182.92
		Base	24.871400	0.00	20.99	1.16	52,182.92
			05 Jun 2014	10 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
1,500.000	1.000000 NJFA	Local	25.099300	0.00	15.00	0.84	37,633.11
		Base	25.099300	0.00	15.00	0.84	37,633.11
077347300 Total							
5,000.000	Local			0.00	78.02	2.84	127,594.56
	Base			0.00	78.02	2.84	127,594.56
08160H101	BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	11 Jun 2014	16 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	24.398500	0.00	150.00	2.70	121,839.80
		Base	24.398500	0.00	150.00	2.70	121,839.80
09247X101	BLACKROCK INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	310.667599	0.00	100.00	68.66	3,106,507.33
		Base	310.667599	0.00	100.00	68.66	3,106,507.33
097023105	BOEING CO/THE	COMMON STOCK USD5.	02 Jun 2014	05 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
15,000.000	1.000000 NJFA	Local	135.005900	0.00	450.00	44.76	2,024,593.74
		Base	135.005900	0.00	450.00	44.76	2,024,593.74
			03 Jun 2014	06 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
18,000.000	1.000000 NJFA	Local	136.020300	0.00	180.00	54.11	2,448,131.29
		Base	136.020300	0.00	180.00	54.11	2,448,131.29

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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 Jun 2014	09 Jun 2014		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	134.991000	0.00	800.00	59.67	2,698,960.33
		Base	134.991000	0.00	800.00	59.67	2,698,960.33
		06 Jun 2014	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
18,500.000	1.000000 NJFA	Local	138.081000	0.00	555.00	56.46	2,553,887.04
		Base	138.081000	0.00	555.00	56.46	2,553,887.04
		12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
88,500.000	1.000000 NJFA	Local	132.771900	0.00	4,425.00	259.69	11,745,628.46
		Base	132.771900	0.00	4,425.00	259.69	11,745,628.46
		17 Jun 2014	20 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	132.381000	0.00	500.00	146.29	6,618,403.71
		Base	132.381000	0.00	500.00	146.29	6,618,403.71
097023105 Total							
210,000.000		Local		0.00	6,910.00	620.98	28,089,604.57
		Base		0.00	6,910.00	620.98	28,089,604.57
100557107	BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
5,865.000	1.000000 NJFA	Local	214.020700	0.00	58.65	27.75	1,255,145.01
		Base	214.020700	0.00	58.65	27.75	1,255,145.01
		11 Jun 2014	16 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
10,135.000	1.000000 NJFA	Local	212.540100	0.00	101.35	47.61	2,153,944.95
		Base	212.540100	0.00	101.35	47.61	2,153,944.95
		12 Jun 2014	17 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
4,000.000	1.000000 NJFA	Local	216.298700	0.00	40.00	19.13	865,135.67
		Base	216.298700	0.00	40.00	19.13	865,135.67
100557107 Total							
20,000.000		Local		0.00	200.00	94.49	4,274,225.63
		Base		0.00	200.00	94.49	4,274,225.63
111320107	BROADCOM CORP CL A	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	ITG INC.	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
	200,000.000	1.000000 NJFD	Local	34.868300	0.00	1,400.00	154.12	6,972,105.87
			Base	34.868300	0.00	1,400.00	154.12	6,972,105.87
111320107	BROADCOM CORP CL A	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	INSTINET LLC	USD/DTC	0.01	
	250,000.000	1.000000 NJFA	Local	34.909500	0.00	1,750.00	192.88	8,725,432.11
			Base	34.909500	0.00	1,750.00	192.88	8,725,432.11
111320107 Total								
	450,000.000		Local		0.00	3,150.00	347.00	15,697,537.98
			Base		0.00	3,150.00	347.00	15,697,537.98
111621306	BROCADE COMMUNICATIONS SYS	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	100,000.000	1.000000 NJFA	Local	9.104800	0.00	1,000.00	20.13	909,459.87
			Base	9.104800	0.00	1,000.00	20.13	909,459.87
124857202	CBS CORP CLASS B NON VOT W/I	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.02	
	20,000.000	1.000000 NJFD	Local	61.909400	0.00	350.00	27.37	1,237,810.62
			Base	61.909400	0.00	350.00	27.37	1,237,810.62
				11 Jun 2014	16 Jun 2014	GORDON HASKETT	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	62.191400	0.00	2,500.00	68.73	3,107,001.27
			Base	62.191400	0.00	2,500.00	68.73	3,107,001.27
				12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	61.207500	0.00	5,000.00	135.27	6,115,614.73
			Base	61.207500	0.00	5,000.00	135.27	6,115,614.73
				17 Jun 2014	20 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	50,000.000	1.000000 NJFD	Local	60.327800	0.00	500.00	66.67	3,015,823.33
			Base	60.327800	0.00	500.00	66.67	3,015,823.33
				18 Jun 2014	23 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
	50,000.000	1.000000 NJFD	Local	60.266600	0.00	1,500.00	66.60	3,011,763.39
			Base	60.266600	0.00	1,500.00	66.60	3,011,763.39
				19 Jun 2014	24 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000 NJFD	Local	60.297700	0.00	1,000.00	133.26	6,028,636.74
			Base	60.297700	0.00	1,000.00	133.26	6,028,636.74

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		20 Jun 2014	25 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
19,000.000	1.000000 NJFD	Local	59.269500	0.00	570.00	24.89	1,125,525.61
		Base	59.269500	0.00	570.00	24.89	1,125,525.61
		25 Jun 2014	30 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	61.825600	0.00	1,500.00	68.32	3,089,711.68
		Base	61.825600	0.00	1,500.00	68.32	3,089,711.68
		26 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
32,000.000	1.000000 NJFD	Local	62.082500	0.00	960.00	43.91	1,985,636.09
		Base	62.082500	0.00	960.00	43.91	1,985,636.09
		27 Jun 2014	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	61.691100	0.00	1,500.00	68.17	3,082,986.83
		Base	61.691100	0.00	1,500.00	68.17	3,082,986.83
		27 Jun 2014	OPEN		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	61.359000	0.00	500.00	67.81	3,067,382.18
		Base	61.359000	0.00	500.00	67.81	3,067,382.18
		30 Jun 2014	OPEN		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	61.688700	0.00	400.00	54.54	2,467,093.46
		Base	61.688700	0.00	400.00	54.54	2,467,093.46
124857202 Total							
611,000.000		Local		0.00	16,280.00	825.54	37,334,985.93
		Base		0.00	16,280.00	825.54	37,334,985.93
125509109	CIGNA CORP	COMMON STOCK USD.25	30 May 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	
-45,000.000	1.000000 NJFA	Local	89.565300	0.00	0.00	-89.08	-4,030,349.41
		Base	89.565300	0.00	0.00	-89.08	-4,030,349.41
		30 May 2014	04 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
45,000.000	1.000000 NJFA	Local	89.565300	0.00	1,350.00	89.08	4,028,999.42
		Base	89.565300	0.00	1,350.00	89.08	4,028,999.42

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

125509109 Total

0.000		Local		0.00	1,350.00	0.00	-1,349.99
		Base		0.00	1,350.00	0.00	-1,349.99

128246105	CALAVO GROWERS INC	COMMON STOCK USD.	03 Jun 2014	06 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	34.001200		0.00	100.00	339,904.48
		Base	34.001200		0.00	100.00	339,904.48
			05 Jun 2014	10 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	33.810900		0.00	100.00	338,001.52
		Base	33.810900		0.00	100.00	338,001.52

128246105 Total

20,000.000		Local		0.00	200.00	15.00	677,906.00
		Base		0.00	200.00	15.00	677,906.00

134429109	CAMPBELL SOUP CO	COMMON STOCK USD.	18 Jun 2014	23 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.02
20,000.000	1.000000 NJFD	Local	45.934100		0.00	350.00	918,311.68
		Base	45.934100		0.00	350.00	918,311.68
			20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	46.416000		0.00	600.00	927,699.48
		Base	46.416000		0.00	600.00	927,699.48
			27 Jun 2014	OPEN	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	45.605900		0.00	600.00	911,497.84
		Base	45.605900		0.00	600.00	911,497.84
			30 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	45.803500		0.00	1,200.00	1,830,899.50
		Base	45.803500		0.00	1,200.00	1,830,899.50

134429109 Total

100,000.000		Local		0.00	2,750.00	101.49	4,588,408.50
		Base		0.00	2,750.00	101.49	4,588,408.50

146229109	CARTER S INC	COMMON STOCK USD.	01 10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
5,000.000	1.000000 NJFA	Local	71.282400	0.00	50.00	7.88	356,354.12
		Base	71.282400	0.00	50.00	7.88	356,354.12
151020104	CELGENE CORP	COMMON STOCK USD.0104	104 Jun 2014	09 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	155.347299	0.00	300.00	34.34	1,553,138.65
		Base	155.347299	0.00	300.00	34.34	1,553,138.65
			05 Jun 2014	10 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	159.646800	0.00	300.00	35.29	1,596,132.71
		Base	159.646800	0.00	300.00	35.29	1,596,132.71
			12 Jun 2014	17 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	160.970099	0.00	300.00	35.58	1,609,365.41
		Base	160.970099	0.00	300.00	35.58	1,609,365.41
			19 Jun 2014	24 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	167.524300	0.00	1,500.00	185.12	8,374,529.87
		Base	167.524300	0.00	1,500.00	185.12	8,374,529.87
			20 Jun 2014	25 Jun 2014	CANACCORDGENUITY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	171.071300	0.00	600.00	75.62	3,420,750.37
		Base	171.071300	0.00	600.00	75.62	3,420,750.37
			20 Jun 2014	25 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	168.449400	0.00	1,200.00	148.91	6,736,627.08
		Base	168.449400	0.00	1,200.00	148.91	6,736,627.08
			23 Jun 2014	26 Jun 2014	COWEN + CO LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	172.295400	0.00	600.00	76.16	3,445,231.83
		Base	172.295400	0.00	600.00	76.16	3,445,231.83
151020104 Total							
160,000.000		Local		0.00	4,800.00	591.02	26,735,775.92
		Base		0.00	4,800.00	591.02	26,735,775.92
165240102	CHESAPEAKE LODGING TRUST	REIT USD.01	10 Jun 2014	13 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	29.492300	0.00	600.00	13.04	589,232.96
		Base	29.492300	0.00	600.00	13.04	589,232.96

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				12 Jun 2014	17 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	75,000.000	1.000000	NJFA	Local	29.026600	0.00	750.00	48.12	2,176,196.87
				Base	29.026600	0.00	750.00	48.12	2,176,196.87
165240102 Total	95,000.000			Local		0.00	1,350.00	61.16	2,765,429.83
				Base		0.00	1,350.00	61.16	2,765,429.83
166764100	CHEVRON CORP		COMMON STOCK USD.	16 Jun 2014	19 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	128.589100	0.00	1,500.00	142.10	6,427,812.90
				Base	128.589100	0.00	1,500.00	142.10	6,427,812.90
171232101	CHUBB CORP		COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	43,000.000	1.000000	NJFA	Local	93.230800	0.00	430.00	88.60	4,008,405.79
				Base	93.230800	0.00	430.00	88.60	4,008,405.79
171779309	CIENA CORP		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
	25,000.000	1.000000	NJFA	Local	22.573300	0.00	250.00	12.48	564,070.02
				Base	22.573300	0.00	250.00	12.48	564,070.02
				24 Jun 2014	27 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	0.03
	25,000.000	1.000000	NJFA	Local	22.004900	0.00	750.00	12.16	549,360.34
				Base	22.004900	0.00	750.00	12.16	549,360.34
171779309 Total	50,000.000			Local		0.00	1,000.00	24.64	1,113,430.36
				Base		0.00	1,000.00	24.64	1,113,430.36
17243V102	CINEMARK HOLDINGS INC		COMMON STOCK USD.	06 Jun 2014	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
	30,000.000	1.000000	NJFD	Local	31.839700	0.00	900.00	21.11	954,269.89
				Base	31.839700	0.00	900.00	21.11	954,269.89
				09 Jun 2014	12 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	30,000.000	1.000000	NJFD	Local	31.999800	0.00	900.00	21.22	959,072.78
				Base	31.999800	0.00	900.00	21.22	959,072.78
				10 Jun 2014	13 Jun 2014		GORDON HASKETT	USD/DTC	0.05

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
30,000.000	1.000000 NJFD	Local	32.024500	0.00	1,500.00	21.24	959,213.76
		Base	32.024500	0.00	1,500.00	21.24	959,213.76
			11 Jun 2014	16 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	31.919600	0.00	1,200.00	28.22	1,275,555.78
		Base	31.919600	0.00	1,200.00	28.22	1,275,555.78
			12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local	31.933900	0.00	2,000.00	28.23	1,275,327.77
		Base	31.933900	0.00	2,000.00	28.23	1,275,327.77
17243V102 Total							
170,000.000		Local		0.00	6,500.00	120.02	5,423,439.98
		Base		0.00	6,500.00	120.02	5,423,439.98
172755100	CIRRUS LOGIC INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	CANACCORDGENUITY INC	USD/DTC	0.03
25,000.000	1.000000 NJFA	Local	22.803000	0.00	750.00	12.60	569,312.40
		Base	22.803000	0.00	750.00	12.60	569,312.40
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	25.000000	0.00	1,000.00	55.25	2,498,944.75
		Base	25.000000	0.00	1,000.00	55.25	2,498,944.75
			24 Jun 2014	27 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	24.701300	0.00	600.00	10.92	493,415.08
		Base	24.701300	0.00	600.00	10.92	493,415.08
17275R102 Total							
120,000.000		Local		0.00	1,600.00	66.17	2,992,359.83
		Base		0.00	1,600.00	66.17	2,992,359.83
172967424	CITIGROUP INC	COMMON STOCK USD.	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
123,000.000	1.000000 NJFA	Local	48.547700	0.00	6,150.00	131.97	5,965,085.12
		Base	48.547700	0.00	6,150.00	131.97	5,965,085.12
191216100	COCA COLA CO/THE	COMMON STOCK USD.	10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05
120,000.000	1.000000 NJFA	Local	41.006500	0.00	6,000.00	108.75	4,914,671.25

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	41.006500		0.00	6,000.00	108.75	4,914,671.25
194162103	COLGATE PALMOLIVE CO 75,000.000 1.000000 NJFA	COMMON STOCK USD1. Local 68.678200 Base 68.678200	10 Jun 2014 13 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC 113.84 113.84	0.01 5,150,001.16 5,150,001.16
203668108	COMMUNITY HEALTH SYSTEMS INC 45,000.000 1.000000 NJFA	COMMON STOCK USD.01 Local 42.462700 Base 42.462700	12 Jun 2014 17 Jun 2014		GOLDMAN SACHS + CO	USD/DTC 42.23 42.23	0.03 1,909,429.27 1,909,429.27
20825C104	CONOCOPHILLIPS 20,000.000 1.000000 NJFD	COMMON STOCK USD.01 Local 82.709700 Base 82.709700	12 Jun 2014 17 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC 36.56 36.56	0.03 1,653,557.43 1,653,557.43
216831107	COOPER TIRE + RUBBER 50,000.000 1.000000 NJFD	COMMON STOCK USD1. Local 29.458300 Base 29.458300	13 Jun 2014 18 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC 32.56 32.56	0.03 1,471,382.43 1,471,382.43
	50,000.000 1.000000 NJFD	Local 29.759200 Base 29.759200	16 Jun 2014 19 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC 32.89 32.89	0.02 1,487,052.11 1,487,052.11
	50,000.000 1.000000 NJFD	Local 29.782500 Base 29.782500	17 Jun 2014 20 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC 32.91 32.91	0.03 1,487,592.09 1,487,592.09
	50,000.000 1.000000 NJFD	Local 29.676000 Base 29.676000	18 Jun 2014 23 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC 32.80 32.80	0.02 1,482,892.20 1,482,892.20
	50,000.000 1.000000 NJFD	Local 29.816900 Base 29.816900	19 Jun 2014 24 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC 32.95 32.95	0.03 1,489,312.05 1,489,312.05
	50,000.000 1.000000 NJFD	Local 29.852500 Base 29.852500	20 Jun 2014 25 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC 32.99 32.99	0.03 1,491,092.01 1,491,092.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		24 Jun 2014	27 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 29.256100		0.00	1,500.00	32.33	1,461,272.66
		Base 29.256100		0.00	1,500.00	32.33	1,461,272.66
		25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 29.058100		0.00	1,500.00	32.11	1,451,372.88
		Base 29.058100		0.00	1,500.00	32.11	1,451,372.88
		26 Jun 2014	OPEN		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 29.153700		0.00	1,500.00	32.22	1,456,152.78
		Base 29.153700		0.00	1,500.00	32.22	1,456,152.78
216831107 Total							
450,000.000		Local		0.00	12,250.00	293.76	13,278,121.21
		Base		0.00	12,250.00	293.76	13,278,121.21
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01	10 Jun 2014	13 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local 28.031600		0.00	200.00	12.39	560,419.61
		Base 28.031600		0.00	200.00	12.39	560,419.61
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.	13 Jun 2014	18 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 115.203500		0.00	600.00	50.92	2,303,419.08
		Base 115.203500		0.00	600.00	50.92	2,303,419.08
		16 Jun 2014	19 Jun 2014		CANACCORDGENUITY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 115.127200		0.00	600.00	50.89	2,301,893.10
		Base 115.127200		0.00	600.00	50.89	2,301,893.10
		17 Jun 2014	20 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 115.449600		0.00	600.00	51.03	2,308,340.97
		Base 115.449600		0.00	600.00	51.03	2,308,340.97
		18 Jun 2014	23 Jun 2014		LEERINK SWANN AND COMPANY	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 115.356700		0.00	1,500.00	127.47	5,766,207.53
		Base 115.356700		0.00	1,500.00	127.47	5,766,207.53
		19 Jun 2014	24 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	50,000.000	1.000000	NJFD	Local	116.160900	0.00	1,500.00	128.36	5,806,416.63
				Base	116.160900	0.00	1,500.00	128.36	5,806,416.63
22160K105 Total	160,000.000			Local		0.00	4,800.00	408.67	18,486,277.31
				Base		0.00	4,800.00	408.67	18,486,277.31
222816100	COVANCE INC		COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	20,000.000	1.000000	NJFA	Local	86.827800	0.00	600.00	38.38	1,735,917.62
				Base	86.827800	0.00	600.00	38.38	1,735,917.62
225447101	CREE INC		COMMON STOCK USD.	04 Jun 2014	09 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
	40,000.000	1.000000	NJFD	Local	47.162600	0.00	1,200.00	41.70	1,885,262.30
				Base	47.162600	0.00	1,200.00	41.70	1,885,262.30
					05 Jun 2014	10 Jun 2014	LEERINK SWANN AND COMPANY	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	47.326200	0.00	1,500.00	52.30	2,364,757.70
				Base	47.326200	0.00	1,500.00	52.30	2,364,757.70
					06 Jun 2014	11 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	40,000.000	1.000000	NJFD	Local	47.480500	0.00	1,200.00	41.98	1,897,978.02
				Base	47.480500	0.00	1,200.00	41.98	1,897,978.02
225447101 Total	130,000.000			Local		0.00	3,900.00	135.98	6,147,998.02
				Base		0.00	3,900.00	135.98	6,147,998.02
23334L102	DSW INC CLASS A		COMMON STOCK NPV	10 Jun 2014	13 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	27.642000	0.00	100.00	6.11	276,313.89
				Base	27.642000	0.00	100.00	6.11	276,313.89
235825205	DANA HOLDING CORP		COMMON STOCK USD.01	17 Jun 2014	20 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	23.582100	0.00	600.00	10.43	471,031.57
				Base	23.582100	0.00	600.00	10.43	471,031.57
					18 Jun 2014	23 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
	30,000.000	1.000000	NJFD	Local	23.528000	0.00	900.00	15.60	704,924.40

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	23.528000		0.00	900.00	15.60	704,924.40
		19 Jun 2014	24 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 23.496600		0.00	600.00	10.39	469,321.61
	Base	23.496600		0.00	600.00	10.39	469,321.61
		20 Jun 2014	25 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local 23.702200		0.00	300.00	15.72	710,750.28
	Base	23.702200		0.00	300.00	15.72	710,750.28
		20 Jun 2014	25 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 23.648300		0.00	500.00	26.14	1,181,888.86
	Base	23.648300		0.00	500.00	26.14	1,181,888.86
		23 Jun 2014	26 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local 23.900800		0.00	900.00	15.85	716,108.15
	Base	23.900800		0.00	900.00	15.85	716,108.15
		23 Jun 2014	26 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
80,000.000	1.000000 NJFD	Local 23.820000		0.00	800.00	42.12	1,904,757.87
	Base	23.820000		0.00	800.00	42.12	1,904,757.87
		24 Jun 2014	27 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
60,000.000	1.000000 NJFD	Local 24.057400		0.00	1,800.00	31.91	1,441,612.09
	Base	24.057400		0.00	1,800.00	31.91	1,441,612.09
		25 Jun 2014	30 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 23.570600		0.00	1,500.00	26.05	1,177,003.95
	Base	23.570600		0.00	1,500.00	26.05	1,177,003.95
235825205 Total							
370,000.000		Local		0.00	7,900.00	194.21	8,777,398.78
		Base		0.00	7,900.00	194.21	8,777,398.78
247916208	DENBURY RESOURCES INC	COMMON STOCK USD.	10 Jun 2014	13 Jun 2014	BLAYLOCK + PARTNERS	USD/DTC	0.01
90,000.000	1.000000 NJFA	Local	17.157500		0.00	900.00	1,543,240.87
		Base	17.157500		0.00	900.00	1,543,240.87

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local 47.513900	0.00	200.00	21.01	950,056.99	
		Base 47.513900	0.00	200.00	21.01	950,056.99	
25960P109	DOUGLAS EMMETT INC REIT USD.01	10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
10,000.000	1.000000 NJFA	Local 28.218900	0.00	300.00	6.24	281,882.76	
		Base 28.218900	0.00	300.00	6.24	281,882.76	
26441C204	DUKE ENERGY CORP COMMON STOCK USD.	10 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
50,000.000	1.000000 NJFA	Local 70.588600	0.00	1,500.00	78.01	3,527,851.99	
		Base 70.588600	0.00	1,500.00	78.01	3,527,851.99	
268648102	EMC CORP/MA COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFA	Local 26.771700	0.00	2,500.00	29.59	1,336,055.40	
		Base 26.771700	0.00	2,500.00	29.59	1,336,055.40	
			24 Jun 2014	27 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local 26.324500	0.00	500.00	29.09	1,315,695.90	
		Base 26.324500	0.00	500.00	29.09	1,315,695.90	
268648102 Total							
100,000.000		Local	0.00	3,000.00	58.68	2,651,751.30	
		Base	0.00	3,000.00	58.68	2,651,751.30	
278768106	ECHOSTAR CORP A COMMON STOCK USD.	29 May 2014	CANCEL		WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.04
-10,000.000	1.000000 NJFD	Local 51.023200	0.00	-400.00	-11.28	-509,820.72	
		Base 51.023200	0.00	-400.00	-11.28	-509,820.72	
			06 Jun 2014	11 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 51.524100	0.00	300.00	11.39	514,929.61	
		Base 51.524100	0.00	300.00	11.39	514,929.61	
			09 Jun 2014	12 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 51.805100	0.00	300.00	11.45	517,739.55	
		Base 51.805100	0.00	300.00	11.45	517,739.55	
			10 Jun 2014	13 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
	10,000.000	1.000000 NJFD	Local	51.172900	0.00	100.00	11.31	511,617.69
			Base	51.172900	0.00	100.00	11.31	511,617.69
278768106	EHOSTAR CORP A	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03	
	5,000.000	1.000000 NJFA	Local	51.508000	0.00	150.00	5.69	257,384.31
			Base	51.508000	0.00	150.00	5.69	257,384.31
278768106	EHOSTAR CORP A	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	51.508000	0.00	300.00	11.39	514,768.61
			Base	51.508000	0.00	300.00	11.39	514,768.61
				12 Jun 2014	17 Jun 2014	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	52.004900	0.00	300.00	11.50	519,737.50
			Base	52.004900	0.00	300.00	11.50	519,737.50
				13 Jun 2014	18 Jun 2014	STERNE AGEE & LEACH INC.	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	51.743600	0.00	300.00	11.44	517,124.56
			Base	51.743600	0.00	300.00	11.44	517,124.56
				16 Jun 2014	19 Jun 2014	LEERINK SWANN AND COMPANY	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	51.686000	0.00	300.00	11.43	516,548.57
			Base	51.686000	0.00	300.00	11.43	516,548.57
				17 Jun 2014	20 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	51.806900	0.00	300.00	11.45	517,757.55
			Base	51.806900	0.00	300.00	11.45	517,757.55
				20 Jun 2014	25 Jun 2014	SIDOTI + COMPANY LLC	USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	52.434200	0.00	300.00	11.59	524,030.41
			Base	52.434200	0.00	300.00	11.59	524,030.41
278768106 Total								
	85,000.000		Local		0.00	2,250.00	97.36	4,401,817.64
			Base		0.00	2,250.00	97.36	4,401,817.64
29076N206	EMAGIN CORPORATION	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	FBN SECURITIES INC	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	2.700000	0.00	35.00	0.30	13,464.70
			Base	2.700000	0.00	35.00	0.30	13,464.70

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
29268T102	ENERGY FOCUS INC COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		INSTINET LLC	USD/DTC	0.01
5,000.000	1.000000 NJFA	0.590000		0.00	25.00	0.07	2,924.93
	Local	0.590000		0.00	25.00	0.07	2,924.93
	Base	0.590000		0.00	25.00	0.07	2,924.93
293639100	ENTERCOM COMMUNICATIONS CL A COMMON STOCK USD.0102	02 Jun 2014	05 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	10.283600		0.00	600.00	4.55	205,067.45
	Local	10.283600		0.00	600.00	4.55	205,067.45
	Base	10.283600		0.00	600.00	4.55	205,067.45
		03 Jun 2014	06 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	10.037300		0.00	600.00	4.44	200,141.56
	Local	10.037300		0.00	600.00	4.44	200,141.56
	Base	10.037300		0.00	600.00	4.44	200,141.56
		04 Jun 2014	09 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	9.949400		0.00	600.00	4.40	198,383.60
	Local	9.949400		0.00	600.00	4.40	198,383.60
	Base	9.949400		0.00	600.00	4.40	198,383.60
		05 Jun 2014	10 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
20,000.000	1.000000 NJFD	10.001500		0.00	600.00	4.43	199,425.57
	Local	10.001500		0.00	600.00	4.43	199,425.57
	Base	10.001500		0.00	600.00	4.43	199,425.57
		06 Jun 2014	11 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
20,000.000	1.000000 NJFD	10.443300		0.00	600.00	4.62	208,261.38
	Local	10.443300		0.00	600.00	4.62	208,261.38
	Base	10.443300		0.00	600.00	4.62	208,261.38
		09 Jun 2014	12 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
20,000.000	1.000000 NJFD	10.468200		0.00	600.00	4.63	208,759.37
	Local	10.468200		0.00	600.00	4.63	208,759.37
	Base	10.468200		0.00	600.00	4.63	208,759.37
		10 Jun 2014	13 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	10.240300		0.00	100.00	2.27	102,300.73
	Local	10.240300		0.00	100.00	2.27	102,300.73
	Base	10.240300		0.00	100.00	2.27	102,300.73
		13 Jun 2014	18 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFD	10.105900		0.00	100.00	2.24	100,956.76
	Local	10.105900		0.00	100.00	2.24	100,956.76
	Base	10.105900		0.00	100.00	2.24	100,956.76
		16 Jun 2014	19 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	10.213700	0.00	600.00	4.52	203,669.48
		Base	10.213700	0.00	600.00	4.52	203,669.48
			17 Jun 2014	20 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	10.212400	0.00	600.00	4.52	203,643.48
		Base	10.212400	0.00	600.00	4.52	203,643.48
			18 Jun 2014	23 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	10.333900	0.00	300.00	2.29	103,036.71
		Base	10.333900	0.00	300.00	2.29	103,036.71
			25 Jun 2014	30 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	10.436300	0.00	300.00	2.31	104,060.69
		Base	10.436300	0.00	300.00	2.31	104,060.69
			26 Jun 2014	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	10.370500	0.00	100.00	2.30	103,602.70
		Base	10.370500	0.00	100.00	2.30	103,602.70
			27 Jun 2014	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	10.488000	0.00	300.00	2.32	104,577.68
		Base	10.488000	0.00	300.00	2.32	104,577.68
293639100 Total							
220,000.000		Local		0.00	6,000.00	49.84	2,245,887.16
		Base		0.00	6,000.00	49.84	2,245,887.16
29384R105	ENTROPIC COMMUNICATIONS INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	FBN SECURITIES INC	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	3.224600	0.00	350.00	3.57	160,876.43
		Base	3.224600	0.00	350.00	3.57	160,876.43
			11 Jun 2014	16 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
25,000.000	1.000000 NJFA	Local	3.341600	0.00	750.00	1.85	82,788.15
		Base	3.341600	0.00	750.00	1.85	82,788.15
			24 Jun 2014	27 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	3.405000	0.00	250.00	1.89	84,873.11
		Base	3.405000	0.00	250.00	1.89	84,873.11

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
29384R105 Total								
100,000.000								
			Local	0.00	1,350.00	7.31	328,537.69	
			Base	0.00	1,350.00	7.31	328,537.69	
294752100	EQUITY ONE INC	REIT USD.01	10 Jun 2014	13 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03	
10,000.000	1.000000 NJFA		Local	23.107100	0.00	300.00	230,765.89	
			Base	23.107100	0.00	300.00	230,765.89	
29476L107	EQUITY RESIDENTIAL	REIT USD.01	10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
5,000.000	1.000000 NJFA		Local	60.967000	0.00	50.00	304,778.26	
			Base	60.967000	0.00	50.00	304,778.26	
297178105	ESSEX PROPERTY TRUST INC	REIT USD.0001	10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
2,500.000	1.000000 NJFA		Local	179.566700	0.00	25.00	448,881.82	
			Base	179.566700	0.00	25.00	448,881.82	
297178105	ESSEX PROPERTY TRUST INC	REIT USD.0001	11 Jun 2014	16 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
5,000.000	1.000000 NJFR		Local	178.753500	0.00	50.00	893,697.74	
			Base	178.753500	0.00	50.00	893,697.74	
297178105 Total								
7,500.000			Local		0.00	75.00	1,342,579.56	
			Base		0.00	75.00	1,342,579.56	
30161N101	EXELON CORP	COMMON STOCK NPV	10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
150,000.000	1.000000 NJFA		Local	37.219700	0.00	7,500.00	5,575,331.61	
			Base	37.219700	0.00	7,500.00	5,575,331.61	
30219E103	EXPRESS INC	COMMON STOCK	10 Jun 2014	13 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
20,000.000	1.000000 NJFA		Local	13.888000	0.00	200.00	277,553.86	
			Base	13.888000	0.00	200.00	277,553.86	
				10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
10,000.000	1.000000 NJFA		Local	13.906000	0.00	300.00	138,756.92	
			Base	13.906000	0.00	300.00	138,756.92	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

30219E103 Total

30219E103	30,000.000		Local		0.00	500.00	9.22	416,310.78
			Base		0.00	500.00	9.22	416,310.78

30231G102	EXXON MOBIL CORP	COMMON STOCK NPV	10 Jun 2014	13 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	100,000.000	1.000000 NJFA	Local	101.094200	0.00	5,000.00	223.42	10,104,196.58
			Base	101.094200	0.00	5,000.00	223.42	10,104,196.58

302445101	FLIR SYSTEMS INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	5,000.000	1.000000 NJFA	Local	35.920300	0.00	150.00	3.97	179,447.53
			Base	35.920300	0.00	150.00	3.97	179,447.53

30303M102	FACEBOOK INC A	COMMON STOCK USD.	05 Jun 2014	10 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	50,000.000	1.000000 NJFD	Local	63.188200	0.00	1,500.00	69.83	3,157,840.16	
			Base	63.188200	0.00	1,500.00	69.83	3,157,840.16	
				12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	50,000.000	1.000000 NJFD	Local	65.887000	0.00	2,500.00	72.81	3,291,777.18	
			Base	65.887000	0.00	2,500.00	72.81	3,291,777.18	

30303M102	FACEBOOK INC A	COMMON STOCK USD.	12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	150,000.000	1.000000 NJFA	Local	64.356600	0.00	7,500.00	213.35	9,645,776.65
			Base	64.356600	0.00	7,500.00	213.35	9,645,776.65

30303M102	FACEBOOK INC A	COMMON STOCK USD.	30 Jun 2014	OPEN		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	100,000.000	1.000000 NJFD	Local	67.694000	0.00	1,000.00	149.61	6,768,250.38
			Base	67.694000	0.00	1,000.00	149.61	6,768,250.38

30303M102 Total

30303M102	350,000.000		Local		0.00	12,500.00	505.60	22,863,644.37
			Base		0.00	12,500.00	505.60	22,863,644.37

303726103	FAIRCHILD SEMICONDUCTOR INTE	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	10,000.000	1.000000 NJFA	Local	15.400900	0.00	500.00	3.41	153,505.59
			Base	15.400900	0.00	500.00	3.41	153,505.59

313747206	FEDERAL REALTY INVS TRUST	REIT USD.01	09 Jun 2014	12 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	2,000.000	1.000000	NJFR	Local	121.784000	0.00	20.00	5.39	243,542.61	
				Base	121.784000	0.00	20.00	5.39	243,542.61	
					11 Jun 2014	16 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	118.524700	0.00	100.00	26.20	1,185,120.80	
				Base	118.524700	0.00	100.00	26.20	1,185,120.80	
313747206 Total	12,000.000			Local		0.00	120.00	31.59	1,428,663.41	
				Base		0.00	120.00	31.59	1,428,663.41	
337932107	FIRSTENERGY CORP		COMMON STOCK USD.1	10 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03	
	50,000.000	1.000000	NJFA	Local	34.702600	0.00	1,500.00	38.35	1,733,591.64	
				Base	34.702600	0.00	1,500.00	38.35	1,733,591.64	
345838106	FOREST LABORATORIES INC		COMMON STOCK USD.1	27 Jun 2014	OPEN		MERGER	USD/DTC		
	570,000.000	1.000000	NJFD	Local	101.109173	0.00	0.00	0.00	57,632,228.84	
				Base	101.109173	0.00	0.00	0.00	57,632,228.84	
346375108	FORMFACTOR INC		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03	
	10,000.000	1.000000	NJFA	Local	7.843900	0.00	300.00	1.74	78,137.26	
				Base	7.843900	0.00	300.00	1.74	78,137.26	
35671D857	FREEMPORT MCMORAN COPPER W/I		COMMON STOCK USD.1	02 Jun 2014	05 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03	
	50,000.000	1.000000	NJFD	Local	34.139600	0.00	1,500.00	37.73	1,705,442.27	
				Base	34.139600	0.00	1,500.00	37.73	1,705,442.27	
36237H101	G III APPAREL GROUP LTD		COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000	NJFA	Local	82.382500	0.00	50.00	9.11	411,853.39	
				Base	82.382500	0.00	50.00	9.11	411,853.39	
366651107	GARTNER INC		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	5,000.000	1.000000	NJFA	Local	70.810100	0.00	150.00	7.83	353,892.67	
				Base	70.810100	0.00	150.00	7.83	353,892.67	
					24 Jun 2014	27 Jun 2014	ISI/NEW YORK	USD/DTC	0.03	
	5,000.000	1.000000	NJFA	Local	69.354200	0.00	150.00	7.67	346,613.33	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
				Base	69.354200			150.00	7.67	346,613.33
366651107 Total										
	10,000.000			Local		0.00	300.00	15.50		700,506.00
				Base		0.00	300.00	15.50		700,506.00
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.			12 Jun 2014	17 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	5,000.000	1.000000	NJFA	Local	119.172400	0.00	50.00	13.17		595,798.83
				Base	119.172400	0.00	50.00	13.17		595,798.83
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01			24 Jun 2014	27 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC		0.03
	50,000.000	1.000000	NJFA	Local	36.830900	0.00	1,500.00	40.70		1,840,004.30
				Base	36.830900	0.00	1,500.00	40.70		1,840,004.30
372460105	GENUINE PARTS CO COMMON STOCK USD1.			17 Jun 2014	20 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		0.03
	10,000.000	1.000000	NJFD	Local	86.132200	0.00	300.00	19.04		861,002.96
				Base	86.132200	0.00	300.00	19.04		861,002.96
					18 Jun 2014	23 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	86.656400	0.00	200.00	38.31		1,732,889.68
				Base	86.656400	0.00	200.00	38.31		1,732,889.68
					19 Jun 2014	24 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	86.573700	0.00	600.00	38.27		1,730,835.73
				Base	86.573700	0.00	600.00	38.27		1,730,835.73
					20 Jun 2014	25 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	87.330100	0.00	200.00	38.60		1,746,363.39
				Base	87.330100	0.00	200.00	38.60		1,746,363.39
					20 Jun 2014	25 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	87.060300	0.00	600.00	38.49		1,740,567.51
				Base	87.060300	0.00	600.00	38.49		1,740,567.51
					23 Jun 2014	26 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	87.199500	0.00	500.00	96.36		4,359,378.63
				Base	87.199500	0.00	500.00	96.36		4,359,378.63

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
372460105	GENUINE PARTS CO COMMON STOCK USD1.	24 Jun 2014	27 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local 86.847800	0.00	50.00	9.60	434,179.40	
		Base 86.847800	0.00	50.00	9.60	434,179.40	
372460105	GENUINE PARTS CO COMMON STOCK USD1.	24 Jun 2014	27 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local 86.948200	0.00	900.00	57.65	2,607,488.35	
		Base 86.948200	0.00	900.00	57.65	2,607,488.35	
372460105 Total		Local	0.00	3,350.00	336.32	15,212,705.65	
		Base	0.00	3,350.00	336.32	15,212,705.65	
375558103	GILEAD SCIENCES INC COMMON STOCK USD.	12 Jun 2014	17 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local 81.302700	0.00	250.00	44.92	2,032,272.58	
		Base 81.302700	0.00	250.00	44.92	2,032,272.58	
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
12,000.000	1.000000 NJFA	Local 165.703500	0.00	360.00	43.95	1,988,038.05	
		Base 165.703500	0.00	360.00	43.95	1,988,038.05	
39153L106	GREATBATCH INC COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
5,000.000	1.000000 NJFA	Local 48.690000	0.00	250.00	5.39	243,194.61	
		Base 48.690000	0.00	250.00	5.39	243,194.61	
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local 79.621200	0.00	250.00	44.00	1,990,236.00	
		Base 79.621200	0.00	250.00	44.00	1,990,236.00	
40416M105	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
75,000.000	1.000000 NJFA	Local 28.305900	0.00	3,750.00	46.92	2,119,145.58	
		Base 28.305900	0.00	3,750.00	46.92	2,119,145.58	
413160102	HARMONIC INC COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03
25,000.000	1.000000 NJFA	Local 7.643000	0.00	750.00	4.23	190,320.77	
		Base 7.643000	0.00	750.00	4.23	190,320.77	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
432589109	HILLSHIRE BRANDS CO/THE	COMMON STOCK USD.0102	Jun 2014	05 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	53.372300	0.00	1,500.00	58.98	2,667,056.02
		Base	53.372300	0.00	1,500.00	58.98	2,667,056.02
			03 Jun 2014	06 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	58.626000	0.00	900.00	38.87	1,757,841.12
		Base	58.626000	0.00	900.00	38.87	1,757,841.12
			03 Jun 2014	06 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	58.160100	0.00	1,500.00	64.27	2,906,440.73
		Base	58.160100	0.00	1,500.00	64.27	2,906,440.73
			04 Jun 2014	09 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	58.868200	0.00	500.00	65.05	2,942,844.95
		Base	58.868200	0.00	500.00	65.05	2,942,844.95
			05 Jun 2014	10 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	58.681600	0.00	1,500.00	64.85	2,932,515.14
		Base	58.681600	0.00	1,500.00	64.85	2,932,515.14
			06 Jun 2014	11 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.706600	0.00	800.00	25.95	1,173,306.05
		Base	58.706600	0.00	800.00	25.95	1,173,306.05
			06 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	58.629200	0.00	1,200.00	51.83	2,343,916.16
		Base	58.629200	0.00	1,200.00	51.83	2,343,916.16
432589109 Total							
290,000.000		Local		0.00	7,900.00	369.80	16,723,920.17
		Base		0.00	7,900.00	369.80	16,723,920.17
436440101	HOLOGIC INC	COMMON STOCK USD.0112	Jun 2014	17 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03
40,000.000	1.000000 NJFA	Local	24.556500	0.00	1,200.00	21.71	981,038.29
		Base	24.556500	0.00	1,200.00	21.71	981,038.29
437076102	HOME DEPOT INC	COMMON STOCK USD.0510	Jun 2014	13 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	10,000.000	1.000000 NJFA	Local	80.597100	0.00	300.00	17.82	805,653.18	
			Base	80.597100	0.00	300.00	17.82	805,653.18	
				10 Jun 2014	13 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
	10,000.000	1.000000 NJFA	Local	80.612300	0.00	300.00	17.82	805,805.18	
			Base	80.612300	0.00	300.00	17.82	805,805.18	
				12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
	25,000.000	1.000000 NJFA	Local	79.529200	0.00	1,250.00	43.94	1,986,936.06	
			Base	79.529200	0.00	1,250.00	43.94	1,986,936.06	
437076102 Total	45,000.000		Local		0.00	1,850.00	79.58	3,598,394.42	
			Base		0.00	1,850.00	79.58	3,598,394.42	
438516106	HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.		12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
	50,000.000	1.000000 NJFA	Local	94.120100	0.00	2,500.00	104.01	4,703,400.99	
			Base	94.120100	0.00	2,500.00	104.01	4,703,400.99	
441060100	HOSPIRA INC	COMMON STOCK USD.01		12 Jun 2014	17 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	20,000.000	1.000000 NJFA	Local	51.165900	0.00	200.00	22.62	1,023,095.38	
			Base	51.165900	0.00	200.00	22.62	1,023,095.38	
447011107	HUNTSMAN CORP	COMMON STOCK USD.01		19 Jun 2014	24 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	50,000.000	1.000000 NJFD	Local	28.014500	0.00	1,500.00	30.96	1,399,194.04	
			Base	28.014500	0.00	1,500.00	30.96	1,399,194.04	
				27 Jun 2014	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	27.931300	0.00	300.00	6.18	279,006.82	
			Base	27.931300	0.00	300.00	6.18	279,006.82	
				30 Jun 2014	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	40,000.000	1.000000 NJFD	Local	27.976200	0.00	400.00	24.74	1,118,623.26	
			Base	27.976200	0.00	400.00	24.74	1,118,623.26	
447011107 Total	100,000.000		Local		0.00	2,200.00	61.88	2,796,824.12	
			Base		0.00	2,200.00	61.88	2,796,824.12	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
457187102	INGREDION INC	COMMON STOCK USD.01	17 Jun 2014	20 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	77.019400	0.00	600.00	34.05	1,539,753.95
		Base	77.019400	0.00	600.00	34.05	1,539,753.95
			18 Jun 2014	23 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	76.104900	0.00	100.00	16.82	760,932.18
		Base	76.104900	0.00	100.00	16.82	760,932.18
			20 Jun 2014	25 Jun 2014	CRAIG - HALLUM	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	77.487700	0.00	300.00	17.13	774,559.87
		Base	77.487700	0.00	300.00	17.13	774,559.87
			23 Jun 2014	26 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	77.199700	0.00	300.00	17.07	771,679.93
		Base	77.199700	0.00	300.00	17.07	771,679.93
			27 Jun 2014	OPEN	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	75.053100	0.00	300.00	16.59	750,214.41
		Base	75.053100	0.00	300.00	16.59	750,214.41
457187102 Total							
60,000.000		Local		0.00	1,600.00	101.66	4,597,140.34
		Base		0.00	1,600.00	101.66	4,597,140.34
45812P107	INTEGRATED SILICON SOLUTION	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	STERNE AGEE & LEACH INC.	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	14.697900	0.00	150.00	1.63	73,337.87
		Base	14.697900	0.00	150.00	1.63	73,337.87
459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	11 Jun 2014	16 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
10,000.000	1.000000 NJFA	Local	182.808900	0.00	300.00	40.41	1,827,748.59
		Base	182.808900	0.00	300.00	40.41	1,827,748.59
			24 Jun 2014	27 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	181.827600	0.00	150.00	20.10	908,967.90
		Base	181.827600	0.00	150.00	20.10	908,967.90

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
459200101 Total								
	15,000.000		Local			60.51	2,736,716.49	
			Base		0.00	450.00	2,736,716.49	
					0.00	450.00		
46612J507	JDS UNIPHASE CORP	COMMON STOCK USD.	18 Jun 2014	23 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	11.681000	0.00	1,000.00	1,167,074.17	
			Base	11.681000	0.00	1,000.00	1,167,074.17	
46625H100	JPMORGAN CHASE + CO	COMMON STOCK USD1.0	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
	105,000.000	1.000000 NJFA	Local	57.213300	0.00	5,250.00	6,002,013.73	
			Base	57.213300	0.00	5,250.00	6,002,013.73	
478160104	JOHNSON + JOHNSON	COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	30,000.000	1.000000 NJFA	Local	102.704300	0.00	300.00	3,080,760.89	
			Base	102.704300	0.00	300.00	3,080,760.89	
48203R104	JUNIPER NETWORKS INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	100,000.000	1.000000 NJFA	Local	24.691400	0.00	1,000.00	2,468,085.43	
			Base	24.691400	0.00	1,000.00	2,468,085.43	
485170302	KANSAS CITY SOUTHERN	COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014	CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01	
	15,000.000	1.000000 NJFA	Local	106.678699	0.00	150.00	1,599,995.12	
			Base	106.678699	0.00	150.00	1,599,995.12	
485865109	KATE SPADE + CO	COMMON STOCK USD1.0	10 Jun 2014	13 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	Local	37.104000	0.00	100.00	370,931.80	
			Base	37.104000	0.00	100.00	370,931.80	
49427F108	KILROY REALTY CORP	REIT USD.01	06 Jun 2014	11 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	62.277700	0.00	50.00	311,331.61	
			Base	62.277700	0.00	50.00	311,331.61	
				10 Jun 2014	13 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	10,000.000	1.000000 NJFA	Local	61.460500	0.00	300.00	614,291.41	
			Base	61.460500	0.00	300.00	614,291.41	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

49427F108 Total

15,000.000		Local		0.00		350.00	20.48	925,623.02
		Base		0.00		350.00	20.48	925,623.02

50540R409	LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	18 Jun 2014	23 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
20,000.000	1.000000 NJFD		Local	100.203500	0.00	600.00	44.29	2,003,425.71	
			Base	100.203500	0.00	600.00	44.29	2,003,425.71	
				19 Jun 2014	24 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
40,000.000	1.000000 NJFD		Local	100.771400	0.00	1,200.00	89.09	4,029,566.91	
			Base	100.771400	0.00	1,200.00	89.09	4,029,566.91	
				20 Jun 2014	25 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
30,000.000	1.000000 NJFD		Local	101.185400	0.00	900.00	67.09	3,034,594.91	
			Base	101.185400	0.00	900.00	67.09	3,034,594.91	
				23 Jun 2014	26 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
30,000.000	1.000000 NJFD		Local	102.122700	0.00	900.00	67.71	3,062,713.29	
			Base	102.122700	0.00	900.00	67.71	3,062,713.29	

50540R409 Total

120,000.000		Local		0.00		3,600.00	268.18	12,130,300.82
		Base		0.00		3,600.00	268.18	12,130,300.82

518439104	ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01	04 Jun 2014	09 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	76.204700	0.00	800.00	33.69	1,523,260.31	
			Base	76.204700	0.00	800.00	33.69	1,523,260.31	
				06 Jun 2014	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
20,000.000	1.000000 NJFD		Local	77.012800	0.00	600.00	34.04	1,539,621.96	
			Base	77.012800	0.00	600.00	34.04	1,539,621.96	
				09 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD		Local	76.528900	0.00	600.00	33.83	1,529,944.16	
			Base	76.528900	0.00	600.00	33.83	1,529,944.16	
				10 Jun 2014	13 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	20,000.000	1.000000	NJFD	Local	76.351600	0.00	600.00	33.75	1,526,398.25	
				Base	76.351600	0.00	600.00	33.75	1,526,398.25	
518439104 Total	80,000.000			Local		0.00	2,600.00	135.31	6,119,224.68	
				Base		0.00	2,600.00	135.31	6,119,224.68	
526057302	LENNAR CORP B SHS		COMMON STOCK USD.1	10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03	
	15,000.000	1.000000	NJFA	Local	34.989800	0.00	450.00	11.60	524,385.40	
				Base	34.989800	0.00	450.00	11.60	524,385.40	
53219L109	LIFEPOINT HOSPITALS INC		COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		STIFEL FINANCIAL CORP	USD/DTC	0.03	
	30,000.000	1.000000	NJFA	Local	64.022700	0.00	900.00	42.45	1,919,738.55	
				Base	64.022700	0.00	900.00	42.45	1,919,738.55	
532457108	ELI LILLY + CO		COMMON STOCK NPV	12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05	
	50,000.000	1.000000	NJFA	Local	59.322400	0.00	2,500.00	65.56	2,963,554.43	
				Base	59.322400	0.00	2,500.00	65.56	2,963,554.43	
548661107	LOWE S COS INC		COMMON STOCK USD.5	10 Jun 2014	13 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	10,000.000	1.000000	NJFA	Local	47.404300	0.00	300.00	10.48	473,732.52	
				Base	47.404300	0.00	300.00	10.48	473,732.52	
				10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
	20,000.000	1.000000	NJFA	Local	47.541900	0.00	600.00	21.02	950,216.98	
				Base	47.541900	0.00	600.00	21.02	950,216.98	
				12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05	
	125,000.000	1.000000	NJFA	Local	46.337600	0.00	6,250.00	128.01	5,785,821.99	
				Base	46.337600	0.00	6,250.00	128.01	5,785,821.99	
548661107 Total	155,000.000			Local		0.00	7,150.00	159.51	7,209,771.49	
				Base		0.00	7,150.00	159.51	7,209,771.49	
556269108	STEVEN MADDEN LTD		COMMON STOCK USD.	10 Jun 2014	13 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	32.489400	0.00	100.00	7.19	324,786.81	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	32.489400		0.00	100.00	7.19	324,786.81
571903202	MARRIOTT INTERNATIONAL CL A		COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03
	10,000.000	1.000000	NJFA	Local	62.632000	0.00	300.00	13.85	626,006.15
			Base	62.632000		0.00	300.00	13.85	626,006.15
				25 Jun 2014	30 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	63.469100	0.00	100.00	14.03	634,576.97
			Base	63.469100		0.00	100.00	14.03	634,576.97
571903202 Total	20,000.000		Local			0.00	400.00	27.88	1,260,583.12
			Base			0.00	400.00	27.88	1,260,583.12
57636Q104	MASTERCARD INC CLASS A		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	15,000.000	1.000000	NJFA	Local	77.011600	0.00	750.00	25.53	1,154,398.47
			Base	77.011600		0.00	750.00	25.53	1,154,398.47
57772K101	MAXIM INTEGRATED PRODUCTS		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		ITG INC.	USD/DTC	0.01
	200,000.000	1.000000	NJFA	Local	35.228200	0.00	1,400.00	155.71	7,044,084.29
			Base	35.228200		0.00	1,400.00	155.71	7,044,084.29
580037109	MCDERMOTT INTL INC		COMMON STOCK USD1.	25 Jun 2014	30 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
	105,000.000	1.000000	NJFA	Local	8.038500	0.00	1,050.00	18.66	842,973.84
			Base	8.038500		0.00	1,050.00	18.66	842,973.84
				25 Jun 2014	OPEN		11 KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	135,000.000	1.000000	NJFA	Local	8.026100	0.00	1,350.00	23.95	1,082,149.55
			Base	8.026100		0.00	1,350.00	23.95	1,082,149.55
				25 Jun 2014	30 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
	38,000.000	1.000000	NJFA	Local	8.030900	0.00	266.00	6.75	304,901.45
			Base	8.030900		0.00	266.00	6.75	304,901.45
				26 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
	72,000.000	1.000000	NJFA	Local	8.061100	0.00	2,160.00	12.83	578,226.37
			Base	8.061100		0.00	2,160.00	12.83	578,226.37

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
580037109 Total								
350,000.000								
			Local	0.00	4,826.00	62.19	2,808,251.21	
			Base	0.00	4,826.00	62.19	2,808,251.21	
580135101	MCDONALD S CORP	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03	
50,000.000	1.000000 NJFA		Local	101.025700	0.00	1,500.00	5,049,673.36	
			Base	101.025700	0.00	1,500.00	5,049,673.36	
583334107	MEADWESTVACO CORP	COMMON STOCK USD.01	04 Jun 2014	09 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03	
10,000.000	1.000000 NJFA		Local	43.753200	0.00	300.00	437,222.33	
			Base	43.753200	0.00	300.00	437,222.33	
				05 Jun 2014	10 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
5,000.000	1.000000 NJFA		Local	43.469000	0.00	50.00	217,290.19	
			Base	43.469000	0.00	50.00	217,290.19	
583334107 Total								
15,000.000			Local		0.00	350.00	654,512.52	
			Base		0.00	350.00	654,512.52	
585055106	MEDTRONIC INC	COMMON STOCK USD.1	12 Jun 2014	17 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
30,000.000	1.000000 NJFA		Local	60.899100	0.00	300.00	1,826,632.62	
			Base	60.899100	0.00	300.00	1,826,632.62	
58933Y105	MERCK + CO. INC.	COMMON STOCK USD.5	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03	
100,000.000	1.000000 NJFD		Local	57.905700	0.00	3,000.00	5,787,442.01	
			Base	57.905700	0.00	3,000.00	5,787,442.01	
58933Y105	MERCK + CO. INC.	COMMON STOCK USD.5	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05	
85,000.000	1.000000 NJFA		Local	58.281200	0.00	4,250.00	4,949,542.50	
			Base	58.281200	0.00	4,250.00	4,949,542.50	
58933Y105 Total								
185,000.000			Local		0.00	7,250.00	10,736,984.51	
			Base		0.00	7,250.00	10,736,984.51	
59156R108	METLIFE INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	55,000.000	1.000000 NJFA	Local	54.772100	0.00	2,750.00	66.58	3,009,648.91	
			Base	54.772100	0.00	2,750.00	66.58	3,009,648.91	
594918104	MICROSOFT CORP	COMMON STOCK USD.	13 Jun 2014	18 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	100,000.000	1.000000 NJFA	Local	41.270500	0.00	1,000.00	91.21	4,125,958.79	
			Base	41.270500	0.00	1,000.00	91.21	4,125,958.79	
609207105	MONDELEZ INTERNATIONAL INC A	COMMON STOCK NPV	10 Jun 2014	13 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01	
	135,000.000	1.000000 NJFA	Local	37.684800	0.00	1,350.00	112.44	5,085,985.55	
			Base	37.684800	0.00	1,350.00	112.44	5,085,985.55	
61166W101	MONSANTO CO	COMMON STOCK USD.	01 12 Jun 2014	17 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03	
	25,000.000	1.000000 NJFA	Local	121.104300	0.00	750.00	66.92	3,026,790.58	
			Base	121.104300	0.00	750.00	66.92	3,026,790.58	
				24 Jun 2014	27 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01	
	25,000.000	1.000000 NJFA	Local	121.539500	0.00	250.00	67.16	3,038,170.33	
			Base	121.539500	0.00	250.00	67.16	3,038,170.33	
				25 Jun 2014	30 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03	
	14,000.000	1.000000 NJFA	Local	126.537899	0.00	420.00	39.16	1,771,071.43	
			Base	126.537899	0.00	420.00	39.16	1,771,071.43	
				25 Jun 2014	30 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	Local	127.035299	0.00	100.00	28.08	1,270,224.91	
			Base	127.035299	0.00	100.00	28.08	1,270,224.91	
61166W101	MONSANTO CO	COMMON STOCK USD.	01 26 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	10,000.000	1.000000 NJFD	Local	126.899700	0.00	300.00	28.05	1,268,668.95	
			Base	126.899700	0.00	300.00	28.05	1,268,668.95	
61166W101	MONSANTO CO	COMMON STOCK USD.	01 26 Jun 2014	OPEN		CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01	
	26,000.000	1.000000 NJFA	Local	126.130300	0.00	260.00	72.48	3,279,055.31	
			Base	126.130300	0.00	260.00	72.48	3,279,055.31	
				26 Jun 2014	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03	
	20,800.000	1.000000 NJFA	Local	126.046800	0.00	624.00	57.95	2,621,091.49	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	126.046800		0.00	624.00	57.95	2,621,091.49
61166W101	MONSANTO CO	COMMON STOCK USD.0130 Jun 2014	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 124.647900		0.00	300.00	27.55	1,246,151.45
	Base	124.647900		0.00	300.00	27.55	1,246,151.45
61166W101 Total							
140,800.000		Local		0.00	3,004.00	387.35	17,521,224.45
		Base		0.00	3,004.00	387.35	17,521,224.45
61945C103	MOSAIC CO/THE	COMMON STOCK USD.0116 Jun 2014	19 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 49.280500		0.00	1,500.00	54.46	2,462,470.54
		Base 49.280500		0.00	1,500.00	54.46	2,462,470.54
			17 Jun 2014	20 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 49.575200		0.00	500.00	54.79	2,478,205.21
		Base 49.575200		0.00	500.00	54.79	2,478,205.21
			18 Jun 2014	23 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 50.066600		0.00	1,500.00	55.33	2,501,774.66
		Base 50.066600		0.00	1,500.00	55.33	2,501,774.66
61945C103 Total							
150,000.000		Local		0.00	3,500.00	164.58	7,442,450.41
		Base		0.00	3,500.00	164.58	7,442,450.41
628530107	MYLAN INC	COMMON STOCK USD.5 12 Jun 2014	17 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
40,000.000	1.000000 NJFA	Local 49.700200		0.00	1,200.00	43.94	1,986,764.06
		Base 49.700200		0.00	1,200.00	43.94	1,986,764.06
629377508	NRG ENERGY INC	COMMON STOCK USD.0110 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
65,000.000	1.000000 NJFA	Local 36.321200		0.00	1,950.00	52.18	2,358,875.81
		Base 36.321200		0.00	1,950.00	52.18	2,358,875.81
62944T105	NVR INC	COMMON STOCK USD.0112 Jun 2014	17 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
1,000.000	1.000000 NJFD	Local 1,125.245790		0.00	10.00	24.87	1,125,210.92
		Base 1,125.245790		0.00	10.00	24.87	1,125,210.92

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
635309107	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	16.716300	0.00	1,200.00	14.78	667,437.22
		Base	16.716300	0.00	1,200.00	14.78	667,437.22
			12 Jun 2014	17 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	16.551000	0.00	600.00	7.32	330,412.68
		Base	16.551000	0.00	600.00	7.32	330,412.68
			13 Jun 2014	18 Jun 2014	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	16.648800	0.00	900.00	11.04	498,552.96
		Base	16.648800	0.00	900.00	11.04	498,552.96
			16 Jun 2014	19 Jun 2014	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	16.575600	0.00	900.00	10.99	496,357.01
		Base	16.575600	0.00	900.00	10.99	496,357.01
			17 Jun 2014	20 Jun 2014	STIFEL FINANCIAL CORP	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	16.680900	0.00	900.00	11.06	499,515.94
		Base	16.680900	0.00	900.00	11.06	499,515.94
			18 Jun 2014	23 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	16.674400	0.00	900.00	11.06	499,320.94
		Base	16.674400	0.00	900.00	11.06	499,320.94
			18 Jun 2014	23 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	16.899800	0.00	600.00	7.47	337,388.53
		Base	16.899800	0.00	600.00	7.47	337,388.53
			19 Jun 2014	24 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	16.853100	0.00	1,200.00	14.90	672,909.10
		Base	16.853100	0.00	1,200.00	14.90	672,909.10
			20 Jun 2014	25 Jun 2014	STIFEL FINANCIAL CORP	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	16.945000	0.00	1,200.00	14.98	676,585.02
		Base	16.945000	0.00	1,200.00	14.98	676,585.02
			23 Jun 2014	26 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	17.102400	0.00	1,200.00	15.12	682,880.88

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	17.102400		0.00	1,200.00	15.12	682,880.88
		24 Jun 2014	27 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	17.214900	0.00	900.00	11.42	515,535.58
	Base	17.214900		0.00	900.00	11.42	515,535.58
635309107 Total							
350,000.000		Local		0.00	10,500.00	130.14	5,876,895.86
		Base		0.00	10,500.00	130.14	5,876,895.86
651290108	NEWFIELD EXPLORATION CO	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
40,000.000	1.000000 NJFA	Local	38.373700	0.00	400.00	33.93	1,534,514.07
		Base	38.373700	0.00	400.00	33.93	1,534,514.07
651718504	NEWPARK RESOURCES INC	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local	11.964500	0.00	5,000.00	26.45	1,191,423.55
		Base	11.964500	0.00	5,000.00	26.45	1,191,423.55
671044105	OSI SYSTEMS INC	COMMON STOCK NPV	11 Jun 2014	16 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	61.643900	0.00	150.00	6.82	308,062.68
		Base	61.643900	0.00	150.00	6.82	308,062.68
67555N206	OCLARO INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	2.270000	0.00	50.00	0.26	11,299.74
		Base	2.270000	0.00	50.00	0.26	11,299.74
679580100	OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	02 Jun 2014	05 Jun 2014	STIFEL FINANCIAL CORP	USD/DTC	0.03
40,000.000	1.000000 NJFA	Local	63.706800	0.00	1,200.00	56.32	2,547,015.68
		Base	63.706800	0.00	1,200.00	56.32	2,547,015.68
			03 Jun 2014		CRAIG - HALLUM	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	62.998499	0.00	400.00	13.93	629,571.06
		Base	62.998499	0.00	400.00	13.93	629,571.06
			03 Jun 2014	CANCEL	CRAIG - HALLUM	USD/DTC	0.04
-10,000.000	1.000000 NJFA	Local	62.998499	0.00	-400.00	-13.93	-629,571.06
		Base	62.998499	0.00	-400.00	-13.93	-629,571.06

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl 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									
				03 Jun 2014	06 Jun 2014		CRAIG - HALLUM	USD/DTC	0.03
10,000.000	1.000000	NJFA	Local	62.998500		0.00	300.00	13.92	629,671.08
			Base	62.998500		0.00	300.00	13.92	629,671.08
				05 Jun 2014	10 Jun 2014		SIDOTI + COMPANY LLC	USD/DTC	0.03
10,000.000	1.000000	NJFA	Local	63.513500		0.00	300.00	14.04	634,820.96
			Base	63.513500		0.00	300.00	14.04	634,820.96
				06 Jun 2014	11 Jun 2014		SIDOTI + COMPANY LLC	USD/DTC	0.03
6,000.000	1.000000	NJFA	Local	64.453500		0.00	180.00	8.55	386,532.45
			Base	64.453500		0.00	180.00	8.55	386,532.45
				12 Jun 2014	17 Jun 2014		CLSA	USD/DTC	0.03
24,000.000	1.000000	NJFA	Local	63.966000		0.00	720.00	33.93	1,534,430.07
			Base	63.966000		0.00	720.00	33.93	1,534,430.07
679580100 Total									
90,000.000			Local			0.00	2,700.00	126.76	5,732,470.24
			Base			0.00	2,700.00	126.76	5,732,470.24
682189105	ON SEMICONDUCTOR CORPORATION	COMMON STOCK USD.01		11 Jun 2014	16 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
25,000.000	1.000000	NJFA	Local	9.073500		0.00	250.00	5.02	226,582.48
			Base	9.073500		0.00	250.00	5.02	226,582.48
693417107	PLX TECHNOLOGY INC	COMMON STOCK USD.		23 Jun 2014	26 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
100,000.000	1.000000	NJFD	Local	6.488700		0.00	3,000.00	14.35	645,855.65
			Base	6.488700		0.00	3,000.00	14.35	645,855.65
				23 Jun 2014	26 Jun 2014		KING, CL, & ASSOCIATES, INC	USD/DTC	0.01
100,000.000	1.000000	NJFD	Local	6.470900		0.00	1,000.00	14.31	646,075.68
			Base	6.470900		0.00	1,000.00	14.31	646,075.68
				24 Jun 2014	27 Jun 2014		CRAIG - HALLUM	USD/DTC	0.02
1,800,000.000	1.000000	NJFD	Local	6.470000		0.00	36,000.00	257.38	11,609,742.61
			Base	6.470000		0.00	36,000.00	257.38	11,609,742.61

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
693417107 Total								
2,000,000.000								
			Local	0.00	40,000.00	286.04	12,901,673.94	
			Base	0.00	40,000.00	286.04	12,901,673.94	
693475105	PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.	12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03	
11,000.000	1.000000 NJFA		Local	87.318400	0.00	330.00	960,151.17	
			Base	87.318400	0.00	330.00	960,151.17	
69351T106	PPL CORPORATION	COMMON STOCK USD.0104	04 Jun 2014	09 Jun 2014	STIFEL FINANCIAL CORP	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	34.841500	0.00	4,000.00	3,480,073.00	
			Base	34.841500	0.00	4,000.00	3,480,073.00	
				05 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
100,000.000	1.000000 NJFD		Local	34.928600	0.00	3,000.00	3,489,782.79	
			Base	34.928600	0.00	3,000.00	3,489,782.79	
69351T106 Total								
200,000.000			Local		0.00	7,000.00	6,969,855.79	
			Base		0.00	7,000.00	6,969,855.79	
693656100	PVH CORP	COMMON STOCK USD1.	10 Jun 2014	13 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01	
7,000.000	1.000000 NJFA		Local	120.200000	0.00	70.00	841,311.40	
			Base	120.200000	0.00	70.00	841,311.40	
				10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,500.000	1.000000 NJFA		Local	120.041900	0.00	25.00	300,073.11	
			Base	120.041900	0.00	25.00	300,073.11	
693656100 Total								
9,500.000			Local		0.00	95.00	1,141,384.51	
			Base		0.00	95.00	1,141,384.51	
69370C100	PTC INC	COMMON STOCK USD.0106	06 Jun 2014	11 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
20,000.000	1.000000 NJFD		Local	38.036900	0.00	600.00	760,121.18	
			Base	38.036900	0.00	600.00	760,121.18	
				17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	37.695800	0.00	600.00	16.67	753,299.33
		Base	37.695800	0.00	600.00	16.67	753,299.33
			18 Jun 2014	23 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	37.280200	0.00	600.00	16.48	744,987.52
		Base	37.280200	0.00	600.00	16.48	744,987.52
			19 Jun 2014	24 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	37.611400	0.00	600.00	16.63	751,611.37
		Base	37.611400	0.00	600.00	16.63	751,611.37
			20 Jun 2014	25 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	37.555200	0.00	600.00	16.60	750,487.40
		Base	37.555200	0.00	600.00	16.60	750,487.40
			23 Jun 2014	26 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	37.854500	0.00	400.00	33.47	1,513,746.53
		Base	37.854500	0.00	400.00	33.47	1,513,746.53
69370C100 Total							
140,000.000		Local		0.00	3,400.00	116.67	5,274,253.33
		Base		0.00	3,400.00	116.67	5,274,253.33
704549104	PEABODY ENERGY CORP	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
50,000.000	1.000000 NJFA	Local	16.348300	0.00	1,500.00	18.07	815,896.93
		Base	16.348300	0.00	1,500.00	18.07	815,896.93
70959W103	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.	12 Jun 2014	17 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	46.820400	0.00	100.00	10.35	468,093.65
		Base	46.820400	0.00	100.00	10.35	468,093.65
713448108	PEPSICO INC	COMMON STOCK USD.	10 Jun 2014	13 Jun 2014	GORDON HASKETT	USD/DTC	0.05
55,000.000	1.000000 NJFA	Local	88.263300	0.00	2,750.00	107.29	4,851,624.21
		Base	88.263300	0.00	2,750.00	107.29	4,851,624.21
713448108	PEPSICO INC	COMMON STOCK USD.	16 Jun 2014	19 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	87.602000	0.00	600.00	38.73	1,751,401.27
		Base	87.602000	0.00	600.00	38.73	1,751,401.27

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		18 Jun 2014	23 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 88.504200		0.00	600.00	39.12	1,769,444.87
		Base 88.504200		0.00	600.00	39.12	1,769,444.87
		19 Jun 2014	24 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local 89.855100		0.00	300.00	19.86	898,231.14
		Base 89.855100		0.00	300.00	19.86	898,231.14
713448108 Total							
105,000.000		Local		0.00	4,250.00	205.00	9,270,701.49
		Base		0.00	4,250.00	205.00	9,270,701.49
716768106	PETSMART INC	COMMON STOCK USD.	25 Jun 2014	30 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 59.445000		0.00	600.00	26.28	1,188,273.72
		Base 59.445000		0.00	600.00	26.28	1,188,273.72
717081103	PFIZER INC W/D	COMMON STOCK USD.05	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local 29.506900		0.00	5,000.00	65.22	2,945,624.77
		Base 29.506900		0.00	5,000.00	65.22	2,945,624.77
718172109	PHILIP MORRIS INTERNATIONAL	COMMON STOCK NPV	10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
55,000.000	1.000000 NJFA	Local 88.130700		0.00	1,650.00	107.13	4,845,431.37
		Base 88.130700		0.00	1,650.00	107.13	4,845,431.37
719405102	PHOTRONICS INC	COMMON STOCK USD.01	11 Jun 2014	16 Jun 2014	WILLIAM BLAIR & COMPANY L.L.C	USD/DTC	0.03
10,000.000	1.000000 NJFA	Local 8.996100		0.00	300.00	1.99	89,659.01
		Base 8.996100		0.00	300.00	1.99	89,659.01
740189105	PRECISION CASTPARTS CORP	COMMON STOCK NPV	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFA	Local 265.973300		0.00	2,500.00	293.91	13,295,871.09
		Base 265.973300		0.00	2,500.00	293.91	13,295,871.09
74144T108	T ROWE PRICE GROUP INC	COMMON STOCK USD.2	12 Jun 2014	17 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
12,000.000	1.000000 NJFA	Local 82.217999		0.00	120.00	21.81	986,474.18
		Base 82.217999		0.00	120.00	21.81	986,474.18

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK			10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.02
	65,000.000	1.000000	NJFA	80.159800		0.00	1,137.50	115.15	5,209,134.34
				80.159800		0.00	1,137.50	115.15	5,209,134.34
74340W103	PROLOGIS INC REIT USD.01			10 Jun 2014	13 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	25,000.000	1.000000	NJFA	41.091000		0.00	750.00	22.71	1,026,502.29
				41.091000		0.00	750.00	22.71	1,026,502.29
74340W103	PROLOGIS INC REIT USD.01			11 Jun 2014	16 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFR	41.150300		0.00	100.00	9.10	411,393.90
				41.150300		0.00	100.00	9.10	411,393.90
74340W103 Total	35,000.000					0.00	850.00	31.81	1,437,896.19
						0.00	850.00	31.81	1,437,896.19
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01			12 Jun 2014	17 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	34,000.000	1.000000	NJFA	89.161800		0.00	340.00	67.00	3,031,094.20
				89.161800		0.00	340.00	67.00	3,031,094.20
74733T105	QLIK TECHNOLOGIES INC COMMON STOCK USD.			11 Jun 2014	16 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
	25,000.000	1.000000	NJFA	22.771000		0.00	750.00	12.59	568,512.41
				22.771000		0.00	750.00	12.59	568,512.41
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01			12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	50,000.000	1.000000	NJFA	58.948300		0.00	2,500.00	65.14	2,944,849.85
				58.948300		0.00	2,500.00	65.14	2,944,849.85
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.			02 Jun 2014	05 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	40,000.000	1.000000	NJFD	36.020200		0.00	1,200.00	31.85	1,439,576.14
				36.020200		0.00	1,200.00	31.85	1,439,576.14
				03 Jun 2014	06 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	20,000.000	1.000000	NJFD	36.139000		0.00	600.00	15.98	722,164.02
				36.139000		0.00	600.00	15.98	722,164.02
				03 Jun 2014	06 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund					Net Proceeds	
	Units/Original Face			Price	Interest	Commissions	Taxes/Fees/Other		
	40,000.000	1.000000	NJFD	Local	36.151400	0.00	1,200.00	31.96	1,444,824.04
				Base	36.151400	0.00	1,200.00	31.96	1,444,824.04
					04 Jun 2014	09 Jun 2014	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	40,000.000	1.000000	NJFD	Local	36.326000	0.00	1,600.00	32.12	1,451,407.87
				Base	36.326000	0.00	1,600.00	32.12	1,451,407.87
					05 Jun 2014	10 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	40,000.000	1.000000	NJFD	Local	36.365800	0.00	1,200.00	32.15	1,453,399.85
				Base	36.365800	0.00	1,200.00	32.15	1,453,399.85
					06 Jun 2014	11 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	36.592000	0.00	1,500.00	40.44	1,828,059.56
				Base	36.592000	0.00	1,500.00	40.44	1,828,059.56
					09 Jun 2014	12 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
	40,000.000	1.000000	NJFD	Local	37.442400	0.00	1,200.00	33.10	1,496,462.89
				Base	37.442400	0.00	1,200.00	33.10	1,496,462.89
750086100 Total									
	270,000.000			Local		0.00	8,500.00	217.60	9,835,894.37
				Base		0.00	8,500.00	217.60	9,835,894.37
750917106	RAMBUS INC		COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
	200,000.000	1.000000	NJFA	Local	13.000400	0.00	1,400.00	57.47	2,598,622.52
				Base	13.000400	0.00	1,400.00	57.47	2,598,622.52
751111507	RAYTHEON COMPANY		COMMON STOCK USD.	12 Jun 2014	17 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
	3,000.000	1.000000	NJFA	Local	96.097400	0.00	30.00	6.38	288,255.82
				Base	96.097400	0.00	30.00	6.38	288,255.82
76169B102	REXNORD CORP		COMMON STOCK USD.	10 Jun 2014	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	28.551200	0.00	600.00	12.62	570,411.38
				Base	28.551200	0.00	600.00	12.62	570,411.38
					09 Jun 2014	12 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	29.011200	0.00	600.00	12.83	579,611.17
				Base	29.011200	0.00	600.00	12.83	579,611.17

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		10 Jun 2014	13 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	29.029400	0.00	200.00	12.84	580,375.16
		Base	29.029400	0.00	200.00	12.84	580,375.16
		11 Jun 2014	16 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	28.880600	0.00	600.00	12.77	576,999.23
		Base	28.880600	0.00	600.00	12.77	576,999.23
		12 Jun 2014	17 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	28.328400	0.00	600.00	12.53	565,955.47
		Base	28.328400	0.00	600.00	12.53	565,955.47
		17 Jun 2014	20 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	28.690400	0.00	600.00	12.69	573,195.31
		Base	28.690400	0.00	600.00	12.69	573,195.31
76169B102 Total							
120,000.000		Local		0.00	3,200.00	76.28	3,446,547.72
		Base		0.00	3,200.00	76.28	3,446,547.72
768573107	RIVERBED TECHNOLOGY INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFA	Local	20.266000	0.00	1,400.00	89.58	4,051,710.41
		Base	20.266000	0.00	1,400.00	89.58	4,051,710.41
783549108	RYDER SYSTEM INC	COMMON STOCK USD.5	12 Jun 2014	17 Jun 2014	BMO CAPITAL MARKETS	USD/DTC	0.01
7,000.000	1.000000 NJFA	Local	86.166199	0.00	70.00	13.33	603,080.06
		Base	86.166199	0.00	70.00	13.33	603,080.06
		12 Jun 2014	17 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
14,000.000	1.000000 NJFA	Local	85.959300	0.00	140.00	26.60	1,203,263.60
		Base	85.959300	0.00	140.00	26.60	1,203,263.60
783549108 Total							
21,000.000		Local		0.00	210.00	39.93	1,806,343.66
		Base		0.00	210.00	39.93	1,806,343.66
78440X101	SL GREEN REALTY CORP	REIT USD.01	10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	5,000.000	1.000000	NJFA	Local	109.910300	0.00	50.00	12.15	549,489.35
				Base	109.910300	0.00	50.00	12.15	549,489.35
					10 Jun 2014	13 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	109.922000	0.00	50.00	12.15	549,547.85
				Base	109.922000	0.00	50.00	12.15	549,547.85
78440X101 Total	10,000.000			Local		0.00	100.00	24.30	1,099,037.20
				Base		0.00	100.00	24.30	1,099,037.20
786514208	SAFEWAY INC		COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	34.051700	0.00	5,000.00	75.26	3,400,094.74
				Base	34.051700	0.00	5,000.00	75.26	3,400,094.74
					13 Jun 2014	18 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	100,000.000	1.000000	NJFD	Local	34.040500	0.00	3,000.00	75.23	3,400,974.77
				Base	34.040500	0.00	3,000.00	75.23	3,400,974.77
					16 Jun 2014	19 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	34.203900	0.00	1,000.00	75.60	3,419,314.39
				Base	34.203900	0.00	1,000.00	75.60	3,419,314.39
					17 Jun 2014	20 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	33.954400	0.00	1,000.00	75.04	3,394,364.96
				Base	33.954400	0.00	1,000.00	75.04	3,394,364.96
					18 Jun 2014	23 Jun 2014	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	33.965900	0.00	1,000.00	75.07	3,395,514.93
				Base	33.965900	0.00	1,000.00	75.07	3,395,514.93
					19 Jun 2014	24 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	34.099200	0.00	1,000.00	75.36	3,408,844.64
				Base	34.099200	0.00	1,000.00	75.36	3,408,844.64
786514208 Total	600,000.000			Local		0.00	12,000.00	451.56	20,419,108.43
				Base		0.00	12,000.00	451.56	20,419,108.43

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
806407102	HENRY SCHEIN INC 15,000.000 1.000000 NJFA	COMMON STOCK USD.01 Local 118.001199 Base 118.001199	12 Jun 2014 17 Jun 2014		BMO CAPITAL MARKETS	USD/DTC 39.12 39.12	0.01 1,769,828.87 1,769,828.87
816851109	SEMPRA ENERGY 30,000.000 1.000000 NJFA	COMMON STOCK NPV Local 100.306200 Base 100.306200	10 Jun 2014 13 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC 66.51 66.51	0.01 3,008,819.49 3,008,819.49
81762P102	SERVICENOW INC 50,000.000 1.000000 NJFA	COMMON STOCK USD. Local 56.471200 Base 56.471200	11 Jun 2014 16 Jun 2014		GORDON HASKETT	USD/DTC 62.41 62.41	0.05 2,820,997.58 2,820,997.58
82705T102	SILICON IMAGE INC 10,000.000 1.000000 NJFA	COMMON STOCK USD. Local 5.316700 Base 5.316700	11 Jun 2014 16 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC 1.18 1.18	0.01 53,065.82 53,065.82
829226109	SINCLAIR BROADCAST GROUP A 50,000.000 1.000000 NJFD	COMMON STOCK USD.01 Local 29.996400 Base 29.996400	02 Jun 2014 05 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC 33.15 33.15	0.03 1,498,286.85 1,498,286.85
	50,000.000 1.000000 NJFD	Local 29.793000 Base 29.793000	03 Jun 2014 06 Jun 2014		KEYBANC CAPITAL MARKETS INC	USD/DTC 32.93 32.93	0.03 1,488,117.07 1,488,117.07
	50,000.000 1.000000 NJFD	Local 30.137000 Base 30.137000	04 Jun 2014 09 Jun 2014		ISI/NEW YORK	USD/DTC 33.31 33.31	0.03 1,505,316.68 1,505,316.68
	50,000.000 1.000000 NJFD	Local 30.910400 Base 30.910400	12 Jun 2014 17 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC 34.16 34.16	0.03 1,543,985.84 1,543,985.84
	50,000.000 1.000000 NJFD	Local 33.589600 Base 33.589600	26 Jun 2014 OPEN		JEFFERIES+ COMPANY INC	USD/DTC 37.12 37.12	0.03 1,677,942.87 1,677,942.87

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
829226109 Total									
	250,000.000								
			Local			0.00	7,500.00	170.67	7,713,649.31
			Base			0.00	7,500.00	170.67	7,713,649.31
83545G102	SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014		BLAYLOCK + PARTNERS		USD/DTC	0.01
	10,000.000	1.000000 NJFA	Local	26.013300		0.00	100.00	5.75	260,027.25
			Base	26.013300		0.00	100.00	5.75	260,027.25
835916107	SONUS NETWORKS INC	COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		CRAIG - HALLUM		USD/DTC	0.03
	50,000.000	1.000000 NJFA	Local	3.654100		0.00	1,500.00	4.04	181,200.96
			Base	3.654100		0.00	1,500.00	4.04	181,200.96
848637104	SPLUNK INC	COMMON STOCK USD.	23 Jun 2014	26 Jun 2014		CRAIG - HALLUM		USD/DTC	0.03
	20,000.000	1.000000 NJFD	Local	52.262000		0.00	600.00	23.10	1,044,616.90
			Base	52.262000		0.00	600.00	23.10	1,044,616.90
85207U105	SPRINT CORP	COMMON STOCK USD.01	03 Jun 2014	06 Jun 2014		INSTINET LLC		USD/DTC	0.01
	400,000.000	1.000000 NJFD	Local	9.498700		0.00	2,000.00	83.97	3,797,396.02
			Base	9.498700		0.00	2,000.00	83.97	3,797,396.02
				03 Jun 2014	06 Jun 2014		ITG INC.	USD/DTC	0.01
	400,000.000	1.000000 NJFD	Local	9.448300		0.00	2,000.00	83.53	3,777,236.47
			Base	9.448300		0.00	2,000.00	83.53	3,777,236.47
85207U105 Total									
	800,000.000		Local			0.00	4,000.00	167.50	7,574,632.49
			Base			0.00	4,000.00	167.50	7,574,632.49
87264S106	TRW AUTOMOTIVE HOLDINGS CORP	COMMON STOCK USD.01	23 Jun 2014	26 Jun 2014		UBS SECURITIES LLC		USD/DTC	0.03
	10,000.000	1.000000 NJFD	Local	87.967400		0.00	300.00	19.45	879,354.55
			Base	87.967400		0.00	300.00	19.45	879,354.55
				24 Jun 2014	27 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.03
	30,000.000	1.000000 NJFD	Local	88.947500		0.00	900.00	58.98	2,667,466.02
			Base	88.947500		0.00	900.00	58.98	2,667,466.02
				25 Jun 2014	30 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	88.626800	0.00	200.00	39.18	1,772,296.82
		Base	88.626800	0.00	200.00	39.18	1,772,296.82
		25 Jun 2014	30 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	87.990500	0.00	1,500.00	97.23	4,397,927.76
		Base	87.990500	0.00	1,500.00	97.23	4,397,927.76
		26 Jun 2014	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	88.032600	0.00	500.00	97.28	4,401,032.71
		Base	88.032600	0.00	500.00	97.28	4,401,032.71
		26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	88.734600	0.00	900.00	58.84	2,661,079.16
		Base	88.734600	0.00	900.00	58.84	2,661,079.16
		27 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
100,000.000	1.000000 NJFD	Local	88.775200	0.00	3,000.00	196.20	8,874,323.80
		Base	88.775200	0.00	3,000.00	196.20	8,874,323.80
		30 Jun 2014	OPEN		UBS SECURITIES LLC	USD/DTC	0.03
90,000.000	1.000000 NJFD	Local	89.317000	0.00	2,700.00	177.66	8,035,652.33
		Base	89.317000	0.00	2,700.00	177.66	8,035,652.33
87264S106 Total							
380,000.000		Local		0.00	10,000.00	744.82	33,689,133.15
		Base		0.00	10,000.00	744.82	33,689,133.15
87724P106	TAYLOR MORRISON HOME CORP A	COMMON STOCK USD.	10 Jun 2014	13 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	21.355000	0.00	100.00	4.72	213,445.28
		Base	21.355000	0.00	100.00	4.72	213,445.28
879360105	TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	98.509200	0.00	150.00	10.89	492,385.11
		Base	98.509200	0.00	150.00	10.89	492,385.11
88033G407	TENET HEALTHCARE CORP	COMMON STOCK USD.05	02 Jun 2014	05 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local	46.604600	0.00	1,200.00	41.20	1,862,942.80
		Base	46.604600	0.00	1,200.00	41.20	1,862,942.80

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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 Jun 2014	09 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 47.204300		0.00	400.00	41.73	1,887,730.27
		Base 47.204300		0.00	400.00	41.73	1,887,730.27
		05 Jun 2014	10 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 47.908300		0.00	1,200.00	42.36	1,915,089.63
		Base 47.908300		0.00	1,200.00	42.36	1,915,089.63
		06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 49.713900		0.00	1,200.00	43.95	1,987,312.05
		Base 49.713900		0.00	1,200.00	43.95	1,987,312.05
		09 Jun 2014	12 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 49.257900		0.00	1,200.00	43.55	1,969,072.45
		Base 49.257900		0.00	1,200.00	43.55	1,969,072.45
		10 Jun 2014	13 Jun 2014		GORDON HASKETT	USD/DTC	0.05
40,000.000	1.000000 NJFD	Local 48.562200		0.00	2,000.00	42.93	1,940,445.07
		Base 48.562200		0.00	2,000.00	42.93	1,940,445.07
		11 Jun 2014	16 Jun 2014		COWEN + CO LLC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 47.778600		0.00	1,200.00	42.24	1,909,901.76
		Base 47.778600		0.00	1,200.00	42.24	1,909,901.76
88033G407	TENET HEALTHCARE CORP	COMMON STOCK USD.05	12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local 47.764300		0.00	600.00	21.12	954,664.88
		Base 47.764300		0.00	600.00	21.12	954,664.88
88033G407	TENET HEALTHCARE CORP	COMMON STOCK USD.05	12 Jun 2014	17 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 47.857800		0.00	1,200.00	42.31	1,913,069.68
		Base 47.857800		0.00	1,200.00	42.31	1,913,069.68
		23 Jun 2014	26 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
40,000.000	1.000000 NJFD	Local 49.475800		0.00	1,200.00	43.74	1,977,788.26
		Base 49.475800		0.00	1,200.00	43.74	1,977,788.26
		25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
60,000.000	1.000000 NJFD	Local 47.460800		0.00	1,800.00	62.94	2,845,785.06

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	47.460800		0.00	1,800.00	62.94	2,845,785.06
				26 Jun 2014	OPEN		COWEN + CO LLC	USD/DTC	0.03
	80,000.000	1.000000	NJFD	Local	46.787700	0.00	2,400.00	82.73	3,740,533.27
			Base	46.787700		0.00	2,400.00	82.73	3,740,533.27
88033G407 Total									
	520,000.000		Local			0.00	15,600.00	550.80	24,904,335.18
			Base			0.00	15,600.00	550.80	24,904,335.18
88076W103	TERADATA CORP		COMMON STOCK USD.01	24 Jun 2014	27 Jun 2014		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	50,000.000	1.000000	NJFA	Local	42.635700	0.00	500.00	47.12	2,131,237.87
			Base	42.635700		0.00	500.00	47.12	2,131,237.87
885160101	THOR INDUSTRIES INC		COMMON STOCK USD.1	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
	5,000.000	1.000000	NJFA	Local	57.563700	0.00	250.00	6.37	287,562.13
			Base	57.563700		0.00	250.00	6.37	287,562.13
88554D205	3D SYSTEMS CORP		COMMON STOCK USD.	17 Jun 2014	30 Jun 2014	10	BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	54.042700	0.00	200.00	23.89	1,080,630.11
			Base	54.042700		0.00	200.00	23.89	1,080,630.11
				18 Jun 2014	23 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	53.849500	0.00	600.00	23.81	1,076,366.18
			Base	53.849500		0.00	600.00	23.81	1,076,366.18
				19 Jun 2014	24 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	53.019000	0.00	300.00	11.72	529,878.28
			Base	53.019000		0.00	300.00	11.72	529,878.28
				20 Jun 2014	30 Jun 2014	5	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	53.459600	0.00	1,500.00	59.08	2,671,420.91
			Base	53.459600		0.00	1,500.00	59.08	2,671,420.91
				24 Jun 2014	27 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	56.539900	0.00	500.00	62.48	2,826,432.52
			Base	56.539900		0.00	500.00	62.48	2,826,432.52

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		30 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	59.584400	0.00	1,500.00	65.85	2,977,654.14
		Base	59.584400	0.00	1,500.00	65.85	2,977,654.14
88554D205 Total							
200,000.000		Local		0.00	4,600.00	246.83	11,162,382.14
		Base		0.00	4,600.00	246.83	11,162,382.14
88732J207	TIME WARNER CABLE	COMMON STOCK USD.01	13 Jun 2014	18 Jun 2014	GORDON HASKETT	USD/DTC	0.05
129,600.000	1.000000 NJFA	Local	142.469700	0.00	6,480.00	408.06	18,457,185.05
		Base	142.469700	0.00	6,480.00	408.06	18,457,185.05
			13 Jun 2014	18 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,400.000	1.000000 NJFA	Local	142.473599	0.00	104.00	32.75	1,481,588.68
		Base	142.473599	0.00	104.00	32.75	1,481,588.68
88732J207 Total							
140,000.000		Local		0.00	6,584.00	440.81	19,938,773.73
		Base		0.00	6,584.00	440.81	19,938,773.73
89417E109	TRAVELERS COS INC/THE	COMMON STOCK NPV	12 Jun 2014	17 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
32,000.000	1.000000 NJFA	Local	94.696400	0.00	960.00	66.97	3,029,257.83
		Base	94.696400	0.00	960.00	66.97	3,029,257.83
896818101	TRIUMPH GROUP INC	COMMON STOCK USD.	03 Jun 2014	06 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	70.206300	0.00	100.00	15.52	701,947.48
		Base	70.206300	0.00	100.00	15.52	701,947.48
			06 Jun 2014	11 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
30,000.000	1.000000 NJFA	Local	70.650500	0.00	900.00	46.85	2,118,568.14
		Base	70.650500	0.00	900.00	46.85	2,118,568.14
			12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
51,000.000	1.000000 NJFA	Local	71.724300	0.00	2,550.00	80.85	3,655,308.45
		Base	71.724300	0.00	2,550.00	80.85	3,655,308.45
			23 Jun 2014	26 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	0.03

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
	24,000.000	1.000000	NJFA	Local	71.126500	0.00	720.00	37.73	1,706,278.27
				Base	71.126500	0.00	720.00	37.73	1,706,278.27
896818101 Total	115,000.000			Local		0.00	4,270.00	180.95	8,182,102.34
				Base		0.00	4,270.00	180.95	8,182,102.34
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01			13 Jun 2014	18 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
	200,000.000	1.000000	NJFA	Local	34.417900	0.00	1,400.00	152.13	6,882,027.87
				Base	34.417900	0.00	1,400.00	152.13	6,882,027.87
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.			26 Jun 2014	OPEN		ISI/NEW YORK	USD/DTC	0.03
	10,000.000	1.000000	NJFD	Local	58.983400	0.00	300.00	13.04	589,520.96
				Base	58.983400	0.00	300.00	13.04	589,520.96
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01			02 Jun 2014	05 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	45.262800	0.00	1,000.00	100.04	4,525,179.96
				Base	45.262800	0.00	1,000.00	100.04	4,525,179.96
					03 Jun 2014	06 Jun 2014	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	100,000.000	1.000000	NJFD	Local	47.043200	0.00	1,000.00	103.97	4,703,216.03
				Base	47.043200	0.00	1,000.00	103.97	4,703,216.03
910047109 Total	200,000.000			Local		0.00	2,000.00	204.01	9,228,395.99
				Base		0.00	2,000.00	204.01	9,228,395.99
911363109	UNITED RENTALS INC COMMON STOCK USD.01			05 Jun 2014	10 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
	30,000.000	1.000000	NJFD	Local	105.982200	0.00	900.00	70.27	3,178,495.73
				Base	105.982200	0.00	900.00	70.27	3,178,495.73
					06 Jun 2014	11 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.03
	20,000.000	1.000000	NJFD	Local	105.964500	0.00	600.00	46.84	2,118,643.16
				Base	105.964500	0.00	600.00	46.84	2,118,643.16
					10 Jun 2014	13 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	106.357600	0.00	200.00	47.02	2,126,904.98

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	106.357600		0.00	200.00	47.02	2,126,904.98
911363109	UNITED RENTALS INC	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	ISI/NEW YORK	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local	105.868700	0.00	150.00	11.70	529,181.80
	Base	105.868700		0.00	150.00	11.70	529,181.80
		26 Jun 2014	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	104.531100	0.00	100.00	23.11	1,045,187.89
	Base	104.531100		0.00	100.00	23.11	1,045,187.89
911363109 Total							
85,000.000	Local			0.00	1,950.00	198.94	8,998,413.56
	Base			0.00	1,950.00	198.94	8,998,413.56
913017109	UNITED TECHNOLOGIES CORP	COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local	117.594800	0.00	1,250.00	64.98	2,938,555.02
	Base	117.594800		0.00	1,250.00	64.98	2,938,555.02
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	KEYBANC CAPITAL MARKETS INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.601500	0.00	600.00	13.09	591,416.91
	Base	29.601500		0.00	600.00	13.09	591,416.91
		13 Jun 2014	18 Jun 2014		STIFEL FINANCIAL CORP	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	30.058100	0.00	600.00	13.29	600,548.71
	Base	30.058100		0.00	600.00	13.29	600,548.71
		16 Jun 2014	19 Jun 2014		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	30.315000	0.00	600.00	13.40	605,686.60
	Base	30.315000		0.00	600.00	13.40	605,686.60
		17 Jun 2014	20 Jun 2014		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	30.650500	0.00	600.00	13.55	612,396.45
	Base	30.650500		0.00	600.00	13.55	612,396.45
		18 Jun 2014	23 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	30.698500	0.00	600.00	13.57	613,356.43
	Base	30.698500		0.00	600.00	13.57	613,356.43

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		19 Jun 2014	24 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	30.406600	0.00	600.00	13.44	607,518.56
		Base	30.406600	0.00	600.00	13.44	607,518.56
		20 Jun 2014	25 Jun 2014		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.429700	0.00	600.00	13.01	587,980.99
		Base	29.429700	0.00	600.00	13.01	587,980.99
		23 Jun 2014	26 Jun 2014		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	29.568000	0.00	600.00	13.07	590,746.93
		Base	29.568000	0.00	600.00	13.07	590,746.93
		25 Jun 2014	30 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	29.013400	0.00	900.00	19.24	869,482.76
		Base	29.013400	0.00	900.00	19.24	869,482.76
		26 Jun 2014	OPEN		OPPENHEIMER + CO. INC.	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	28.939500	0.00	900.00	19.19	867,265.81
		Base	28.939500	0.00	900.00	19.19	867,265.81
		27 Jun 2014	OPEN		STIFEL FINANCIAL CORP	USD/DTC	0.03
30,000.000	1.000000 NJFD	Local	30.410100	0.00	900.00	20.17	911,382.83
		Base	30.410100	0.00	900.00	20.17	911,382.83
		27 Jun 2014	OPEN		STIFEL FINANCIAL CORP	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	31.349200	0.00	600.00	13.86	626,370.14
		Base	31.349200	0.00	600.00	13.86	626,370.14
		30 Jun 2014	OPEN		JANNEY MONTGOMERY, SCOTT INC	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	31.392400	0.00	600.00	13.88	627,234.12
		Base	31.392400	0.00	600.00	13.88	627,234.12
91347P105 Total							
290,000.000		Local		0.00	8,700.00	192.76	8,711,387.24
		Base		0.00	8,700.00	192.76	8,711,387.24

913903100	UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01	12 Jun 2014	17 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
20,000.000	1.000000 NJFA	Local	92.596500	0.00	600.00	40.93	1,851,289.07

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	92.596500		0.00	600.00	40.93	1,851,289.07
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.0106 Jun 2014	11 Jun 2014			ISI/NEW YORK	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local 36.755300		0.00	600.00	16.25	734,489.75
	Base	36.755300		0.00	600.00	16.25	734,489.75
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.0111 Jun 2014	16 Jun 2014			GORDON HASKETT	USD/DTC	0.05
25,000.000	1.000000 NJFA	Local 36.482700		0.00	1,250.00	20.16	910,797.34
	Base	36.482700		0.00	1,250.00	20.16	910,797.34
		24 Jun 2014	27 Jun 2014		BARCLAYS CAPITAL INC./LE	USD/DTC	0.03
25,000.000	1.000000 NJFA	Local 36.449700		0.00	750.00	20.14	910,472.36
	Base	36.449700		0.00	750.00	20.14	910,472.36
92342Y109 Total							
70,000.000		Local		0.00	2,600.00	56.55	2,555,759.45
		Base		0.00	2,600.00	56.55	2,555,759.45
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 11 Jun 2014	16 Jun 2014			GORDON HASKETT	USD/DTC	0.05
10,000.000	1.000000 NJFA	Local 49.355200		0.00	500.00	10.91	493,041.09
	Base	49.355200		0.00	500.00	10.91	493,041.09
92552V100	VIASAT INC COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local 55.329700		0.00	150.00	6.12	276,492.38
	Base	55.329700		0.00	150.00	6.12	276,492.38
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.	11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
15,000.000	1.000000 NJFA	Local 212.741500		0.00	750.00	70.53	3,190,301.97
	Base	212.741500		0.00	750.00	70.53	3,190,301.97
		24 Jun 2014	27 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
5,000.000	1.000000 NJFA	Local 209.571800		0.00	150.00	23.16	1,047,685.84
	Base	209.571800		0.00	150.00	23.16	1,047,685.84
92826C839 Total							
20,000.000		Local		0.00	900.00	93.69	4,237,987.81
		Base		0.00	900.00	93.69	4,237,987.81

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
929042109	VORNADO REALTY TRUST	REIT USD.04	06 Jun 2014	11 Jun 2014	KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
2,300.000	1.000000 NJFA	Local	108.269600	0.00	23.00	5.51	248,991.57
		Base	108.269600	0.00	23.00	5.51	248,991.57
			10 Jun 2014	13 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
11,586.000	1.000000 NJFA	Local	105.730400	0.00	347.58	27.08	1,224,617.75
		Base	105.730400	0.00	347.58	27.08	1,224,617.75
929042109 Total							
13,886.000		Local		0.00	370.58	32.59	1,473,609.32
		Base		0.00	370.58	32.59	1,473,609.32
929566107	WABASH NATIONAL CORP	COMMON STOCK USD.01	18 Jun 2014	23 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
10,000.000	1.000000 NJFD	Local	14.480100	0.00	300.00	3.21	144,497.79
		Base	14.480100	0.00	300.00	3.21	144,497.79
931142103	WAL MART STORES INC	COMMON STOCK USD.1	05 Jun 2014	10 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
20,000.000	1.000000 NJFD	Local	77.141200	0.00	600.00	34.10	1,542,189.89
		Base	77.141200	0.00	600.00	34.10	1,542,189.89
939647103	WASHINGTON PRIME GROUP	REIT USD.0001	25 Jun 2014	25 Jun 2014	SALE OF FRACTIONAL S	USD/DTC	
0.500	1.000000 NJFA	Local	19.280000	0.00	0.00	0.00	9.64
		Base	19.280000	0.00	0.00	0.00	9.64
942749102	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	18 Jun 2014	23 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	61.675100	0.00	100.00	13.64	616,637.36
		Base	61.675100	0.00	100.00	13.64	616,637.36
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	02 Jun 2014	05 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local	51.057900	0.00	1,500.00	56.42	2,551,338.58
		Base	51.057900	0.00	1,500.00	56.42	2,551,338.58
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	12 Jun 2014	17 Jun 2014	GORDON HASKETT	USD/DTC	0.05
96,000.000	1.000000 NJFA	Local	52.093800	0.00	4,800.00	110.53	4,996,094.26
		Base	52.093800	0.00	4,800.00	110.53	4,996,094.26

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

949746101 Total

146,000.000			Local		0.00	6,300.00	166.95	7,547,432.84
			Base		0.00	6,300.00	166.95	7,547,432.84

959802109	WESTERN UNION CO	COMMON STOCK USD.01	02 Jun 2014	05 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
50,000.000	1.000000 NJFA		Local	16.018100	0.00	1,500.00	17.70	799,387.30
			Base	16.018100	0.00	1,500.00	17.70	799,387.30
				11 Jun 2014	16 Jun 2014	GORDON HASKETT	USD/DTC	0.05
25,000.000	1.000000 NJFA		Local	16.346600	0.00	1,250.00	9.04	407,405.96
			Base	16.346600	0.00	1,250.00	9.04	407,405.96

959802109 Total

75,000.000			Local		0.00	2,750.00	26.74	1,206,793.26
			Base		0.00	2,750.00	26.74	1,206,793.26

969457100	WILLIAMS COS INC	COMMON STOCK USD1.	10 Jun 2014	13 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.03
55,000.000	1.000000 NJFA		Local	47.673200	0.00	1,650.00	57.95	2,620,318.04
			Base	47.673200	0.00	1,650.00	57.95	2,620,318.04

980745103	WOODWARD INC	COMMON STOCK USD.	12 Jun 2014	17 Jun 2014		ISI/NEW YORK	USD/DTC	0.03
5,000.000	1.000000 NJFA		Local	49.098200	0.00	150.00	5.43	245,335.57
			Base	49.098200	0.00	150.00	5.43	245,335.57

98212B103	WPX ENERGY INC	COMMON STOCK	10 Jun 2014	13 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03
50,000.000	1.000000 NJFA		Local	21.465000	0.00	1,500.00	23.72	1,071,726.28
			Base	21.465000	0.00	1,500.00	23.72	1,071,726.28

98310W108	WYNDHAM WORLDWIDE CORP	COMMON STOCK USD.01	10 Jun 2014	13 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA		Local	74.093400	0.00	100.00	16.38	740,817.62
			Base	74.093400	0.00	100.00	16.38	740,817.62

983793100	XPO LOGISTICS INC	COMMON STOCK USD.	24 Jun 2014	27 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
25,000.000	1.000000 NJFA		Local	27.825100	0.00	250.00	15.38	695,362.12
			Base	27.825100	0.00	250.00	15.38	695,362.12

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
984121103	XEROX CORP COMMON STOCK USD	1.018 Jun 2014	23 Jun 2014		ITG INC.	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local 12.650600		0.00	1,400.00	55.92	2,528,664.08
		Base 12.650600		0.00	1,400.00	55.92	2,528,664.08
		19 Jun 2014	24 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 12.442700		0.00	1,000.00	27.50	1,243,242.50
		Base 12.442700		0.00	1,000.00	27.50	1,243,242.50
		20 Jun 2014	25 Jun 2014		CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01
150,000.000	1.000000 NJFD	Local 12.406800		0.00	1,500.00	41.13	1,859,478.87
		Base 12.406800		0.00	1,500.00	41.13	1,859,478.87
		23 Jun 2014	26 Jun 2014		FBN SECURITIES INC	USD/DTC	0.01
135,720.000	1.000000 NJFD	Local 12.472500		0.00	950.04	37.42	1,691,780.24
		Base 12.472500		0.00	950.04	37.42	1,691,780.24
984121103 Total							
585,720.000		Local		0.00	4,850.04	161.97	7,323,165.69
		Base		0.00	4,850.04	161.97	7,323,165.69
98978V103	ZOETIS INC W/I COMMON STOCK USD	0.0106 Jun 2014	11 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 31.709100		0.00	1,500.00	35.04	1,583,919.96
		Base 31.709100		0.00	1,500.00	35.04	1,583,919.96
		09 Jun 2014	12 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	0.03
50,000.000	1.000000 NJFD	Local 31.913100		0.00	1,500.00	35.27	1,594,119.73
		Base 31.913100		0.00	1,500.00	35.27	1,594,119.73
		10 Jun 2014	13 Jun 2014		GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 32.146300		0.00	2,500.00	35.53	1,604,779.47
		Base 32.146300		0.00	2,500.00	35.53	1,604,779.47
		11 Jun 2014	16 Jun 2014		GORDON HASKETT	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 32.314200		0.00	2,500.00	35.71	1,613,174.29
		Base 32.314200		0.00	2,500.00	35.71	1,613,174.29
98978V103	ZOETIS INC W/I COMMON STOCK USD	0.0112 Jun 2014	17 Jun 2014		GORDON HASKETT	USD/DTC	0.05
60,000.000	1.000000 NJFA	Local 31.921100		0.00	3,000.00	42.33	1,912,223.66

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	31.921100		0.00	3,000.00	42.33	1,912,223.66
98978V103	ZOETIS INC W/I		COMMON STOCK	USD.01 16 Jun 2014	19 Jun 2014		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	32.103700	0.00	500.00	35.48	1,604,649.52
			Base	32.103700		0.00	500.00	35.48	1,604,649.52
				18 Jun 2014	23 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.03
	50,000.000	1.000000	NJFD	Local	32.779300	0.00	1,500.00	36.23	1,637,428.77
			Base	32.779300		0.00	1,500.00	36.23	1,637,428.77
98978V103 Total									
	360,000.000		Local			0.00	13,000.00	255.59	11,550,295.40
			Base			0.00	13,000.00	255.59	11,550,295.40
G01767105	ALKERMES PLC		COMMON STOCK	USD.01 12 Jun 2014	17 Jun 2014		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	46.965200	0.00	200.00	20.76	939,083.24
			Base	46.965200		0.00	200.00	20.76	939,083.24
G0408V102	AON PLC		COMMON STOCK	USD.01 12 Jun 2014	17 Jun 2014		BLAYLOCK + PARTNERS	USD/DTC	0.01
	11,000.000	1.000000	NJFA	Local	89.912600	0.00	110.00	21.86	988,906.74
			Base	89.912600		0.00	110.00	21.86	988,906.74
G2554F113	COVIDIEN PLC		COMMON STOCK	USD.2 12 Jun 2014	17 Jun 2014		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
	15,000.000	1.000000	NJFA	Local	72.369900	0.00	450.00	24.00	1,085,074.50
			Base	72.369900		0.00	450.00	24.00	1,085,074.50
G3223R108	EVEREST RE GROUP LTD		COMMON STOCK	USD.01 12 Jun 2014	17 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.03
	13,000.000	1.000000	NJFA	Local	159.136900	0.00	390.00	45.73	2,068,343.97
			Base	159.136900		0.00	390.00	45.73	2,068,343.97
G47791101	INGERSOLL RAND PLC		COMMON STOCK	USD1. 23 Jun 2014	26 Jun 2014		CANTOR FITZGERALD & CO./AQUA SECURI	USD/DTC	0.01
	50,000.000	1.000000	NJFA	Local	63.080500	0.00	500.00	69.71	3,153,455.29
			Base	63.080500		0.00	500.00	69.71	3,153,455.29
				25 Jun 2014	30 Jun 2014		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	62.770200	0.00	100.00	13.88	627,588.12
			Base	62.770200		0.00	100.00	13.88	627,588.12

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

G47791101 Total

60,000.000						Local	0.00	600.00	83.59	3,781,043.41
						Base	0.00	600.00	83.59	3,781,043.41

G7665A101	ROWAN COMPANIES PLC A	COMMON STOCK USD.	10 Jun 2014	13 Jun 2014		GORDON HASKETT		USD/DTC		0.05
75,000.000	1.000000 NJFA		Local	32.087800	0.00	3,750.00	53.19			2,402,781.81
			Base	32.087800	0.00	3,750.00	53.19			2,402,781.81

N53745100	LYONDELLBASELL INDU CL A	COMMON STOCK	12 Jun 2014	17 Jun 2014		GORDON HASKETT		USD/DTC		0.05
40,000.000	1.000000 NJFA		Local	100.465300	0.00	2,000.00	88.82			4,016,523.18
			Base	100.465300	0.00	2,000.00	88.82			4,016,523.18

US DOLLAR Total

22,513,575.500			Local		0.00	525,526.83	22,234.85			1,063,071,927.64
			Base		0.00	525,526.83	22,234.85			1,063,071,927.64

EQUITY Total

22,513,575.500			Base		0.00	525,526.83	22,234.85			1,063,071,927.64
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SALES Total

22,513,575.500			Base		0.00	525,526.83	22,234.85			1,063,071,927.64
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Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



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						
12,999,354.539		Local	0.00	254,520.00	0.00	697,909,143.14
		Base	0.00	254,520.00	0.00	697,909,143.14
	TRADES: 326					
	CANCELS: 1					
US DOLLAR Total						
Long 12,999,354.539		Local	0.00	254,520.00	0.00	697,909,143.14
		Base	0.00	254,520.00	0.00	697,909,143.14
	TRADES: 326					
	CANCELS: 1					
PURCHASE Total						
Long 12,999,354.539		Base	0.00	254,520.00	0.00	697,909,143.14
	TRADES: 326					
	CANCELS: 1					

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
EQUITY						
22,513,575.500		Local	0.00	525,526.83	22,234.85	1,063,071,927.64
		Base	0.00	525,526.83	22,234.85	1,063,071,927.64
	TRADES: 517					
	CANCELS: 5					
US DOLLAR Total						
Long 22,513,575.500		Local	0.00	525,526.83	22,234.85	1,063,071,927.64
		Base	0.00	525,526.83	22,234.85	1,063,071,927.64
	TRADES: 517					
	CANCELS: 5					
SALES Total						
Long 22,513,575.500		Base	0.00	525,526.83	22,234.85	1,063,071,927.64
	TRADES: 517					
	CANCELS: 5					

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
12,999,354.539	Base	0.00	254,520.00	0.00	697,909,143.14
	TRADES: 326				
	CANCELS: 1				
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PURCHASE Total					
Long 12,999,354.539	Base	0.00	254,520.00	0.00	697,909,143.14
	TRADES: 326				
	CANCELS: 1				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
22,513,575.500		0.00	525,526.83	22,234.85	1,063,071,927.64
	TRADES: 517				
	CANCELS: 5				

SALES Total

Long	22,513,575.500	Base	0.00	525,526.83	22,234.85	1,063,071,927.64
		TRADES: 517				
		CANCELS: 5				

Purchase and Sales by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET.

Funds Included in Composite

NJFG	COMMON D INFLATION LINKED
NJFH	COMMON D HIGH GRADE
NJFJ	COMMON D HIGH YIELD
NJFM	COMMON D US TREASURIES
NJFN	COMMON D SHORT TERM CASH EQUIV
NJFO	COMMON D HIGH YIELD ETFS
NJFS	COMMON D MID GRADE LOGAN
NJFV	COMMON D HIGH YIELD POST
NJFW	COMMON D HIGH YIELD PIMCO
NJFX	COMMON D HIGH YIELD NOMURA
NJFY	COMMON D HIGH YIELD LOGAN

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,795,427.560	1.000000 NJFS	Local	100.000000	0.00	0.00	2,795,427.56
			Base	100.000000	0.00	0.00	2,795,427.56
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	758,055.910	1.000000 NJFV	Local	100.000000	0.00	0.00	758,055.91
			Base	100.000000	0.00	0.00	758,055.91
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,311,573.440	1.000000 NJFW	Local	100.000000	0.00	0.00	1,311,573.44
			Base	100.000000	0.00	0.00	1,311,573.44
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,202,892.210	1.000000 NJFX	Local	100.000000	0.00	0.00	1,202,892.21
			Base	100.000000	0.00	0.00	1,202,892.21
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,423,147.250	1.000000 NJFY	Local	100.000000	0.00	0.00	1,423,147.25
			Base	100.000000	0.00	0.00	1,423,147.25
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	80,260.420	1.000000 NJFV	Local	100.000000	0.00	0.00	80,260.42
			Base	100.000000	0.00	0.00	80,260.42
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,128,511.540	1.000000 NJFX	Local	100.000000	0.00	0.00	1,128,511.54
			Base	100.000000	0.00	0.00	1,128,511.54

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
135,619.540	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	135,619.54
		Base	100.000000	0.00	0.00	0.00	135,619.54
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,986,590.210	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	1,986,590.21
		Base	100.000000	0.00	0.00	0.00	1,986,590.21
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,669,607.910	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	1,669,607.91
		Base	100.000000	0.00	0.00	0.00	1,669,607.91
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,553,472.040	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	2,553,472.04
		Base	100.000000	0.00	0.00	0.00	2,553,472.04
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
9,258,540.130	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	9,258,540.13
		Base	100.000000	0.00	0.00	0.00	9,258,540.13
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
4,008,694.300	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	4,008,694.30
		Base	100.000000	0.00	0.00	0.00	4,008,694.30
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,657,077.200	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	2,657,077.20
		Base	100.000000	0.00	0.00	0.00	2,657,077.20
85749P9B9	STATE STR INSTL LIQUID RESVS	0.065%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
4,233,760.960	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	4,233,760.96

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	4,233,760.96
85749P9B9	STATE STR INSTL LIQUID RESVS	0.065%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	3,012,610.000	1.000000 NJFY	Local	100.000000	0.00	0.00	3,012,610.00
		Base	100.000000	0.00	0.00	0.00	3,012,610.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	11,697,863.280	1.000000 NJFX	Local	100.000000	0.00	0.00	11,697,863.28
		Base	100.000000	0.00	0.00	0.00	11,697,863.28
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	4,324,418.310	1.000000 NJFY	Local	100.000000	0.00	0.00	4,324,418.31
		Base	100.000000	0.00	0.00	0.00	4,324,418.31
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	74,768.860	1.000000 NJFV	Local	100.000000	0.00	0.00	74,768.86
		Base	100.000000	0.00	0.00	0.00	74,768.86
			31 Dec 2099	11 Jun 2014	11 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	183,993.060	1.000000 NJFV	Local	100.000000	0.00	0.00	183,993.06
		Base	100.000000	0.00	0.00	0.00	183,993.06
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	12 Jun 2014	12 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	668,439.590	1.000000 NJFS	Local	100.000000	0.00	0.00	668,439.59
		Base	100.000000	0.00	0.00	0.00	668,439.59
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	12 Jun 2014	12 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	6,955,766.010	1.000000 NJFV	Local	100.000000	0.00	0.00	6,955,766.01
		Base	100.000000	0.00	0.00	0.00	6,955,766.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	12 Jun 2014	12 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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									
	2,524,153.430	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	2,524,153.43
				Base	100.000000	0.00	0.00	0.00	2,524,153.43
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	12 Jun 2014	12 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	3,170,833.450	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	3,170,833.45
				Base	100.000000	0.00	0.00	0.00	3,170,833.45
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	13 Jun 2014	13 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	3,035,022.570	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	3,035,022.57
				Base	100.000000	0.00	0.00	0.00	3,035,022.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	13 Jun 2014	13 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	820,418.140	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	820,418.14
				Base	100.000000	0.00	0.00	0.00	820,418.14
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	16 Jun 2014	16 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	665,403.960	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00	665,403.96
				Base	100.000000	0.00	0.00	0.00	665,403.96
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	16 Jun 2014	16 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	622,216.320	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	622,216.32
				Base	100.000000	0.00	0.00	0.00	622,216.32
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	16 Jun 2014	16 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	1,901,461.610	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	1,901,461.61
				Base	100.000000	0.00	0.00	0.00	1,901,461.61
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	16 Jun 2014	16 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	756,404.220	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	756,404.22
				Base	100.000000	0.00	0.00	0.00	756,404.22
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	17 Jun 2014	17 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	1,098,088.900	1.000000 NJFS	Local	100.000000	0.00	0.00	1,098,088.90
			Base	100.000000	0.00	0.00	1,098,088.90
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	140,951.960	1.000000 NJFW	Local	100.000000	0.00	0.00	140,951.96
			Base	100.000000	0.00	0.00	140,951.96
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,514,930.060	1.000000 NJFX	Local	100.000000	0.00	0.00	1,514,930.06
			Base	100.000000	0.00	0.00	1,514,930.06
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	807,746.440	1.000000 NJFY	Local	100.000000	0.00	0.00	807,746.44
			Base	100.000000	0.00	0.00	807,746.44
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	4,318,647.620	1.000000 NJFX	Local	100.000000	0.00	0.00	4,318,647.62
			Base	100.000000	0.00	0.00	4,318,647.62
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,978,613.090	1.000000 NJFV	Local	100.000000	0.00	0.00	1,978,613.09
			Base	100.000000	0.00	0.00	1,978,613.09
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,258,093.750	1.000000 NJFX	Local	100.000000	0.00	0.00	1,258,093.75
			Base	100.000000	0.00	0.00	1,258,093.75
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,652,898.830	1.000000 NJFX	Local	100.000000	0.00	0.00	2,652,898.83
			Base	100.000000	0.00	0.00	2,652,898.83

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
34,783.510	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	34,783.51
		Base	100.000000	0.00	0.00	0.00	34,783.51
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
175,544.440	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	175,544.44
		Base	100.000000	0.00	0.00	0.00	175,544.44
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,091,304.350	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	2,091,304.35
		Base	100.000000	0.00	0.00	0.00	2,091,304.35
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
357,528.810	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	357,528.81
		Base	100.000000	0.00	0.00	0.00	357,528.81
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
4,336,136.540	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	4,336,136.54
		Base	100.000000	0.00	0.00	0.00	4,336,136.54
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
206,052.780	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	206,052.78
		Base	100.000000	0.00	0.00	0.00	206,052.78
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
327,060.760	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	327,060.76
		Base	100.000000	0.00	0.00	0.00	327,060.76
			31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
316,571.370	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	316,571.37

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	316,571.37
85749P9B9	STATE STR INSTL LIQUID RESVS	0.062%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	603,855.910	1.000000 NJFW	Local	100.000000	0.00	0.00	603,855.91
		Base	100.000000	0.00	0.00	0.00	603,855.91
85749P9B9	STATE STR INSTL LIQUID RESVS	0.062%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,821,858.230	1.000000 NJFX	Local	100.000000	0.00	0.00	1,821,858.23
		Base	100.000000	0.00	0.00	0.00	1,821,858.23
85749P9B9	STATE STR INSTL LIQUID RESVS	0.060%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	471,342.710	1.000000 NJFW	Local	100.000000	0.00	0.00	471,342.71
		Base	100.000000	0.00	0.00	0.00	471,342.71
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	26,500.000	1.000000 NJFW	Local	100.000000	0.00	0.00	26,500.00
		Base	100.000000	0.00	0.00	0.00	26,500.00
85749P9B9 Total							
	100,155,513.490		Local		0.00	0.00	100,155,513.49
			Base		0.00	0.00	100,155,513.49
US DOLLAR Total							
	100,155,513.490		Local		0.00	0.00	100,155,513.49
			Base		0.00	0.00	100,155,513.49
CASH EQUIVALENTS Total							
	100,155,513.490						
			Base		0.00	0.00	100,155,513.49
EQUITY							
US DOLLAR							

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

ACI07Z8J1	PHYSIOTHERAPY ASSOCIATES HOLD RESTRICTED COMMON	12 May 2014	CANCEL		STATE STREET BANK AND TRUST	USD/BOS	
	-1,750.000 1.000000 NJFX	41.000000		0.00	0.00	0.00	-71,750.00
		41.000000		0.00	0.00	0.00	-71,750.00
		06 May 2014			ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
	175,000.000 1.000000 NJFX	0.400000		0.00	0.00	0.00	70,000.00
		0.400000		0.00	0.00	0.00	70,000.00
		06 May 2014	CANCEL		ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
	-175,000.000 1.000000 NJFX	0.400000		0.00	0.00	0.00	-70,000.00
		0.400000		0.00	0.00	0.00	-70,000.00
		12 May 2014	12 May 2014		NON CASH USE ONLY	USD/BOS	
	1,750.000 1.000000 NJFX	41.000000		0.00	0.00	0.00	71,750.00
		41.000000		0.00	0.00	0.00	71,750.00

ACI07Z8J1 Total							
	0.000			0.00	0.00	0.00	0.00
				0.00	0.00	0.00	0.00

US DOLLAR Total							
	0.000			0.00	0.00	0.00	0.00
				0.00	0.00	0.00	0.00

EQUITY Total							
	0.000			0.00	0.00	0.00	0.00
				0.00	0.00	0.00	0.00

FIXED INCOME

CANADIAN DOLLAR

13509PEF6	CANADA HOUSING TRUST	2.9%	15 Jun 2024	13 Jun 2014	OPEN	14 EXCHANGE OFFER (NON CASH)	CAD/EUR
	50,000,000.000 1.090550 NJFH			101.355652	42,109.59	0.00	50,677,826.40
				92.939902	38,613.15	0.00	46,469,951.17

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

CANADIAN DOLLAR Total

50,000,000.000			Local			42,109.59	0.00	0.00	50,677,826.40
			Base			38,613.15	0.00	0.00	46,469,951.17

US DOLLAR

000324AA1	AAF HLG/FIN	12% 01 Jul 2019	17 Jun 2014	OPEN	JPMORGAN SECURITIES INC	USD/DTC			
525,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	0.00	525,000.00
			Base	100.000000	0.00	0.00	0.00	0.00	525,000.00

00191AAA4	ARD FINANCE SA	11.125% 01 Jun 201	02 Jun 2014	03 Jun 2014	1 AUTREPAT-INT RE	USD/DTC			
49,290.000	1.000000 NJFW		Local	100.000000	0.00	0.00	0.00	0.00	49,290.00
			Base	100.000000	0.00	0.00	0.00	0.00	49,290.00

00234PAC6	AV HOMES INC	8.5% 01 Jul 2019	25 Jun 2014	30 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC			
400,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	0.00	400,000.00
			Base	100.000000	0.00	0.00	0.00	0.00	400,000.00

00430WAH2	ACCELLENT INC	1% 11 Mar 2022	13 Jun 2014		GOLDMAN SACHS	USD/OTH			
1,650,000.000	1.000000 NJFV		Local	98.750000	0.00	0.00	0.00	0.00	1,629,375.00
			Base	98.750000	0.00	0.00	0.00	0.00	1,629,375.00

				13 Jun 2014	CANCEL	GOLDMAN SACHS	USD/OTH		
-1,650,000.000	1.000000 NJFV		Local	98.750000	0.00	0.00	0.00	0.00	-1,629,375.00
			Base	98.750000	0.00	0.00	0.00	0.00	-1,629,375.00

00430WAH2 Total

0.000			Local		0.00	0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00	0.00

007903AX5	ADVANCED MICRO DEVICES	7.5% 15 Aug 2022	05 Jun 2014	10 Jun 2014	RBC CAPITAL MARKETS	USD/DTC			
75,000.000	1.000000 NJFY		Local	107.250000	1,796.88	0.00	0.00	0.00	80,437.50
			Base	107.250000	1,796.88	0.00	0.00	0.00	80,437.50

007903AX5	ADVANCED MICRO DEVICES	7.5% 15 Aug 2022	05 Jun 2014	10 Jun 2014	RBC CAPITAL MARKETS	USD/DTC			
225,000.000	1.000000 NJFS		Local	107.250000	5,390.63	0.00	0.00	0.00	241,312.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
		Base	107.250000		5,390.63	0.00	0.00	241,312.50
007903AX5 Total								
	300,000.000	Local			7,187.51	0.00	0.00	321,750.00
		Base			7,187.51	0.00	0.00	321,750.00
007903BA4	ADVANCED MICRO DEVICES	7% 01 Jul 2024	02 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	575,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	575,000.00
			Base	100.000000	0.00	0.00	0.00	575,000.00
007903BA4	ADVANCED MICRO DEVICES	7% 01 Jul 2024	02 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	325,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	325,000.00
			Base	100.000000	0.00	0.00	0.00	325,000.00
007903BA4	ADVANCED MICRO DEVICES	7% 01 Jul 2024	02 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	800,000.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	800,000.00
			Base	100.000000	0.00	0.00	0.00	800,000.00
007903BA4	ADVANCED MICRO DEVICES	7% 01 Jul 2024	03 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	125,000.000	1.000000 NJFX	Local	100.125000	0.00	0.00	0.00	125,156.25
			Base	100.125000	0.00	0.00	0.00	125,156.25
				03 Jun 2014	16 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
	175,000.000	1.000000 NJFX	Local	100.250000	0.00	0.00	0.00	175,437.50
			Base	100.250000	0.00	0.00	0.00	175,437.50
				03 Jun 2014	16 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	50,000.000	1.000000 NJFX	Local	100.125000	0.00	0.00	0.00	50,062.50
			Base	100.125000	0.00	0.00	0.00	50,062.50
007903BA4 Total								
	2,050,000.000		Local		0.00	0.00	0.00	2,050,656.25
			Base		0.00	0.00	0.00	2,050,656.25
02932JAJ6	AMERICAN ROCK SALT CO LLC	1% 20 May 2022	16 May 2014		RBC	USD/OTH		
	475,000.000	1.000000 NJFX	Local	99.000000	0.00	0.00	0.00	470,250.00
			Base	99.000000	0.00	0.00	0.00	470,250.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		16 May 2014	CANCEL		RBC	USD/OTH	
-475,000.000	1.000000 NJFX	Local	99.000000	0.00	0.00	0.00	-470,250.00
		Base	99.000000	0.00	0.00	0.00	-470,250.00
		16 May 2014	25 Jun 2014		RBC	USD/OTH	
475,000.000	1.000000 NJFX	Local	99.000000	0.00	0.00	0.00	470,250.00
		Base	99.000000	0.00	0.00	0.00	470,250.00
02932JAJ6 Total							
475,000.000		Local		0.00	0.00	0.00	470,250.00
		Base		0.00	0.00	0.00	470,250.00
03021BAB0	AMERICAN TIRE DISTRS INC	1% 01 Jun 2018	12 Jun 2014		COLIN HOCHSTIN	USD/OTH	
971,428.570	1.000000 NJFV	Local	99.750000	0.00	0.00	0.00	969,000.00
		Base	99.750000	0.00	0.00	0.00	969,000.00
		12 Jun 2014	CANCEL		COLIN HOCHSTIN	USD/OTH	
-971,428.570	1.000000 NJFV	Local	99.750000	0.00	0.00	0.00	-969,000.00
		Base	99.750000	0.00	0.00	0.00	-969,000.00
		12 Jun 2014			COLIN HOCHSTIN	USD/OTH	
971,428.570	1.000000 NJFV	Local	99.750000	0.00	0.00	0.00	969,000.00
		Base	99.750000	0.00	0.00	0.00	969,000.00
03021BAB0 Total							
971,428.570		Local		0.00	0.00	0.00	969,000.00
		Base		0.00	0.00	0.00	969,000.00
03021BAC8	AMERICAN TIRE DISTRS INC	1% 01 Jun 2018	12 Jun 2014	25 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH	
228,571.430	1.000000 NJFV	Local	99.749999	0.00	0.00	0.00	228,000.00
		Base	99.749999	0.00	0.00	0.00	228,000.00
03969AAF7	ARDAGH PKG FIN/HLDGS USA	1% 15 Dec 2019	20 Jun 2014	OPEN	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	0.00	1,000,000.00
		Base	100.000000	0.00	0.00	0.00	1,000,000.00
03969LAA4	ARDAGH FINANCE HOLDINGS	8.625% 15 Jun 2019	05 Jun 2014	12 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	1,250,000.000	1.000000	NJFW		Local	99.000000	0.00	0.00	0.00	1,237,500.00
					Base	99.000000	0.00	0.00	0.00	1,237,500.00
04765BAD4	ATKORE INTL INC		1% 09 Apr 2021	27 Mar 2014	11 Jun 2014		RESTRUCTURING	USD/OTH		
	490,000.000	1.000000	NJFS		Local	99.500000	0.00	0.00	0.00	487,550.00
					Base	99.500000	0.00	0.00	0.00	487,550.00
04765BAD4	ATKORE INTL INC		1% 09 Apr 2021	27 Mar 2014	16 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	225,000.000	1.000000	NJFX		Local	99.500000	0.00	0.00	0.00	223,875.00
					Base	99.500000	0.00	0.00	0.00	223,875.00
04765BAD4	ATKORE INTL INC		1% 09 Apr 2021	27 Mar 2014	11 Jun 2014		RESTRUCTURING	USD/OTH		
	195,000.000	1.000000	NJFY		Local	99.500000	0.00	0.00	0.00	194,025.00
					Base	99.500000	0.00	0.00	0.00	194,025.00
04765BAD4 Total										
	910,000.000				Local		0.00	0.00	0.00	905,450.00
					Base		0.00	0.00	0.00	905,450.00
04765BAF9	ATKORE INTL INC		100% 09 Oct 2021	27 Mar 2014	25 Jun 2014		RESTRUCTURING	USD/OTH		
	405,000.000	1.000000	NJFS		Local	99.000000	0.00	0.00	0.00	400,950.00
					Base	99.000000	0.00	0.00	0.00	400,950.00
04765BAF9	ATKORE INTL INC		100% 09 Oct 2021	27 Mar 2014	25 Jun 2014		RESTRUCTURING	USD/OTH		
	165,000.000	1.000000	NJFY		Local	99.000000	0.00	0.00	0.00	163,350.00
					Base	99.000000	0.00	0.00	0.00	163,350.00
04765BAF9	ATKORE INTL INC		100% 09 Oct 2021	27 Mar 2014	16 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	225,000.000	1.000000	NJFX		Local	99.000000	0.00	0.00	0.00	222,750.00
					Base	99.000000	0.00	0.00	0.00	222,750.00
04765BAF9 Total										
	795,000.000				Local		0.00	0.00	0.00	787,050.00
					Base		0.00	0.00	0.00	787,050.00
05351LAA5	AVANTI COMMUNICATIONS		10% 01 Oct 2019	12 Jun 2014	17 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC		
	100,000.000	1.000000	NJFY		Local	105.000000	2,111.11	0.00	0.00	105,000.00
					Base	105.000000	2,111.11	0.00	0.00	105,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		12 Jun 2014			JEFFERIES+ COMPANY INC	USD/DTC	
75,000.000	1.000000 NJFY	Local	106.750000	1,583.33	0.00	80,062.50	
		Base	106.750000	1,583.33	0.00	80,062.50	
		12 Jun 2014	CANCEL		JEFFERIES+ COMPANY INC	USD/DTC	
-75,000.000	1.000000 NJFY	Local	106.750000	-1,583.33	0.00	-80,062.50	
		Base	106.750000	-1,583.33	0.00	-80,062.50	
		12 Jun 2014	17 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	
75,000.000	1.000000 NJFY	Local	106.500000	1,583.33	0.00	79,875.00	
		Base	106.500000	1,583.33	0.00	79,875.00	
05351LAA5 Total							
175,000.000		Local		3,694.44	0.00	184,875.00	
		Base		3,694.44	0.00	184,875.00	
05463DAA8	AXIALL CORP	4.875% 15 May 2023	26 Jun 2014	26 Jun 2014	EXCHANGE OFFER (NON CASH)	USD/DTC	
825,000.000	1.000000 NJFX	Local	98.125000	4,580.47	0.00	809,531.25	
		Base	98.125000	4,580.47	0.00	809,531.25	
05958AAL2	BANCO DO BRASIL (CAYMAN)	9% 31 Dec 2049	11 Jun 2014	18 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
580,000.000	1.000000 NJFS	Local	100.000000	0.00	0.00	580,000.00	
		Base	100.000000	0.00	0.00	580,000.00	
05958AAL2	BANCO DO BRASIL (CAYMAN)	9% 31 Dec 2049	11 Jun 2014	18 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
200,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	200,000.00	
		Base	100.000000	0.00	0.00	200,000.00	
05958AAL2 Total							
780,000.000		Local		0.00	0.00	780,000.00	
		Base		0.00	0.00	780,000.00	
085790AX1	BERRY PLASTICS CORP	5.5% 15 May 2022	25 Jun 2014	30 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
400,000.000	1.000000 NJFY	Local	101.000000	2,933.33	0.00	404,000.00	
		Base	101.000000	2,933.33	0.00	404,000.00	
12467AAD0	C+S GROUP ENTERPRISES LL	5.375% 15 Jul 2022	27 Jun 2014	OPEN	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate	Fund						Taxes/Fees/Other	Net Cost
	Units/Original Face				Price	Interest	Commissions			
	1,000,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00		0.00	1,000,000.00
				Base	100.000000	0.00	0.00		0.00	1,000,000.00
12467AAD0	C+S GROUP ENTERPRISES LL		5.375%	15 Jul 2022	27 Jun 2014	OPEN	JPMORGAN SECURITIES INC	USD/DTC		
	550,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00		0.00	550,000.00
				Base	100.000000	0.00	0.00		0.00	550,000.00
12467AAD0 Total										
	1,550,000.000			Local		0.00	0.00		0.00	1,550,000.00
				Base		0.00	0.00		0.00	1,550,000.00
12516UAC9	CEMEX FINANCE LLC		9.375%	12 Oct 2022	18 Jun 2014	23 Jun 2014	NOMURA SECURITIES/FIXED INCOME	USD/DTC		
	400,000.000	1.000000	NJFY	Local	117.500000	7,395.83	0.00		0.00	470,000.00
				Base	117.500000	7,395.83	0.00		0.00	470,000.00
12592BAA2	CNH INDUSTRIAL CAPITAL L		3.375%	15 Jul 2019	25 Jun 2014	30 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	235,000.000	1.000000	NJFY	Local	99.426000	0.00	0.00		0.00	233,651.10
				Base	99.426000	0.00	0.00		0.00	233,651.10
12592BAA2	CNH INDUSTRIAL CAPITAL L		3.375%	15 Jul 2019	25 Jun 2014	30 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	1,465,000.000	1.000000	NJFS	Local	99.426000	0.00	0.00		0.00	1,456,590.90
				Base	99.426000	0.00	0.00		0.00	1,456,590.90
12592BAA2	CNH INDUSTRIAL CAPITAL L		3.375%	15 Jul 2019	25 Jun 2014	30 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	100,000.000	1.000000	NJFX	Local	99.426000	0.00	0.00		0.00	99,426.00
				Base	99.426000	0.00	0.00		0.00	99,426.00
					25 Jun 2014	30 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	550,000.000	1.000000	NJFX	Local	99.500000	0.00	0.00		0.00	547,250.00
				Base	99.500000	0.00	0.00		0.00	547,250.00
12592BAA2 Total										
	2,350,000.000			Local		0.00	0.00		0.00	2,336,918.00
				Base		0.00	0.00		0.00	2,336,918.00
126307AG2	CSC HOLDINGS LLC		5.25%	01 Jun 2024	25 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC		
	50,000.000	1.000000	NJFY	Local	99.250000	269.79	0.00		0.00	49,625.00
				Base	99.250000	269.79	0.00		0.00	49,625.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
126307AG2	CSC HOLDINGS LLC	5.25%	01 Jun 2024	25 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
350,000.000	1.000000 NJFS	Local	99.250000	1,888.54	0.00	0.00	347,375.00
		Base	99.250000	1,888.54	0.00	0.00	347,375.00
			27 Jun 2014	OPEN	RBC CAPITAL MARKETS	USD/DTC	
650,000.000	1.000000 NJFS	Local	99.000000	3,696.88	0.00	0.00	643,500.00
		Base	99.000000	3,696.88	0.00	0.00	643,500.00
126307AG2	CSC HOLDINGS LLC	5.25%	01 Jun 2024	27 Jun 2014	OPEN	RBC CAPITAL MARKETS	USD/DTC
200,000.000	1.000000 NJFY	Local	99.000000	1,137.50	0.00	0.00	198,000.00
		Base	99.000000	1,137.50	0.00	0.00	198,000.00
126307AG2 Total							
1,250,000.000		Local		6,992.71	0.00	0.00	1,238,500.00
		Base		6,992.71	0.00	0.00	1,238,500.00
12768RAD9	CAESARS ENTERTAINMENT OP	8.5%	15 Feb 2020	06 Jun 2014	11 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
500,000.000	1.000000 NJFW	Local	83.500000	13,694.44	0.00	0.00	417,500.00
		Base	83.500000	13,694.44	0.00	0.00	417,500.00
			16 Jun 2014	19 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
250,000.000	1.000000 NJFW	Local	84.250000	7,319.44	0.00	0.00	210,625.00
		Base	84.250000	7,319.44	0.00	0.00	210,625.00
			17 Jun 2014	20 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
250,000.000	1.000000 NJFW	Local	84.250000	7,378.47	0.00	0.00	210,625.00
		Base	84.250000	7,378.47	0.00	0.00	210,625.00
			18 Jun 2014	23 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
250,000.000	1.000000 NJFW	Local	84.500000	7,555.56	0.00	0.00	211,250.00
		Base	84.500000	7,555.56	0.00	0.00	211,250.00
12768RAD9 Total							
1,250,000.000		Local		35,947.91	0.00	0.00	1,050,000.00
		Base		35,947.91	0.00	0.00	1,050,000.00
14281RAA9	CARLSON TRAVEL HOLDINGS	7.5%	15 Aug 2019	26 Jun 2014	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
600,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	600,000.00
		Base	100.000000	0.00	0.00	0.00	600,000.00
146900AM7	CASCADES INC	5.5% 15 Jul 2022	05 Jun 2014	19 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
1,100,000.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,100,000.00
		Base	100.000000	0.00	0.00	0.00	1,100,000.00
146900AM7	CASCADES INC	5.5% 15 Jul 2022	05 Jun 2014	19 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
375,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	375,000.00
		Base	100.000000	0.00	0.00	0.00	375,000.00
146900AM7 Total							
1,475,000.000		Local		0.00	0.00	0.00	1,475,000.00
		Base		0.00	0.00	0.00	1,475,000.00
15671BAK7	CENVEO CORP	6% 01 Aug 2019	19 Jun 2014	26 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
2,100,000.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,100,000.00
		Base	100.000000	0.00	0.00	0.00	2,100,000.00
15671BAK7	CENVEO CORP	6% 01 Aug 2019	19 Jun 2014	26 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
375,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	375,000.00
		Base	100.000000	0.00	0.00	0.00	375,000.00
15671BAK7 Total							
2,475,000.000		Local		0.00	0.00	0.00	2,475,000.00
		Base		0.00	0.00	0.00	2,475,000.00
15671BAL5	CENVEO CORP	8.5% 15 Sep 2022	19 Jun 2014	26 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
600,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	600,000.00
		Base	100.000000	0.00	0.00	0.00	600,000.00
165263AA2	SEVENTY SEVEN ENERGY INC	6.5% 15 Jul 2022	12 Jun 2014	26 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
150,000.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
165263AA2	SEVENTY SEVEN ENERGY INC	6.5% 15 Jul 2022	12 Jun 2014	26 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
180,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	180,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	180,000.00
165263AA2 Total	330,000.000		Local			0.00	0.00	0.00	330,000.00
			Base			0.00	0.00	0.00	330,000.00
166764AA8	CHEVRON CORP	1.104%	05 Dec 2017	27 Jun 2014	OPEN		JEFFERIES+ CO	USD/DTC	
	21,000,000.000	1.000000	NJFH	Local	99.645000	17,388.00	0.00	0.00	20,925,450.00
			Base	99.645000		17,388.00	0.00	0.00	20,925,450.00
184502BS0	CLEAR CHANNEL COMMUNICAT	10%	15 Jan 2018	06 Jun 2014	06 Jun 2014		MANDATORYEXCHANGE NON CASH	USD/DTC	
	1,000,000.000	1.000000	NJFJ	Local	100.000000	9,722.22	0.00	0.00	1,000,000.00
			Base	100.000000		9,722.22	0.00	0.00	1,000,000.00
184502BS0	CLEAR CHANNEL COMMUNICAT	10%	15 Jan 2018	06 Jun 2014	06 Jun 2014		MANDATORYEXCHANGE NON CASH	USD/DTC	
	250,000.000	1.000000	NJFY	Local	100.000000	2,430.56	0.00	0.00	250,000.00
			Base	100.000000		2,430.56	0.00	0.00	250,000.00
184502BS0 Total	1,250,000.000		Local			12,152.78	0.00	0.00	1,250,000.00
			Base			12,152.78	0.00	0.00	1,250,000.00
185401AD8	CLEAVER BROOKS INC	8.75%	15 Dec 2019	04 Jun 2014	09 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
	424,000.000	1.000000	NJFJ	Local	112.000000	17,931.67	0.00	0.00	474,880.00
			Base	112.000000		17,931.67	0.00	0.00	474,880.00
208242AA5	CONN S INC	7.25%	15 Jul 2022	26 Jun 2014	OPEN		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	275,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	275,000.00
			Base	100.000000		0.00	0.00	0.00	275,000.00
225436AA2	CREDIT SUISSE GROUP AG	6.25%	31 Dec 2049	11 Jun 2014	18 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	500,000.000	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	500,000.00
			Base	100.000000		0.00	0.00	0.00	500,000.00
				17 Jun 2014	20 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	500,000.000	1.000000	NJFW	Local	101.750000	173.61	0.00	0.00	508,750.00
			Base	101.750000		173.61	0.00	0.00	508,750.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

225436AA2 Total

1,000,000.000			Local			173.61	0.00	0.00	1,008,750.00
			Base			173.61	0.00	0.00	1,008,750.00

23918KAQ1	DAVITA HEALTHCARE PARTNE	5.125%	15 Jul 2024	10 Jun 2014	13 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	
1,000,000.000	1.000000 NJFJ		Local	100.000000		0.00		0.00	1,000,000.00
			Base	100.000000		0.00		0.00	1,000,000.00

247109BS9	DELMARVA PWR + LIGHT CO	3.5%	15 Nov 2023	02 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
15,000,000.000	1.000000 NJFH		Local	102.132000		35,000.00		0.00	15,319,800.00
			Base	102.132000		35,000.00		0.00	15,319,800.00

25468PCM6	WALT DISNEY COMPANY/THE	1.35%	16 Aug 2016	27 Jun 2014	OPEN		JEFFERIES+ CO	USD/DTC	
29,000,000.000	1.000000 NJFH		Local	101.443000		147,900.00		0.00	29,418,470.00
			Base	101.443000		147,900.00		0.00	29,418,470.00

25470XAJ4	DISH DBS CORP	5.875%	15 Jul 2022	03 Jun 2014	06 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
3,250,000.000	1.000000 NJFS		Local	107.500000		74,783.85		0.00	3,493,750.00
			Base	107.500000		74,783.85		0.00	3,493,750.00

25470XAJ4	DISH DBS CORP	5.875%	15 Jul 2022	05 Jun 2014	10 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
700,000.000	1.000000 NJFY		Local	107.500000		16,564.24		0.00	752,500.00
			Base	107.500000		16,564.24		0.00	752,500.00

				10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
150,000.000	1.000000 NJFY		Local	107.625000		3,622.92		0.00	161,437.50
			Base	107.625000		3,622.92		0.00	161,437.50

25470XAJ4 Total

4,100,000.000			Local			94,971.01		0.00	4,407,687.50
			Base			94,971.01		0.00	4,407,687.50

269871AB5	EAGLE SPINCO INC	4.625%	15 Feb 2021	26 Jun 2014	26 Jun 2014		EXCHANGE OFFER (NON CASH)	USD/DTC	
1,785,000.000	1.000000 NJFS		Local	98.875000		30,041.30		0.00	1,764,918.75
			Base	98.875000		30,041.30		0.00	1,764,918.75

269871AB5	EAGLE SPINCO INC	4.625%	15 Feb 2021	26 Jun 2014	26 Jun 2014		EXCHANGE OFFER (NON CASH)	USD/DTC	
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	715,000.000	1.000000	NJFY	Local	98.875000	12,033.35	0.00	0.00	706,956.25	
				Base	98.875000	12,033.35	0.00	0.00	706,956.25	
269871AB5 Total	2,500,000.000			Local		42,074.65	0.00	0.00	2,471,875.00	
				Base		42,074.65	0.00	0.00	2,471,875.00	
29101QAD1	EMERGENCY MED SVCS CORP	1%	25 May 2018		12 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	500,000.000	1.000000	NJFY	Local	100.375000	0.00	0.00	0.00	501,875.00	
				Base	100.375000	0.00	0.00	0.00	501,875.00	
					12 Jun 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
	-500,000.000	1.000000	NJFY	Local	100.375000	0.00	0.00	0.00	-501,875.00	
				Base	100.375000	0.00	0.00	0.00	-501,875.00	
					12 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	175,000.000	1.000000	NJFY	Local	100.375000	0.00	0.00	0.00	175,656.25	
				Base	100.375000	0.00	0.00	0.00	175,656.25	
29101QAD1	EMERGENCY MED SVCS CORP	1%	25 May 2018		12 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	500,000.000	1.000000	NJFS	Local	100.375000	0.00	0.00	0.00	501,875.00	
				Base	100.375000	0.00	0.00	0.00	501,875.00	
29101QAD1 Total	675,000.000			Local		0.00	0.00	0.00	677,531.25	
				Base		0.00	0.00	0.00	677,531.25	
29271LAA2	ENDO FINANCE LLC	5.75%	15 Jan 2022		23 Jun 2014	26 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	375,000.000	1.000000	NJFY	Local	103.000000	11,200.52	0.00	0.00	386,250.00	
				Base	103.000000	11,200.52	0.00	0.00	386,250.00	
29271LAA2	ENDO FINANCE LLC	5.75%	15 Jan 2022		23 Jun 2014	26 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	1,125,000.000	1.000000	NJFS	Local	103.000000	33,601.56	0.00	0.00	1,158,750.00	
				Base	103.000000	33,601.56	0.00	0.00	1,158,750.00	
29271LAA2 Total	1,500,000.000			Local		44,802.08	0.00	0.00	1,545,000.00	
				Base		44,802.08	0.00	0.00	1,545,000.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
29271LAD6	ENDO FIN LLC/ENDO FINCO			7.25%	15 Jan 2022	26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	2,000,000.000	1.000000	NJFJ		Local	108.875000		22,152.78	0.00	2,177,499.99
					Base	108.875000		22,152.78	0.00	2,177,499.99
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	575,000.000	1.000000	NJFY		Local	100.000000		0.00	0.00	575,000.00
					Base	100.000000		0.00	0.00	575,000.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	1,650,000.000	1.000000	NJFS		Local	100.000000		0.00	0.00	1,650,000.00
					Base	100.000000		0.00	0.00	1,650,000.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	26 Jun 2014	OPEN		PERSHING LLC	USD/DTC
	45,000.000	1.000000	NJFY		Local	100.250000		6.72	0.00	45,112.50
					Base	100.250000		6.72	0.00	45,112.50
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	26 Jun 2014	OPEN		PERSHING LLC	USD/DTC
	130,000.000	1.000000	NJFS		Local	100.250000		19.41	0.00	130,325.00
					Base	100.250000		19.41	0.00	130,325.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	425,000.000	1.000000	NJFX		Local	100.000000		0.00	0.00	425,000.00
					Base	100.000000		0.00	0.00	425,000.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	2,000,000.000	1.000000	NJFJ		Local	100.000000		0.00	0.00	2,000,000.00
					Base	100.000000		0.00	0.00	2,000,000.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	220,000.000	1.000000	NJFS		Local	100.250000		32.85	0.00	220,550.00
					Base	100.250000		32.85	0.00	220,550.00
29271LAE4	ENDO FIN LLC/ENDO FINCO			5.375%	15 Jan 2023	26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	55,000.000	1.000000	NJFY		Local	100.250000		8.21	0.00	55,137.50
					Base	100.250000		8.21	0.00	55,137.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

29271LAE4 Total

5,100,000.000			Local			67.19	0.00	0.00	5,101,125.00
			Base			67.19	0.00	0.00	5,101,125.00

29276MAG2	ENERGYSOLUTIONS LLC	1% 29 May 2020	22 May 2014	11 Jun 2014	RESTRUCTURING	USD/OTH			
700,000.000	1.000000 NJFS		Local	98.000000	0.00	0.00	0.00	686,000.00	
			Base	98.000000	0.00	0.00	0.00	686,000.00	

29276MAG2	ENERGYSOLUTIONS LLC	1% 29 May 2020	22 May 2014	11 Jun 2014	RESTRUCTURING	USD/OTH			
275,000.000	1.000000 NJFY		Local	98.000000	0.00	0.00	0.00	269,500.00	
			Base	98.000000	0.00	0.00	0.00	269,500.00	

29276MAG2 Total

975,000.000			Local			0.00	0.00	0.00	955,500.00
			Base			0.00	0.00	0.00	955,500.00

29414DAA8	ENVISION HEALTHCARE CORP	5.125% 01 Jul 2022	12 Jun 2014	18 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC			
85,000.000	1.000000 NJFY		Local	100.000000	0.00	0.00	0.00	85,000.00	
			Base	100.000000	0.00	0.00	0.00	85,000.00	

29414DAA8	ENVISION HEALTHCARE CORP	5.125% 01 Jul 2022	12 Jun 2014	18 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC			
255,000.000	1.000000 NJFS		Local	100.000000	0.00	0.00	0.00	255,000.00	
			Base	100.000000	0.00	0.00	0.00	255,000.00	

29414DAA8	ENVISION HEALTHCARE CORP	5.125% 01 Jul 2022	12 Jun 2014	18 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC			
85,000.000	1.000000 NJFY		Local	100.750000	0.00	0.00	0.00	85,637.50	
			Base	100.750000	0.00	0.00	0.00	85,637.50	

29414DAA8	ENVISION HEALTHCARE CORP	5.125% 01 Jul 2022	12 Jun 2014	18 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC			
255,000.000	1.000000 NJFS		Local	100.750000	0.00	0.00	0.00	256,912.50	
			Base	100.750000	0.00	0.00	0.00	256,912.50	

29414DAA8	ENVISION HEALTHCARE CORP	5.125% 01 Jul 2022	12 Jun 2014	18 Jun 2014	BARCLAYS CAPITAL INC	USD/DTC			
1,900,000.000	1.000000 NJFV		Local	100.000000	0.00	0.00	0.00	1,900,000.00	
			Base	100.000000	0.00	0.00	0.00	1,900,000.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

29414DAA8 Total

2,580,000.000			Local			0.00	0.00	0.00	2,582,550.00
			Base			0.00	0.00	0.00	2,582,550.00

29482PAB6	ERICKSON INC	8.25%	01 May 2020	02 Jun 2014	06 Jun 2014	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
1,495,000.000	1.000000 NJFJ		Local	105.000000		10,620.73	0.00	0.00	1,569,750.00
			Base	105.000000		10,620.73	0.00	0.00	1,569,750.00

29482PAB6	ERICKSON INC	8.25%	01 May 2020	02 Jun 2014	06 Jun 2014	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
300,000.000	1.000000 NJFX		Local	105.000000		2,131.25	0.00	0.00	315,000.00
			Base	105.000000		2,131.25	0.00	0.00	315,000.00

29482PAB6 Total

1,795,000.000			Local			12,751.98	0.00	0.00	1,884,750.00
			Base			12,751.98	0.00	0.00	1,884,750.00

30219GAH1	EXPRESS SCRIPTS HOLDING	2.25%	15 Jun 2019	02 Jun 2014	05 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
30,000,000.000	1.000000 NJFH		Local	99.759000		0.00	0.00	0.00	29,927,700.00
			Base	99.759000		0.00	0.00	0.00	29,927,700.00

30219GAK4	EXPRESS SCRIPTS HOLDING	3.5%	15 Jun 2024	02 Jun 2014	05 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
30,000,000.000	1.000000 NJFH		Local	99.272000		0.00	0.00	0.00	29,781,600.00
			Base	99.272000		0.00	0.00	0.00	29,781,600.00

315292AN2	FERRELLGAS LP/FERRELLGAS	6.75%	15 Jan 2022	10 Jun 2014	13 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	
250,000.000	1.000000 NJFJ		Local	104.000000		10,265.63	0.00	0.00	260,000.00
			Base	104.000000		10,265.63	0.00	0.00	260,000.00

316773CR9	FIFTH THIRD BANCORP	1%	29 Dec 2049	02 Jun 2014	05 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	
3,000,000.000	1.000000 NJFJ		Local	100.000000		0.00	0.00	0.00	3,000,000.00
			Base	100.000000		0.00	0.00	0.00	3,000,000.00

319963BL7	FIRST DATA CORPORATION	11.75%	15 Aug 2021	09 Jun 2014			CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
175,000.000	1.000000 NJFY		Local	112.875000		6,682.81	0.00	0.00	197,531.25
			Base	112.875000		6,682.81	0.00	0.00	197,531.25

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		09 Jun 2014	CANCEL		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
-175,000.000	1.000000 NJFY	Local	112.875000	-6,682.81	0.00	0.00	-197,531.25
		Base	112.875000	-6,682.81	0.00	0.00	-197,531.25
		05 Jun 2014	10 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
175,000.000	1.000000 NJFY	Local	111.625000	6,568.58	0.00	0.00	195,343.75
		Base	111.625000	6,568.58	0.00	0.00	195,343.75
		09 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
100,000.000	1.000000 NJFY	Local	112.875000	3,818.75	0.00	0.00	112,875.00
		Base	112.875000	3,818.75	0.00	0.00	112,875.00
319963BL7	FIRST DATA CORPORATION	11.75%	15 Aug 2021	30 Jun 2014	OPEN	BANK OF AMERICA SECURITIES LLC	USD/DTC
166,250.000	1.000000 NJFX	Local	111.750000	7,922.27	0.00	0.00	185,784.38
		Base	111.750000	7,922.27	0.00	0.00	185,784.38
		30 Jun 2014	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
96,250.000	1.000000 NJFX	Local	111.750005	4,335.26	0.00	0.00	107,559.38
		Base	111.750005	4,335.26	0.00	0.00	107,559.38
319963BL7 Total							
537,500.000		Local		22,644.86	0.00	0.00	601,562.51
		Base		22,644.86	0.00	0.00	601,562.51
365556AK5	GARDNER DENVER INC	1%	30 Jul 2020	30 Oct 2013	CANCEL	BANK OF AMERICA N A	USD/OTH
-428,925.000	1.000000 NJFY	Local	100.249999	0.00	0.00	0.00	-429,997.31
		Base	100.249999	0.00	0.00	0.00	-429,997.31
365556AK5	GARDNER DENVER INC	1%	30 Jul 2020	30 Oct 2013	CANCEL	BANK OF AMERICA N.A.	USD/OTH
-1,067,325.000	1.000000 NJFS	Local	100.249999	0.00	0.00	0.00	-1,069,993.31
		Base	100.249999	0.00	0.00	0.00	-1,069,993.31
		30 Oct 2013	09 Jun 2014		BANK OF AMERICA N.A.	USD/OTH	
1,064,650.000	1.000000 NJFS	Local	100.250000	0.00	0.00	0.00	1,067,311.63
		Base	100.250000	0.00	0.00	0.00	1,067,311.63
365556AK5	GARDNER DENVER INC	1%	30 Jul 2020	30 Oct 2013	09 Jun 2014	BANK OF AMERICA N A	USD/OTH
427,850.000	1.000000 NJFY	Local	100.250001	0.00	0.00	0.00	428,919.63

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
				Base	100.250001	0.00	0.00	0.00	428,919.63	
365556AK5 Total										
	-3,750.000			Local		0.00	0.00	0.00	-3,759.36	
				Base		0.00	0.00	0.00	-3,759.36	
36740PAA1	GATES GLOBAL LLC		6% 15 Jul 2022		12 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	305,000.000	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	305,000.00	
				Base	100.000000	0.00	0.00	0.00	305,000.00	
36740PAA1	GATES GLOBAL LLC		6% 15 Jul 2022		12 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,456,000.000	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	1,456,000.00	
				Base	100.000000	0.00	0.00	0.00	1,456,000.00	
					12 Jun 2014	26 Jun 2014	CANTOR FITZGERALD + CO	USD/DTC		
	169,000.000	1.000000	NJFW	Local	100.500000	0.00	0.00	0.00	169,845.00	
				Base	100.500000	0.00	0.00	0.00	169,845.00	
					18 Jun 2014	26 Jun 2014	UBS SECURITIES LLC	USD/DTC		
	375,000.000	1.000000	NJFW	Local	100.250000	0.00	0.00	0.00	375,937.50	
				Base	100.250000	0.00	0.00	0.00	375,937.50	
					18 Jun 2014	26 Jun 2014	CANTOR FITZGERALD + CO	USD/DTC		
	250,000.000	1.000000	NJFW	Local	100.250000	0.00	0.00	0.00	250,625.00	
				Base	100.250000	0.00	0.00	0.00	250,625.00	
36740PAA1 Total										
	2,555,000.000			Local		0.00	0.00	0.00	2,557,407.50	
				Base		0.00	0.00	0.00	2,557,407.50	
38017BAG1	GO DADDY OPER CO LLC		1% 05 May 2021		05 May 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
	-175,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	-174,125.00	
				Base	99.500000	0.00	0.00	0.00	-174,125.00	
38017BAG1	GO DADDY OPER CO LLC		1% 05 May 2021		05 May 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
	-450,000.000	1.000000	NJFS	Local	99.500000	0.00	0.00	0.00	-447,750.00	
				Base	99.500000	0.00	0.00	0.00	-447,750.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				05 May 2014	27 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH	
	450,000.000	1.000000	NJFS	Local	99.500000	0.00	0.00	0.00	447,750.00
				Base	99.500000	0.00	0.00	0.00	447,750.00
38017BAG1	GO DADDY OPER CO LLC 1%			05 May 2021	27 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH	
	175,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	174,125.00
				Base	99.500000	0.00	0.00	0.00	174,125.00
38017BAG1 Total	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
40423BAA8	HILLMAN GROUP INC 6.375%			15 Jul 2022	12 Jun 2014	30 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	1,450,000.000	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	1,450,000.00
				Base	100.000000	0.00	0.00	0.00	1,450,000.00
					18 Jun 2014	30 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	400,000.000	1.000000	NJFV	Local	100.375000	0.00	0.00	0.00	401,500.00
				Base	100.375000	0.00	0.00	0.00	401,500.00
					19 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	400,000.000	1.000000	NJFV	Local	100.375000	0.00	0.00	0.00	401,500.00
				Base	100.375000	0.00	0.00	0.00	401,500.00
					19 Jun 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	-400,000.000	1.000000	NJFV	Local	100.375000	0.00	0.00	0.00	-401,500.00
				Base	100.375000	0.00	0.00	0.00	-401,500.00
					19 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
	400,000.000	1.000000	NJFV	Local	100.375000	0.00	0.00	0.00	401,500.00
				Base	100.375000	0.00	0.00	0.00	401,500.00
40423BAA8 Total	2,250,000.000			Local		0.00	0.00	0.00	2,253,000.00
				Base		0.00	0.00	0.00	2,253,000.00
41146AAH9	HARBINGER GROUP INC 7.75%			15 Jan 2022	28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	1,732,000.000	1.000000	NJFV	Local	101.125000	0.00	0.00	0.00	1,751,485.00	
				Base	101.125000	0.00	0.00	0.00	1,751,485.00	
					28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC		
	158,000.000	1.000000	NJFV	Local	101.125000	0.00	0.00	0.00	159,777.50	
				Base	101.125000	0.00	0.00	0.00	159,777.50	
41146AAH9	HARBINGER GROUP INC		7.75%	15 Jan 2022	28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC		
	236,000.000	1.000000	NJFX	Local	101.125000	0.00	0.00	0.00	238,655.00	
				Base	101.125000	0.00	0.00	0.00	238,655.00	
					28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC		
	21,000.000	1.000000	NJFX	Local	101.125000	0.00	0.00	0.00	21,236.25	
				Base	101.125000	0.00	0.00	0.00	21,236.25	
41146AAH9 Total	2,147,000.000			Local		0.00	0.00	0.00	2,171,153.75	
				Base		0.00	0.00	0.00	2,171,153.75	
42234UAB9	HEARTHSIDE GROUP HLDGS LLC		1%	02 Jun 2021	24 Apr 2014	12 Jun 2014	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH		
	300,000.000	1.000000	NJFX	Local	99.500000	0.00	0.00	0.00	298,500.00	
				Base	99.500000	0.00	0.00	0.00	298,500.00	
423074AR4	HJ HEINZ CO		4.25%	15 Oct 2020	05 Jun 2014	06 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC		
	1,300,000.000	1.000000	NJFS	Local	98.375000	7,673.61	0.00	0.00	1,278,875.00	
				Base	98.375000	7,673.61	0.00	0.00	1,278,875.00	
423074AR4	HJ HEINZ CO		4.25%	15 Oct 2020	05 Jun 2014	06 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC		
	2,000,000.000	1.000000	NJFW	Local	98.418138	11,805.56	0.00	0.00	1,968,362.76	
				Base	98.418138	11,805.56	0.00	0.00	1,968,362.76	
423074AR4 Total	3,300,000.000			Local		19,479.17	0.00	0.00	3,247,237.76	
				Base		19,479.17	0.00	0.00	3,247,237.76	
431116AB8	HIGHMARK INC		4.75%	15 May 2021	11 Jun 2014	16 Jun 2014	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	100.693000	4,090.28	0.00	0.00	1,006,930.00	
				Base	100.693000	4,090.28	0.00	0.00	1,006,930.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
44965UAA2	ILFC E CAPITAL TRUST II	1% 21 Dec 2065	05 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
650,000.000	1.000000 NJFJ	Local	101.000000	19,071.18	0.00	0.00	656,500.00
		Base	101.000000	19,071.18	0.00	0.00	656,500.00
451102BB2	ICAHN ENTERPRISES/FIN	4.875% 15 Mar 2019	23 May 2014	30 May 2014	7 EXCHANGE OFFER (NON CASH)	USD/DTC	
2,000,000.000	1.000000 NJFJ	Local	101.750000	33,041.67	0.00	0.00	2,035,000.00
		Base	101.750000	33,041.67	0.00	0.00	2,035,000.00
451102BF3	ICAHN ENTERPRISES/FIN	5.875% 01 Feb 2022	23 May 2014	30 May 2014	7 EXCHANGE OFFER (NON CASH)	USD/DTC	
450,000.000	1.000000 NJFY	Local	102.846855	8,371.88	0.00	0.00	462,810.85
		Base	102.846855	8,371.88	0.00	0.00	462,810.85
451102BF3	ICAHN ENTERPRISES/FIN	5.875% 01 Feb 2022	23 May 2014	30 May 2014	7 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,100,000.000	1.000000 NJFS	Local	102.846855	20,464.58	0.00	0.00	1,131,315.41
		Base	102.846855	20,464.58	0.00	0.00	1,131,315.41
			24 Jun 2014	27 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
550,000.000	1.000000 NJFS	Local	105.250000	13,284.03	0.00	0.00	578,875.00
		Base	105.250000	13,284.03	0.00	0.00	578,875.00
451102BF3	ICAHN ENTERPRISES/FIN	5.875% 01 Feb 2022	24 Jun 2014	27 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
200,000.000	1.000000 NJFY	Local	105.250000	4,830.56	0.00	0.00	210,500.00
		Base	105.250000	4,830.56	0.00	0.00	210,500.00
451102BF3 Total							
2,300,000.000		Local		46,951.05	0.00	0.00	2,383,501.26
		Base		46,951.05	0.00	0.00	2,383,501.26
458204AP9	INTELSAT LUXEMBOURG SA	7.75% 01 Jun 2021	23 Jun 2014	26 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
125,000.000	1.000000 NJFY	Local	106.750000	672.74	0.00	0.00	133,437.50
		Base	106.750000	672.74	0.00	0.00	133,437.50
			24 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
225,000.000	1.000000 NJFY	Local	106.750000	1,259.38	0.00	0.00	240,187.50
		Base	106.750000	1,259.38	0.00	0.00	240,187.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
458204AP9 Total							
350,000.000			Local		1,932.12	0.00	373,625.00
			Base		1,932.12	0.00	373,625.00
45824TAP0	INTELSAT JACKSON HLDG	5.5%	01 Aug 2023	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC
900,000.000	1.000000 NJFV		Local	98.000000	17,050.00	0.00	882,000.00
			Base	98.000000	17,050.00	0.00	882,000.00
45824TAP0	INTELSAT JACKSON HLDG	5.5%	01 Aug 2023	05 Jun 2014		MANDATORYEXCHANGE NON CASH	USD/DTC
500,000.000	1.000000 NJFW		Local	98.032576	9,472.22	0.00	490,162.88
			Base	98.032576	9,472.22	0.00	490,162.88
				05 Jun 2014	CANCEL	MANDATORYEXCHANGE NON CASH	USD/DTC
-500,000.000	1.000000 NJFW		Local	98.032576	-9,472.22	0.00	-490,162.88
			Base	98.032576	-9,472.22	0.00	-490,162.88
				05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC
1,000,000.000	1.000000 NJFW		Local	98.036195	18,944.44	0.00	980,361.95
			Base	98.036195	18,944.44	0.00	980,361.95
45824TAP0 Total							
1,900,000.000			Local		35,994.44	0.00	1,862,361.95
			Base		35,994.44	0.00	1,862,361.95
46262EAE5	IPAYMENT INC	10.25%	15 May 2018	18 Jun 2014	23 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
75,000.000	1.000000 NJFX		Local	80.000000	811.46	0.00	60,000.00
			Base	80.000000	811.46	0.00	60,000.00
				18 Jun 2014	23 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
100,000.000	1.000000 NJFX		Local	80.000000	1,081.94	0.00	80,000.00
			Base	80.000000	1,081.94	0.00	80,000.00
46262EAE5 Total							
175,000.000			Local		1,893.40	0.00	140,000.00
			Base		1,893.40	0.00	140,000.00
46264NAE3	IQOR US INC	1%	01 Apr 2022	20 Feb 2014	10 Apr 2014	MORGAN STANLEY AND CO INC	USD/OTH

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	750,000.000	1.000000	NJFX		Local	97.500000	0.00	0.00	0.00	731,250.00
					Base	97.500000	0.00	0.00	0.00	731,250.00
465676AA2	ITHACA ENERGY INC			8.125%	01 Jul 2019	30 Jun 2014	OPEN		BARCLAYS CAPITAL INC.	USD/DTC
	250,000.000	1.000000	NJFJ		Local	100.000000	0.00	0.00	0.00	250,000.00
					Base	100.000000	0.00	0.00	0.00	250,000.00
466112AP4	JBS USA LLC/JBS USA FINA			5.875%	15 Jul 2024	11 Jun 2014	25 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC
	425,000.000	1.000000	NJFY		Local	100.000000	0.00	0.00	0.00	425,000.00
					Base	100.000000	0.00	0.00	0.00	425,000.00
466112AP4	JBS USA LLC/JBS USA FINA			5.875%	15 Jul 2024	11 Jun 2014	25 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC
	1,225,000.000	1.000000	NJFS		Local	100.000000	0.00	0.00	0.00	1,225,000.00
					Base	100.000000	0.00	0.00	0.00	1,225,000.00
466112AP4 Total	1,650,000.000				Local		0.00	0.00	0.00	1,650,000.00
					Base		0.00	0.00	0.00	1,650,000.00
46611DAA3	JBS INVESTMENTS GMBH			7.75%	28 Oct 2020	10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
	100,000.000	1.000000	NJFY		Local	108.000000	968.75	0.00	0.00	108,000.00
					Base	108.000000	968.75	0.00	0.00	108,000.00
46611DAA3	JBS INVESTMENTS GMBH			7.75%	28 Oct 2020	10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
	300,000.000	1.000000	NJFS		Local	108.000000	2,906.25	0.00	0.00	324,000.00
					Base	108.000000	2,906.25	0.00	0.00	324,000.00
46611DAA3	JBS INVESTMENTS GMBH			7.75%	28 Oct 2020	10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	125,000.000	1.000000	NJFY		Local	108.250000	1,210.94	0.00	0.00	135,312.50
					Base	108.250000	1,210.94	0.00	0.00	135,312.50
46611DAA3	JBS INVESTMENTS GMBH			7.75%	28 Oct 2020	10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
	325,000.000	1.000000	NJFS		Local	108.250000	3,148.44	0.00	0.00	351,812.50
					Base	108.250000	3,148.44	0.00	0.00	351,812.50
46611DAA3	JBS INVESTMENTS GMBH			7.75%	28 Oct 2020	16 Jun 2014	19 Jun 2014		J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
	150,000.000	1.000000	NJFY		Local	107.625000	1,646.88	0.00	0.00	161,437.50
					Base	107.625000	1,646.88	0.00	0.00	161,437.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
46611DAA3	JBS INVESTMENTS GMBH 7.75% 28 Oct 2020			16 Jun 2014	19 Jun 2014		J P MORGAN CHASE/J P MORGAN INTL	USD/DTC		
	400,000.000	1.000000	NJFS	Local	107.625000	4,391.67	0.00	0.00	430,500.00	
				Base	107.625000	4,391.67	0.00	0.00	430,500.00	
					17 Jun 2014	20 Jun 2014	BARCLAYS BANK PLC LONDON BRANCH	USD/DTC		
	300,000.000	1.000000	NJFS	Local	107.750000	3,358.33	0.00	0.00	323,250.00	
				Base	107.750000	3,358.33	0.00	0.00	323,250.00	
46611DAA3	JBS INVESTMENTS GMBH 7.75% 28 Oct 2020			17 Jun 2014	20 Jun 2014		BARCLAYS BANK PLC LONDON BRANCH	USD/DTC		
	100,000.000	1.000000	NJFY	Local	107.750000	1,119.44	0.00	0.00	107,750.00	
				Base	107.750000	1,119.44	0.00	0.00	107,750.00	
					25 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC		
	75,000.000	1.000000	NJFY	Local	107.500000	1,001.04	0.00	0.00	80,625.00	
				Base	107.500000	1,001.04	0.00	0.00	80,625.00	
46611DAA3	JBS INVESTMENTS GMBH 7.75% 28 Oct 2020			25 Jun 2014	30 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	200,000.000	1.000000	NJFS	Local	107.500000	2,669.44	0.00	0.00	215,000.00	
				Base	107.500000	2,669.44	0.00	0.00	215,000.00	
46611DAA3 Total										
	2,075,000.000			Local		22,421.18	0.00	0.00	2,237,687.50	
				Base		22,421.18	0.00	0.00	2,237,687.50	
466355AE4	JACK COOPER HOLDINGS COR 9.25% 01 Jun 2020			03 Jun 2014	06 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	109.500000	1,284.72	0.00	0.00	1,095,000.00	
				Base	109.500000	1,284.72	0.00	0.00	1,095,000.00	
47986WAD0	JONAH ENERGY LLC 1% 12 May 2021			08 May 2014	25 Jun 2014		RESTRUCTURING	USD/OTH		
	27,049.180	1.000000	NJFY	Local	98.499991	0.00	0.00	0.00	26,643.44	
				Base	98.499991	0.00	0.00	0.00	26,643.44	
					08 May 2014	25 Jun 2014	RESTRUCTURING	USD/OTH		
	247,950.820	1.000000	NJFY	Local	98.500000	0.00	0.00	0.00	244,231.56	
				Base	98.500000	0.00	0.00	0.00	244,231.56	
47986WAD0	JONAH ENERGY LLC 1% 12 May 2021			08 May 2014	25 Jun 2014		RESTRUCTURING	USD/OTH		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	613,366.010	1.000000	NJFS	Local	98.500000	0.00	0.00	0.00	604,165.52	
				Base	98.500000	0.00	0.00	0.00	604,165.52	
					02 Jun 2014	25 Jun 2014	RESTRUCTURING	USD/OTH		
	71,633.990	1.000000	NJFS	Local	98.499999	0.00	0.00	0.00	70,559.48	
				Base	98.499999	0.00	0.00	0.00	70,559.48	
47986WAD0	JONAH ENERGY LLC			1%	12 May 2021	08 May 2014	25 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH	
	1,050,000.000	1.000000	NJFV	Local	98.500000	0.00	0.00	0.00	1,034,250.00	
				Base	98.500000	0.00	0.00	0.00	1,034,250.00	
47986WAD0 Total										
	2,010,000.000			Local		0.00	0.00	0.00	1,979,850.00	
				Base		0.00	0.00	0.00	1,979,850.00	
48127FAA1	JPMORGAN CHASE + CO			5%	29 Dec 2049	02 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
	1,200,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	1,200,000.00	
				Base	100.000000	0.00	0.00	0.00	1,200,000.00	
48127FAA1	JPMORGAN CHASE + CO			5%	29 Dec 2049	02 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
	5,000,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	5,000,000.00	
				Base	100.000000	0.00	0.00	0.00	5,000,000.00	
48127FAA1 Total										
	6,200,000.000			Local		0.00	0.00	0.00	6,200,000.00	
				Base		0.00	0.00	0.00	6,200,000.00	
50077BAK4	KRATOS DEFENSE + SEC			7%	15 May 2019	30 Jun 2014	OPEN	BNY/SUNTRUST CAPITAL	USD/DTC	
	160,000.000	1.000000	NJFY	Local	104.500000	1,524.44	0.00	0.00	167,200.00	
				Base	104.500000	1,524.44	0.00	0.00	167,200.00	
501889AB5	LKQ CORP			4.75%	15 May 2023	16 Jun 2014	19 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
	500,000.000	1.000000	NJFS	Local	98.500000	2,243.06	0.00	0.00	492,500.00	
				Base	98.500000	2,243.06	0.00	0.00	492,500.00	
					16 Jun 2014	19 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	326,000.000	1.000000	NJFS	Local	98.500000	1,462.47	0.00	0.00	321,110.00	
				Base	98.500000	1,462.47	0.00	0.00	321,110.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
				17 Jun 2014	20 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	500,000.000	1.000000	NJFS	Local	98.500000	2,309.03	0.00	0.00	492,500.00
				Base	98.500000	2,309.03	0.00	0.00	492,500.00
501889AB5 Total									
	1,326,000.000			Local		6,014.56	0.00	0.00	1,306,110.00
				Base		6,014.56	0.00	0.00	1,306,110.00
502160AL8	LSB INDUSTRIES		7.75% 01 Aug 2019	06 Jun 2014	10 Jun 2014	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	NJFJ	Local	107.250000	26,909.72	0.00	0.00	1,072,500.00
				Base	107.250000	26,909.72	0.00	0.00	1,072,500.00
513075BF7	LAMAR MEDIA CORP		5.375% 15 Jan 2024	24 Jun 2014	27 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	
	1,100,000.000	1.000000	NJFS	Local	104.125000	27,427.43	0.00	0.00	1,145,375.00
				Base	104.125000	27,427.43	0.00	0.00	1,145,375.00
524901AS4	LEGG MASON INC		2.7% 15 Jul 2019	23 Jun 2014	26 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	8,000,000.000	1.000000	NJFH	Local	99.779000	0.00	0.00	0.00	7,982,320.00
				Base	99.779000	0.00	0.00	0.00	7,982,320.00
524901AT2	LEGG MASON INC		3.95% 15 Jul 2024	23 Jun 2014	26 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	99.817000	0.00	0.00	0.00	9,981,700.00
				Base	99.817000	0.00	0.00	0.00	9,981,700.00
55181WAA2	VIRGIN MEDIA SECURED FIN		5.375% 15 Apr 2021	09 Jun 2014	12 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
	200,000.000	1.000000	NJFS	Local	104.125000	1,702.08	0.00	0.00	208,250.00
				Base	104.125000	1,702.08	0.00	0.00	208,250.00
55181WAA2	VIRGIN MEDIA SECURED FIN		5.375% 15 Apr 2021	09 Jun 2014	12 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	575,000.000	1.000000	NJFY	Local	104.500000	4,893.49	0.00	0.00	600,875.00
				Base	104.500000	4,893.49	0.00	0.00	600,875.00
55181WAA2	VIRGIN MEDIA SECURED FIN		5.375% 15 Apr 2021	09 Jun 2014	12 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	2,000,000.000	1.000000	NJFS	Local	104.500000	17,020.83	0.00	0.00	2,090,000.00
				Base	104.500000	17,020.83	0.00	0.00	2,090,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

55181WAA2 Total

2,775,000.000		Local		23,616.40	0.00	0.00	2,899,125.00
		Base		23,616.40	0.00	0.00	2,899,125.00

56656PAB9	MARFRIG OVERSEAS LTD	9.5%	04 May 2020	05 Jun 2014	10 Jun 2014		BARCLAYS BANK PLC LONDON BRANCH	USD/DTC
50,000.000	1.000000 NJFS			Local	106.700000	475.00	0.00	53,350.00
				Base	106.700000	475.00	0.00	53,350.00
				11 Jun 2014	16 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
100,000.000	1.000000 NJFS			Local	107.750000	1,108.33	0.00	107,750.00
				Base	107.750000	1,108.33	0.00	107,750.00
				11 Jun 2014	16 Jun 2014		JPMORGAN CHASE BANK	USD/DTC
100,000.000	1.000000 NJFS			Local	107.700000	1,108.33	0.00	107,700.00
				Base	107.700000	1,108.33	0.00	107,700.00

56656PAB9 Total

250,000.000		Local		2,691.66	0.00	0.00	268,800.00
		Base		2,691.66	0.00	0.00	268,800.00

56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	10 Jun 2014	24 Jun 2014		PERSHING LLC	USD/DTC
200,000.000	1.000000 NJFS			Local	100.375000	0.00	0.00	200,750.00
				Base	100.375000	0.00	0.00	200,750.00
				10 Jun 2014	24 Jun 2014		JP MORGANCHASE BANK/HSBCSI	USD/DTC
200,000.000	1.000000 NJFS			Local	100.000000	0.00	0.00	200,000.00
				Base	100.000000	0.00	0.00	200,000.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	10 Jun 2014	24 Jun 2014		JP MORGANCHASE BANK/HSBCSI	USD/DTC
200,000.000	1.000000 NJFY			Local	100.000000	0.00	0.00	200,000.00
				Base	100.000000	0.00	0.00	200,000.00

56656UAF9 Total

600,000.000		Local		0.00	0.00	0.00	600,750.00
		Base		0.00	0.00	0.00	600,750.00

58605QAA7	MEMORIAL RESOURCE DEVELO	5.875%	01 Jul 2022	25 Jun 2014			CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	1,600,000.000	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	1,600,000.00	
				Base	100.000000	0.00	0.00	0.00	1,600,000.00	
58605QAA7	MEMORIAL RESOURCE DEVELO	5.875%	01 Jul 2022	25 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	425,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	425,000.00	
				Base	100.000000	0.00	0.00	0.00	425,000.00	
					25 Jun 2014	OPEN	OPPENHEIMER + CO. INC.	USD/DTC		
	250,000.000	1.000000	NJFX	Local	101.125000	0.00	0.00	0.00	252,812.50	
				Base	101.125000	0.00	0.00	0.00	252,812.50	
58605QAA7	MEMORIAL RESOURCE DEVELO	5.875%	01 Jul 2022	25 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	1,000,000.00	
				Base	100.000000	0.00	0.00	0.00	1,000,000.00	
58605QAA7	MEMORIAL RESOURCE DEVELO	5.875%	01 Jul 2022	25 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,425,000.000	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	1,425,000.00	
				Base	100.000000	0.00	0.00	0.00	1,425,000.00	
58605QAA7 Total										
	4,700,000.000			Local		0.00	0.00	0.00	4,702,812.50	
				Base		0.00	0.00	0.00	4,702,812.50	
587118AD2	THE MEN S WEARHOUSE INC	7%	01 Jul 2022	11 Jun 2014	18 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	220,000.000	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	220,000.00	
				Base	100.000000	0.00	0.00	0.00	220,000.00	
					11 Jun 2014	18 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	70,000.000	1.000000	NJFY	Local	103.125000	0.00	0.00	0.00	72,187.50	
				Base	103.125000	0.00	0.00	0.00	72,187.50	
587118AD2	THE MEN S WEARHOUSE INC	7%	01 Jul 2022	11 Jun 2014	18 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	750,000.000	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	750,000.00	
				Base	100.000000	0.00	0.00	0.00	750,000.00	
					12 Jun 2014	18 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	250,000.000	1.000000	NJFW	Local	103.500000	0.00	0.00	0.00	258,750.00	
				Base	103.500000	0.00	0.00	0.00	258,750.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
587118AD2	THE MEN S WEARHOUSE INC			7%	01 Jul 2022					
	105,000.000	1.000000	NJFY		Local	105.250000	183.75	0.00	0.00	110,512.50
					Base	105.250000	183.75	0.00	0.00	110,512.50
587118AD2 Total	1,395,000.000				Local		183.75	0.00	0.00	1,411,450.00
					Base		183.75	0.00	0.00	1,411,450.00
58951WAE6	MERGERMARKET USA INC			7.5%	04 Feb 2022					
	1,000,000.000	1.000000	NJFV		Local	99.375000	0.00	0.00	0.00	993,750.00
					Base	99.375000	0.00	0.00	0.00	993,750.00
594087AT5	MICHAELS STORES INC			5.875%	15 Dec 2020					
	205,000.000	1.000000	NJFY		Local	102.000000	33.45	0.00	0.00	209,100.00
					Base	102.000000	33.45	0.00	0.00	209,100.00
	105,000.000	1.000000	NJFY		Local	102.875000	17.14	0.00	0.00	108,018.75
					Base	102.875000	17.14	0.00	0.00	108,018.75
594087AT5 Total	310,000.000				Local		50.59	0.00	0.00	317,118.75
					Base		50.59	0.00	0.00	317,118.75
61166WAS0	MONSANTO CO			2.125%	15 Jul 2019					
	15,000,000.000	1.000000	NJFH		Local	99.990000	0.00	0.00	0.00	14,998,500.00
					Base	99.990000	0.00	0.00	0.00	14,998,500.00
61166WAT8	MONSANTO CO			2.75%	15 Jul 2021					
	15,000,000.000	1.000000	NJFH		Local	99.815000	0.00	0.00	0.00	14,972,250.00
					Base	99.815000	0.00	0.00	0.00	14,972,250.00
61166WAU5	MONSANTO CO			3.375%	15 Jul 2024					
	15,000,000.000	1.000000	NJFH		Local	99.940000	0.00	0.00	0.00	14,991,000.00
					Base	99.940000	0.00	0.00	0.00	14,991,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
626738AC2	MURPHY OIL USA INC			6% 15 Aug 2023	16 Jun 2014	17 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	103.250000		20,166.67	0.00	0.00	1,032,500.00
				Base	103.250000		20,166.67	0.00	0.00	1,032,500.00
62913TAD4	NGL ENRGY PART LP/FIN CO			5.125% 15 Jul 2019	24 Jun 2014	OPEN	RBS SECURITIES INC.	USD/DTC		
	2,000,000.000	1.000000	NJFJ	Local	100.000000		0.00	0.00	0.00	2,000,000.00
				Base	100.000000		0.00	0.00	0.00	2,000,000.00
64110DAE4	NETAPP INC			3.375% 15 Jun 2021	02 Jun 2014	05 Jun 2014	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	15,000,000.000	1.000000	NJFH	Local	99.683000		0.00	0.00	0.00	14,952,450.00
				Base	99.683000		0.00	0.00	0.00	14,952,450.00
65548PAD8	NORBORD INC			5.375% 01 Dec 2020	03 Jun 2014	06 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC		
	1,475,000.000	1.000000	NJFS	Local	101.750000		1,101.13	0.00	0.00	1,500,812.50
				Base	101.750000		1,101.13	0.00	0.00	1,500,812.50
	350,000.000	1.000000	NJFS	Local	101.750000	10 Jun 2014	13 Jun 2014	CIBC WORLD MARKETS CORP	USD/DTC	
				Base	101.750000		627.08	0.00	0.00	356,125.00
				Base	101.750000		627.08	0.00	0.00	356,125.00
65548PAD8 Total	1,825,000.000			Local			1,728.21	0.00	0.00	1,856,937.50
				Base			1,728.21	0.00	0.00	1,856,937.50
66977WAN9	NOVA CHEMICALS CORP			5.25% 01 Aug 2023	02 Jun 2014	05 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	495,000.000	1.000000	NJFS	Local	108.250000		8,951.25	0.00	0.00	535,837.50
				Base	108.250000		8,951.25	0.00	0.00	535,837.50
	505,000.000	1.000000	NJFS	Local	108.375000	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
				Base	108.375000		9,426.67	0.00	0.00	547,293.75
				Base	108.375000		9,426.67	0.00	0.00	547,293.75
66977WAN9 Total	1,000,000.000			Local			18,377.92	0.00	0.00	1,083,131.25
				Base			18,377.92	0.00	0.00	1,083,131.25
67053NAC8	NUMERICABLE U S LLC			1% 21 May 2020	23 Apr 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	57,975.000	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00	57,975.00	
				Base	100.000000	0.00	0.00	0.00	57,975.00	
					23 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	173,925.000	1.000000	NJFS	Local	99.000000	0.00	0.00	0.00	172,185.75	
				Base	99.000000	0.00	0.00	0.00	172,185.75	
					23 Apr 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	67,025.000	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00	67,025.00	
				Base	100.000000	0.00	0.00	0.00	67,025.00	
					23 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	201,075.000	1.000000	NJFS	Local	99.000000	0.00	0.00	0.00	199,064.25	
				Base	99.000000	0.00	0.00	0.00	199,064.25	
67053NAC8					23 Apr 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	23,190.000	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	23,190.00	
				Base	100.000000	0.00	0.00	0.00	23,190.00	
					23 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	69,570.000	1.000000	NJFY	Local	99.000000	0.00	0.00	0.00	68,874.30	
				Base	99.000000	0.00	0.00	0.00	68,874.30	
					23 Apr 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	26,810.000	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	26,810.00	
				Base	100.000000	0.00	0.00	0.00	26,810.00	
					23 Apr 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	80,430.000	1.000000	NJFY	Local	99.000000	0.00	0.00	0.00	79,625.70	
				Base	99.000000	0.00	0.00	0.00	79,625.70	
67053NAC8 Total										
	700,000.000			Local		0.00	0.00	0.00	694,750.00	
				Base		0.00	0.00	0.00	694,750.00	
68276CAA5					26 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	800,000.000	1.000000	NJFV	Local	102.765000	27,900.00	0.00	0.00	822,120.00	
				Base	102.765000	27,900.00	0.00	0.00	822,120.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		26 Jun 2014	CANCEL		RBC CAPITAL MARKETS	USD/DTC	
-800,000.000	1.000000 NJFV	102.765000		-27,900.00	0.00	0.00	-822,120.00
		102.765000		-27,900.00	0.00	0.00	-822,120.00
		26 Jun 2014	27 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
800,000.000	1.000000 NJFV	102.765000		27,900.00	0.00	0.00	822,120.00
		102.765000		27,900.00	0.00	0.00	822,120.00
68276CAA5 Total							
800,000.000				27,900.00	0.00	0.00	822,120.00
				27,900.00	0.00	0.00	822,120.00
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-25,000.000	1.000000 NJFX	99.750000		0.00	0.00	0.00	-24,937.50
		99.750000		0.00	0.00	0.00	-24,937.50
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-140,000.000	1.000000 NJFY	99.750000		0.00	0.00	0.00	-139,650.00
		99.750000		0.00	0.00	0.00	-139,650.00
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-360,000.000	1.000000 NJFS	99.750000		0.00	0.00	0.00	-359,100.00
		99.750000		0.00	0.00	0.00	-359,100.00
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	05 Jun 2014	BANK OF AMERICA N.A.	USD/OTH	
25,000.000	1.000000 NJFX	99.750000		0.00	0.00	0.00	24,937.50
		99.750000		0.00	0.00	0.00	24,937.50
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	05 Jun 2014	BANK OF AMERICA N.A.	USD/OTH	
360,000.000	1.000000 NJFS	99.750000		0.00	0.00	0.00	359,100.00
		99.750000		0.00	0.00	0.00	359,100.00
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	19 May 2014	05 Jun 2014	BANK OF AMERICA N.A.	USD/OTH	
140,000.000	1.000000 NJFY	99.750000		0.00	0.00	0.00	139,650.00
		99.750000		0.00	0.00	0.00	139,650.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
68347RAC3 Total							
0.000			Local		0.00	0.00	0.00
			Base		0.00	0.00	0.00
68389XAX3	ORACLE CORP	2.25% 08 Oct 2019	30 Jun 2014	OPEN	JPMORGAN SECURITIES INC	USD/DTC	
50,000,000.000	1.000000 NJFH		Local	99.888000	0.00	0.00	49,944,000.00
			Base	99.888000	0.00	0.00	49,944,000.00
68389XBA2	ORACLE CORP	2.8% 08 Jul 2021	30 Jun 2014	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	
35,000,000.000	1.000000 NJFH		Local	99.855000	0.00	0.00	34,949,250.00
			Base	99.855000	0.00	0.00	34,949,250.00
690070AB3	OUTERWALL INC	5.875% 15 Jun 2021	04 Jun 2014	09 Jun 2014	HSBC SECURITIES INC.	USD/DTC	
5,000,000.000	1.000000 NJFJ		Local	100.000000	0.00	0.00	5,000,000.00
			Base	100.000000	0.00	0.00	5,000,000.00
69364VAC0	PTT EXPLOR + PRODUCT PCL	1% 29 Dec 2049	11 Jun 2014	18 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
2,000,000.000	1.000000 NJFJ		Local	100.000000	0.00	0.00	2,000,000.00
			Base	100.000000	0.00	0.00	2,000,000.00
723456AS8	PINNACLE ENTERTAINMENT I	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
2,150,000.000	1.000000 NJFX		Local	104.000000	48,733.33	0.00	2,236,000.00
			Base	104.000000	48,733.33	0.00	2,236,000.00
723456AS8	PINNACLE ENTERTAINMENT I	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000 NJFS		Local	104.000000	22,666.67	0.00	1,040,000.00
			Base	104.000000	22,666.67	0.00	1,040,000.00
723456AS8	PINNACLE ENTERTAINMENT I	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
275,000.000	1.000000 NJFY		Local	104.000000	6,233.33	0.00	286,000.00
			Base	104.000000	6,233.33	0.00	286,000.00
723456AS8 Total							
3,425,000.000			Local		77,633.33	0.00	3,562,000.00
			Base		77,633.33	0.00	3,562,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
733174AJ5	POPULAR INC	7% 01 Jul 2019	26 Jun 2014	OPEN	JPMORGAN SECURITIES INC	USD/DTC	
125,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	125,000.00
		Base	100.000000	0.00	0.00	0.00	125,000.00
737446AG9	POST HOLDINGS INC	6% 15 Dec 2022	02 Jun 2014	05 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	
250,000.000	1.000000 NJFX	Local	101.500000	125.00	0.00	0.00	253,750.00
		Base	101.500000	125.00	0.00	0.00	253,750.00
74840DAB6	QUIKSILVER INC/QS WHOLES	10% 01 Aug 2020	03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
45,000.000	1.000000 NJFY	Local	100.000000	1,562.50	0.00	0.00	45,000.00
		Base	100.000000	1,562.50	0.00	0.00	45,000.00
			03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
85,000.000	1.000000 NJFY	Local	100.000000	2,951.39	0.00	0.00	85,000.00
		Base	100.000000	2,951.39	0.00	0.00	85,000.00
			06 Jun 2014	11 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
85,000.000	1.000000 NJFY	Local	103.750000	3,069.44	0.00	0.00	88,187.50
		Base	103.750000	3,069.44	0.00	0.00	88,187.50
74840DAB6 Total							
215,000.000		Local		7,583.33	0.00	0.00	218,187.50
		Base		7,583.33	0.00	0.00	218,187.50
74937XAB6	RCS CAP CORP	1% 29 Apr 2019	02 Apr 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
-590,000.000	1.000000 NJFS	Local	100.875000	0.00	0.00	0.00	-595,162.50
		Base	100.875000	0.00	0.00	0.00	-595,162.50
74937XAB6	RCS CAP CORP	1% 29 Apr 2019	02 Apr 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
-235,000.000	1.000000 NJFY	Local	100.875000	0.00	0.00	0.00	-237,056.25
		Base	100.875000	0.00	0.00	0.00	-237,056.25
			02 Apr 2014	04 Jun 2014	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
235,000.000	1.000000 NJFY	Local	100.875000	0.00	0.00	0.00	237,056.25
		Base	100.875000	0.00	0.00	0.00	237,056.25
74937XAB6	RCS CAP CORP	1% 29 Apr 2019	02 Apr 2014	04 Jun 2014	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
590,000.000	1.000000 NJFS	Local	100.875000	0.00	0.00	0.00	595,162.50
		Base	100.875000	0.00	0.00	0.00	595,162.50
74937XAB6 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
77340RAP2	ROCKIES EXPRESS PIPELINE	6% 15 Jan 2019	26 Jun 2014	OPEN	GOLDMAN SACHS + CO	USD/DTC	
240,000.000	1.000000 NJFS	Local	105.250000	6,640.00	0.00	0.00	252,600.00
		Base	105.250000	6,640.00	0.00	0.00	252,600.00
			26 Jun 2014	OPEN	GOLDMAN SACHS + CO	USD/DTC	
1,135,000.000	1.000000 NJFS	Local	105.250000	31,401.67	0.00	0.00	1,194,587.50
		Base	105.250000	31,401.67	0.00	0.00	1,194,587.50
77340RAP2 Total							
1,375,000.000		Local		38,041.67	0.00	0.00	1,447,187.50
		Base		38,041.67	0.00	0.00	1,447,187.50
774477AJ2	ROCKWOOD SPECIALTIES GRO	4.625% 15 Oct 2020	24 Jun 2014	27 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
260,000.000	1.000000 NJFS	Local	104.500000	2,405.00	0.00	0.00	271,700.00
		Base	104.500000	2,405.00	0.00	0.00	271,700.00
774477AJ2	ROCKWOOD SPECIALTIES GRO	4.625% 15 Oct 2020	24 Jun 2014	27 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
100,000.000	1.000000 NJFY	Local	104.500000	925.00	0.00	0.00	104,500.00
		Base	104.500000	925.00	0.00	0.00	104,500.00
774477AJ2 Total							
360,000.000		Local		3,330.00	0.00	0.00	376,200.00
		Base		3,330.00	0.00	0.00	376,200.00
77714PAA7	ROSE ROCK MIDSTREAM/FIN	5.625% 15 Jul 2022	27 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	
1,000,000.000	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	1,000,000.00
		Base	100.000000	0.00	0.00	0.00	1,000,000.00
			27 Jun 2014	CANCEL	DEUTSCHE BANK SECURITIES INC	USD/DTC	
-1,000,000.000	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	-1,000,000.00
		Base	100.000000	0.00	0.00	0.00	-1,000,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		27 Jun 2014			CANTOR FITZGERALD + CO	USD/DTC	
250,000.000	1.000000 NJFV	Local 101.125000		0.00	0.00	0.00	252,812.50
		Base 101.125000		0.00	0.00	0.00	252,812.50
		27 Jun 2014	CANCEL		CANTOR FITZGERALD + CO	USD/DTC	
-250,000.000	1.000000 NJFV	Local 101.125000		0.00	0.00	0.00	-252,812.50
		Base 101.125000		0.00	0.00	0.00	-252,812.50
77714PAA7	ROSE ROCK MIDSTREAM/FIN	5.625% 15 Jul 2022	27 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	
500,000.000	1.000000 NJFJ	Local 100.000000		0.00	0.00	0.00	500,000.00
		Base 100.000000		0.00	0.00	0.00	500,000.00
77714PAA7	ROSE ROCK MIDSTREAM/FIN	5.625% 15 Jul 2022	27 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	
525,000.000	1.000000 NJFX	Local 100.000000		0.00	0.00	0.00	525,000.00
		Base 100.000000		0.00	0.00	0.00	525,000.00
77714PAA7	ROSE ROCK MIDSTREAM/FIN	5.625% 15 Jul 2022	27 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC	
1,000,000.000	1.000000 NJFV	Local 100.000000		0.00	0.00	0.00	1,000,000.00
		Base 100.000000		0.00	0.00	0.00	1,000,000.00
		27 Jun 2014	CANCEL		DEUTSCHE BANK SECURITIES INC	USD/DTC	
-1,000,000.000	1.000000 NJFV	Local 100.000000		0.00	0.00	0.00	-1,000,000.00
		Base 100.000000		0.00	0.00	0.00	-1,000,000.00
		27 Jun 2014			CANTOR FITZGERALD + CO	USD/DTC	
250,000.000	1.000000 NJFV	Local 101.125000		0.00	0.00	0.00	252,812.50
		Base 101.125000		0.00	0.00	0.00	252,812.50
		27 Jun 2014	CANCEL		CANTOR FITZGERALD + CO	USD/DTC	
-250,000.000	1.000000 NJFV	Local 101.125000		0.00	0.00	0.00	-252,812.50
		Base 101.125000		0.00	0.00	0.00	-252,812.50
		27 Jun 2014	OPEN		CANTOR FITZGERALD + CO	USD/DTC	
225,000.000	1.000000 NJFV	Local 101.125000		0.00	0.00	0.00	227,531.25
		Base 101.125000		0.00	0.00	0.00	227,531.25
		27 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	
875,000.000	1.000000 NJFV	Local 100.000000		0.00	0.00	0.00	875,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	875,000.00
77714PAA7 Total							
2,125,000.000	Local			0.00	0.00	0.00	2,127,531.25
	Base			0.00	0.00	0.00	2,127,531.25
781182AB6	RUBY TUESDAY INC	7.625% 15 May 2020	27 Jun 2014	OPEN	PERSHING LLC	USD/DTC	
200,000.000	1.000000 NJFS	Local	100.625000	1,990.97	0.00	0.00	201,250.00
		Base	100.625000	1,990.97	0.00	0.00	201,250.00
781182AB6	RUBY TUESDAY INC	7.625% 15 May 2020	27 Jun 2014	OPEN	PERSHING LLC	USD/DTC	
75,000.000	1.000000 NJFY	Local	100.625000	746.61	0.00	0.00	75,468.75
		Base	100.625000	746.61	0.00	0.00	75,468.75
781182AB6 Total							
275,000.000	Local			2,737.58	0.00	0.00	276,718.75
	Base			2,737.58	0.00	0.00	276,718.75
78428JAA6	SITV LLC/SITV FINANCE	10.375% 01 Jul 201	18 Jun 2014	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	
94,000.000	1.000000 NJFW	Local	102.500000	0.00	0.00	0.00	96,350.00
		Base	102.500000	0.00	0.00	0.00	96,350.00
			18 Jun 2014	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	
656,000.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	656,000.00
		Base	100.000000	0.00	0.00	0.00	656,000.00
			19 Jun 2014	OPEN	OPPENHEIMER + CO. INC.	USD/DTC	
63,000.000	1.000000 NJFW	Local	102.500000	0.00	0.00	0.00	64,575.00
		Base	102.500000	0.00	0.00	0.00	64,575.00
			19 Jun 2014	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	
187,000.000	1.000000 NJFW	Local	102.875000	0.00	0.00	0.00	192,376.25
		Base	102.875000	0.00	0.00	0.00	192,376.25
78428JAA6 Total							
1,000,000.000	Local			0.00	0.00	0.00	1,009,301.25
	Base			0.00	0.00	0.00	1,009,301.25

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
78454LAH3	SM ENERGY CO	5% 15 Jan 2024	24 Jun 2014	25 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
700,000.000	1.000000 NJFV	Local	97.250000	15,458.33	0.00	0.00	680,750.00
		Base	97.250000	15,458.33	0.00	0.00	680,750.00
78636XAA3	SAEXPLORATION HLDGS INC	10% 15 Jul 2019	25 Jun 2014	OPEN	JEFFERIES+ CO	USD/DTC	
500,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	0.00	500,000.00
		Base	100.000000	0.00	0.00	0.00	500,000.00
79970YAC9	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	13 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
1,200,000.000	1.000000 NJFV	Local	100.000000	1,837.50	0.00	0.00	1,200,000.00
		Base	100.000000	1,837.50	0.00	0.00	1,200,000.00
			13 Jun 2014	CANCEL	RBC CAPITAL MARKETS	USD/DTC	
-1,200,000.000	1.000000 NJFV	Local	100.000000	-1,837.50	0.00	0.00	-1,200,000.00
		Base	100.000000	-1,837.50	0.00	0.00	-1,200,000.00
			13 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
1,200,000.000	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	1,200,000.00
		Base	100.000000	0.00	0.00	0.00	1,200,000.00
			13 Jun 2014	CANCEL	RBC CAPITAL MARKETS	USD/DTC	
-1,200,000.000	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	-1,200,000.00
		Base	100.000000	0.00	0.00	0.00	-1,200,000.00
79970YAC9	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	13 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
220,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	220,000.00
		Base	100.000000	0.00	0.00	0.00	220,000.00
79970YAC9	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	13 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
950,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	950,000.00
		Base	100.000000	0.00	0.00	0.00	950,000.00
79970YAC9	SANCHEZ ENERGY CORP	6.125% 15 Jan 2023	13 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
1,200,000.000	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	1,200,000.00
		Base	100.000000	0.00	0.00	0.00	1,200,000.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

79970YAC9 Total

2,370,000.000			Local			0.00	2,370,000.00
			Base			0.00	2,370,000.00

81783QAA3	SEVEN GENERATIONS ENERGY	8.25%	15 May 2020	26 Jun 2014		RBC CAPITAL MARKETS	USD/DTC
400,000.000	1.000000 NJFV		Local	110.020000	3,850.00	0.00	440,080.00
			Base	110.020000	3,850.00	0.00	440,080.00
				26 Jun 2014	CANCEL	RBC CAPITAL MARKETS	USD/DTC
-400,000.000	1.000000 NJFV		Local	110.020000	-3,850.00	0.00	-440,080.00
			Base	110.020000	-3,850.00	0.00	-440,080.00
				26 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
400,000.000	1.000000 NJFV		Local	110.020000	3,850.00	0.00	440,080.00
			Base	110.020000	3,850.00	0.00	440,080.00

81783QAA3 Total

400,000.000			Local		3,850.00	0.00	440,080.00
			Base		3,850.00	0.00	440,080.00

837151JS9	SOUTH CAROLINA ST PUBLIC SVC A	5.5%	01 Dec 2054	13 Jun 2014	OPEN	BARCLAYS CAPITAL INC.	USD/DTC
20,000,000.000	1.000000 NJFH		Local	108.408000	0.00	0.00	21,681,600.00
20,000,000.000			Base	108.408000	0.00	0.00	21,681,600.00

843830AF7	SOUTHERN STAR CENT CORP	5.125%	15 Jul 2022	05 Jun 2014	16 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
1,180,000.000	1.000000 NJFS		Local	100.000000	0.00	0.00	1,180,000.00
			Base	100.000000	0.00	0.00	1,180,000.00

843830AF7	SOUTHERN STAR CENT CORP	5.125%	15 Jul 2022	05 Jun 2014	16 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
750,000.000	1.000000 NJFJ		Local	100.000000	0.00	0.00	750,000.00
			Base	100.000000	0.00	0.00	750,000.00

843830AF7 Total

1,930,000.000			Local		0.00	0.00	1,930,000.00
			Base		0.00	0.00	1,930,000.00

851783AB6	SPRINGS INDUSTRIES INC	6.25%	01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	1,320,000.000	1.000000 NJFS	Local	103.926702	916.67	0.00	1,371,832.47
			Base	103.926702	916.67	0.00	1,371,832.47
851783AB6	SPRINGS INDUSTRIES INC	6.25%	01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC
	1,000,000.000	1.000000 NJFW	Local	103.926702	694.44	0.00	1,039,267.02
			Base	103.926702	694.44	0.00	1,039,267.02
851783AB6	SPRINGS INDUSTRIES INC	6.25%	01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC
	520,000.000	1.000000 NJFY	Local	104.000000	361.11	0.00	540,800.00
			Base	104.000000	361.11	0.00	540,800.00
851783AB6 Total			Local		1,972.22	0.00	2,951,899.49
	2,840,000.000		Base		1,972.22	0.00	2,951,899.49
852060AT9	SPRINT CAPITAL CORP	8.75%	15 Mar 2032	09 Jun 2014	12 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
	645,000.000	1.000000 NJFS	Local	117.625000	13,639.06	0.00	758,681.25
			Base	117.625000	13,639.06	0.00	758,681.25
852060AT9	SPRINT CAPITAL CORP	8.75%	15 Mar 2032	11 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
	160,000.000	1.000000 NJFY	Local	117.500000	3,538.89	0.00	188,000.00
			Base	117.500000	3,538.89	0.00	188,000.00
				10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
	280,000.000	1.000000 NJFY	Local	117.625000	5,988.89	0.00	329,350.00
			Base	117.625000	5,988.89	0.00	329,350.00
852060AT9	SPRINT CAPITAL CORP	8.75%	15 Mar 2032	10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
	1,050,000.000	1.000000 NJFS	Local	117.625000	22,458.33	0.00	1,235,062.50
			Base	117.625000	22,458.33	0.00	1,235,062.50
852060AT9 Total			Local		45,625.17	0.00	2,511,093.75
	2,135,000.000		Base		45,625.17	0.00	2,511,093.75
852061AR1	SPRINT COMMUNICATIONS	7%	15 Aug 2020	10 Jun 2014	13 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
	105,000.000	1.000000 NJFS	Local	111.625000	2,409.17	0.00	117,206.25
			Base	111.625000	2,409.17	0.00	117,206.25

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85207UAB1	SPRINT CORP	7.875% 15 Sep 2023	10 Jun 2014	13 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
35,000.000	1.000000 NJFS	Local	114.500000	673.75	0.00	0.00	40,075.00
		Base	114.500000	673.75	0.00	0.00	40,075.00
85755UAG6	STATER BROS MKTS	1% 12 May 2021	09 May 2014		BANK OF AMERICA N.A.	USD/OTH	
425,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	422,875.00
		Base	99.500000	0.00	0.00	0.00	422,875.00
			09 May 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-425,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	-422,875.00
		Base	99.500000	0.00	0.00	0.00	-422,875.00
			09 May 2014	13 Jun 2014	BANK OF AMERICA N.A.	USD/OTH	
425,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	422,875.00
		Base	99.500000	0.00	0.00	0.00	422,875.00
85755UAG6 Total							
425,000.000		Local		0.00	0.00	0.00	422,875.00
		Base		0.00	0.00	0.00	422,875.00
87612EBB1	TARGET CORP	2.3% 26 Jun 2019	17 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
20,000,000.000	1.000000 NJFH	Local	99.775000	0.00	0.00	0.00	19,955,000.00
		Base	99.775000	0.00	0.00	0.00	19,955,000.00
87612EBD7	TARGET CORP	3.5% 01 Jul 2024	17 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
15,000,000.000	1.000000 NJFH	Local	99.556000	0.00	0.00	0.00	14,933,400.00
		Base	99.556000	0.00	0.00	0.00	14,933,400.00
87927YAA0	TELECOM ITALIA SPA	5.303% 30 May 2024	22 May 2014	CANCEL	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
-1,800,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	-1,800,000.00
		Base	100.000000	0.00	0.00	0.00	-1,800,000.00
88033GCF5	TENET HEALTHCARE CORP	5% 01 Mar 2019	11 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC	
250,000.000	1.000000 NJFJ	Local	101.500000	3,333.33	0.00	0.00	253,750.00
		Base	101.500000	3,333.33	0.00	0.00	253,750.00
			11 Jun 2014	CANCEL	BARCLAYS CAPITAL INC.	USD/DTC	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	-250,000.000	1.000000	NJFJ	Local	101.500000	-3,333.33		0.00	0.00	-253,750.00
				Base	101.500000	-3,333.33		0.00	0.00	-253,750.00
88033GCF5	TENET HEALTHCARE CORP 5% 01 Mar 2019			Local	11 Jun 2014	25 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	250,000.000	1.000000	NJFW	Local	101.500000	3,645.83		0.00	0.00	253,750.00
				Base	101.500000	3,645.83		0.00	0.00	253,750.00
88033GCF5	TENET HEALTHCARE CORP 5% 01 Mar 2019			Local	11 Jun 2014	25 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	95,000.000	1.000000	NJFY	Local	101.500000	1,385.42		0.00	0.00	96,425.00
				Base	101.500000	1,385.42		0.00	0.00	96,425.00
88033GCF5	TENET HEALTHCARE CORP 5% 01 Mar 2019			Local	11 Jun 2014	25 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	101.500000	3,645.83		0.00	0.00	253,750.00
				Base	101.500000	3,645.83		0.00	0.00	253,750.00
88033GCF5 Total	595,000.000			Local		8,677.08		0.00	0.00	603,925.00
				Base		8,677.08		0.00	0.00	603,925.00
88830MAH5	TITAN INTERNATIONAL INC 6.875% 01 Oct 2020			Local	26 Jun 2014	27 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	106.000000	16,232.64		0.00	0.00	1,060,000.00
				Base	106.000000	16,232.64		0.00	0.00	1,060,000.00
88830MAH5	TITAN INTERNATIONAL INC 6.875% 01 Oct 2020			Local	26 Jun 2014	27 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC		
	625,000.000	1.000000	NJFX	Local	106.000000	10,145.40		0.00	0.00	662,500.00
				Base	106.000000	10,145.40		0.00	0.00	662,500.00
88830MAH5 Total	1,625,000.000			Local		26,378.04		0.00	0.00	1,722,500.00
				Base		26,378.04		0.00	0.00	1,722,500.00
89364MAY0	TRANSDIGM INC 1% 02 Jun 2021			Local	21 May 2014	CANCEL	CREDIT SUISSE FIRST BOSTON	USD/OTH		
	-510,000.000	1.000000	NJFS	Local	99.250000	0.00		0.00	0.00	-506,175.00
				Base	99.250000	0.00		0.00	0.00	-506,175.00
89364MAY0	TRANSDIGM INC 1% 02 Jun 2021			Local	21 May 2014	CANCEL	CREDIT SUISSE FIRST BOSTON	USD/OTH		
	-205,000.000	1.000000	NJFY	Local	99.250000	0.00		0.00	0.00	-203,462.50
				Base	99.250000	0.00		0.00	0.00	-203,462.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
89364MAY0	TRANSDIGM INC	1% 02 Jun 2021	21 May 2014	10 Jun 2014	CREDIT SUISSE FIRST BOSTON	USD/OTH	
510,000.000	1.000000 NJFS	Local	99.250000	0.00	0.00	0.00	506,175.00
		Base	99.250000	0.00	0.00	0.00	506,175.00
89364MAY0	TRANSDIGM INC	1% 02 Jun 2021	21 May 2014	10 Jun 2014	CREDIT SUISSE FIRST BOSTON	USD/OTH	
205,000.000	1.000000 NJFY	Local	99.250000	0.00	0.00	0.00	203,462.50
		Base	99.250000	0.00	0.00	0.00	203,462.50
89364MAY0 Total							
	0.000	Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
899415AC7	TULLOW OIL PLC	6.25% 15 Apr 2022	17 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	104.250000	12,500.00	0.00	0.00	1,042,500.00
		Base	104.250000	12,500.00	0.00	0.00	1,042,500.00
912828RR3	US TREASURY N/B	2% 15 Nov 2021	06 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/FED	
25,000,000.000	1.000000 NJFM	Local	98.418369	35,326.09	0.00	0.00	24,604,592.19
		Base	98.418369	35,326.09	0.00	0.00	24,604,592.19
			06 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/FED	
50,000,000.000	1.000000 NJFM	Local	98.418369	70,652.17	0.00	0.00	49,209,184.38
		Base	98.418369	70,652.17	0.00	0.00	49,209,184.38
912828RR3 Total							
	75,000,000.000	Local		105,978.26	0.00	0.00	73,813,776.57
		Base		105,978.26	0.00	0.00	73,813,776.57
91911KAD4	VALEANT PHARMACEUTICALS	5.625% 01 Dec 2021	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
1,100,000.000	1.000000 NJFS	Local	103.750000	1,546.88	0.00	0.00	1,141,250.00
		Base	103.750000	1,546.88	0.00	0.00	1,141,250.00
91911KAD4	VALEANT PHARMACEUTICALS	5.625% 01 Dec 2021	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
370,000.000	1.000000 NJFY	Local	103.750000	520.31	0.00	0.00	383,875.00
		Base	103.750000	520.31	0.00	0.00	383,875.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

91911KAD4 Total

1,470,000.000			Local			2,067.19	0.00	0.00	1,525,125.00
			Base			2,067.19	0.00	0.00	1,525,125.00

923VWKI9	ATKORE INTERNATIONAL INC.	1% 10 Sep 2021	27 Mar 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH			
-225,000.000	1.000000 NJFX		Local	99.000000	0.00	0.00	0.00	-222,750.00	
			Base	99.000000	0.00	0.00	0.00	-222,750.00	

923XHRII7	HEARTHSIDE FOOD SOLUTIONS, LLC	1% 08 Apr 2015	11 Apr 2014	CANCEL	GOLDMAN SACHS + CO	USD/OTH			
-500,000.000	1.000000 NJFW		Local	99.625000	0.00	0.00	0.00	-498,125.00	
			Base	99.625000	0.00	0.00	0.00	-498,125.00	
				11 Apr 2014	03 Jun 2014	GOLDMAN SACHS + CO	USD/OTH		
500,000.000	1.000000 NJFW		Local	100.000000	0.00	0.00	0.00	500,000.00	
			Base	100.000000	0.00	0.00	0.00	500,000.00	

923XHRII7 Total

0.000			Local			0.00	0.00	0.00	1,875.00
			Base			0.00	0.00	0.00	1,875.00

923XVSI9	TIME INC.	1% 04 Apr 2021	17 Apr 2014	CANCEL	CITIBANK,N.A.	USD/OTH			
-550,000.000	1.000000 NJFS		Local	99.000000	0.00	0.00	0.00	-544,500.00	
			Base	99.000000	0.00	0.00	0.00	-544,500.00	

923XVSI9	TIME INC.	1% 04 Apr 2021	17 Apr 2014	CANCEL	CITIBANK,N.A.	USD/OTH			
-225,000.000	1.000000 NJFY		Local	99.000000	0.00	0.00	0.00	-222,750.00	
			Base	99.000000	0.00	0.00	0.00	-222,750.00	

923XVSI9	TIME INC.	1% 04 Apr 2021	17 Apr 2014	06 Jun 2014	CITIBANK,N.A.	USD/OTH			
550,000.000	1.000000 NJFS		Local	99.000000	0.00	0.00	0.00	544,500.00	
			Base	99.000000	0.00	0.00	0.00	544,500.00	

923XVSI9	TIME INC.	1% 04 Apr 2021	17 Apr 2014	06 Jun 2014	CITIBANK,N.A.	USD/OTH			
225,000.000	1.000000 NJFY		Local	99.000000	0.00	0.00	0.00	222,750.00	
			Base	99.000000	0.00	0.00	0.00	222,750.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

923XVSI19 Total

0.000	Local	0.00	0.00	0.00	0.00	0.00
	Base	0.00	0.00	0.00	0.00	0.00

923YDBI14	HEARTHSIDE FOOD SOLUTIONS LLC	1% 07 Apr 2021	24 Apr 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
-300,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	-298,500.00
		Base	99.500000	0.00	0.00	0.00	-298,500.00

923YDBI14	HEARTHSIDE FOOD SOLUTIONS LLC	1% 07 Apr 2021	24 Apr 2014		BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
300,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	298,500.00
		Base	99.500000	0.00	0.00	0.00	298,500.00
			24 Apr 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
-300,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	0.00	-298,500.00
		Base	99.500000	0.00	0.00	0.00	-298,500.00

923YDBI14 Total

-300,000.000	Local	0.00	0.00	0.00	0.00	-298,500.00
	Base	0.00	0.00	0.00	0.00	-298,500.00

923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-201,075.000	1.000000 NJFS	Local	99.000000	0.00	0.00	0.00	-199,064.25
		Base	99.000000	0.00	0.00	0.00	-199,064.25

923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-80,430.000	1.000000 NJFY	Local	99.000000	0.00	0.00	0.00	-79,625.70
		Base	99.000000	0.00	0.00	0.00	-79,625.70

923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-57,975.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	-57,975.00
		Base	100.000000	0.00	0.00	0.00	-57,975.00

923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-23,190.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	-23,190.00
		Base	100.000000	0.00	0.00	0.00	-23,190.00

923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	-67,025.000	1.000000 NJFS	Local	100.000000	0.00	0.00	-67,025.00
			Base	100.000000	0.00	0.00	-67,025.00
923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
	-26,810.000	1.000000 NJFY	Local	100.000000	0.00	0.00	-26,810.00
			Base	100.000000	0.00	0.00	-26,810.00
923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
	-173,925.000	1.000000 NJFS	Local	99.000000	0.00	0.00	-172,185.75
			Base	99.000000	0.00	0.00	-172,185.75
923YGEI15	NUMERICABLE FINANCE + CO. SCA	1% 17 Mar 2020	23 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
	-69,570.000	1.000000 NJFY	Local	99.000000	0.00	0.00	-68,874.30
			Base	99.000000	0.00	0.00	-68,874.30
923YGEI15 Total			Local		0.00	0.00	-694,750.00
	-700,000.000		Base		0.00	0.00	-694,750.00
924AAWI12	STATER BROS. MARKETS	1% 21 Apr 2021	09 May 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
	-425,000.000	1.000000 NJFX	Local	99.500000	0.00	0.00	-422,875.00
			Base	99.500000	0.00	0.00	-422,875.00
924AAZI15	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
	-305,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	-300,425.00
			Base	98.500000	0.00	0.00	-300,425.00
924AAZI15	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
	-765,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	-753,525.00
			Base	98.500000	0.00	0.00	-753,525.00
924AAZI15	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	03 Jun 2014	1 CITIBANK,N.A.	USD/OTH	
	30,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	29,550.00
			Base	98.500000	0.00	0.00	29,550.00
924AAZI15	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	03 Jun 2014	1 CITIBANK,N.A.	USD/OTH	
	80,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	78,800.00
			Base	98.500000	0.00	0.00	78,800.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014		CITIBANK,N.A.	USD/OTH	
275,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	270,875.00
		Base	98.500000	0.00	0.00	0.00	270,875.00
			08 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-275,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	-270,875.00
		Base	98.500000	0.00	0.00	0.00	-270,875.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014		CITIBANK,N.A.	USD/OTH	
685,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	674,725.00
		Base	98.500000	0.00	0.00	0.00	674,725.00
			08 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-685,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	-674,725.00
		Base	98.500000	0.00	0.00	0.00	-674,725.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014		CITIBANK,N.A.	USD/OTH	
30,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	29,550.00
		Base	98.500000	0.00	0.00	0.00	29,550.00
			09 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-30,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	-29,550.00
		Base	98.500000	0.00	0.00	0.00	-29,550.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	11 Jun 2014	CITIBANK,N.A.	USD/OTH	
275,000.000	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	270,875.00
		Base	98.500000	0.00	0.00	0.00	270,875.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	11 Jun 2014	CITIBANK,N.A.	USD/OTH	
685,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	674,725.00
		Base	98.500000	0.00	0.00	0.00	674,725.00
924AAZII5 Total	0.000	Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00

924AJNII3	POST HOLDINGS INC.	1% 17 Apr 2015	21 May 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
-250,000.000	1.000000 NJFW	Local	99.625000	0.00	0.00	0.00	-249,062.50

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
			Base	99.625000		0.00	0.00	0.00	-249,062.50	
				21 May 2014	02 Jun 2014		BARCLAYS CAPITAL INC, NEW YORK	USD/OTH		
	250,000.000	1.000000	NJFW	Local	100.000000	0.00	0.00	0.00	250,000.00	
			Base	100.000000		0.00	0.00	0.00	250,000.00	
924AJNII3 Total										
	0.000		Local			0.00	0.00	0.00	937.50	
			Base			0.00	0.00	0.00	937.50	
924ANZII1	ENERGYSOLUTIONS LLC			1% 29 May 2020	22 May 2014	CANCEL	MORGAN STANLEY AND CO INC	USD/OTH		
	-275,000.000	1.000000	NJFY	Local	98.000000	0.00	0.00	0.00	-269,500.00	
			Base	98.000000		0.00	0.00	0.00	-269,500.00	
924ANZII1	ENERGYSOLUTIONS LLC			1% 29 May 2020	22 May 2014	CANCEL	MORGAN STANLEY AND CO INC	USD/OTH		
	-700,000.000	1.000000	NJFS	Local	98.000000	0.00	0.00	0.00	-686,000.00	
			Base	98.000000		0.00	0.00	0.00	-686,000.00	
924ANZII1	ENERGYSOLUTIONS LLC			1% 29 May 2020	22 May 2014	10 Jun 2014	MORGAN STANLEY AND CO INC	USD/OTH		
	700,000.000	1.000000	NJFS	Local	98.000000	0.00	0.00	0.00	686,000.00	
			Base	98.000000		0.00	0.00	0.00	686,000.00	
924ANZII1	ENERGYSOLUTIONS LLC			1% 29 May 2020	22 May 2014	10 Jun 2014	MORGAN STANLEY AND CO INC	USD/OTH		
	275,000.000	1.000000	NJFY	Local	98.000000	0.00	0.00	0.00	269,500.00	
			Base	98.000000		0.00	0.00	0.00	269,500.00	
924ANZII1 Total										
	0.000		Local			0.00	0.00	0.00	0.00	
			Base			0.00	0.00	0.00	0.00	
924AQJII4	AMERICAN ROCK SALT HOLDINGS LL			1% 16 May 2022	16 May 2014	CANCEL	RBC	USD/OTH		
	-475,000.000	1.000000	NJFX	Local	99.000000	0.00	0.00	0.00	-470,250.00	
			Base	99.000000		0.00	0.00	0.00	-470,250.00	
924DBMII7	ENERGY FUTURE INT HOLD CO LLC			1% 19 Jun 2016	04 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH		
	1,885,882.030	1.000000	NJFW	Local	99.000000	0.00	0.00	0.00	1,867,023.21	
			Base	99.000000		0.00	0.00	0.00	1,867,023.21	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		04 Jun 2014	CANCEL		DEUTSCHE BANK SECURITIES	USD/OTH	
-1,885,882.030	1.000000 NJFW	Local	99.000000	0.00	0.00	0.00	-1,867,023.21
		Base	99.000000	0.00	0.00	0.00	-1,867,023.21
		12 Jun 2014			RESTRUCTURING	USD/OTH	
2,210,240.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	2,210,240.00
		Base	100.000000	0.00	0.00	0.00	2,210,240.00
		12 Jun 2014	CANCEL		RESTRUCTURING	USD/OTH	
-2,210,240.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	-2,210,240.00
		Base	100.000000	0.00	0.00	0.00	-2,210,240.00
		19 Jun 2014			RESTRUCTURING	USD/OTH	
2,213,765.280	1.000000 NJFW	Local	100.656299	0.00	0.00	0.00	2,228,294.22
		Base	100.656299	0.00	0.00	0.00	2,228,294.22
		19 Jun 2014	CANCEL		RESTRUCTURING	USD/OTH	
-2,213,765.280	1.000000 NJFW	Local	100.656299	0.00	0.00	0.00	-2,228,294.22
		Base	100.656299	0.00	0.00	0.00	-2,228,294.22
924DBMII7	ENERGY FUTURE INT HOLD CO LLC	1% 19 Jun 2016	04 Jun 2014	23 Jun 2014	DEUTSCHE BANK SECURITIES	USD/OTH	
1,885,882.030	1.000000 NJFW	Local	99.000000	0.00	0.00	0.00	1,867,023.21
		Base	99.000000	0.00	0.00	0.00	1,867,023.21
		19 Jun 2014	19 Jun 2014		RESTRUCTURING	USD/OTH	
2,213,765.280	1.000000 NJFW	Local	100.656299	0.00	0.00	0.00	2,228,294.22
		Base	100.656299	0.00	0.00	0.00	2,228,294.22
924DBMII7 Total							
4,099,647.310		Local		0.00	0.00	0.00	4,095,317.43
		Base		0.00	0.00	0.00	4,095,317.43
924EJYI1	AMERICAN TIRE DISTRIBUTORS INC	0.01% 01 Jun 2018	12 Jun 2014	24 Jun 2014	COLIN HOCHSTIN	USD/OTH	
228,571.430	1.000000 NJFV	Local	99.749999	0.00	0.00	0.00	228,000.00
		Base	99.749999	0.00	0.00	0.00	228,000.00
924GSQI3	INTERNET BRANDS INC.	1% 25 Jun 2021	27 Jun 2014	OPEN	CREDIT SUISSE - NEW YORK BRANCH	USD/OTH	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	98,039.220	1.000000 NJFV	Local	99.000002	0.00	0.00	0.00	97,058.83		
			Base	99.000002	0.00	0.00	0.00	97,058.83		
924GSRII1	INTERNET BRANDS INC.	1% 25 Jun 2021	Local	27 Jun 2014	OPEN	CREDIT SUISSE - NEW YORK BRANCH	USD/OTH			
	901,960.780	1.000000 NJFV	Local	98.999999	0.00	0.00	0.00	892,941.17		
			Base	98.999999	0.00	0.00	0.00	892,941.17		
94353KAA9	WAVE HOLDCO LLC/CORP	8.25% 15 Jul 2019	Local	18 Jun 2014	25 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC			
	475,000.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	475,000.00		
			Base	100.000000	0.00	0.00	0.00	475,000.00		
952355AN5	WEST CORP	5.375% 15 Jul 2022	Local	18 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC			
	900,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	900,000.00		
			Base	100.000000	0.00	0.00	0.00	900,000.00		
962178AK5	WEYERHAEUSER REAL ESTATE	4.375% 15 Jun 2019	Local	16 Jun 2014	19 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC			
	1,495,000.000	1.000000 NJFS	Local	100.625000	1,090.10	0.00	0.00	1,504,343.75		
			Base	100.625000	1,090.10	0.00	0.00	1,504,343.75		
962178AK5	WEYERHAEUSER REAL ESTATE	4.375% 15 Jun 2019	Local	16 Jun 2014	19 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC			
	505,000.000	1.000000 NJFY	Local	100.625000	368.23	0.00	0.00	508,156.25		
			Base	100.625000	368.23	0.00	0.00	508,156.25		
962178AK5 Total	2,000,000.000		Local		1,458.33	0.00	0.00	2,012,500.00		
			Base		1,458.33	0.00	0.00	2,012,500.00		
96925HAE2	IMG WORLDWIDE INC	1% 06 May 2022	Local	21 Mar 2014	11 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH			
	1,100,000.000	1.000000 NJFV	Local	99.000000	0.00	0.00	0.00	1,089,000.00		
			Base	99.000000	0.00	0.00	0.00	1,089,000.00		
969457BW9	WILLIAMS COMPANIES INC	4.55% 24 Jun 2024	Local	19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC			
	2,000,000.000	1.000000 NJFJ	Local	99.738000	0.00	0.00	0.00	1,994,760.00		
			Base	99.738000	0.00	0.00	0.00	1,994,760.00		
97314XAK0	WIND ACQUISITION FIN SA	7.375% 23 Apr 2021	Local	24 Jun 2014	27 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC			
	350,000.000	1.000000 NJFY	Local	108.000000	4,588.89	0.00	0.00	378,000.00		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
		Base	108.000000		4,588.89	0.00	0.00	378,000.00
97314XAM6	WIND ACQUISITION FIN SA	4.75% 15 Jul 2020	24 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC		
1,440,000.000	1.000000 NJFS	Local	100.000000		0.00	0.00	0.00	1,440,000.00
		Base	100.000000		0.00	0.00	0.00	1,440,000.00
979NREI10	IQOR US INC.	1% 18 Feb 2022	20 Feb 2014	CANCEL	MORGAN STANLEY AND CO INC	USD/OTH		
-750,000.000	1.000000 NJFX	Local	97.500000		0.00	0.00	0.00	-731,250.00
		Base	97.500000		0.00	0.00	0.00	-731,250.00
979PXGI13	ATKORE INTERNATIONAL INC.	1% 09 Apr 2021	27 Mar 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
-225,000.000	1.000000 NJFX	Local	99.500000		0.00	0.00	0.00	-223,875.00
		Base	99.500000		0.00	0.00	0.00	-223,875.00
979THH11	METRO GOLDWYN MAYER INC.	1% 26 Jun 2020	25 Jun 2014		JP MORGANCHASE BANK	USD/OTH		
75,000.000	1.000000 NJFY	Local	100.000000		0.00	0.00	0.00	75,000.00
		Base	100.000000		0.00	0.00	0.00	75,000.00
979THH11	METRO GOLDWYN MAYER INC.	1% 26 Jun 2020	25 Jun 2014		JP MORGANCHASE BANK	USD/OTH		
225,000.000	1.000000 NJFS	Local	100.000000		0.00	0.00	0.00	225,000.00
		Base	100.000000		0.00	0.00	0.00	225,000.00
979THH11 Total								
300,000.000		Local			0.00	0.00	0.00	300,000.00
		Base			0.00	0.00	0.00	300,000.00
979TJH19	HUSKY INTERNATIONAL LIMITED	1% 30 Jun 2021	26 Jun 2014		GOLDMAN SACHS + CO	USD/OTH		
240,000.000	1.000000 NJFS	Local	99.500000		0.00	0.00	0.00	238,800.00
		Base	99.500000		0.00	0.00	0.00	238,800.00
979TJH19	HUSKY INTERNATIONAL LIMITED	1% 30 Jun 2021	26 Jun 2014		GOLDMAN SACHS + CO	USD/OTH		
85,000.000	1.000000 NJFY	Local	99.500000		0.00	0.00	0.00	84,575.00
		Base	99.500000		0.00	0.00	0.00	84,575.00
979TJH19 Total								
325,000.000		Local			0.00	0.00	0.00	323,375.00
		Base			0.00	0.00	0.00	323,375.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
979TJJI5	HUSKY INTERNATIONAL LIMITED			1% 10 Jun 2022	26 Jun 2014	OPEN	GOLDMAN SACHS + CO	USD/OTH		
	1,000,000.000	1.000000	NJFV	Local	99.500000	0.00	0.00	0.00	995,000.00	
				Base	99.500000	0.00	0.00	0.00	995,000.00	
979TJJI5	HUSKY INTERNATIONAL LIMITED			1% 10 Jun 2022	26 Jun 2014	OPEN	GOLDMAN SACHS + CO	USD/OTH		
	425,000.000	1.000000	NJFS	Local	99.500000	0.00	0.00	0.00	422,875.00	
				Base	99.500000	0.00	0.00	0.00	422,875.00	
979TJJI5	HUSKY INTERNATIONAL LIMITED			1% 10 Jun 2022	26 Jun 2014	OPEN	GOLDMAN SACHS + CO	USD/OTH		
	145,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	144,275.00	
				Base	99.500000	0.00	0.00	0.00	144,275.00	
979TJJI5 Total	1,570,000.000			Local		0.00	0.00	0.00	1,562,150.00	
				Base		0.00	0.00	0.00	1,562,150.00	
98462YAA8	YAMANA GOLD INC			4.95% 15 Jul 2024	25 Jun 2014	30 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	5,000,000.000	1.000000	NJFJ	Local	99.895000	0.00	0.00	0.00	4,994,750.00	
				Base	99.895000	0.00	0.00	0.00	4,994,750.00	
ACI08DXP7	DELEK + AVNER TAMAR BD			5.082% 30 Dec 2023	08 May 2014	CANCEL	JP MORGANSECURITIES INC	USD/EUR		
	-1,500,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	-1,500,000.00	
				Base	100.000000	0.00	0.00	0.00	-1,500,000.00	
G2967PAB0	AVAGO TECHNOLOGIES CAYMAN LTD			3.75% 06 May 2021	16 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
	-335,000.000	1.000000	NJFS	Local	99.500000	0.00	0.00	0.00	-333,325.00	
				Base	99.500000	0.00	0.00	0.00	-333,325.00	
G2967PAB0	AVAGO TECHNOLOGIES CAYMAN LTD			3.75% 06 May 2021	16 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH		
	-130,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	-129,350.00	
				Base	99.500000	0.00	0.00	0.00	-129,350.00	
	130,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	129,350.00	
				Base	99.500000	0.00	0.00	0.00	129,350.00	
G2967PAB0	AVAGO TECHNOLOGIES CAYMAN LTD			3.75% 06 May 2021	16 Apr 2014	30 Jun 2014	DEUTSCHE BANK SECURITIES	USD/OTH		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
335,000.000	1.000000 NJFS	99.500000	Local	0.00	0.00	0.00	333,325.00
		99.500000	Base	0.00	0.00	0.00	333,325.00
G2967PAB0 Total							
0.000			Local	0.00	0.00	0.00	0.00
			Base	0.00	0.00	0.00	0.00
US DOLLAR Total							
571,843,258.740			Local	1,252,846.34	0.00	0.00	574,624,744.35
20,000,000.000			Base	1,252,846.34	0.00	0.00	574,624,744.35
FIXED INCOME Total							
621,843,258.740							
20,000,000.000			Base	1,291,459.49	0.00	0.00	621,094,695.52
PURCHASE Total							
721,998,772.230							
20,000,000.000			Base	1,291,459.49	0.00	0.00	721,250,209.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,689,395.950	1.000000 NJFS	Local	100.000000	0.00	0.00	1,689,395.95
			Base	100.000000	0.00	0.00	1,689,395.95
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,249,062.500	1.000000 NJFW	Local	100.000000	0.00	0.00	1,249,062.50
			Base	100.000000	0.00	0.00	1,249,062.50
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	140,530.510	1.000000 NJFX	Local	100.000000	0.00	0.00	140,530.51
			Base	100.000000	0.00	0.00	140,530.51
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	647,683.360	1.000000 NJFY	Local	100.000000	0.00	0.00	647,683.36
			Base	100.000000	0.00	0.00	647,683.36
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	220,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	220,000.00
			Base	100.000000	0.00	0.00	220,000.00
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	5,041,598.250	1.000000 NJFS	Local	100.000000	0.00	0.00	5,041,598.25
			Base	100.000000	0.00	0.00	5,041,598.25
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	3,849,784.730	1.000000 NJFV	Local	100.000000	0.00	0.00	3,849,784.73
			Base	100.000000	0.00	0.00	3,849,784.73

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
3,338,506.910	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	3,338,506.91
		Base	100.000000	0.00	0.00	0.00	3,338,506.91
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
364,439.580	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	364,439.58
		Base	100.000000	0.00	0.00	0.00	364,439.58
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
229,855.330	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	229,855.33
		Base	100.000000	0.00	0.00	0.00	229,855.33
			31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,787,849.560	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,787,849.56
		Base	100.000000	0.00	0.00	0.00	1,787,849.56
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
205,833.980	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	205,833.98
		Base	100.000000	0.00	0.00	0.00	205,833.98
85749P9B9	STATE STR INSTL LIQUID RESVS	0.080%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,878,506.630	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	1,878,506.63
		Base	100.000000	0.00	0.00	0.00	1,878,506.63
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,036,968.590	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,036,968.59
		Base	100.000000	0.00	0.00	0.00	2,036,968.59
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,293,619.790	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	1,293,619.79

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	1,293,619.79
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	11 Jun 2014	11 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	662,263.550	1.000000 NJFS	Local	100.000000	0.00	0.00	662,263.55
		Base	100.000000	0.00	0.00	0.00	662,263.55
85749P9B9	STATE STR INSTL LIQUID RESVS	0.079%	31 Dec 2099	11 Jun 2014	11 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	613,145.840	1.000000 NJFW	Local	100.000000	0.00	0.00	613,145.84
		Base	100.000000	0.00	0.00	0.00	613,145.84
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	11 Jun 2014	11 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	14,019,975.010	1.000000 NJFX	Local	100.000000	0.00	0.00	14,019,975.01
		Base	100.000000	0.00	0.00	0.00	14,019,975.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	11 Jun 2014	11 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	11,336,968.340	1.000000 NJFY	Local	100.000000	0.00	0.00	11,336,968.34
		Base	100.000000	0.00	0.00	0.00	11,336,968.34
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	12 Jun 2014	12 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,887,666.660	1.000000 NJFW	Local	100.000000	0.00	0.00	1,887,666.66
		Base	100.000000	0.00	0.00	0.00	1,887,666.66
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	13 Jun 2014	13 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	149,835.230	1.000000 NJFS	Local	100.000000	0.00	0.00	149,835.23
		Base	100.000000	0.00	0.00	0.00	149,835.23
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	13 Jun 2014	13 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	140.040	1.000000 NJFV	Local	100.000000	0.00	0.00	140.04
		Base	100.000000	0.00	0.00	0.00	140.04
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	13 Jun 2014	13 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
12,163,969.090	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	12,163,969.09
		Base	100.000000	0.00	0.00	0.00	12,163,969.09
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	16 Jun 2014	16 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
139,566.660	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	139,566.66
		Base	100.000000	0.00	0.00	0.00	139,566.66
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
14,963,497.920	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	14,963,497.92
		Base	100.000000	0.00	0.00	0.00	14,963,497.92
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,088,918.490	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,088,918.49
		Base	100.000000	0.00	0.00	0.00	1,088,918.49
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
869,644.440	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	869,644.44
		Base	100.000000	0.00	0.00	0.00	869,644.44
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
872,212.670	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	872,212.67
		Base	100.000000	0.00	0.00	0.00	872,212.67
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
661,621.800	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	661,621.80
		Base	100.000000	0.00	0.00	0.00	661,621.80
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
350,568.150	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	350,568.15
		Base	100.000000	0.00	0.00	0.00	350,568.15
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	305,266.940	1.000000 NJFW	Local	100.000000	0.00	0.00	305,266.94
			Base	100.000000	0.00	0.00	305,266.94
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	370,653.740	1.000000 NJFY	Local	100.000000	0.00	0.00	370,653.74
			Base	100.000000	0.00	0.00	370,653.74
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	150,547.390	1.000000 NJFS	Local	100.000000	0.00	0.00	150,547.39
			Base	100.000000	0.00	0.00	150,547.39
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2099	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	649,677.080	1.000000 NJFW	Local	100.000000	0.00	0.00	649,677.08
			Base	100.000000	0.00	0.00	649,677.08
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	9,872,049.520	1.000000 NJFX	Local	100.000000	0.00	0.00	9,872,049.52
			Base	100.000000	0.00	0.00	9,872,049.52
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	427,240.270	1.000000 NJFY	Local	100.000000	0.00	0.00	427,240.27
			Base	100.000000	0.00	0.00	427,240.27
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	500,848.300	1.000000 NJFW	Local	100.000000	0.00	0.00	500,848.30
			Base	100.000000	0.00	0.00	500,848.30
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	4,187.690	1.000000 NJFY	Local	100.000000	0.00	0.00	4,187.69
			Base	100.000000	0.00	0.00	4,187.69

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
3,150,247.390	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	3,150,247.39
		Base	100.000000	0.00	0.00	0.00	3,150,247.39
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
971,428.570	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	971,428.57
		Base	100.000000	0.00	0.00	0.00	971,428.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,402,407.500	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	2,402,407.50
		Base	100.000000	0.00	0.00	0.00	2,402,407.50
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
2,587,556.240	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	2,587,556.24
		Base	100.000000	0.00	0.00	0.00	2,587,556.24
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
1,436,734.670	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,436,734.67
		Base	100.000000	0.00	0.00	0.00	1,436,734.67
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
166,236.270	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	166,236.27
		Base	100.000000	0.00	0.00	0.00	166,236.27
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
3,454,820.840	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	3,454,820.84
		Base	100.000000	0.00	0.00	0.00	3,454,820.84
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
681,312.680	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	681,312.68

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	681,312.68
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	279,072.550	1.000000 NJFY	Local	100.000000	0.00	0.00	279,072.55
		Base	100.000000	0.00	0.00	0.00	279,072.55
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	557,045.330	1.000000 NJFS	Local	100.000000	0.00	0.00	557,045.33
		Base	100.000000	0.00	0.00	0.00	557,045.33
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,097,581.990	1.000000 NJFV	Local	100.000000	0.00	0.00	2,097,581.99
		Base	100.000000	0.00	0.00	0.00	2,097,581.99
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,328,741.550	1.000000 NJFX	Local	100.000000	0.00	0.00	1,328,741.55
		Base	100.000000	0.00	0.00	0.00	1,328,741.55
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	54,503.440	1.000000 NJFY	Local	100.000000	0.00	0.00	54,503.44
		Base	100.000000	0.00	0.00	0.00	54,503.44
85749P9B9 Total							
	115,201,789.510		Local		0.00	0.00	115,201,789.51
			Base		0.00	0.00	115,201,789.51
US DOLLAR Total							
	115,201,789.510		Local		0.00	0.00	115,201,789.51
			Base		0.00	0.00	115,201,789.51

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

CASH EQUIVALENTS Total

115,201,789.510

Base 0.00 0.00 0.00 115,201,789.51

EQUITY

US DOLLAR

02005N605	ALLY FINANCIAL INC	PREFERRED STOCK 7.	03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	2,000.000	1.000000 NJFX	Local	1,003.750000	0.00	0.00	44.37 2,007,455.63
			Base	1,003.750000	0.00	0.00	44.37 2,007,455.63
054937404	BB+T CORPORATION	PREFERRED STOCK 5.62	19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	20,000.000	1.000000 NJFJ	Local	23.300000	0.00	0.00	10.30 465,989.70
			Base	23.300000	0.00	0.00	10.30 465,989.70
12542R506	CHS INC	PREFERRED STOCK VAR	19 Jun 2014	24 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
	20,000.000	1.000000 NJFJ	Local	27.250000	0.00	0.00	12.05 544,987.95
			Base	27.250000	0.00	0.00	12.05 544,987.95
13466Y204	CAMPUS CREST COM	PREFERRED STOCK 8.	19 Jun 2014	24 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
	10,000.000	1.000000 NJFJ	Local	25.800000	0.00	0.00	5.71 257,994.29
			Base	25.800000	0.00	0.00	5.71 257,994.29
524707403	LEGACY RESERVES LP	PUBLIC	03 Jun 2014	06 Jun 2014	STIFEL NICOLAUS + CO INC	USD/DTC	
	20,000.000	1.000000 NJFJ	Local	25.232400	0.00	0.00	11.16 504,636.84
			Base	25.232400	0.00	0.00	11.16 504,636.84
				19 Jun 2014	24 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
	10,000.000	1.000000 NJFJ	Local	25.150000	0.00	0.00	5.56 251,494.44
			Base	25.150000	0.00	0.00	5.56 251,494.44
				23 Jun 2014	26 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
	20,000.000	1.000000 NJFJ	Local	25.250000	0.00	0.00	11.17 504,988.83
			Base	25.250000	0.00	0.00	11.17 504,988.83

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

524707403 Total

50,000.000			Local			27.89	1,261,120.11
			Base			27.89	1,261,120.11

81254U205	SEASPAN CORP		PREFERRED STOCK 04/1	02 Jun 2014		STERNE AGEE & LEACH INC.	USD/DTC	
40,000.000	1.000000 NJFJ		Local	25.250000	0.00	0.00	22.33	1,009,977.67
			Base	25.250000	0.00	0.00	22.33	1,009,977.67
				02 Jun 2014	CANCEL	STERNE AGEE & LEACH INC.	USD/DTC	
-40,000.000	1.000000 NJFJ		Local	25.250000	0.00	0.00	-22.33	-1,009,977.67
			Base	25.250000	0.00	0.00	-22.33	-1,009,977.67
				02 Jun 2014	05 Jun 2014	STERNE AGEE & LEACH INC.	USD/DTC	
40,000.000	1.000000 NJFJ		Local	25.250000	0.00	0.00	0.00	1,010,000.00
			Base	25.250000	0.00	0.00	0.00	1,010,000.00
				26 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	
7,773.000	1.000000 NJFJ		Local	25.400000	0.00	0.00	4.37	197,429.83
			Base	25.400000	0.00	0.00	4.37	197,429.83
				26 Jun 2014	CANCEL	WELLS FARGO SECURITIES LLC	USD/DTC	
-7,773.000	1.000000 NJFJ		Local	25.400000	0.00	0.00	-4.37	-197,429.83
			Base	25.400000	0.00	0.00	-4.37	-197,429.83
				25 Jun 2014	30 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
7,773.000	1.000000 NJFJ		Local	25.400000	0.00	0.00	4.37	197,429.83
			Base	25.400000	0.00	0.00	4.37	197,429.83

81254U205 Total

47,773.000			Local		0.00	0.00	4.37	1,207,429.83
			Base		0.00	0.00	4.37	1,207,429.83

US DOLLAR Total

149,773.000			Local		0.00	0.00	104.69	5,744,977.51
			Base		0.00	0.00	104.69	5,744,977.51

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY Total

149,773.000

Base

0.00

0.00

104.69

5,744,977.51

FIXED INCOME

CANADIAN DOLLAR

13509PEJ8	CANADA HOUSING TRUST	2.9%	15 Jun 2024	13 Jun 2014		EXCHANGE OFFER (NON CASH)	CAD/EUR	
	50,000,000.000	1.090550	NJFH	Local	101.355652	7,923.50	0.00	50,677,826.40
				Base	92.939902	7,265.60	0.00	46,469,951.17
				13 Jun 2014	CANCEL	EXCHANGE OFFER (NON CASH)	CAD/EUR	
	-50,000,000.000	1.090550	NJFH	Local	101.355652	-7,923.50	0.00	-50,677,826.40
				Base	92.939902	-7,265.60	0.00	-46,469,951.17
				13 Jun 2014	OPEN	14 EXCHANGE OFFER (NON CASH)	CAD/EUR	
	50,000,000.000	1.090550	NJFH	Local	101.355652	42,109.59	0.00	50,677,826.40
				Base	92.939902	38,613.15	0.00	46,469,951.17
13509PEJ8 Total				Local		42,109.59	0.00	50,677,826.40
	50,000,000.000			Base		38,613.15	0.00	46,469,951.17

CANADIAN DOLLAR Total

50,000,000.000

Local

42,109.59

0.00

0.00

50,677,826.40

Base

38,613.15

0.00

0.00

46,469,951.17

US DOLLAR

000324AA1	AAF HLG/FIN	12%	01 Jul 2019	18 Jun 2014	OPEN	PERSHING LLC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	101.250000	0.00	0.00	75,937.50
				Base	101.250000	0.00	0.00	75,937.50
				23 Jun 2014	OPEN	JPMORGAN SECURITIES INC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	102.375000	0.00	0.00	76,781.25
				Base	102.375000	0.00	0.00	76,781.25

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
000324AA1 Total							
150,000.000			Local		0.00	0.00	152,718.75
			Base		0.00	0.00	152,718.75
00101JAH9	ADT CORP	4.125% 15 Jun 2023	05 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
1,150,000.000	1.000000 NJFY		Local	94.250000	23,059.90	0.00	1,083,875.00
			Base	94.250000	23,059.90	0.00	1,083,875.00
00101JAL0	ADT CORP	4.125% 15 Apr 2019	19 Jun 2014	24 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
425,000.000	1.000000 NJFX		Local	100.500000	4,626.30	0.00	427,125.00
			Base	100.500000	4,626.30	0.00	427,125.00
00103YAE1	RED OAK POWER LLC	8.54% 30 Nov 2019	31 May 2014	31 May 2014	PRINCIPALPAYMENTS CORP BDS	USD/DTC	
2,059.150	1.000000 NJFW		Local	100.000000	0.00	0.00	2,059.15
2,059.000			Base	100.000000	0.00	0.00	2,059.15
				31 May 2014	PRINCIPALPAYMENTS CORP BDS	USD/DTC	
0.710	1.000000 NJFW		Local	100.000000	0.00	0.00	0.71
1.000			Base	100.000000	0.00	0.00	0.71
				31 May 2014	CANCEL	PRINCIPALPAYMENTS CORP BDS	USD/DTC
-0.710	1.000000 NJFW		Local	100.000000	0.00	0.00	-0.71
1.000			Base	100.000000	0.00	0.00	-0.71
				31 May 2014	13 Jun 2014	13 PRINCIPALPAYMENTS CORP BDS	USD/DTC
0.710	1.000000 NJFW		Local	0.000000	0.00	0.00	0.00
1.000			Base	0.000000	0.00	0.00	0.00
00103YAE1 Total							
2,059.860			Local		0.00	0.00	2,059.15
2,062.000			Base		0.00	0.00	2,059.15
001546AM2	AK STEEL CORP	8.375% 01 Apr 2022	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
350,000.000	1.000000 NJFX		Local	104.250000	5,292.53	0.00	364,875.00
			Base	104.250000	5,292.53	0.00	364,875.00
				03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	450,000.000	1.000000	NJFX	Local	104.250000	6,804.69	0.00	0.00	469,125.00	
				Base	104.250000	6,804.69	0.00	0.00	469,125.00	
001546AM2 Total	800,000.000			Local		12,097.22	0.00	0.00	834,000.00	
				Base		12,097.22	0.00	0.00	834,000.00	
00164VAC7	AMC NETWORKS INC	4.75%	15 Dec 2022	04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	NJFW	Local	99.750000	22,958.33	0.00	0.00	997,500.00	
				Base	99.750000	22,958.33	0.00	0.00	997,500.00	
00164VAC7	AMC NETWORKS INC	4.75%	15 Dec 2022	24 Jun 2014	27 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	150,000.000	1.000000	NJFX	Local	100.125000	237.50	0.00	0.00	150,187.50	
				Base	100.125000	237.50	0.00	0.00	150,187.50	
00164VAC7 Total	1,150,000.000			Local		23,195.83	0.00	0.00	1,147,687.50	
				Base		23,195.83	0.00	0.00	1,147,687.50	
00430WAH2	ACCELLENT INC	1%	11 Mar 2022	13 Jun 2014	OPEN		GOLDMAN SACHS	USD/OTH		
	1,650,000.000	1.000000	NJFV	Local	98.750000	0.00	0.00	0.00	1,629,375.00	
				Base	98.750000	0.00	0.00	0.00	1,629,375.00	
00434NAB1	ACCESS MIDSTREAM PARTNER	4.875%	15 Mar 2024	05 Jun 2014	10 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC		
	260,000.000	1.000000	NJFY	Local	104.500000	3,274.38	0.00	0.00	271,700.00	
				Base	104.500000	3,274.38	0.00	0.00	271,700.00	
00439TAE7	ACCURIDE CORP	9.5%	01 Aug 2018	05 Jun 2014	10 Jun 2014		PERSHING LLC	USD/DTC		
	150,000.000	1.000000	NJFX	Local	105.625000	5,106.25	0.00	0.00	158,437.50	
				Base	105.625000	5,106.25	0.00	0.00	158,437.50	
00507VAC3	ACTIVISION BLIZZARD	5.625%	15 Sep 2021	04 Jun 2014	09 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	108.250000	13,125.00	0.00	0.00	1,082,500.00	
				Base	108.250000	13,125.00	0.00	0.00	1,082,500.00	
007903BA4	ADVANCED MICRO DEVICES	7%	01 Jul 2024	03 Jun 2014	16 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC		
	150,000.000	1.000000	NJFX	Local	100.750000	0.00	0.00	0.00	151,125.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	100.750000		0.00	0.00	0.00	151,125.00
		03 Jun 2014	16 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC	
350,000.000	1.000000 NJFX	Local 100.750000		0.00	0.00	0.00	352,625.00
	Base	100.750000		0.00	0.00	0.00	352,625.00
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	05 Jun 2014	16 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
75,000.000	1.000000 NJFY	Local 101.250000		0.00	0.00	0.00	75,937.50
	Base	101.250000		0.00	0.00	0.00	75,937.50
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	05 Jun 2014	16 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
225,000.000	1.000000 NJFS	Local 101.250000		0.00	0.00	0.00	227,812.50
	Base	101.250000		0.00	0.00	0.00	227,812.50
		09 Jun 2014	16 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
125,000.000	1.000000 NJFS	Local 102.250000		0.00	0.00	0.00	127,812.50
	Base	102.250000		0.00	0.00	0.00	127,812.50
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	09 Jun 2014	16 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
100,000.000	1.000000 NJFY	Local 102.250000		0.00	0.00	0.00	102,250.00
	Base	102.250000		0.00	0.00	0.00	102,250.00
		24 Jun 2014	27 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
100,000.000	1.000000 NJFY	Local 102.500000		213.89	0.00	0.00	102,500.00
	Base	102.500000		213.89	0.00	0.00	102,500.00
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	24 Jun 2014	27 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
325,000.000	1.000000 NJFS	Local 102.500000		695.14	0.00	0.00	333,125.00
	Base	102.500000		695.14	0.00	0.00	333,125.00
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	24 Jun 2014	26 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	
50,000.000	1.000000 NJFY	Local 102.500000		97.22	0.00	0.00	51,250.00
	Base	102.500000		97.22	0.00	0.00	51,250.00
007903BA4	ADVANCED MICRO DEVICES 7% 01 Jul 2024	24 Jun 2014	26 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	
125,000.000	1.000000 NJFS	Local 102.500000		243.06	0.00	0.00	128,125.00
	Base	102.500000		243.06	0.00	0.00	128,125.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
007903BA4 Total									
	1,625,000.000								
			Local			1,249.31	0.00	0.00	1,652,562.50
			Base			1,249.31	0.00	0.00	1,652,562.50
008911AX7	AIR CANADA	6.75%	01 Oct 2019	06 Jun 2014	11 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	125,000.000	1.000000	NJFX						
			Local	109.125000		1,640.63	0.00	0.00	136,406.25
			Base	109.125000		1,640.63	0.00	0.00	136,406.25
013817AU5	ALCOA INC	6.15%	15 Aug 2020	02 Jun 2014	05 Jun 2014		JEFFERIES+ CO	USD/DTC	
	10,000,000.000	1.000000	NJFH						
			Local	111.292000		187,916.67	0.00	0.00	11,129,200.00
			Base	111.292000		187,916.67	0.00	0.00	11,129,200.00
014477AQ6	ALERIS INTL INC	7.875%	01 Nov 2020	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	250,000.000	1.000000	NJFW						
			Local	102.000000		2,953.13	0.00	0.00	255,000.00
			Base	102.000000		2,953.13	0.00	0.00	255,000.00
01449JAL9	ALERE INC	6.5%	15 Jun 2020	04 Jun 2014	09 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	
	1,000,000.000	1.000000	NJFW						
			Local	105.000000		31,416.67	0.00	0.00	1,050,000.00
			Base	105.000000		31,416.67	0.00	0.00	1,050,000.00
015398AB6	ALFA S.A.	5.25%	25 Mar 2024	19 Jun 2014	24 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	1,000,000.000	1.000000	NJFJ						
			Local	104.749999		12,979.17	0.00	0.00	1,047,499.99
			Base	104.749999		12,979.17	0.00	0.00	1,047,499.99
01881NAB7	ALLIANT HLDGS I LLC	1%	20 Dec 2019	30 Jun 2014	OPEN		2 PAYDOWN	USD/OTH	
	2,154.910	1.000000	NJFS						
			Local	100.000000		0.00	0.00	0.00	2,154.91
			Base	100.000000		0.00	0.00	0.00	2,154.91
01881NAB7	ALLIANT HLDGS I LLC	1%	20 Dec 2019	30 Jun 2014	OPEN		2 BANCO ESPIRITO SANTO DE INVEST	USD/OTH	
	851.950	1.000000	NJFY						
			Local	100.000000		0.00	0.00	0.00	851.95
			Base	100.000000		0.00	0.00	0.00	851.95
01881NAB7 Total									
	3,006.860								
			Local			0.00	0.00	0.00	3,006.86
			Base			0.00	0.00	0.00	3,006.86

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
01973JAH2	ALLISON TRANSMISSION HLDGS INC	1% 23 Aug 2019	09 Jun 2014		CITIBANK,N.A.	USD/OTH	
200,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	200,250.00
		Base	100.125000	0.00	0.00	0.00	200,250.00
			09 Jun 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-200,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	-200,250.00
		Base	100.125000	0.00	0.00	0.00	-200,250.00
			09 Jun 2014	12 Jun 2014	1 CITIBANK,N.A.	USD/OTH	
200,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	200,250.00
		Base	100.125000	0.00	0.00	0.00	200,250.00
01973JAH2	ALLISON TRANSMISSION HLDGS INC	1% 23 Aug 2019	30 Jun 2014	OPEN	2 PAYDOWN	USD/OTH	
2,668.300	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,668.30
		Base	100.000000	0.00	0.00	0.00	2,668.30
01973JAH2	ALLISON TRANSMISSION HLDGS INC	1% 23 Aug 2019	30 Jun 2014	OPEN	2 PAYDOWN	USD/OTH	
571.050	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	571.05
		Base	100.000000	0.00	0.00	0.00	571.05
01973JAH2 Total							
203,239.350		Local		0.00	0.00	0.00	203,489.35
		Base		0.00	0.00	0.00	203,489.35
02005NAL4	ALLY FINANCIAL INC	5.5% 15 Feb 2017	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	108.750000	17,416.67	0.00	0.00	1,087,500.00
		Base	108.750000	17,416.67	0.00	0.00	1,087,500.00
02005NAL4	ALLY FINANCIAL INC	5.5% 15 Feb 2017	13 Jun 2014	18 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
425,000.000	1.000000 NJFX	Local	108.750000	7,986.46	0.00	0.00	462,187.50
		Base	108.750000	7,986.46	0.00	0.00	462,187.50
02005NAL4 Total							
1,425,000.000		Local		25,403.13	0.00	0.00	1,549,687.50
		Base		25,403.13	0.00	0.00	1,549,687.50
02005NAN0	ALLY FINANCIAL INC	3.125% 15 Jan 2016	04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	500,000.000	1.000000 NJFW	Local	102.750000	6,250.00	0.00	0.00	513,750.00		
			Base	102.750000	6,250.00	0.00	0.00	513,750.00		
02005NAR1	ALLY FINANCIAL INC		4.75%	10 Sep 2018	19 Jun 2014	24 Jun 2014	BB& T CAPITAL MARKETS	USD/DTC		
	1,000,000.000	1.000000 NJFJ	Local	106.500000	13,722.22	0.00	0.00	1,065,000.00		
			Base	106.500000	13,722.22	0.00	0.00	1,065,000.00		
02079DAB9	ALPHABET HOLDING CO INC		7.75%	01 Nov 2017	10 Jun 2014	12 Jun 2014	STERNE, AGEE, AND LEACH INC	USD/DTC		
	2,400,000.000	1.000000 NJFV	Local	103.487500	21,183.33	0.00	0.00	2,483,700.00		
			Base	103.487500	21,183.33	0.00	0.00	2,483,700.00		
02154VAA9	ALTICE SA		7.75%	15 May 2022	05 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	600,000.000	1.000000 NJFX	Local	105.500000	4,133.33	0.00	0.00	633,000.00		
			Base	105.500000	4,133.33	0.00	0.00	633,000.00		
023551AF1	HESS CORP		7.875%	01 Oct 2029	20 Jun 2014	25 Jun 2014	SUSQUEHANNA FINANCIAL GROUP	USD/DTC		
	11,000,000.000	1.000000 NJFH	Local	136.136000	202,125.00	0.00	0.00	14,974,960.00		
			Base	136.136000	202,125.00	0.00	0.00	14,974,960.00		
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH		6.27%	15 Feb 2050	04 Jun 2014	09 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000 NJFH	Local	119.486000	198,550.00	0.00	0.00	11,948,600.00		
	10,000,000.000		Base	119.486000	198,550.00	0.00	0.00	11,948,600.00		
02932XAA4	AMERICAN ROCK SALT CO		8.25%	01 May 2018	19 Jun 2014	19 Jun 2014	CALLED BONDS	USD/DTC		
	400,000.000	1.000000 NJFX	Local	104.125000	4,400.00	0.00	0.00	416,500.00		
			Base	104.125000	4,400.00	0.00	0.00	416,500.00		
03021BAB0	AMERICAN TIRE DISTR INC		1%	01 Jun 2018	30 Jun 2014		PAYDOWN	USD/OTH		
	7,428.570	1.000000 NJFV	Local	100.000000	0.00	0.00	0.00	7,428.57		
			Base	100.000000	0.00	0.00	0.00	7,428.57		
03674PAJ2	ANTERO RESOURCES FINANCE		6%	01 Dec 2020	05 Jun 2014	10 Jun 2014	PERSHING LLC	USD/DTC		
	305,000.000	1.000000 NJFY	Local	107.073000	457.50	0.00	0.00	326,572.65		
			Base	107.073000	457.50	0.00	0.00	326,572.65		
037833AS9	APPLE INC		3.45%	06 May 2024	03 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
10,000,000.000	1.000000 NJFH	Local	100.731000	28,750.00	0.00	0.00	10,073,100.00
		Base	100.731000	28,750.00	0.00	0.00	10,073,100.00
			10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	100.540000	35,458.33	0.00	0.00	10,054,000.00
		Base	100.540000	35,458.33	0.00	0.00	10,054,000.00
			24 Jun 2014	27 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	100.848000	48,875.00	0.00	0.00	10,084,800.00
		Base	100.848000	48,875.00	0.00	0.00	10,084,800.00
037833AS9 Total							
30,000,000.000		Local		113,083.33	0.00	0.00	30,211,900.00
		Base		113,083.33	0.00	0.00	30,211,900.00
03965UAB6	ARCOS DORADOS HOLDINGS I	6.625%	27 Sep 2023	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
115,000.000	1.000000 NJFY	Local	106.600000	1,523.75	0.00	0.00	122,590.00
		Base	106.600000	1,523.75	0.00	0.00	122,590.00
03965UAB6	ARCOS DORADOS HOLDINGS I	6.625%	27 Sep 2023	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
235,000.000	1.000000 NJFS	Local	106.600000	3,113.75	0.00	0.00	250,510.00
		Base	106.600000	3,113.75	0.00	0.00	250,510.00
03965UAB6 Total							
350,000.000		Local		4,637.50	0.00	0.00	373,100.00
		Base		4,637.50	0.00	0.00	373,100.00
04010LAN3	ARES CAPITAL CORP	4.875%	30 Nov 2018	12 Jun 2014	17 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC
50,000.000	1.000000 NJFX	Local	105.250000	115.10	0.00	0.00	52,625.00
		Base	105.250000	115.10	0.00	0.00	52,625.00
04649VAM2	ASURION LLC	1%	03 Mar 2021	17 Jun 2014		INTERFUNDTRANSFER	USD/OTH
1,100,000.000	1.000000 NJFV	Local	103.375000	0.00	0.00	0.00	1,137,125.00
		Base	103.375000	0.00	0.00	0.00	1,137,125.00
			17 Jun 2014	CANCEL		INTERFUNDTRANSFER	USD/OTH
-1,100,000.000	1.000000 NJFV	Local	103.375000	0.00	0.00	0.00	-1,137,125.00
		Base	103.375000	0.00	0.00	0.00	-1,137,125.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
				17 Jun 2014	OPEN		2 INTERFUNDTRANSFER	USD/OTH	
	1,100,000.000	1.000000	NJFV	Local	103.375000	0.00	0.00	0.00	1,137,125.00
				Base	103.375000	0.00	0.00	0.00	1,137,125.00
04649VAM2 Total	1,100,000.000			Local		0.00	0.00	0.00	1,137,125.00
				Base		0.00	0.00	0.00	1,137,125.00
047478AC6	ATHLON HLDS LP / FIN COR 6% 01 May 2022			09 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	130,000.000	1.000000	NJFY	Local	102.750000	866.67	0.00	0.00	133,575.00
				Base	102.750000	866.67	0.00	0.00	133,575.00
05070GAE8	AUDATEX NORTH AMERICA IN 6% 15 Jun 2021			02 Jun 2014	05 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	
	350,000.000	1.000000	NJFJ	Local	106.875000	9,916.67	0.00	0.00	374,062.50
				Base	106.875000	9,916.67	0.00	0.00	374,062.50
05070GAE8	AUDATEX NORTH AMERICA IN 6% 15 Jun 2021			03 Jun 2014	06 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	
	450,000.000	1.000000	NJFX	Local	106.875000	12,825.00	0.00	0.00	480,937.50
				Base	106.875000	12,825.00	0.00	0.00	480,937.50
05070GAE8 Total	800,000.000			Local		22,741.67	0.00	0.00	855,000.00
				Base		22,741.67	0.00	0.00	855,000.00
05155CAA3	AURICO GOLD INC 7.75% 01 Apr 2020			04 Jun 2014	09 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
	1,000,000.000	1.000000	NJFW	Local	98.375000	15,500.00	0.00	0.00	983,750.00
				Base	98.375000	15,500.00	0.00	0.00	983,750.00
05155CAA3	AURICO GOLD INC 7.75% 01 Apr 2020			19 Jun 2014	24 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
	750,000.000	1.000000	NJFJ	Local	99.000000	14,046.88	0.00	0.00	742,500.00
				Base	99.000000	14,046.88	0.00	0.00	742,500.00
05155CAA3 Total	1,750,000.000			Local		29,546.88	0.00	0.00	1,726,250.00
				Base		29,546.88	0.00	0.00	1,726,250.00
052068AA1	AURORA USA OIL + GAS INC 9.875% 15 Feb 2017			12 May 2014	11 Jun 2014	30	TENDER OFFER	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
650,000.000	1.000000 NJFX	Local	107.734000	20,682.63	0.00	700,271.00	
		Base	107.734000	20,682.63	0.00	700,271.00	
052068AB9	AURORA USA OIL + GAS INC	7.5% 01 Apr 2020	12 May 2014	11 Jun 2014	30 TENDER OFFER	USD/DTC	
475,000.000	1.000000 NJFX	Local	110.897000	6,927.08	0.00	526,760.75	
		Base	110.897000	6,927.08	0.00	526,760.75	
			11 May 2014		TENDER OFFER	USD/DTC	
475,000.000	1.000000 NJFX	Local	110.897000	6,927.08	0.00	526,760.75	
		Base	110.897000	6,927.08	0.00	526,760.75	
			11 May 2014	CANCEL	TENDER OFFER	USD/DTC	
-475,000.000	1.000000 NJFX	Local	110.897000	-6,927.08	0.00	-526,760.75	
		Base	110.897000	-6,927.08	0.00	-526,760.75	
052068AB9 Total							
475,000.000		Local		6,927.08	0.00	526,760.75	
		Base		6,927.08	0.00	526,760.75	
053773AV9	AVIS BUDGET CAR/FINANCE	5.5% 01 Apr 2023	04 Jun 2014	09 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
1,500,000.000	1.000000 NJFW	Local	102.125000	15,583.33	0.00	1,531,875.00	
		Base	102.125000	15,583.33	0.00	1,531,875.00	
055381AS6	B/E AEROSPACE INC	5.25% 01 Apr 2022	11 Jun 2014	16 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
660,000.000	1.000000 NJFS	Local	109.125000	7,218.75	0.00	720,225.00	
		Base	109.125000	7,218.75	0.00	720,225.00	
			12 Jun 2014	17 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
365,000.000	1.000000 NJFS	Local	108.875000	4,045.42	0.00	397,393.75	
		Base	108.875000	4,045.42	0.00	397,393.75	
			12 Jun 2014	17 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	
365,000.000	1.000000 NJFS	Local	108.875000	4,045.42	0.00	397,393.75	
		Base	108.875000	4,045.42	0.00	397,393.75	
055381AS6	B/E AEROSPACE INC	5.25% 01 Apr 2022	11 Jun 2014	16 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
226,000.000	1.000000 NJFX	Local	109.500000	2,471.88	0.00	247,470.00	
		Base	109.500000	2,471.88	0.00	247,470.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		19 Jun 2014	24 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
224,000.000	1.000000 NJFX	Local	109.250000	2,711.33	0.00	0.00	244,720.00
		Base	109.250000	2,711.33	0.00	0.00	244,720.00
055381AS6 Total							
1,840,000.000		Local		20,492.80	0.00	0.00	2,007,202.50
		Base		20,492.80	0.00	0.00	2,007,202.50
05578NAD2	BMC SOFTWARE FIN INC	1% 10 Sep 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
1,437.500	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,437.50
		Base	100.000000	0.00	0.00	0.00	1,437.50
05578NAD2	BMC SOFTWARE FIN INC	1% 10 Sep 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
3,562.500	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	3,562.50
		Base	100.000000	0.00	0.00	0.00	3,562.50
05578NAD2 Total							
5,000.000		Local		0.00	0.00	0.00	5,000.00
		Base		0.00	0.00	0.00	5,000.00
058498AR7	BALL CORP	5% 15 Mar 2022	12 Jun 2014	17 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
400,000.000	1.000000 NJFX	Local	103.500000	5,111.11	0.00	0.00	414,000.00
		Base	103.500000	5,111.11	0.00	0.00	414,000.00
07317QAF2	BAYTEX ENERGY CORP	5.125% 01 Jun 2021	05 Jun 2014	10 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
175,000.000	1.000000 NJFX	Local	100.750000	99.65	0.00	0.00	176,312.50
		Base	100.750000	99.65	0.00	0.00	176,312.50
07317QAG0	BAYTEX ENERGY CORP	5.625% 01 Jun 2024	04 Jun 2014	09 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
150,000.000	1.000000 NJFX	Local	100.125000	70.31	0.00	0.00	150,187.50
		Base	100.125000	70.31	0.00	0.00	150,187.50
085790AU7	BERRY PLASTICS CORP	9.5% 15 May 2018	12 Jun 2014	12 Jun 2014	CALLED BONDS	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	104.750000	6,861.11	0.00	0.00	1,047,500.00
		Base	104.750000	6,861.11	0.00	0.00	1,047,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
085790AX1	BERRY PLASTICS CORP	5.5% 15 May 2022	02 Jun 2014	05 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
300,000.000	1.000000 NJFV	Local	99.750000	1,054.17	0.00	0.00	299,250.00
		Base	99.750000	1,054.17	0.00	0.00	299,250.00
088609AA0	BI LO LLC/BI LO FIN CORP	8.625% 15 Sep 2018	03 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
450,000.000	1.000000 NJFX	Local	102.500000	8,732.81	0.00	0.00	461,250.00
		Base	102.500000	8,732.81	0.00	0.00	461,250.00
			03 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
375,000.000	1.000000 NJFX	Local	102.500000	7,277.34	0.00	0.00	384,375.00
		Base	102.500000	7,277.34	0.00	0.00	384,375.00
088609AA0 Total							
825,000.000		Local		16,010.15	0.00	0.00	845,625.00
		Base		16,010.15	0.00	0.00	845,625.00
090613AJ9	BIOMET INC	6.5% 01 Aug 2020	03 Jun 2014	06 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
500,000.000	1.000000 NJFX	Local	108.500000	11,284.72	0.00	0.00	542,500.00
		Base	108.500000	11,284.72	0.00	0.00	542,500.00
09247XAL5	BLACKROCK INC	3.5% 18 Mar 2024	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	100.284000	39,375.00	0.00	0.00	5,014,200.00
		Base	100.284000	39,375.00	0.00	0.00	5,014,200.00
			10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	100.078000	82,638.89	0.00	0.00	10,007,800.00
		Base	100.078000	82,638.89	0.00	0.00	10,007,800.00
			12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
20,000,000.000	1.000000 NJFH	Local	100.647000	173,055.56	0.00	0.00	20,129,399.99
		Base	100.647000	173,055.56	0.00	0.00	20,129,399.99
			19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	100.927000	46,666.67	0.00	0.00	5,046,349.99
		Base	100.927000	46,666.67	0.00	0.00	5,046,349.99

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

09247XAL5 Total

40,000,000.000			Local		341,736.12	0.00	40,197,749.98
			Base		341,736.12	0.00	40,197,749.98

097751BF7	BOMBARDIER INC	6.125%	15 Jan 2023	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
340,000.000	1.000000 NJFY		Local	102.270000	8,387.85	0.00	347,718.00
			Base	102.270000	8,387.85	0.00	347,718.00

097793AB9	BONANZA CREEK ENERGY INC	6.75%	15 Apr 2021	09 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC
65,000.000	1.000000 NJFY		Local	106.875000	682.50	0.00	69,468.75
			Base	106.875000	682.50	0.00	69,468.75

10524MAK3	BRAND ENERGY + INFRASTRUCTURE	4.75%	26 Nov 2020	13 Jun 2014		BARCLAYS CAPITAL INC, NEW YORK	USD/OTH
299,082.640	1.000000 NJFX		Local	100.500002	0.00	0.00	300,578.06
			Base	100.500002	0.00	0.00	300,578.06
				13 Jun 2014	CANCEL	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH
-299,082.640	1.000000 NJFX		Local	100.500002	0.00	0.00	-300,578.06
			Base	100.500002	0.00	0.00	-300,578.06
				13 Jun 2014		BARCLAYS CAPITAL INC, NEW YORK	USD/OTH
298,500.000	1.000000 NJFX		Local	100.500000	0.00	0.00	299,992.50
			Base	100.500000	0.00	0.00	299,992.50
				30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
582.640	1.000000 NJFX		Local	100.000000	0.00	0.00	582.64
			Base	100.000000	0.00	0.00	582.64

10524MAK3 Total

299,082.640			Local		0.00	0.00	300,575.14
			Base		0.00	0.00	300,575.14

10552TAF4	BRF SA	4.75%	22 May 2024	19 Jun 2014	24 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC
1,000,000.000	1.000000 NJFJ		Local	98.750000	4,222.22	0.00	987,500.00
			Base	98.750000	4,222.22	0.00	987,500.00

10553MAD3	OI SA	5.75%	10 Feb 2022	30 Jun 2014	OPEN	PERSHING LLC	USD/DTC
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	70,000.000	1.000000 NJFY	Local	99.500000	1,598.82	0.00	69,650.00
			Base	99.500000	1,598.82	0.00	69,650.00
10553MAD3	OI SA	5.75% 10 Feb 2022	30 Jun 2014	OPEN	PERSHING LLC	USD/DTC	
	150,000.000	1.000000 NJFS	Local	99.500000	3,426.04	0.00	149,250.00
			Base	99.500000	3,426.04	0.00	149,250.00
10553MAD3 Total							
	220,000.000		Local		5,024.86	0.00	218,900.00
			Base		5,024.86	0.00	218,900.00
120111BH1	BUILDING MATERIALS CORP	7% 15 Feb 2020	05 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC	
	300,000.000	1.000000 NJFW	Local	106.125000	6,708.33	0.00	318,375.00
			Base	106.125000	6,708.33	0.00	318,375.00
				05 Jun 2014	CANCEL	J.P. MORGAN CLEARING CORP.	USD/DTC
	-300,000.000	1.000000 NJFW	Local	106.125000	-6,708.33	0.00	-318,375.00
			Base	106.125000	-6,708.33	0.00	-318,375.00
				05 Jun 2014	12 Jun 2014	2 JEFFERIES+ COMPANY INC	USD/DTC
	300,000.000	1.000000 NJFW	Local	106.125000	6,708.33	0.00	318,375.00
			Base	106.125000	6,708.33	0.00	318,375.00
120111BH1 Total							
	300,000.000		Local		6,708.33	0.00	318,375.00
			Base		6,708.33	0.00	318,375.00
120113AA3	BUILDING MATERIALS HOLDI	9% 15 Sep 2018	20 Jun 2014	25 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	75,000.000	1.000000 NJFX	Local	108.250000	1,875.00	0.00	81,187.50
			Base	108.250000	1,875.00	0.00	81,187.50
120462AA4	BUMBLE BEE HOLDINGS INC	9% 15 Dec 2017	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	221,000.000	1.000000 NJFW	Local	107.500000	9,613.50	0.00	237,575.00
			Base	107.500000	9,613.50	0.00	237,575.00
12046QAA1	BUMBLE BEE HOLDCO SCA	9.625% 15 Mar 2018	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	500,000.000	1.000000 NJFW	Local	104.750000	11,229.17	0.00	523,750.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	104.750000		11,229.17	0.00	0.00	523,750.00
121206AN6	BURGER KING CORP	1% 28 Sep 2019	21 May 2014	CANCEL	JP MORGANCHASE BANK	USD/OTH	
-450,000.000	1.000000 NJFS	Local	100.375000	0.00	0.00	0.00	-451,687.50
	Base	100.375000		0.00	0.00	0.00	-451,687.50
121206AN6	BURGER KING CORP	1% 28 Sep 2019	21 May 2014	CANCEL	JP MORGANCHASE BANK	USD/OTH	
-175,000.000	1.000000 NJFY	Local	100.375000	0.00	0.00	0.00	-175,656.25
	Base	100.375000		0.00	0.00	0.00	-175,656.25
121206AN6	BURGER KING CORP	1% 28 Sep 2019	21 May 2014	05 Jun 2014	2 JP MORGANCHASE BANK	USD/OTH	
450,000.000	1.000000 NJFS	Local	100.375000	0.00	0.00	0.00	451,687.50
	Base	100.375000		0.00	0.00	0.00	451,687.50
121206AN6	BURGER KING CORP	1% 28 Sep 2019	21 May 2014	05 Jun 2014	2 JP MORGANCHASE BANK	USD/OTH	
175,000.000	1.000000 NJFY	Local	100.375000	0.00	0.00	0.00	175,656.25
	Base	100.375000		0.00	0.00	0.00	175,656.25
		30 Jun 2014	OPEN	1 PAYDOWN		USD/OTH	
629.070	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	629.07
	Base	100.000000		0.00	0.00	0.00	629.07
121206AN6	BURGER KING CORP	1% 28 Sep 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
1,572.510	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,572.51
	Base	100.000000		0.00	0.00	0.00	1,572.51
121206AN6 Total							
2,201.580		Local		0.00	0.00	0.00	2,201.58
		Base		0.00	0.00	0.00	2,201.58
12120QAA0	BK CAPITAL HOLDING/BURGE	1% 15 Apr 2019	04 Jun 2014	09 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	92.125000	0.00	0.00	0.00	921,250.00
	Base	92.125000		0.00	0.00	0.00	921,250.00
1248EPBB8	CCO HLDGS LLC/CAP CORP	5.25% 15 Mar 2021	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	102.750000	12,250.00	0.00	0.00	1,027,500.00
	Base	102.750000		12,250.00	0.00	0.00	1,027,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
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Units/Original Face							
12505TAA9	CCU ESCROW CORP	10% 15 Jan 2018	02 Jun 2014	05 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
500,000.000	1.000000 NJFJ	Local	96.250000	4,722.22	0.00	0.00	481,250.00
		Base	96.250000	4,722.22	0.00	0.00	481,250.00
			06 Jun 2014	06 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	100.000000	9,722.22	0.00	0.00	1,000,000.00
		Base	100.000000	9,722.22	0.00	0.00	1,000,000.00
12505TAA9	CCU ESCROW CORP	10% 15 Jan 2018	06 Jun 2014	06 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
250,000.000	1.000000 NJFY	Local	100.000000	2,430.56	0.00	0.00	250,000.00
		Base	100.000000	2,430.56	0.00	0.00	250,000.00
12505TAA9 Total							
1,750,000.000		Local		16,875.00	0.00	0.00	1,731,250.00
		Base		16,875.00	0.00	0.00	1,731,250.00
12543DAL4	CHS/COMMUNITY HEALTH SYS	8% 15 Nov 2019	10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
1,075,000.000	1.000000 NJFX	Local	110.125000	6,688.89	0.00	0.00	1,183,843.75
		Base	110.125000	6,688.89	0.00	0.00	1,183,843.75
12543KAK0	CHS / COMMUNITY HEALTH SYS INC	1% 22 Jan 2021	09 Jun 2014		CREDIT SUISSE FIRST BOSTON	USD/OTH	
275,000.000	1.000000 NJFS	Local	100.625000	0.00	0.00	0.00	276,718.75
		Base	100.625000	0.00	0.00	0.00	276,718.75
			09 Jun 2014	CANCEL	CREDIT SUISSE FIRST BOSTON	USD/OTH	
-275,000.000	1.000000 NJFS	Local	100.625000	0.00	0.00	0.00	-276,718.75
		Base	100.625000	0.00	0.00	0.00	-276,718.75
12543KAK0	CHS / COMMUNITY HEALTH SYS INC	1% 22 Jan 2021	09 Jun 2014		CREDIT SUISSE FIRST BOSTON	USD/OTH	
275,000.000	1.000000 NJFY	Local	100.625000	0.00	0.00	0.00	276,718.75
		Base	100.625000	0.00	0.00	0.00	276,718.75
			09 Jun 2014	CANCEL	CREDIT SUISSE FIRST BOSTON	USD/OTH	
-275,000.000	1.000000 NJFY	Local	100.625000	0.00	0.00	0.00	-276,718.75
		Base	100.625000	0.00	0.00	0.00	-276,718.75
			09 Jun 2014	17 Jun 2014	1 CREDIT SUISSE FIRST BOSTON	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	275,000.000	1.000000	NJFY		Local	100.625000	0.00	0.00	0.00	276,718.75
					Base	100.625000	0.00	0.00	0.00	276,718.75
12543KAK0	CHS / COMMUNITY HEALTH SYS INC	1%	22 Jan 2021	09 Jun 2014	17 Jun 2014	1	CREDIT SUISSE FIRST BOSTON	USD/OTH		
	275,000.000	1.000000	NJFS		Local	100.625000	0.00	0.00	0.00	276,718.75
					Base	100.625000	0.00	0.00	0.00	276,718.75
12543KAK0	CHS / COMMUNITY HEALTH SYS INC	1%	22 Jan 2021	30 Jun 2014	OPEN	1	PAYDOWN	USD/OTH		
	560.780	1.000000	NJFY		Local	100.000000	0.00	0.00	0.00	560.78
					Base	100.000000	0.00	0.00	0.00	560.78
12543KAK0	CHS / COMMUNITY HEALTH SYS INC	1%	22 Jan 2021	30 Jun 2014	OPEN	1	PAYDOWN	USD/OTH		
	2,435.780	1.000000	NJFS		Local	100.000000	0.00	0.00	0.00	2,435.78
					Base	100.000000	0.00	0.00	0.00	2,435.78
12543KAK0 Total										
	552,996.560				Local		0.00	0.00	0.00	556,434.06
					Base		0.00	0.00	0.00	556,434.06
12545DAB4	CHC HELICOPTER SA	9.25%	15 Oct 2020	29 May 2014	03 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	514,800.000	1.000000	NJFX		Local	109.125000	6,349.20	0.00	0.00	561,775.50
					Base	109.125000	6,349.20	0.00	0.00	561,775.50
125577BC9	CIT GROUP INC	6.625%	01 Apr 2018	19 Jun 2014	24 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	1,000,000.000	1.000000	NJFJ		Local	112.375000	15,274.31	0.00	0.00	1,123,750.00
					Base	112.375000	15,274.31	0.00	0.00	1,123,750.00
				27 Jun 2014	OPEN		JANNEY MONTGOMERY, SCOTT INC	USD/DTC		
	1,000,000.000	1.000000	NJFJ		Local	112.500000	16,746.53	0.00	0.00	1,125,000.00
					Base	112.500000	16,746.53	0.00	0.00	1,125,000.00
125577BC9 Total										
	2,000,000.000				Local		32,020.84	0.00	0.00	2,248,750.00
					Base		32,020.84	0.00	0.00	2,248,750.00
125581GQ5	CIT GROUP INC	5%	15 Aug 2022	04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	NJFW		Local	103.250000	15,833.33	0.00	0.00	1,032,500.00
					Base	103.250000	15,833.33	0.00	0.00	1,032,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
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Units/Original Face							
12621EAG8	CNO FINANCIAL GROUP INC 825,000.000	6.375% 01 Oct 2020 1.000000 NJFV	18 Jun 2014 23 Jun 2014	108.487500 11,979.69	RBC CAPITAL MARKETS	USD/DTC	895,021.88
			Local Base	108.487500 11,979.69	0.00 0.00	0.00 0.00	895,021.88 895,021.88
126304AK0	CSC HOLDINGS LLC 1,100,000.000	7.625% 15 Jul 2018 1.000000 NJFW	19 Jun 2014 24 Jun 2014	116.000000 37,044.79	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	1,276,000.00
			Local Base	116.000000 37,044.79	0.00 0.00	0.00 0.00	1,276,000.00 1,276,000.00
126307AC1	CSC HOLDINGS LLC 500,000.000	8.625% 15 Feb 2019 1.000000 NJFW	04 Jun 2014 09 Jun 2014	119.270000 13,656.25	BANK OF AMERICA SECURITIES LLC	USD/DTC	596,350.00
			Local Base	119.270000 13,656.25	0.00 0.00	0.00 0.00	596,350.00 596,350.00
12646RAB1	CST BRANDS INC 500,000.000	5% 01 May 2023 1.000000 NJFY	05 Jun 2014 10 Jun 2014	100.000000 2,708.33	BARCLAYS CAPITAL INC.	USD/DTC	500,000.00
			Local Base	100.000000 2,708.33	0.00 0.00	0.00 0.00	500,000.00 500,000.00
126634AC8	CVR REF LLC/COFF FIN INC 125,000.000	6.5% 01 Nov 2022 1.000000 NJFX	05 Jun 2014 10 Jun 2014	105.750000 880.21	JPMORGAN SECURITIES INC	USD/DTC	132,187.50
			Local Base	105.750000 880.21	0.00 0.00	0.00 0.00	132,187.50 132,187.50
12686CBA6	CABLEVISION SYSTEMS CORP 100,000.000	8% 15 Apr 2020 1.000000 NJFY	09 Jun 2014 12 Jun 2014	114.000000 1,266.67	JPMORGAN SECURITIES INC	USD/DTC	114,000.00
			Local Base	114.000000 1,266.67	0.00 0.00	0.00 0.00	114,000.00 114,000.00
12686CBA6	CABLEVISION SYSTEMS CORP 400,000.000	8% 15 Apr 2020 1.000000 NJFS	25 Jun 2014 30 Jun 2014	114.625000 6,666.67	RBC CAPITAL MARKETS	USD/DTC	458,500.00
			Local Base	114.625000 6,666.67	0.00 0.00	0.00 0.00	458,500.00 458,500.00
12686CBA6	CABLEVISION SYSTEMS CORP 100,000.000	8% 15 Apr 2020 1.000000 NJFY	25 Jun 2014 30 Jun 2014	114.625000 1,666.67	RBC CAPITAL MARKETS	USD/DTC	114,625.00
			Local Base	114.625000 1,666.67	0.00 0.00	0.00 0.00	114,625.00 114,625.00
12686CBA6	CABLEVISION SYSTEMS CORP 600,000.000	8% 15 Apr 2020 1.000000 NJFS	27 Jun 2014 OPEN	114.375000 10,266.67	RBC CAPITAL MARKETS	USD/DTC	686,250.00
			Local Base	114.375000 10,266.67	0.00 0.00	0.00 0.00	686,250.00 686,250.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
12686CBA6	CABLEVISION SYSTEMS CORP 8% 15 Apr 2020			27 Jun 2014	OPEN		RBC CAPITAL MARKETS	USD/DTC		
	200,000.000	1.000000	NJFY	Local	114.375000	3,422.22	0.00	0.00	228,750.00	
				Base	114.375000	3,422.22	0.00	0.00	228,750.00	
12686CBA6 Total	1,400,000.000			Local		23,288.90	0.00	0.00	1,602,125.00	
				Base		23,288.90	0.00	0.00	1,602,125.00	
12768RAD9	CAESARS ENTERTAINMENT OP 8.5% 15 Feb 2020			04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	350,000.000	1.000000	NJFX	Local	81.750000	9,420.83	0.00	0.00	286,125.00	
				Base	81.750000	9,420.83	0.00	0.00	286,125.00	
131347BW5	CALPINE CORP 7.5% 15 Feb 2021			18 Jun 2014	23 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	1,026,000.000	1.000000	NJFX	Local	109.000000	27,360.00	0.00	0.00	1,118,340.00	
				Base	109.000000	27,360.00	0.00	0.00	1,118,340.00	
131347CC8	CALPINE CORP 5.875% 15 Jan 2024			10 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	1,125,000.000	1.000000	NJFX	Local	105.500000	27,171.88	0.00	0.00	1,186,875.00	
				Base	105.500000	27,171.88	0.00	0.00	1,186,875.00	
13134MBC6	CALPINE CORP 0.01% 30 Oct 2020			30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH		
	1,875.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	1,875.00	
				Base	100.000000	0.00	0.00	0.00	1,875.00	
13959RAB0	CAPELLA HEALTHCARE 9.25% 01 Jul 2017			04 Jun 2014	09 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC		
	1,000,000.000	1.000000	NJFW	Local	105.125000	40,597.22	0.00	0.00	1,051,250.00	
				Base	105.125000	40,597.22	0.00	0.00	1,051,250.00	
146900AG0	CASCADES INC 7.75% 15 Dec 2017			18 Jun 2014	19 Jun 2014	1	TENDER OFFER	USD/DTC		
	425,000.000	1.000000	NJFX	Local	101.310000	365.96	0.00	0.00	430,567.50	
				Base	101.310000	365.96	0.00	0.00	430,567.50	
146900AM7	CASCADES INC 5.5% 15 Jul 2022			06 Jun 2014	19 Jun 2014		CIBC WORLD MARKETS CORP	USD/DTC		
	75,000.000	1.000000	NJFY	Local	100.250000	0.00	0.00	0.00	75,187.50	
				Base	100.250000	0.00	0.00	0.00	75,187.50	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
146900AM7	CASCADES INC	5.5% 15 Jul 2022	06 Jun 2014	19 Jun 2014	CIBC WORLD MARKETS CORP	USD/DTC	
175,000.000	1.000000 NJFS	Local	100.250000	0.00	0.00	0.00	175,437.50
		Base	100.250000	0.00	0.00	0.00	175,437.50
			12 Jun 2014	19 Jun 2014	CIBC WORLD MARKETS CORP	USD/DTC	
250,000.000	1.000000 NJFS	Local	100.500000	0.00	0.00	0.00	251,250.00
		Base	100.500000	0.00	0.00	0.00	251,250.00
			13 Jun 2014	19 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
175,000.000	1.000000 NJFS	Local	100.250000	0.00	0.00	0.00	175,437.50
		Base	100.250000	0.00	0.00	0.00	175,437.50
146900AM7	CASCADES INC	5.5% 15 Jul 2022	13 Jun 2014	19 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFY	Local	100.250000	0.00	0.00	0.00	50,125.00
		Base	100.250000	0.00	0.00	0.00	50,125.00
146900AM7	CASCADES INC	5.5% 15 Jul 2022	18 Jun 2014	23 Jun 2014	BMO CAPITAL MARKETS CORP BONDS	USD/DTC	
175,000.000	1.000000 NJFS	Local	100.250000	106.94	0.00	0.00	175,437.50
		Base	100.250000	106.94	0.00	0.00	175,437.50
146900AM7	CASCADES INC	5.5% 15 Jul 2022	18 Jun 2014	23 Jun 2014	BMO CAPITAL MARKETS CORP BONDS	USD/DTC	
50,000.000	1.000000 NJFY	Local	100.250000	30.56	0.00	0.00	50,125.00
		Base	100.250000	30.56	0.00	0.00	50,125.00
			19 Jun 2014	24 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
200,000.000	1.000000 NJFY	Local	100.250000	152.78	0.00	0.00	200,500.00
		Base	100.250000	152.78	0.00	0.00	200,500.00
146900AM7	CASCADES INC	5.5% 15 Jul 2022	19 Jun 2014	24 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
325,000.000	1.000000 NJFS	Local	100.250000	248.26	0.00	0.00	325,812.50
		Base	100.250000	248.26	0.00	0.00	325,812.50
146900AM7 Total							
1,475,000.000		Local		538.54	0.00	0.00	1,479,312.50
		Base		538.54	0.00	0.00	1,479,312.50

147448AG9	CASELLA WASTE SYSTEMS IN	7.75% 15 Feb 2019	04 Jun 2014	09 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	105.125000	24,541.67	0.00	0.00	1,051,250.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	105.125000		24,541.67	0.00	0.00	1,051,250.00
150191AG9	CEDAR FAIR LP/CANADA S W	5.375% 01 Jun 2024	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
550,000.000	1.000000 NJFS	Local	100.750000	492.71	0.00	0.00	554,125.00
	Base	100.750000		492.71	0.00	0.00	554,125.00
150191AG9	CEDAR FAIR LP/CANADA S W	5.375% 01 Jun 2024	09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
250,000.000	1.000000 NJFY	Local	101.125000	335.94	0.00	0.00	252,812.50
	Base	101.125000		335.94	0.00	0.00	252,812.50
150191AG9 Total	800,000.000	Local		828.65	0.00	0.00	806,937.50
	Base			828.65	0.00	0.00	806,937.50
15080BAD8	CEDC FIN CORP INTL INC	10% 30 Apr 2018	06 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC	
183,567.000	1.000000 NJFY	Local	83.000000	2,090.62	0.00	0.00	152,360.61
	Base	83.000000		2,090.62	0.00	0.00	152,360.61
			06 Jun 2014	CANCEL	BARCLAYS CAPITAL INC.	USD/DTC	
-183,567.000	1.000000 NJFY	Local	83.000000	-2,090.62	0.00	0.00	-152,360.61
	Base	83.000000		-2,090.62	0.00	0.00	-152,360.61
			06 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC	
183,567.000	1.000000 NJFY	Local	83.000000	0.00	0.00	0.00	152,360.61
	Base	83.000000		0.00	0.00	0.00	152,360.61
			06 Jun 2014	CANCEL	BARCLAYS CAPITAL INC.	USD/DTC	
-183,567.000	1.000000 NJFY	Local	83.000000	0.00	0.00	0.00	-152,360.61
	Base	83.000000		0.00	0.00	0.00	-152,360.61
			06 Jun 2014	11 Jun 2014	BANK OF NEW YORK/BARCLAYS LONDON	USD/DTC	
183,567.000	1.000000 NJFY	Local	83.000000	0.00	0.00	0.00	152,360.61
	Base	83.000000		0.00	0.00	0.00	152,360.61
15080BAD8 Total	183,567.000	Local		0.00	0.00	0.00	152,360.61
	Base			0.00	0.00	0.00	152,360.61

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
15134NAB2	CENGAGE LEARNING ACQUISITIONS	1% 31 Mar 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
625.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	625.00
		Base	100.000000	0.00	0.00	0.00	625.00
15134NAB2	CENGAGE LEARNING ACQUISITIONS	1% 31 Mar 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
1,562.500	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,562.50
		Base	100.000000	0.00	0.00	0.00	1,562.50
15134NAB2	CENGAGE LEARNING ACQUISITIONS	1% 31 Mar 2020	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
1,312.500	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,312.50
		Base	100.000000	0.00	0.00	0.00	1,312.50
15134NAB2 Total							
3,500.000		Local		0.00	0.00	0.00	3,500.00
		Base		0.00	0.00	0.00	3,500.00
15135BAD3	CENTENE CORP	4.75% 15 May 2022	05 Jun 2014	10 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
275,000.000	1.000000 NJFX	Local	102.000000	1,487.67	0.00	0.00	280,500.00
		Base	102.000000	1,487.67	0.00	0.00	280,500.00
153527AG1	CENTRAL GARDEN + PET CO	8.25% 01 Mar 2018	04 Jun 2014	09 Jun 2014	UBS SECURITIES LLC	USD/DTC	
500,000.000	1.000000 NJFW	Local	101.875000	11,229.17	0.00	0.00	509,375.00
		Base	101.875000	11,229.17	0.00	0.00	509,375.00
153527AG1	CENTRAL GARDEN + PET CO	8.25% 01 Mar 2018	17 Jun 2014	20 Jun 2014	UBS SECURITIES LLC	USD/DTC	
325,000.000	1.000000 NJFX	Local	102.875000	8,118.23	0.00	0.00	334,343.75
		Base	102.875000	8,118.23	0.00	0.00	334,343.75
153527AG1 Total							
825,000.000		Local		19,347.40	0.00	0.00	843,718.75
		Base		19,347.40	0.00	0.00	843,718.75
156700AM8	CENTURYLINK INC	7.6% 15 Sep 2039	03 Jun 2014	06 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
200,000.000	1.000000 NJFX	Local	101.000000	3,420.00	0.00	0.00	202,000.00
		Base	101.000000	3,420.00	0.00	0.00	202,000.00
			03 Jun 2014	06 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	300,000.000	1.000000	NJFX	Local	100.937500	5,130.00	0.00	0.00	302,812.50	
				Base	100.937500	5,130.00	0.00	0.00	302,812.50	
156700AM8 Total	500,000.000			Local		8,550.00	0.00	0.00	504,812.50	
				Base		8,550.00	0.00	0.00	504,812.50	
15671BAE1	CENVEO CORP		8.875%	01 Feb 2018	27 Jun 2014	30 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC		
	1,425,000.000	1.000000	NJFS	Local	104.977000	52,344.01	0.00	0.00	1,495,922.25	
				Base	104.977000	52,344.01	0.00	0.00	1,495,922.25	
15671BAE1	CENVEO CORP		8.875%	01 Feb 2018	27 Jun 2014	30 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC		
	750,000.000	1.000000	NJFY	Local	104.977000	27,549.48	0.00	0.00	787,327.50	
				Base	104.977000	27,549.48	0.00	0.00	787,327.50	
15671BAE1 Total	2,175,000.000			Local		79,893.49	0.00	0.00	2,283,249.75	
				Base		79,893.49	0.00	0.00	2,283,249.75	
156779AK6	CERIDIAN CORP		8.875%	15 Jul 2019	04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC		
	250,000.000	1.000000	NJFW	Local	113.000000	8,875.00	0.00	0.00	282,500.00	
				Base	113.000000	8,875.00	0.00	0.00	282,500.00	
15941RAN0	CHAPARRAL ENERGY INC		9.875%	01 Oct 2020	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	150,000.000	1.000000	NJFX	Local	113.500000	2,839.06	0.00	0.00	170,250.00	
				Base	113.500000	2,839.06	0.00	0.00	170,250.00	
16282FAE1	CHECKOUT HLDG CORP		0.01%	11 Apr 2022	20 Jun 2014	OPEN	BANK OF AMERICA	USD/OTH		
	1,750,000.000	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	1,750,000.00	
				Base	100.000000	0.00	0.00	0.00	1,750,000.00	
165167BU0	CHESAPEAKE ENERGY CORP		6.875%	15 Nov 2020	09 Jun 2014	11 Jun 2014	CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC		
	270,000.000	1.000000	NJFY	Local	116.521000	1,340.63	0.00	0.00	314,606.70	
				Base	116.521000	1,340.63	0.00	0.00	314,606.70	
16961UAA4	CHINOS INTERMED HLDGS A		7.75%	01 May 2019	05 Jun 2014	10 Jun 2014	RBC CAPITAL MARKETS	USD/DTC		
	100,000.000	1.000000	NJFX	Local	101.000000	839.58	0.00	0.00	101,000.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	101.000000		839.58	0.00	0.00	101,000.00
		11 Jun 2014	16 Jun 2014		PERSHING LLC	USD/DTC	
275,000.000	1.000000 NJFX	Local	101.625000	2,664.06	0.00	0.00	279,468.75
	Base	101.625000		2,664.06	0.00	0.00	279,468.75
16961UAA4 Total							
375,000.000		Local		3,503.64	0.00	0.00	380,468.75
		Base		3,503.64	0.00	0.00	380,468.75
17121HAD2	CHRYSLER GROUP LLC	4.25%	24 May 2017	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
1,099.740	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,099.74
		Base	100.000000	0.00	0.00	0.00	1,099.74
17121HAD2	CHRYSLER GROUP LLC	4.25%	24 May 2017	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
2,736.570	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,736.57
		Base	100.000000	0.00	0.00	0.00	2,736.57
17121HAD2 Total							
3,836.310		Local		0.00	0.00	0.00	3,836.31
		Base		0.00	0.00	0.00	3,836.31
171798AB7	CIMAREX ENERGY CO	5.875%	01 May 2022	05 Jun 2014	10 Jun 2014	BNY/SUNTRUST CAPITAL	USD/DTC
175,000.000	1.000000 NJFX	Local	111.000000	1,113.80	0.00	0.00	194,250.00
		Base	111.000000	1,113.80	0.00	0.00	194,250.00
17875LAH2	CITYCENTER HLDGS LLC	1%	16 Oct 2020	17 Jun 2014	18 Jun 2014	1 PAYDOWN	USD/OTH
132,352.940	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	132,352.94
		Base	100.000000	0.00	0.00	0.00	132,352.94
181593AJ3	CLARKE AMERN CORP	1%	04 Aug 2019	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH
1,406.250	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,406.25
		Base	100.000000	0.00	0.00	0.00	1,406.25
			30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
1,718.750	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,718.75
		Base	100.000000	0.00	0.00	0.00	1,718.75

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
181593AJ3 Total							
3,125.000			Local		0.00	0.00	3,125.00
			Base		0.00	0.00	3,125.00
184502BS0	CLEAR CHANNEL COMMUNICAT	10% 15 Jan 2018	20 Jun 2014	25 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
500,000.000	1.000000 NJFJ		Local	97.250000	7,500.00	0.00	486,250.00
			Base	97.250000	7,500.00	0.00	486,250.00
18451QAH1	CLEAR CHANNEL WORLDWIDE	7.625% 15 Mar 2020	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
500,000.000	1.000000 NJFW		Local	107.500000	8,895.83	0.00	537,500.00
			Base	107.500000	8,895.83	0.00	537,500.00
18451QAL2	CLEAR CHANNEL WORLDWIDE	6.5% 15 Nov 2022	09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
100,000.000	1.000000 NJFY		Local	106.250000	487.50	0.00	106,250.00
			Base	106.250000	487.50	0.00	106,250.00
19240BAA3	COGENT COMM FINANCE INC	5.625% 15 Apr 2021	17 Jun 2014	20 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
1,175,000.000	1.000000 NJFX		Local	100.250000	13,035.16	0.00	1,177,937.50
			Base	100.250000	13,035.16	0.00	1,177,937.50
20162VAB9	COMMERCIAL BARGE LINE CO	1% 20 Sep 2019	30 Jun 2014		PAYDOWN	USD/OTH	
1,984,924.620	1.000000 NJFV		Local	100.000000	0.00	0.00	1,984,924.62
			Base	100.000000	0.00	0.00	1,984,924.62
				30 Jun 2014	CANCEL	PAYDOWN	USD/OTH
-1,984,924.620	1.000000 NJFV		Local	100.000000	0.00	0.00	-1,984,924.62
			Base	100.000000	0.00	0.00	-1,984,924.62
				30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH
5,025.120	1.000000 NJFV		Local	100.000000	0.00	0.00	5,025.12
			Base	100.000000	0.00	0.00	5,025.12
20162VAB9 Total							
5,025.120			Local		0.00	0.00	5,025.12
			Base		0.00	0.00	5,025.12

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
203372AH0	COMMSCOPE INC	8.25% 15 Jan 2019	16 Jun 2014	16 Jun 2014	CALLED BONDS	USD/DTC	
500,000.000	1.000000 NJFW	Local	108.536740	17,302.08	0.00	0.00	542,683.70
		Base	108.536740	17,302.08	0.00	0.00	542,683.70
20854PAF6	CONSOL ENERGY INC	8.25% 01 Apr 2020	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	108.500000	15,583.33	0.00	0.00	1,085,000.00
		Base	108.500000	15,583.33	0.00	0.00	1,085,000.00
21036PAL2	CONSTELLATION BRANDS INC	4.25% 01 May 2023	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
500,000.000	1.000000 NJFW	Local	99.750000	2,243.06	0.00	0.00	498,750.00
		Base	99.750000	2,243.06	0.00	0.00	498,750.00
22282EAF9	COVANTA HOLDING CORP	5.875% 01 Mar 2024	09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
175,000.000	1.000000 NJFY	Local	103.250000	2,741.67	0.00	0.00	180,687.50
		Base	103.250000	2,741.67	0.00	0.00	180,687.50
22576EAA5	CRESCENT RESOURCES LLC	10.25% 15 Aug 2017	03 Jun 2014	06 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
400,000.000	1.000000 NJFX	Local	112.375000	12,641.67	0.00	0.00	449,500.00
		Base	112.375000	12,641.67	0.00	0.00	449,500.00
22663AAA7	CRIMSON MERGER SUB INC	6.625% 15 May 2022	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC	USD/DTC	
325,000.000	1.000000 NJFV	Local	99.875000	1,196.18	0.00	0.00	324,593.75
		Base	99.875000	1,196.18	0.00	0.00	324,593.75
228189AB2	CROWN AMER/CAP CORP IV	4.5% 15 Jan 2023	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,500,000.000	1.000000 NJFW	Local	97.250000	27,000.00	0.00	0.00	1,458,750.00
		Base	97.250000	27,000.00	0.00	0.00	1,458,750.00
228227BD5	CROWN CASTLE INTL CORP	5.25% 15 Jan 2023	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
175,000.000	1.000000 NJFX	Local	104.375000	3,598.44	0.00	0.00	182,656.25
		Base	104.375000	3,598.44	0.00	0.00	182,656.25
228227BD5	CROWN CASTLE INTL CORP	5.25% 15 Jan 2023	09 Jun 2014	11 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
145,000.000	1.000000 NJFY	Local	104.690000	3,087.29	0.00	0.00	151,800.50
		Base	104.690000	3,087.29	0.00	0.00	151,800.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

228227BD5 Total

320,000.000			Local			6,685.73	0.00	0.00	334,456.75
			Base			6,685.73	0.00	0.00	334,456.75

228411AE4	CROWN MEDIA HOLDINGS INC	10.5%	15 Jul 2019	26 Jun 2014	OPEN		STERNE, AGEE, AND LEACH INC	USD/DTC	
700,000.000	1.000000 NJFV		Local	112.795000		33,891.67	0.00	0.00	789,565.00
			Base	112.795000		33,891.67	0.00	0.00	789,565.00

235825AD8	DANA HOLDING CORP	6%	15 Sep 2023	19 Jun 2014	24 Jun 2014		PERSHING LLC	USD/DTC	
500,000.000	1.000000 NJFX		Local	106.625000		8,250.00	0.00	0.00	533,125.00
			Base	106.625000		8,250.00	0.00	0.00	533,125.00

23833NAG9	DAVE + BUSTER S INC	11%	01 Jun 2018	04 Jun 2014	09 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC	
575,000.000	1.000000 NJFY		Local	106.200000		1,405.56	0.00	0.00	610,650.00
			Base	106.200000		1,405.56	0.00	0.00	610,650.00

24823UAH1	DENBURY RESOURCES INC	4.625%	15 Jul 2023	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
625,000.000	1.000000 NJFX		Local	96.125000		11,642.80	0.00	0.00	600,781.25
			Base	96.125000		11,642.80	0.00	0.00	600,781.25
				19 Jun 2014	24 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
425,000.000	1.000000 NJFX		Local	97.000000		8,681.51	0.00	0.00	412,250.00
			Base	97.000000		8,681.51	0.00	0.00	412,250.00

24823UAH1 Total

1,050,000.000			Local			20,324.31	0.00	0.00	1,013,031.25
			Base			20,324.31	0.00	0.00	1,013,031.25

25272PAC6	DIAMOND RESORTS CORP	12%	15 Aug 2018	09 Jun 2014	09 Jun 2014		CALLED BONDS	USD/DTC	
2,375,000.000	1.000000 NJFV		Local	108.076934		90,250.00	0.00	0.00	2,566,827.20
			Base	108.076934		90,250.00	0.00	0.00	2,566,827.20

25380QAD1	DIGICEL LIMITED	8.25%	01 Sep 2017	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
750,000.000	1.000000 NJFW		Local	103.625000		16,843.75	0.00	0.00	777,187.50
			Base	103.625000		16,843.75	0.00	0.00	777,187.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
254423AB2	DINEEQUITY INC	9.5% 30 Oct 2018	04 Jun 2014	09 Jun 2014		NOMURA SECURITIES/FIXED INCOME	USD/DTC			
	1,000,000.000	1.000000 NJFW	107.500000		10,291.67	0.00	0.00	1,075,000.00		
			Base		107.500000	10,291.67	0.00	1,075,000.00		
25470XAL9	DISH DBS CORP	5% 15 Mar 2023	03 Jun 2014	06 Jun 2014		RBC CAPITAL MARKETS	USD/DTC			
	250,000.000	1.000000 NJFY	101.750000		2,812.50	0.00	0.00	254,375.00		
			Base		101.750000	2,812.50	0.00	254,375.00		
25470XAL9	DISH DBS CORP	5% 15 Mar 2023	03 Jun 2014	06 Jun 2014		RBC CAPITAL MARKETS	USD/DTC			
	3,000,000.000	1.000000 NJFS	101.750000		33,750.00	0.00	0.00	3,052,500.00		
			Base		101.750000	33,750.00	0.00	3,052,500.00		
25470XAL9	DISH DBS CORP	5% 15 Mar 2023	05 Jun 2014	10 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC			
	750,000.000	1.000000 NJFY	101.500000		8,854.17	0.00	0.00	761,250.00		
			Base		101.500000	8,854.17	0.00	761,250.00		
25470XAL9 Total	4,000,000.000									
			Local			45,416.67	0.00	4,068,125.00		
			Base			45,416.67	0.00	4,068,125.00		
25470XAP0	DISH DBS CORP	4.25% 01 Apr 2018	03 Jun 2014	06 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC			
	350,000.000	1.000000 NJFX	104.500000		2,685.76	0.00	0.00	365,750.00		
			Base		104.500000	2,685.76	0.00	365,750.00		
257867BA8	RR DONNELLEY + SONS CO	6.5% 15 Nov 2023	12 Jun 2014	17 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC			
	25,000.000	1.000000 NJFX	104.750000		144.44	0.00	0.00	26,187.50		
			Base		104.750000	144.44	0.00	26,187.50		
262049AA7	DRILL RIGS HLDS INC	6.5% 01 Oct 2017	05 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
	50,000.000	1.000000 NJFV	103.750000		622.92	0.00	0.00	51,875.00		
			Base		103.750000	622.92	0.00	51,875.00		
				05 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
	50,000.000	1.000000 NJFV	103.750000		622.92	0.00	0.00	51,875.00		
			Base		103.750000	622.92	0.00	51,875.00		
				05 Jun 2014	CANCEL	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	-50,000.000	1.000000 NJFV	Local	103.750000	-622.92	0.00	0.00	-51,875.00		
			Base	103.750000	-622.92	0.00	0.00	-51,875.00		
				06 Jun 2014	11 Jun 2014	GOLDMAN SACHS + CO	USD/DTC			
	175,000.000	1.000000 NJFV	Local	103.875000	2,211.81	0.00	0.00	181,781.25		
			Base	103.875000	2,211.81	0.00	0.00	181,781.25		
262049AA7 Total										
	225,000.000		Local		2,834.73	0.00	0.00	233,656.25		
			Base		2,834.73	0.00	0.00	233,656.25		
26209NAK9	DRIVETIME AUTO GP + ACCE	8% 01 Jun 2021		04 Jun 2014	09 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC			
	1,250,000.000	1.000000 NJFW	Local	101.625000	1,666.67	0.00	0.00	1,270,312.50		
			Base	101.625000	1,666.67	0.00	0.00	1,270,312.50		
26844HAB3	EFS COGEN HLDGS I LLC	1% 17 Dec 2020		09 Jun 2014		BARCLAYS CAPITAL INC, NEW YORK	USD/OTH			
	215,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	215,268.75		
			Base	100.125000	0.00	0.00	0.00	215,268.75		
				30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH			
	17,836.030	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	17,836.03		
			Base	100.000000	0.00	0.00	0.00	17,836.03		
26844HAB3	EFS COGEN HLDGS I LLC	1% 17 Dec 2020		30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH			
	44,382.690	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	44,382.69		
			Base	100.000000	0.00	0.00	0.00	44,382.69		
26844HAB3 Total										
	277,218.720		Local		0.00	0.00	0.00	277,487.47		
			Base		0.00	0.00	0.00	277,487.47		
268648AP7	EMC CORP/MA	1.875% 01 Jun 2018		18 Jun 2014	23 Jun 2014	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC			
	10,000,000.000	1.000000 NJFH	Local	100.299000	11,458.33	0.00	0.00	10,029,900.00		
			Base	100.299000	11,458.33	0.00	0.00	10,029,900.00		
269279AE5	EXCO RESOURCES INC	8.5% 15 Apr 2022		23 Jun 2014	26 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC			
	400,000.000	1.000000 NJFX	Local	108.375000	6,611.11	0.00	0.00	433,500.00		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	108.375000		6,611.11	0.00	0.00	433,500.00
				24 Jun 2014	27 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	100,000.000	1.000000 NJFX	Local	108.250000		1,676.39	0.00	0.00	108,250.00
			Base	108.250000		1,676.39	0.00	0.00	108,250.00
269279AE5 Total									
	500,000.000		Local			8,287.50	0.00	0.00	541,750.00
			Base			8,287.50	0.00	0.00	541,750.00
269871AA7	EAGLE SPINCO INC	4.625% 15 Feb 2021		26 Jun 2014	26 Jun 2014	EXCHANGE OFFER (NON CASH)	USD/DTC		
	1,785,000.000	1.000000 NJFS	Local	98.875000		30,041.30	0.00	0.00	1,764,918.75
			Base	98.875000		30,041.30	0.00	0.00	1,764,918.75
269871AA7	EAGLE SPINCO INC	4.625% 15 Feb 2021		26 Jun 2014	26 Jun 2014	EXCHANGE OFFER (NON CASH)	USD/DTC		
	715,000.000	1.000000 NJFY	Local	98.875000		12,033.35	0.00	0.00	706,956.25
			Base	98.875000		12,033.35	0.00	0.00	706,956.25
269871AA7 Total									
	2,500,000.000		Local			42,074.65	0.00	0.00	2,471,875.00
			Base			42,074.65	0.00	0.00	2,471,875.00
270321AC6	EARTHLINK HOLDINGS CORP	8.875% 15 May 2019		19 Jun 2014	24 Jun 2014	PERSHING LLC	USD/DTC		
	450,000.000	1.000000 NJFX	Local	99.750000		4,326.56	0.00	0.00	448,875.00
			Base	99.750000		4,326.56	0.00	0.00	448,875.00
27876GBE7	DISH DBS CORP	7.125% 01 Feb 2016		04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	1,000,000.000	1.000000 NJFW	Local	109.250000		25,333.33	0.00	0.00	1,092,500.00
			Base	109.250000		25,333.33	0.00	0.00	1,092,500.00
29100PAB8	ENVISION HEALTHCARE CORP	8.125% 01 Jun 2019		18 Jun 2014	18 Jun 2014	CALLED BONDS	USD/DTC		
	650,000.000	1.000000 NJFW	Local	106.094000		2,493.92	0.00	0.00	689,611.00
			Base	106.094000		2,493.92	0.00	0.00	689,611.00
29269QAE7	ENERGY FUTURE/EFIH FINAN	6.875% 15 Aug 2017		19 Jun 2014	19 Jun 2014	MANDATORYEXCHANGE	USD/DTC		
	375,000.000	1.000000 NJFX	Local	98.646429		0.00	0.00	0.00	369,924.11
			Base	98.646429		0.00	0.00	0.00	369,924.11

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
29269QAK3	ENERGY FUTURE/EFIH FINAN	10% 01 Dec 2020	19 Jun 2014		EXCHANGE OFFER	USD/DTC	
2,000,000.000	1.000000 NJFW	Local	103.759066	0.00	0.00	0.00	2,075,181.33
		Base	103.759066	0.00	0.00	0.00	2,075,181.33
			19 Jun 2014	CANCEL	EXCHANGE OFFER	USD/DTC	
-2,000,000.000	1.000000 NJFW	Local	103.759066	0.00	0.00	0.00	-2,075,181.33
		Base	103.759066	0.00	0.00	0.00	-2,075,181.33
			12 Jun 2014	12 Jun 2014	EXCHANGE OFFER	USD/DTC	
2,000,000.000	1.000000 NJFW	Local	110.902211	10,250.00	0.00	0.00	2,218,044.22
		Base	110.902211	10,250.00	0.00	0.00	2,218,044.22
29269QAK3 Total							
2,000,000.000		Local		10,250.00	0.00	0.00	2,218,044.22
		Base		10,250.00	0.00	0.00	2,218,044.22
29271LAA2	ENDO FINANCE LLC	5.75% 15 Jan 2022	25 Jun 2014	30 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,125,000.000	1.000000 NJFS	Local	102.750000	34,320.31	0.00	0.00	1,155,937.50
		Base	102.750000	34,320.31	0.00	0.00	1,155,937.50
29271LAA2	ENDO FINANCE LLC	5.75% 15 Jan 2022	25 Jun 2014	30 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
375,000.000	1.000000 NJFY	Local	102.750000	11,440.10	0.00	0.00	385,312.50
		Base	102.750000	11,440.10	0.00	0.00	385,312.50
29271LAA2 Total							
1,500,000.000		Local		45,760.41	0.00	0.00	1,541,250.00
		Base		45,760.41	0.00	0.00	1,541,250.00
29271LAC8	ENDO FIN LLC/ENDO FINCO	7% 15 Dec 2020	04 Jun 2014	09 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
500,000.000	1.000000 NJFW	Local	107.375000	3,208.33	0.00	0.00	536,875.00
		Base	107.375000	3,208.33	0.00	0.00	536,875.00
29271LAE4	ENDO FIN LLC/ENDO FINCO	5.375% 15 Jan 2023	26 Jun 2014	OPEN	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
2,000,000.000	1.000000 NJFJ	Local	100.250000	298.61	0.00	0.00	2,005,000.00
		Base	100.250000	298.61	0.00	0.00	2,005,000.00
29273XAN6	ENERGY TRANSFER EQUITY L P	1% 02 Dec 2019	09 Jun 2014		CREDIT SUISSE FIRST BOSTON	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
200,000.000	1.000000 NJFY	Local	98.750000	0.00	0.00	0.00	197,500.00
		Base	98.750000	0.00	0.00	0.00	197,500.00
		09 Jun 2014	CANCEL		CREDIT SUISSE FIRST BOSTON	USD/OTH	
-200,000.000	1.000000 NJFY	Local	98.750000	0.00	0.00	0.00	-197,500.00
		Base	98.750000	0.00	0.00	0.00	-197,500.00
		09 Jun 2014	17 Jun 2014	1	CREDIT SUISSE FIRST BOSTON	USD/OTH	
200,000.000	1.000000 NJFY	Local	98.750000	0.00	0.00	0.00	197,500.00
		Base	98.750000	0.00	0.00	0.00	197,500.00
29273XAN6 Total							
200,000.000		Local		0.00	0.00	0.00	197,500.00
		Base		0.00	0.00	0.00	197,500.00
29276KAS0	ENERGY XXI GULF COAST IN	7.5% 15 Dec 2021	24 Jun 2014	27 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
500,000.000	1.000000 NJFJ	Local	108.000000	1,250.00	0.00	0.00	540,000.00
		Base	108.000000	1,250.00	0.00	0.00	540,000.00
29276KAT8	ENERGY XXI GULF COAST IN	6.875% 15 Mar 2024	09 Jun 2014	11 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
135,000.000	1.000000 NJFY	Local	101.877000	360.94	0.00	0.00	137,533.95
		Base	101.877000	360.94	0.00	0.00	137,533.95
29444UAM8	EQUINIX INC	5.375% 01 Apr 2023	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
150,000.000	1.000000 NJFY	Local	102.125000	1,522.92	0.00	0.00	153,187.50
		Base	102.125000	1,522.92	0.00	0.00	153,187.50
29444UAM8	EQUINIX INC	5.375% 01 Apr 2023	03 Jun 2014	06 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
550,000.000	1.000000 NJFX	Local	102.500000	5,337.67	0.00	0.00	563,750.00
		Base	102.500000	5,337.67	0.00	0.00	563,750.00
29444UAM8 Total							
700,000.000		Local		6,860.59	0.00	0.00	716,937.50
		Base		6,860.59	0.00	0.00	716,937.50
29482PAA8	ERICKSON INC	8.25% 01 May 2020	02 Jun 2014	06 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
300,000.000	1.000000 NJFX	Local	105.000000	2,131.25	0.00	0.00	315,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds			
Units/Original Face									
	Base	105.000000		2,131.25	0.00	0.00	315,000.00		
29482PAA8	ERICKSON INC	8.25% 01 May 2020	02 Jun 2014	06 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC			
1,495,000.000	1.000000 NJFJ	Local	105.000000	10,620.73	0.00	0.00	1,569,750.00		
	Base	105.000000		10,620.73	0.00	0.00	1,569,750.00		
29482PAA8 Total									
1,795,000.000		Local		12,751.98	0.00	0.00	1,884,750.00		
	Base			12,751.98	0.00	0.00	1,884,750.00		
29668GAA4	ESSAR STEEL MINNESOTA	11.5% 15 May 2020	03 Jun 2014	06 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
125,000.000	1.000000 NJFX	Local	100.750000	878.47	0.00	0.00	125,937.50		
	Base	100.750000		878.47	0.00	0.00	125,937.50		
29977HAB6	EP ENERGY/EP FINANCE INC	9.375% 01 May 2020	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
1,000,000.000	1.000000 NJFW	Local	115.125000	9,895.83	0.00	0.00	1,151,250.00		
	Base	115.125000		9,895.83	0.00	0.00	1,151,250.00		
30068HAF5	EXCELITAS TECHNOLOGIES CORP	1% 31 Oct 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH			
1,353.860	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,353.86		
	Base	100.000000		0.00	0.00	0.00	1,353.86		
302106AF6	EXOPACK HOLDNG CORP	10% 01 Jun 2018	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
475,000.000	1.000000 NJFX	Local	107.875000	1,055.56	0.00	0.00	512,406.25		
	Base	107.875000		1,055.56	0.00	0.00	512,406.25		
302203AA2	EXPRO FINANCE LUXEMBOURG	8.5% 15 Dec 2016	04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC			
1,000,000.000	1.000000 NJFW	Local	104.500000	41,083.33	0.00	0.00	1,045,000.00		
	Base	104.500000		41,083.33	0.00	0.00	1,045,000.00		
302203AA2	EXPRO FINANCE LUXEMBOURG	8.5% 15 Dec 2016	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC			
400,000.000	1.000000 NJFX	Local	104.625000	16,527.78	0.00	0.00	418,500.00		
	Base	104.625000		16,527.78	0.00	0.00	418,500.00		
302203AA2 Total									
1,400,000.000		Local		57,611.11	0.00	0.00	1,463,500.00		
	Base			57,611.11	0.00	0.00	1,463,500.00		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
302491AS4	FMC CORP	4.1% 01 Feb 2024	10 Jun 2014	13 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	103.323000	150,333.33	0.00	0.00	10,332,300.00
		Base	103.323000	150,333.33	0.00	0.00	10,332,300.00
313401XW6	FED HM LN PC POOL 170225	8% 01 May 2017	16 Jun 2014	16 Jun 2014	PRINCIPALPAYMENTS CORP BDS	USD/FED	
79.870	1.000000 NJFH	Local	100.000000	0.00	0.00	0.00	79.87
		Base	100.000000	0.00	0.00	0.00	79.87
			01 Jun 2014	OPEN	PRINCIPALPAYMENTS CORP BDS	USD/FED	
65.240	1.000000 NJFH	Local	100.000000	0.00	0.00	0.00	65.24
		Base	100.000000	0.00	0.00	0.00	65.24
313401XW6 Total							
145.110		Local		0.00	0.00	0.00	145.11
		Base		0.00	0.00	0.00	145.11
31374TUN7	FNMA POOL 323789	6% 01 Jun 2014	01 Jun 2014		MATURITY	USD/FED	
28.860	1.000000 NJFH	Local	100.000000	0.00	0.00	0.00	28.86
		Base	100.000000	0.00	0.00	0.00	28.86
			01 Jun 2014	CANCEL	MATURITY	USD/FED	
-28.860	1.000000 NJFH	Local	100.000000	0.00	0.00	0.00	-28.86
		Base	100.000000	0.00	0.00	0.00	-28.86
31374TUN7 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
315292AN2	FERRELLGAS LP/FERRELLGAS	6.75% 15 Jan 2022	17 Jun 2014		OPPENHEIMER + CO. INC.	USD/DTC	
250,000.000	1.000000 NJFJ	Local	104.625000	0.00	0.00	0.00	261,562.50
		Base	104.625000	0.00	0.00	0.00	261,562.50
			17 Jun 2014	CANCEL	OPPENHEIMER + CO. INC.	USD/DTC	
-250,000.000	1.000000 NJFJ	Local	104.625000	0.00	0.00	0.00	-261,562.50
		Base	104.625000	0.00	0.00	0.00	-261,562.50
			17 Jun 2014	20 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	250,000.000	1.000000	NJFJ	Local	104.625000	10,593.75	0.00	0.00	261,562.50	
				Base	104.625000	10,593.75	0.00	0.00	261,562.50	
315292AN2 Total	250,000.000			Local		10,593.75	0.00	0.00	261,562.50	
				Base		10,593.75	0.00	0.00	261,562.50	
316773CR9	FIFTH THIRD BANCORP			1% 29 Dec 2049	02 Jun 2014	05 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	100.375000	0.00	0.00	0.00	1,003,750.00	
				Base	100.375000	0.00	0.00	0.00	1,003,750.00	
					19 Jun 2014	24 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	100.000000	2,586.11	0.00	0.00	1,000,000.00	
				Base	100.000000	2,586.11	0.00	0.00	1,000,000.00	
316773CR9 Total	2,000,000.000			Local		2,586.11	0.00	0.00	2,003,750.00	
				Base		2,586.11	0.00	0.00	2,003,750.00	
31679BAF7	FIFTH STREET FINANCE COR			4.875% 01 Mar 2019	27 Jun 2014	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	104.263000	17,062.50	0.00	0.00	1,042,630.00	
				Base	104.263000	17,062.50	0.00	0.00	1,042,630.00	
31942DAA5	FIRST CASH FINANCIAL SER			6.75% 01 Apr 2021	16 Jun 2014	19 Jun 2014	RBC CAPITAL MARKETS	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	106.125000	15,937.50	0.00	0.00	1,061,250.00	
				Base	106.125000	15,937.50	0.00	0.00	1,061,250.00	
319963AY0	FIRST DATA CORPORATION			8.25% 15 Jan 2021	04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC		
	1,250,000.000	1.000000	NJFW	Local	108.375000	41,250.00	0.00	0.00	1,354,687.50	
				Base	108.375000	41,250.00	0.00	0.00	1,354,687.50	
319963BB9	FIRST DATA CORPORATION			12.625% 15 Jan 202	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	350,000.000	1.000000	NJFY	Local	120.125000	17,675.00	0.00	0.00	420,437.50	
				Base	120.125000	17,675.00	0.00	0.00	420,437.50	
319963BB9	FIRST DATA CORPORATION			12.625% 15 Jan 202	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	600,000.000	1.000000	NJFS	Local	120.125000	30,300.00	0.00	0.00	720,750.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	120.125000		30,300.00	0.00	720,750.00
319963BB9	FIRST DATA CORPORATION	12.625%	15 Jan 202	05 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
175,000.000	1.000000 NJFY	Local	120.000000		8,898.87	0.00	210,000.00
		Base	120.000000		8,898.87	0.00	210,000.00
			09 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
225,000.000	1.000000 NJFY	Local	120.625000		11,599.22	0.00	271,406.25
		Base	120.625000		11,599.22	0.00	271,406.25
319963BB9	FIRST DATA CORPORATION	12.625%	15 Jan 202	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
225,000.000	1.000000 NJFX	Local	124.125000		12,625.00	0.00	279,281.25
		Base	124.125000		12,625.00	0.00	279,281.25
			23 Jun 2014	26 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
733,000.000	1.000000 NJFX	Local	124.250000		41,386.50	0.00	910,752.50
		Base	124.250000		41,386.50	0.00	910,752.50
319963BB9 Total							
2,308,000.000		Local			122,484.59	0.00	2,812,627.50
		Base			122,484.59	0.00	2,812,627.50
319963BC7	FIRST DATA CORPORATION	7.375%	15 Jun 2019	20 Jun 2014	25 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC
1,000,000.000	1.000000 NJFW	Local	107.625000		2,048.61	0.00	1,076,250.00
		Base	107.625000		2,048.61	0.00	1,076,250.00
319963BL7	FIRST DATA CORPORATION	11.75%	15 Aug 2021	09 Jun 2014	12 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
275,000.000	1.000000 NJFX	Local	113.000000		10,501.56	0.00	310,750.00
		Base	113.000000		10,501.56	0.00	310,750.00
			13 Jun 2014	18 Jun 2014		RBC CAPITAL MARKETS	USD/DTC
400,000.000	1.000000 NJFX	Local	113.875000		16,058.33	0.00	455,500.00
		Base	113.875000		16,058.33	0.00	455,500.00
			19 Jun 2014	24 Jun 2014		RBC CAPITAL MARKETS	USD/DTC
150,000.000	1.000000 NJFX	Local	116.125000		6,315.63	0.00	174,187.50
		Base	116.125000		6,315.63	0.00	174,187.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		19 Jun 2014	24 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
275,000.000	1.000000 NJFX	Local	116.125000	11,578.65	0.00	0.00	319,343.75
		Base	116.125000	11,578.65	0.00	0.00	319,343.75
		19 Jun 2014	24 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
475,000.000	1.000000 NJFX	Local	116.375000	19,999.48	0.00	0.00	552,781.25
		Base	116.375000	19,999.48	0.00	0.00	552,781.25
319963BL7 Total		Local		64,453.65	0.00	0.00	1,812,562.50
1,575,000.000		Base		64,453.65	0.00	0.00	1,812,562.50
32008GAA7	FIRST DATA HOLDINGS INC	14.5%	24 Sep 2019	17 Jun 2014	20 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
150,000.000	1.000000 NJFX	Local	105.750000	0.00	0.00	0.00	158,625.00
		Base	105.750000	0.00	0.00	0.00	158,625.00
		17 Jun 2014	20 Jun 2014		BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
100,000.000	1.000000 NJFX	Local	105.750000	0.00	0.00	0.00	105,750.00
		Base	105.750000	0.00	0.00	0.00	105,750.00
		19 Jun 2014	24 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
275,000.000	1.000000 NJFX	Local	112.000000	0.00	0.00	0.00	308,000.00
		Base	112.000000	0.00	0.00	0.00	308,000.00
32008GAA7 Total		Local		0.00	0.00	0.00	572,375.00
525,000.000		Base		0.00	0.00	0.00	572,375.00
345838AE6	FOREST LABORATORIES INC	4.875%	15 Feb 2021	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
1,500,000.000	1.000000 NJFW	Local	108.625000	26,203.13	0.00	0.00	1,629,375.00
		Base	108.625000	26,203.13	0.00	0.00	1,629,375.00
346091AZ4	FOREST OIL CORPORATION	7.25%	15 Jun 2019	06 Jun 2014	11 Jun 2014	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC
1,000,000.000	1.000000 NJFJ	Local	99.749999	35,444.44	0.00	0.00	997,499.99
		Base	99.749999	35,444.44	0.00	0.00	997,499.99
35802XAF0	FRESENIUS MED CARE II	5.875%	31 Jan 2022	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	300,000.000	1.000000 NJFX	Local	108.875000	6,168.75	0.00	326,625.00
			Base	108.875000	6,168.75	0.00	326,625.00
36155WAH9	GCI INC	6.75% 01 Jun 2021	02 Jun 2014	05 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	25,000.000	1.000000 NJFX	Local	101.625000	18.75	0.00	25,406.25
			Base	101.625000	18.75	0.00	25,406.25
36159RAG8	GEO GROUP INC/THE	5.125% 01 Apr 2023	09 Jun 2014	12 Jun 2014	CANTOR FITZGERALD + CO	USD/DTC	
	300,000.000	1.000000 NJFY	Local	99.500000	3,032.29	0.00	298,500.00
			Base	99.500000	3,032.29	0.00	298,500.00
365556AK5	GARDNER DENVER INC	1% 30 Jul 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
	1,075.000	1.000000 NJFY	Local	100.000000	0.00	0.00	1,075.00
			Base	100.000000	0.00	0.00	1,075.00
				30 Jun 2014	PAYDOWN	USD/OTH	
	1,072.300	1.000000 NJFY	Local	100.000000	0.00	0.00	1,072.30
			Base	100.000000	0.00	0.00	1,072.30
365556AK5	GARDNER DENVER INC	1% 30 Jul 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
	2,675.000	1.000000 NJFS	Local	100.000000	0.00	0.00	2,675.00
			Base	100.000000	0.00	0.00	2,675.00
				30 Jun 2014	PAYDOWN	USD/OTH	
	2,668.280	1.000000 NJFS	Local	100.000000	0.00	0.00	2,668.28
			Base	100.000000	0.00	0.00	2,668.28
365556AK5 Total							
	7,490.580		Local		0.00	0.00	7,490.58
			Base		0.00	0.00	7,490.58
36740PAA1	GATES GLOBAL LLC	6% 15 Jul 2022	13 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	305,000.000	1.000000 NJFY	Local	100.250000	0.00	0.00	305,762.50
			Base	100.250000	0.00	0.00	305,762.50
370425RZ5	ALLY FINANCIAL INC	8% 01 Nov 2031	13 Jun 2014	18 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
	800,000.000	1.000000 NJFV	Local	127.750000	8,355.56	0.00	1,022,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
			Base	127.750000		8,355.56	0.00	0.00		1,022,000.00
37185LAE2	GENESIS ENERGY LP/GENESI 5.75% 15 Feb 2021			09 Jun 2014	11 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC		
	205,000.000	1.000000	NJFY	Local	104.000000	3,798.19	0.00	0.00		213,200.00
			Base	104.000000		3,798.19	0.00	0.00		213,200.00
37244DAC3	GENON ENERGY INC 9.5% 15 Oct 2018			06 Jun 2014	11 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	400,000.000	1.000000	NJFX	Local	109.500000	5,911.11	0.00	0.00		438,000.00
			Base	109.500000		5,911.11	0.00	0.00		438,000.00
37247DAG1	GENWORTH HOLDINGS INC 6.15% 15 Nov 2066			04 Jun 2014	09 Jun 2014		PERSHING LLC	USD/DTC		
	360,000.000	1.000000	NJFY	Local	94.250000	1,476.00	0.00	0.00		339,300.00
			Base	94.250000		1,476.00	0.00	0.00		339,300.00
37247DAG1	GENWORTH HOLDINGS INC 6.15% 15 Nov 2066			04 Jun 2014	09 Jun 2014		PERSHING LLC	USD/DTC		
	650,000.000	1.000000	NJFS	Local	94.250000	2,665.00	0.00	0.00		612,625.00
			Base	94.250000		2,665.00	0.00	0.00		612,625.00
37247DAG1	GENWORTH HOLDINGS INC 6.15% 15 Nov 2066			30 Jun 2014	OPEN		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	95.125000	8,200.00	0.00	0.00		951,250.00
			Base	95.125000		8,200.00	0.00	0.00		951,250.00
37247DAG1 Total	2,010,000.000			Local		12,341.00	0.00	0.00		1,903,175.00
			Base			12,341.00	0.00	0.00		1,903,175.00
373200AY0	AXIALL CORP 4.875% 15 May 2023			26 Jun 2014	26 Jun 2014		EXCHANGE OFFER (NON CASH)	USD/DTC		
	825,000.000	1.000000	NJFX	Local	98.125000	4,580.47	0.00	0.00		809,531.25
			Base	98.125000		4,580.47	0.00	0.00		809,531.25
378272AG3	GLENCORE FUNDING LLC 3.125% 29 Apr 2019			04 Jun 2014	09 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC		
	20,000,000.000	1.000000	NJFH	Local	100.776000	69,444.44	0.00	0.00		20,155,200.00
			Base	100.776000		69,444.44	0.00	0.00		20,155,200.00
378272AH1	GLENCORE FUNDING LLC 4.625% 29 Apr 2024			10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	20,000,000.000	1.000000	NJFH	Local	101.558000	113,055.56	0.00	0.00		20,311,599.99
			Base	101.558000		113,055.56	0.00	0.00		20,311,599.99

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			13 Jun 2014	18 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	10,000,000.000	1.000000 NJFH	Local	102.222000	62,951.39	0.00	0.00	10,222,200.00	
			Base	102.222000	62,951.39	0.00	0.00	10,222,200.00	
			23 Jun 2014	26 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000 NJFH	Local	103.262000	73,229.17	0.00	0.00	10,326,200.00	
			Base	103.262000	73,229.17	0.00	0.00	10,326,200.00	
378272AH1 Total	40,000,000.000		Local		249,236.12	0.00	0.00	40,859,999.99	
			Base		249,236.12	0.00	0.00	40,859,999.99	
38259PAD4	GOOGLE INC	3.375%	25 Feb 2024	23 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	10,000,000.000	1.000000 NJFH	Local	101.817000	113,437.50	0.00	0.00	10,181,700.00	
			Base	101.817000	113,437.50	0.00	0.00	10,181,700.00	
403777AB1	GYMBOREE CORP	9.125%	01 Dec 2018	06 Jun 2014	11 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	50,000.000	1.000000 NJFX	Local	67.750000	126.74	0.00	0.00	33,875.00	
			Base	67.750000	126.74	0.00	0.00	33,875.00	
404119BL2	HCA INC	8%	01 Oct 2018	04 Jun 2014	09 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC		
	1,000,000.000	1.000000 NJFW	Local	119.000000	15,111.11	0.00	0.00	1,190,000.00	
			Base	119.000000	15,111.11	0.00	0.00	1,190,000.00	
404119BN8	HCA INC	5%	15 Mar 2024	03 Jun 2014	06 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	1,325,000.000	1.000000 NJFV	Local	101.000000	14,538.19	0.00	0.00	1,338,250.00	
			Base	101.000000	14,538.19	0.00	0.00	1,338,250.00	
404119BN8	HCA INC	5%	15 Mar 2024	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	200,000.000	1.000000 NJFY	Local	100.500000	2,277.78	0.00	0.00	201,000.00	
			Base	100.500000	2,277.78	0.00	0.00	201,000.00	
404119BN8	HCA INC	5%	15 Mar 2024	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	325,000.000	1.000000 NJFS	Local	100.500000	3,701.39	0.00	0.00	326,625.00	
			Base	100.500000	3,701.39	0.00	0.00	326,625.00	
404119BN8	HCA INC	5%	15 Mar 2024	09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	225,000.000	1.000000	NJFY	Local	101.000000	2,656.25	0.00	0.00	227,250.00	
				Base	101.000000	2,656.25	0.00	0.00	227,250.00	
404119BN8 Total	2,075,000.000			Local		23,173.61	0.00	0.00	2,093,125.00	
				Base		23,173.61	0.00	0.00	2,093,125.00	
40412CAB7	HCA HOLDINGS INC	7.75%	15 May 2021	24 Jun 2014	27 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC		
	425,000.000	1.000000	NJFW	Local	110.000000	3,842.71	0.00	0.00	467,500.00	
				Base	110.000000	3,842.71	0.00	0.00	467,500.00	
40415RAP0	HD SUPPLY INC	7.5%	15 Jul 2020	04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	NJFW	Local	108.500000	11,250.00	0.00	0.00	1,085,000.00	
				Base	108.500000	11,250.00	0.00	0.00	1,085,000.00	
40419VAJ1	H J HEINZ CO	1%	05 Jun 2020	27 Jun 2014	OPEN		JP MORGANCHASE BANK	USD/OTH		
	692,928.930	1.000000	NJFS	Local	100.750000	0.00	0.00	0.00	698,125.90	
				Base	100.750000	0.00	0.00	0.00	698,125.90	
40419VAJ1	H J HEINZ CO	1%	05 Jun 2020	27 Jun 2014	OPEN		JP MORGANCHASE BANK	USD/OTH		
	272,184.230	1.000000	NJFY	Local	100.750003	0.00	0.00	0.00	274,225.62	
				Base	100.750003	0.00	0.00	0.00	274,225.62	
				30 Jun 2014	OPEN		1 PAYDOWN	USD/OTH		
	687.330	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00	687.33	
				Base	100.000000	0.00	0.00	0.00	687.33	
40419VAJ1	H J HEINZ CO	1%	05 Jun 2020	30 Jun 2014	OPEN		1 PAYDOWN	USD/OTH		
	1,749.820	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00	1,749.82	
				Base	100.000000	0.00	0.00	0.00	1,749.82	
40419VAJ1	H J HEINZ CO	1%	05 Jun 2020	30 Jun 2014	30 Jun 2014		FRACTIONAL SHARES	USD/DTC		
	0.010	1.000000	NJFY	Local	0.000000	0.00	0.00	0.00	0.00	
				Base	0.000000	0.00	0.00	0.00	0.00	
40419VAJ1 Total	967,550.320			Local		0.00	0.00	0.00	974,788.67	
				Base		0.00	0.00	0.00	974,788.67	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
40537QAD2	HALCON RESOURCES CORP	8.875%	15 May 2021	05 Jun 2014	10 Jun 2014	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC
100,000.000	1.000000 NJFX	Local	108.000000	616.32	0.00	0.00	108,000.00
		Base	108.000000	616.32	0.00	0.00	108,000.00
			05 Jun 2014	10 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
950,000.000	1.000000 NJFX	Local	108.000000	5,855.03	0.00	0.00	1,026,000.00
		Base	108.000000	5,855.03	0.00	0.00	1,026,000.00
40537QAD2 Total							
1,050,000.000		Local		6,471.35	0.00	0.00	1,134,000.00
		Base		6,471.35	0.00	0.00	1,134,000.00
41146AAE6	HARBINGER GROUP INC	7.875%	15 Jul 2019	28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC
236,000.000	1.000000 NJFX	Local	110.123411	0.00	0.00	0.00	259,891.25
		Base	110.123411	0.00	0.00	0.00	259,891.25
41146AAE6	HARBINGER GROUP INC	7.875%	15 Jul 2019	28 May 2014	28 May 2014	EXCHANGE OFFER	USD/DTC
1,732,000.000	1.000000 NJFV	Local	110.350028	0.00	0.00	0.00	1,911,262.50
		Base	110.350028	0.00	0.00	0.00	1,911,262.50
			16 Jun 2014	19 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
468,000.000	1.000000 NJFV	Local	109.487500	15,765.75	0.00	0.00	512,401.50
		Base	109.487500	15,765.75	0.00	0.00	512,401.50
41146AAE6 Total							
2,436,000.000		Local		15,765.75	0.00	0.00	2,683,555.25
		Base		15,765.75	0.00	0.00	2,683,555.25
420088AA4	HJ HEINZ CO	4.25%	15 Oct 2020	05 Jun 2014	06 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC
1,300,000.000	1.000000 NJFS	Local	98.375000	7,673.61	0.00	0.00	1,278,875.00
		Base	98.375000	7,673.61	0.00	0.00	1,278,875.00
420088AA4	HJ HEINZ CO	4.25%	15 Oct 2020	05 Jun 2014	06 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC
2,000,000.000	1.000000 NJFW	Local	98.418138	11,805.56	0.00	0.00	1,968,362.76
		Base	98.418138	11,805.56	0.00	0.00	1,968,362.76

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

420088AA4 Total

3,300,000.000			Local		19,479.17	0.00	0.00	3,247,237.76
			Base		19,479.17	0.00	0.00	3,247,237.76

42210PAS1	HEADWATERS INC	7.25%	15 Jan 2019	04 Jun 2014	09 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC
1,000,000.000	1.000000 NJFW		Local	106.250000	36,048.61	0.00		1,062,500.00
			Base	106.250000	36,048.61	0.00		1,062,500.00

423074AR4	HJ HEINZ CO	4.25%	15 Oct 2020	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
1,300,000.000	1.000000 NJFS		Local	100.250000	8,287.50	0.00		1,303,250.00
			Base	100.250000	8,287.50	0.00		1,303,250.00

428303AJ0	HEXION US FIN/NOVA SCOTI	8.875%	01 Feb 2018	04 Jun 2014	09 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC
500,000.000	1.000000 NJFW		Local	104.250000	15,777.78	0.00		521,250.00
			Base	104.250000	15,777.78	0.00		521,250.00

43129TAA0	HILAND PART LP/CORP	7.25%	01 Oct 2020	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC
175,000.000	1.000000 NJFX		Local	109.500000	2,431.77	0.00		191,625.00
			Base	109.500000	2,431.77	0.00		191,625.00

432891AC3	HILTON WORLDWIDE FINANCE	5.625%	15 Oct 2021	04 Jun 2014	09 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC
250,000.000	1.000000 NJFX		Local	106.125000	2,109.38	0.00		265,312.50
			Base	106.125000	2,109.38	0.00		265,312.50

43289DAC7	HILTON WORLDWIDE FIN LLC	4%	26 Oct 2020	25 Jun 2014	25 Jun 2014		PAYDOWN	USD/OTH
32,894.730	1.000000 NJFX		Local	100.000000	0.00	0.00		32,894.73
			Base	100.000000	0.00	0.00		32,894.73

43289DAC7	HILTON WORLDWIDE FIN LLC	4%	26 Oct 2020	25 Jun 2014	25 Jun 2014		PAYDOWN	USD/OTH
4,925.290	1.000000 NJFY		Local	100.000000	0.00	0.00		4,925.29
			Base	100.000000	0.00	0.00		4,925.29

43289DAC7	HILTON WORLDWIDE FIN LLC	4%	26 Oct 2020	25 Jun 2014	25 Jun 2014		PAYDOWN	USD/OTH
12,295.400	1.000000 NJFS		Local	100.000000	0.00	0.00		12,295.40
			Base	100.000000	0.00	0.00		12,295.40

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
43289DAC7	HILTON WORLDWIDE FIN LLC	4% 26 Oct 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
2,462.640	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	2,462.64
		Base	100.000000	0.00	0.00	0.00	2,462.64
43289DAC7	HILTON WORLDWIDE FIN LLC	4% 26 Oct 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
6,147.700	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	6,147.70
		Base	100.000000	0.00	0.00	0.00	6,147.70
43289DAC7	HILTON WORLDWIDE FIN LLC	4% 26 Oct 2020	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
16,447.370	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	16,447.37
		Base	100.000000	0.00	0.00	0.00	16,447.37
43289DAC7 Total							
75,173.130		Local		0.00	0.00	0.00	75,173.13
		Base		0.00	0.00	0.00	75,173.13
43644AAU3	HOLOGIC INC	1% 01 Aug 2019	09 Jun 2014		GOLDMAN SACHS + CO	USD/OTH	
250,000.000	1.000000 NJFY	Local	99.875000	0.00	0.00	0.00	249,687.50
		Base	99.875000	0.00	0.00	0.00	249,687.50
			09 Jun 2014	CANCEL	GOLDMAN SACHS + CO	USD/OTH	
-250,000.000	1.000000 NJFY	Local	99.875000	0.00	0.00	0.00	-249,687.50
		Base	99.875000	0.00	0.00	0.00	-249,687.50
			09 Jun 2014	19 Jun 2014	1 GOLDMAN SACHS + CO	USD/OTH	
250,000.000	1.000000 NJFY	Local	99.875000	0.00	0.00	0.00	249,687.50
		Base	99.875000	0.00	0.00	0.00	249,687.50
			09 Jun 2014		GOLDMAN SACHS + CO	USD/OTH	
250,000.000	1.000000 NJFY	Local	99.875000	0.00	0.00	0.00	249,687.50
		Base	99.875000	0.00	0.00	0.00	249,687.50
			09 Jun 2014	CANCEL	GOLDMAN SACHS + CO	USD/OTH	
-250,000.000	1.000000 NJFY	Local	99.875000	0.00	0.00	0.00	-249,687.50
		Base	99.875000	0.00	0.00	0.00	-249,687.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

43644AAU3 Total

250,000.000			Local			0.00	249,687.50
			Base			0.00	249,687.50

44049HAJ2	HORIZON LINES LLC	13%	15 Oct 2016	04 Jun 2014	09 Jun 2014	STIFEL NICOLAUS + CO INC	USD/DTC
250,000.000	1.000000 NJFY		Local	93.000000	0.00	0.00	232,500.00
			Base	93.000000	0.00	0.00	232,500.00

444454AA0	HUGHES SATELLITE SYSTEMS	7.625%	15 Jun 2021	09 Jun 2014	12 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
100,000.000	1.000000 NJFS		Local	114.500000	3,748.96	0.00	114,500.00
			Base	114.500000	3,748.96	0.00	114,500.00

444454AA0	HUGHES SATELLITE SYSTEMS	7.625%	15 Jun 2021	09 Jun 2014	12 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
100,000.000	1.000000 NJFY		Local	114.500000	3,748.96	0.00	114,500.00
			Base	114.500000	3,748.96	0.00	114,500.00

444454AA0 Total

200,000.000			Local			7,497.92	229,000.00
			Base			7,497.92	229,000.00

445587AA6	HUNT COS INC	9.625%	01 Mar 2021	12 Jun 2014	17 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC
225,000.000	1.000000 NJFX		Local	104.250000	6,737.50	0.00	234,562.50
			Base	104.250000	6,737.50	0.00	234,562.50

44701QAX0	HUNTSMAN INTERNATIONAL L	8.625%	15 Mar 2021	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
1,000,000.000	1.000000 NJFW		Local	111.625000	20,125.00	0.00	1,116,250.00
			Base	111.625000	20,125.00	0.00	1,116,250.00

44701QAZ5	HUNTSMAN INTERNATIONAL L	4.875%	15 Nov 2020	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
1,000,000.000	1.000000 NJFW		Local	102.875000	3,250.00	0.00	1,028,750.00
			Base	102.875000	3,250.00	0.00	1,028,750.00

44919PAC6	IAC/INTERACTIVECORP	4.75%	15 Dec 2022	05 Jun 2014	10 Jun 2014	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC
500,000.000	1.000000 NJFX		Local	98.375000	11,545.14	0.00	491,875.00
			Base	98.375000	11,545.14	0.00	491,875.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		18 Jun 2014	23 Jun 2014		BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
425,000.000	1.000000 NJFX	Local	98.750000	448.61	0.00	0.00	419,687.50
		Base	98.750000	448.61	0.00	0.00	419,687.50
44919PAC6 Total							
925,000.000		Local		11,993.75	0.00	0.00	911,562.50
		Base		11,993.75	0.00	0.00	911,562.50
44984WAC1	INEOS FINANCE PLC	8.375% 15 Feb 2019	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
500,000.000	1.000000 NJFW	Local	109.625000	13,260.42	0.00	0.00	548,125.00
		Base	109.625000	13,260.42	0.00	0.00	548,125.00
44984WAE7	INEOS FINANCE PLC	7.5% 01 May 2020	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
250,000.000	1.000000 NJFW	Local	109.125000	1,979.17	0.00	0.00	272,812.50
		Base	109.125000	1,979.17	0.00	0.00	272,812.50
449934AB4	IMS HEALTH INC	6% 01 Nov 2020	03 Jun 2014	06 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
250,000.000	1.000000 NJFX	Local	106.375000	1,458.33	0.00	0.00	265,937.50
		Base	106.375000	1,458.33	0.00	0.00	265,937.50
45072PAD4	IASIS HEALTHCARE/CAP CRP	8.375% 15 May 2019	04 Jun 2014	09 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
2,000,000.000	1.000000 NJFW	Local	106.500000	11,166.67	0.00	0.00	2,130,000.00
		Base	106.500000	11,166.67	0.00	0.00	2,130,000.00
451102AZ0	ICAHN ENTERPRISES/FIN	4.875% 15 Mar 2019	23 May 2014	30 May 2014	7 EXCHANGE OFFER (NON CASH)	USD/DTC	
2,000,000.000	1.000000 NJFJ	Local	101.750000	33,041.67	0.00	0.00	2,035,000.00
		Base	101.750000	33,041.67	0.00	0.00	2,035,000.00
451102BB2	ICAHN ENTERPRISES/FIN	4.875% 15 Mar 2019	02 Jun 2014	05 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	103.000000	18,145.83	0.00	0.00	1,030,000.00
		Base	103.000000	18,145.83	0.00	0.00	1,030,000.00
			03 Jun 2014	06 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	102.750000	18,281.25	0.00	0.00	1,027,500.00
		Base	102.750000	18,281.25	0.00	0.00	1,027,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

451102BB2 Total

2,000,000.000			Local		36,427.08	0.00	2,057,500.00
			Base		36,427.08	0.00	2,057,500.00

451102BD8	ICAHN ENTERPRISES/FIN	5.875%	01 Feb 2022	23 May 2014	30 May 2014	7	EXCHANGE OFFER (NON CASH)	USD/DTC
450,000.000	1.000000 NJFY		Local	102.846855		8,371.88	0.00	462,810.85
			Base	102.846855		8,371.88	0.00	462,810.85

451102BD8	ICAHN ENTERPRISES/FIN	5.875%	01 Feb 2022	23 May 2014	30 May 2014	7	EXCHANGE OFFER (NON CASH)	USD/DTC
1,100,000.000	1.000000 NJFS		Local	102.846855		20,464.58	0.00	1,131,315.41
			Base	102.846855		20,464.58	0.00	1,131,315.41

451102BD8 Total

1,550,000.000			Local		28,836.46	0.00	1,594,126.26
			Base		28,836.46	0.00	1,594,126.26

45672NAB7	INFOR US INC	9.375%	01 Apr 2019	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC
1,000,000.000	1.000000 NJFW		Local	111.750000		17,708.33	0.00	1,117,500.00
			Base	111.750000		17,708.33	0.00	1,117,500.00

45763PAE6	INMARSAT FINANCE PLC	4.875%	15 May 2022	09 Jun 2014	12 Jun 2014		RBC CAPITAL MARKETS	USD/DTC
200,000.000	1.000000 NJFX		Local	101.750000		216.67	0.00	203,500.00
			Base	101.750000		216.67	0.00	203,500.00

4581X0BX5	INTER AMERICAN DEVEL BK	3.2%	07 Aug 2042	10 Jun 2014			SUSQUEHANNA FINANCIAL GROUP	USD/DTC
10,000,000.000	1.000000 NJFH		Local	86.678000		112,000.00	0.00	8,667,800.00
			Base	86.678000		112,000.00	0.00	8,667,800.00
				10 Jun 2014	CANCEL		SUSQUEHANNA FINANCIAL GROUP	USD/DTC
-10,000,000.000	1.000000 NJFH		Local	86.678000		-112,000.00	0.00	-8,667,800.00
			Base	86.678000		-112,000.00	0.00	-8,667,800.00
				10 Jun 2014	13 Jun 2014		SUSQUEHANNA FINANCIAL GROUP	USD/FED
10,000,000.000	1.000000 NJFH		Local	86.678000		112,000.00	0.00	8,667,800.00
			Base	86.678000		112,000.00	0.00	8,667,800.00
				26 Jun 2014	OPEN		BANK OF AMERICA SECURITIES LLC	USD/FED

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR											
Asset ID	Security Name/Description			Trd Date	Stl 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										
	5,000,000.000	1.000000	NJFH	Local	88.678000	64,000.00	0.00	0.00	4,433,900.00		
				Base	88.678000	64,000.00	0.00	0.00	4,433,900.00		
4581X0BX5 Total	15,000,000.000			Local		176,000.00	0.00	0.00	13,101,700.00		
				Base		176,000.00	0.00	0.00	13,101,700.00		
458204AP9	INTELSAT LUXEMBOURG SA	7.75%	01 Jun 2021	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC			
	500,000.000	1.000000	NJFW	Local	105.875000	861.11	0.00	0.00	529,375.00		
				Base	105.875000	861.11	0.00	0.00	529,375.00		
458204AQ7	INTELSAT LUXEMBOURG SA	8.125%	01 Jun 2023	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC			
	500,000.000	1.000000	NJFW	Local	107.500000	902.78	0.00	0.00	537,500.00		
				Base	107.500000	902.78	0.00	0.00	537,500.00		
458204AQ7	INTELSAT LUXEMBOURG SA	8.125%	01 Jun 2023	23 Jun 2014	26 Jun 2014		RBC CAPITAL MARKETS	USD/DTC			
	175,000.000	1.000000	NJFY	Local	109.000000	987.41	0.00	0.00	190,750.00		
				Base	109.000000	987.41	0.00	0.00	190,750.00		
					24 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC			
	225,000.000	1.000000	NJFY	Local	109.000000	1,320.31	0.00	0.00	245,250.00		
				Base	109.000000	1,320.31	0.00	0.00	245,250.00		
458204AQ7 Total	900,000.000			Local		3,210.50	0.00	0.00	973,500.00		
				Base		3,210.50	0.00	0.00	973,500.00		
45824TAN5	INTELSAT JACKSON HLDG	5.5%	01 Aug 2023	04 Jun 2014			MORGAN STANLEY CO INCORPORATED	USD/DTC			
	500,000.000	1.000000	NJFW	Local	99.500000	9,777.78	0.00	0.00	497,500.00		
				Base	99.500000	9,777.78	0.00	0.00	497,500.00		
					04 Jun 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC			
	-500,000.000	1.000000	NJFW	Local	99.500000	-9,777.78	0.00	0.00	-497,500.00		
				Base	99.500000	-9,777.78	0.00	0.00	-497,500.00		
45824TAN5	INTELSAT JACKSON HLDG	5.5%	01 Aug 2023	05 Jun 2014	05 Jun 2014		MANDATORYEXCHANGE NON CASH	USD/DTC			
	900,000.000	1.000000	NJFV	Local	98.000000	17,050.00	0.00	0.00	882,000.00		
				Base	98.000000	17,050.00	0.00	0.00	882,000.00		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
45824TAN5	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	05 Jun 2014		MANDATORYEXCHANGE NON CASH	USD/DTC	
500,000.000	1.000000 NJFW	Local	98.032576	9,472.22	0.00	0.00	490,162.88
		Base	98.032576	9,472.22	0.00	0.00	490,162.88
			05 Jun 2014	CANCEL	MANDATORYEXCHANGE NON CASH	USD/DTC	
-500,000.000	1.000000 NJFW	Local	98.032576	-9,472.22	0.00	0.00	-490,162.88
		Base	98.032576	-9,472.22	0.00	0.00	-490,162.88
			05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	98.036195	18,944.44	0.00	0.00	980,361.95
		Base	98.036195	18,944.44	0.00	0.00	980,361.95
45824TAN5 Total							
1,900,000.000		Local		35,994.44	0.00	0.00	1,862,361.95
		Base		35,994.44	0.00	0.00	1,862,361.95
45824TAP0	INTELSAT JACKSON HLDG	5.5% 01 Aug 2023	04 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
500,000.000	1.000000 NJFW	Local	99.500000	9,777.78	0.00	0.00	497,500.00
		Base	99.500000	9,777.78	0.00	0.00	497,500.00
			04 Jun 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	
-500,000.000	1.000000 NJFW	Local	99.500000	-9,777.78	0.00	0.00	-497,500.00
		Base	99.500000	-9,777.78	0.00	0.00	-497,500.00
			04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
500,000.000	1.000000 NJFW	Local	99.500000	9,777.78	0.00	0.00	497,500.00
		Base	99.500000	9,777.78	0.00	0.00	497,500.00
45824TAP0 Total							
500,000.000		Local		9,777.78	0.00	0.00	497,500.00
		Base		9,777.78	0.00	0.00	497,500.00
45874JAD8	INTERLINE BRANDS INC NJ	1% 21 Mar 2021	27 Jun 2014	27 Jun 2014	PAYDOWN	USD/OTH	
662.500	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	662.50
		Base	100.000000	0.00	0.00	0.00	662.50
45874JAD8	INTERLINE BRANDS INC NJ	1% 21 Mar 2021	27 Jun 2014	27 Jun 2014	PAYDOWN	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,650.000	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00	1,650.00	
				Base	100.000000	0.00	0.00	0.00	1,650.00	
45874JAD8 Total	2,312.500			Local		0.00	0.00	0.00	2,312.50	
				Base		0.00	0.00	0.00	2,312.50	
459053XP4	IBRD DISCOUNT NOTE			0.01%	02 Jun 2014	02 Jun 2014	02 Jun 2014	REDEMPTION	USD/FED	
	100,000,000.000	1.000000	NJFN	Local	100.000000	0.00	0.00	0.00	100,000,000.00	
				Base	100.000000	0.00	0.00	0.00	100,000,000.00	
459200AM3	IBM CORP			7%	30 Oct 2025	04 Jun 2014	09 Jun 2014	STIFEL NICOLAUS + CO INC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	131.704000	75,833.33	0.00	0.00	13,170,400.00	
				Base	131.704000	75,833.33	0.00	0.00	13,170,400.00	
459200HP9	IBM CORP			3.375%	01 Aug 2023	17 Jun 2014	20 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	100.419000	130,312.50	0.00	0.00	10,041,900.00	
				Base	100.419000	130,312.50	0.00	0.00	10,041,900.00	
459745GA7	INTL LEASE FINANCE CORP			6.75%	01 Sep 2016	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	325,000.000	1.000000	NJFW	Local	111.000000	5,971.88	0.00	0.00	360,750.00	
				Base	111.000000	5,971.88	0.00	0.00	360,750.00	
459745GC3	INTL LEASE FINANCE CORP			7.125%	01 Sep 2018	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	500,000.000	1.000000	NJFW	Local	116.000000	9,697.92	0.00	0.00	580,000.00	
				Base	116.000000	9,697.92	0.00	0.00	580,000.00	
459745GH2	INTL LEASE FINANCE CORP			6.25%	15 May 2019	03 Jun 2014	06 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
	1,000,000.000	1.000000	NJFJ	Local	111.625000	3,645.83	0.00	0.00	1,116,250.00	
				Base	111.625000	3,645.83	0.00	0.00	1,116,250.00	
460146CA9	INTERNATIONAL PAPER CO			7.95%	15 Jun 2018	16 Jun 2014	18 Jun 2014	2 TENDER OFFER	USD/DTC	
	20,000,000.000	1.000000	NJFH	Local	119.511000	13,249.94	0.00	0.00	23,902,200.00	
				Base	119.511000	13,249.94	0.00	0.00	23,902,200.00	
462044AE8	ION GEOPHYSICAL CORP			8.125%	15 May 2018	04 Jun 2014	09 Jun 2014	BB& T CAPITAL MARKETS	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
1,000,000.000	1.000000 NJFJ	Local	99.000000	5,416.67	0.00	990,000.00	
		Base	99.000000	5,416.67	0.00	990,000.00	
46262EAE5	IPAYMENT INC	10.25% 15 May 2018	13 Jun 2014	18 Jun 2014	PERSHING LLC	USD/DTC	
225,000.000	1.000000 NJFX	Local	79.125000	2,114.06	0.00	178,031.25	
		Base	79.125000	2,114.06	0.00	178,031.25	
			23 Jun 2014	26 Jun 2014	PERSHING LLC	USD/DTC	
175,000.000	1.000000 NJFX	Local	80.750000	2,042.88	0.00	141,312.50	
		Base	80.750000	2,042.88	0.00	141,312.50	
46262EAE5 Total							
400,000.000		Local		4,156.94	0.00	319,343.75	
		Base		4,156.94	0.00	319,343.75	
46264NAE3	IQOR US INC	1% 01 Apr 2022	18 Jun 2014		MORGAN STANLEY AND CO INC	USD/OTH	
125,000.000	1.000000 NJFX	Local	95.500000	0.00	0.00	119,375.00	
		Base	95.500000	0.00	0.00	119,375.00	
46284PAP9	IRON MOUNTAIN INC	5.75% 15 Aug 2024	03 Jun 2014	06 Jun 2014	WELLS FARGO SECURITIES, LLC	USD/DTC	
175,000.000	1.000000 NJFV	Local	100.250000	3,102.60	0.00	175,437.50	
		Base	100.250000	3,102.60	0.00	175,437.50	
466112AP4	JBS USA LLC/JBS USA FINA	5.875% 15 Jul 2024	25 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
200,000.000	1.000000 NJFS	Local	99.625000	163.19	0.00	199,250.00	
		Base	99.625000	163.19	0.00	199,250.00	
466112AP4	JBS USA LLC/JBS USA FINA	5.875% 15 Jul 2024	25 Jun 2014	30 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
75,000.000	1.000000 NJFY	Local	99.625000	61.20	0.00	74,718.75	
		Base	99.625000	61.20	0.00	74,718.75	
466112AP4 Total							
275,000.000		Local		224.39	0.00	273,968.75	
		Base		224.39	0.00	273,968.75	
46611DAB1	JBS INVESTMENTS GMBH	7.25% 03 Apr 2024	10 Jun 2014	13 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
100,000.000	1.000000 NJFY	Local	104.750000	1,409.72	0.00	104,750.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	104.750000		1,409.72	0.00	0.00	104,750.00
46611DAB1	JBS INVESTMENTS GMBH	7.25% 03 Apr 2024	10 Jun 2014	13 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
300,000.000	1.000000 NJFS	Local	104.750000	4,229.17	0.00	0.00	314,250.00
	Base	104.750000		4,229.17	0.00	0.00	314,250.00
	325,000.000	1.000000 NJFS	10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	Local	105.000000		4,581.60	0.00	0.00	341,250.00
	Base	105.000000		4,581.60	0.00	0.00	341,250.00
46611DAB1	JBS INVESTMENTS GMBH	7.25% 03 Apr 2024	10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
125,000.000	1.000000 NJFY	Local	105.000000	1,762.15	0.00	0.00	131,250.00
	Base	105.000000		1,762.15	0.00	0.00	131,250.00
	125,000.000	1.000000 NJFY	17 Jun 2014	20 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
	Local	104.500000		1,938.37	0.00	0.00	130,625.00
	Base	104.500000		1,938.37	0.00	0.00	130,625.00
46611DAB1	JBS INVESTMENTS GMBH	7.25% 03 Apr 2024	17 Jun 2014	20 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
325,000.000	1.000000 NJFS	Local	104.500000	5,039.76	0.00	0.00	339,625.00
	Base	104.500000		5,039.76	0.00	0.00	339,625.00
46611DAB1 Total							
1,300,000.000		Local		18,960.77	0.00	0.00	1,361,750.00
		Base		18,960.77	0.00	0.00	1,361,750.00
46611VAP0	JBS USA LLC	1% 18 Sep 2020	30 Jun 2014	OPEN	2 PAYDOWN	USD/OTH	
3,625.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	3,625.00
		Base	100.000000	0.00	0.00	0.00	3,625.00
46611VAP0	JBS USA LLC	1% 18 Sep 2020	30 Jun 2014	OPEN	2 PAYDOWN	USD/OTH	
1,437.500	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,437.50
		Base	100.000000	0.00	0.00	0.00	1,437.50
46611VAP0 Total							
5,062.500		Local		0.00	0.00	0.00	5,062.50
		Base		0.00	0.00	0.00	5,062.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description	Trd Date	Stl 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									
471109AB4	JARDEN CORP	7.5%	01 May 2017	04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	114.000000	7,916.67	0.00	0.00	1,140,000.00		
		Base	114.000000	7,916.67	0.00	0.00	1,140,000.00		
48019TAA2	JONES ENERGY HLDGS/FIN	6.75%	01 Apr 2022	09 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
175,000.000	1.000000 NJFY	Local	105.500000	2,296.88	0.00	0.00	184,625.00		
		Base	105.500000	2,296.88	0.00	0.00	184,625.00		
48019TAA2	JONES ENERGY HLDGS/FIN	6.75%	01 Apr 2022	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,405,000.000	1.000000 NJFS	Local	106.250000	22,128.75	0.00	0.00	1,492,812.50		
		Base	106.250000	22,128.75	0.00	0.00	1,492,812.50		
48019TAA2	JONES ENERGY HLDGS/FIN	6.75%	01 Apr 2022	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
380,000.000	1.000000 NJFY	Local	106.250000	5,985.00	0.00	0.00	403,750.00		
		Base	106.250000	5,985.00	0.00	0.00	403,750.00		
48019TAA2 Total									
1,960,000.000		Local		30,410.63	0.00	0.00	2,081,187.50		
		Base		30,410.63	0.00	0.00	2,081,187.50		
48127FAA1	JPMORGAN CHASE + CO	5%	29 Dec 2049	10 Jun 2014	13 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
250,000.000	1.000000 NJFX	Local	100.500000	138.89	0.00	0.00	251,250.00		
		Base	100.500000	138.89	0.00	0.00	251,250.00		
			10 Jun 2014						
175,000.000	1.000000 NJFX	Local	100.500000	97.22	0.00	0.00	175,875.00		
		Base	100.500000	97.22	0.00	0.00	175,875.00		
			10 Jun 2014	CANCEL					
-175,000.000	1.000000 NJFX	Local	100.500000	-97.22	0.00	0.00	-175,875.00		
		Base	100.500000	-97.22	0.00	0.00	-175,875.00		
			10 Jun 2014	13 Jun 2014					
175,000.000	1.000000 NJFX	Local	100.500000	97.22	0.00	0.00	175,875.00		
		Base	100.500000	97.22	0.00	0.00	175,875.00		
48127FAA1	JPMORGAN CHASE + CO	5%	29 Dec 2049	19 Jun 2014	24 Jun 2014		HSBC SECURITIES INC.	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,000,000.000	1.000000	NJFJ		Local	99.875000		2,083.33	0.00	998,750.00
					Base	99.875000		2,083.33	0.00	998,750.00
48127FAA1 Total	1,425,000.000				Local			2,319.44	0.00	1,425,875.00
					Base			2,319.44	0.00	1,425,875.00
48586JAB5	KATE SPADE + CO			1% 10 Apr 2021	10 Apr 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH		
	-450,000.000	1.000000	NJFX		Local	100.125000		0.00	0.00	-450,562.50
					Base	100.125000		0.00	0.00	-450,562.50
						10 Apr 2014	04 Jun 2014	1	BANK OF AMERICA N.A.	USD/OTH
	450,000.000	1.000000	NJFX		Local	100.125000		0.00	0.00	450,562.50
					Base	100.125000		0.00	0.00	450,562.50
48586JAB5 Total	0.000				Local			0.00	0.00	0.00
					Base			0.00	0.00	0.00
49456BAB7	KINDER MORGAN INC/DELAWA			5.625% 15 Nov 2023	20 Jun 2014	25 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	1,700,000.000	1.000000	NJFX		Local	103.125000		10,625.00	0.00	1,753,125.00
					Base	103.125000		10,625.00	0.00	1,753,125.00
49456BAB7	KINDER MORGAN INC/DELAWA			5.625% 15 Nov 2023	20 Jun 2014	25 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	1,000,000.000	1.000000	NJFJ		Local	103.375000		6,250.00	0.00	1,033,750.00
					Base	103.375000		6,250.00	0.00	1,033,750.00
49456BAB7 Total	2,700,000.000				Local			16,875.00	0.00	2,786,875.00
					Base			16,875.00	0.00	2,786,875.00
50015QAH3	KODIAK OIL + GAS CORP			5.5% 01 Feb 2022	05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC		
	700,000.000	1.000000	NJFX		Local	102.250000		13,795.83	0.00	715,750.00
					Base	102.250000		13,795.83	0.00	715,750.00
50105HAD3	KRONOS WORLDWIDE INC			1% 18 Feb 2020	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH		
	937.500	1.000000	NJFX		Local	100.000000		0.00	0.00	937.50
					Base	100.000000		0.00	0.00	937.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
502160AK0	LSB INDUSTRIES	7.75% 01 Aug 2019	06 Jun 2014	10 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	107.250000	26,909.72	0.00	0.00	1,072,500.00
		Base	107.250000	26,909.72	0.00	0.00	1,072,500.00
51861JAW9	LAUREATE EDUCATION INC	1% 18 Jun 2018	30 Jun 2014		PAYDOWN	USD/OTH	
446.050	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	446.05
		Base	100.000000	0.00	0.00	0.00	446.05
524901AS4	LEGG MASON INC	2.7% 15 Jul 2019	26 Jun 2014	OPEN	JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC	
8,000,000.000	1.000000 NJFH	Local	100.581000	3,000.00	0.00	0.00	8,046,480.00
		Base	100.581000	3,000.00	0.00	0.00	8,046,480.00
532716AU1	L BRANDS INC	5.625% 15 Feb 2022	05 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
752,000.000	1.000000 NJFY	Local	106.625000	13,512.50	0.00	0.00	801,820.00
		Base	106.625000	13,512.50	0.00	0.00	801,820.00
536022AH9	LINN ENERGY LLC/FIN CORP	6.25% 01 Nov 2019	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
2,000,000.000	1.000000 NJFJ	Local	105.500000	15,305.56	0.00	0.00	2,110,000.00
		Base	105.500000	15,305.56	0.00	0.00	2,110,000.00
546347AH8	LOUISIANA PACIFIC CORP	7.5% 01 Jun 2020	03 Jun 2014	06 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
100,000.000	1.000000 NJFY	Local	110.625000	104.17	0.00	0.00	110,625.00
		Base	110.625000	104.17	0.00	0.00	110,625.00
546347AH8	LOUISIANA PACIFIC CORP	7.5% 01 Jun 2020	03 Jun 2014	06 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
275,000.000	1.000000 NJFS	Local	110.625000	286.46	0.00	0.00	304,218.75
		Base	110.625000	286.46	0.00	0.00	304,218.75
			09 Jun 2014	12 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
275,000.000	1.000000 NJFS	Local	110.500000	630.21	0.00	0.00	303,875.00
		Base	110.500000	630.21	0.00	0.00	303,875.00
			09 Jun 2014	12 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC	
200,000.000	1.000000 NJFS	Local	110.500000	458.33	0.00	0.00	221,000.00
		Base	110.500000	458.33	0.00	0.00	221,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
546347AH8	LOUISIANA PACIFIC CORP	7.5%	01 Jun 2020	09 Jun 2014	12 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC
300,000.000	1.000000 NJFY	Local	110.500000	687.50	0.00	0.00	331,500.00
		Base	110.500000	687.50	0.00	0.00	331,500.00
546347AH8	LOUISIANA PACIFIC CORP	7.5%	01 Jun 2020	17 Jun 2014	20 Jun 2014	NETSCOUT SYSTEMS INC	USD/DTC
250,000.000	1.000000 NJFS	Local	110.125000	989.58	0.00	0.00	275,312.50
		Base	110.125000	989.58	0.00	0.00	275,312.50
546347AH8 Total							
1,400,000.000		Local		3,156.25	0.00	0.00	1,546,531.25
		Base		3,156.25	0.00	0.00	1,546,531.25
552704AB4	MEG ENERGY CORP	6.375%	30 Jan 2023	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
200,000.000	1.000000 NJFX	Local	106.125000	4,462.50	0.00	0.00	212,250.00
		Base	106.125000	4,462.50	0.00	0.00	212,250.00
552953BB6	MGM RESORTS INTL	7.625%	15 Jan 2017	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
1,000,000.000	1.000000 NJFW	Local	113.500000	30,500.00	0.00	0.00	1,135,000.00
		Base	113.500000	30,500.00	0.00	0.00	1,135,000.00
55301HAN2	MGM MIRAGE	3.5%	20 Dec 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
625.580	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	625.58
		Base	100.000000	0.00	0.00	0.00	625.58
55301HAN2	MGM MIRAGE	3.5%	20 Dec 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
1,564.100	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,564.10
		Base	100.000000	0.00	0.00	0.00	1,564.10
55301HAN2 Total							
2,189.680		Local		0.00	0.00	0.00	2,189.68
		Base		0.00	0.00	0.00	2,189.68
55303QAA8	MGM RESORTS INTL	11.375%	01 Mar 201	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
200,000.000	1.000000 NJFS	Local	129.750000	6,193.06	0.00	0.00	259,500.00
		Base	129.750000	6,193.06	0.00	0.00	259,500.00
55303QAA8	MGM RESORTS INTL	11.375%	01 Mar 201	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
50,000.000	1.000000 NJFY	Local	129.750000	1,548.26	0.00	0.00	64,875.00
		Base	129.750000	1,548.26	0.00	0.00	64,875.00
55303QAA8 Total							
250,000.000		Local		7,741.32	0.00	0.00	324,375.00
		Base		7,741.32	0.00	0.00	324,375.00
55328HAB7	MPH ACQUISITION HLDGS LLC	1% 31 Mar 2021	02 Jun 2014	02 Jun 2014	PAYDOWN	USD/OTH	
5,227.270	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	5,227.27
		Base	100.000000	0.00	0.00	0.00	5,227.27
55328HAB7	MPH ACQUISITION HLDGS LLC	1% 31 Mar 2021	02 Jun 2014	03 Jun 2014	1 PAYDOWN	USD/OTH	
4,545.450	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	4,545.45
		Base	100.000000	0.00	0.00	0.00	4,545.45
55328HAB7	MPH ACQUISITION HLDGS LLC	1% 31 Mar 2021	02 Jun 2014	03 Jun 2014	1 PAYDOWN	USD/OTH	
1,818.180	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,818.18
		Base	100.000000	0.00	0.00	0.00	1,818.18
55328HAB7 Total							
11,590.900		Local		0.00	0.00	0.00	11,590.90
		Base		0.00	0.00	0.00	11,590.90
554276AE5	MACDERMID INC	1% 07 Jun 2020	30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH	
1,077.690	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	1,077.69
		Base	100.000000	0.00	0.00	0.00	1,077.69
554276AE5	MACDERMID INC	1% 07 Jun 2020	30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH	
2,681.700	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,681.70
		Base	100.000000	0.00	0.00	0.00	2,681.70
554276AE5 Total							
3,759.390		Local		0.00	0.00	0.00	3,759.39
		Base		0.00	0.00	0.00	3,759.39
563469UD5	MANITOBA (PROVINCE OF)	3.05% 14 May 2024	19 Jun 2014	24 Jun 2014	CIBC WORLD MARKETS CORP	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	100.023000	33,888.89	0.00	0.00	10,002,300.00
		Base	100.023000	33,888.89	0.00	0.00	10,002,300.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	30 May 2014	CANCEL	J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
-50,000.000	1.000000 NJFY	106.000000	Local	106.000000	-290.80	0.00	-53,000.00
		106.000000	Base	106.000000	-290.80	0.00	-53,000.00
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	30 May 2014	CANCEL	J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
-100,000.000	1.000000 NJFS	106.000000	Local	106.000000	-581.60	0.00	-106,000.00
		106.000000	Base	106.000000	-581.60	0.00	-106,000.00
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	02 Jun 2014	05 Jun 2014	BARCLAYS BANK PLC LONDON BRANCH	USD/DTC
50,000.000	1.000000 NJFY	106.000000	Local	106.000000	302.43	0.00	53,000.00
		106.000000	Base	106.000000	302.43	0.00	53,000.00
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	02 Jun 2014	05 Jun 2014	BARCLAYS BANK PLC LONDON BRANCH	USD/DTC
100,000.000	1.000000 NJFS	106.000000	Local	106.000000	604.86	0.00	106,000.00
		106.000000	Base	106.000000	604.86	0.00	106,000.00
				03 Jun 2014	06 Jun 2014	UBS SECURITIES LLC	USD/DTC
50,000.000	1.000000 NJFS	106.250000	Local	106.250000	314.06	0.00	53,125.00
		106.250000	Base	106.250000	314.06	0.00	53,125.00
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	03 Jun 2014	06 Jun 2014	UBS SECURITIES LLC	USD/DTC
50,000.000	1.000000 NJFY	106.250000	Local	106.250000	314.06	0.00	53,125.00
		106.250000	Base	106.250000	314.06	0.00	53,125.00
				04 Jun 2014	09 Jun 2014	J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
75,000.000	1.000000 NJFY	106.000000	Local	106.000000	523.44	0.00	79,500.00
		106.000000	Base	106.000000	523.44	0.00	79,500.00
56656UAA0	MARFRIG HOLDING EUROPE B	8.375%	09 May 2018	04 Jun 2014	09 Jun 2014	J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
200,000.000	1.000000 NJFS	106.000000	Local	106.000000	1,395.83	0.00	212,000.00
		106.000000	Base	106.000000	1,395.83	0.00	212,000.00
56656UAA0 Total							
375,000.000			Local		2,582.28	0.00	397,750.00
			Base		2,582.28	0.00	397,750.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
50,000.000	1.000000 NJFY	100.500000	Local	100.500000	0.00	0.00	50,250.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	100.500000		0.00	0.00	0.00	50,250.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
50,000.000	1.000000 NJFS	Local	100.500000	0.00	0.00	0.00	50,250.00
	Base	100.500000		0.00	0.00	0.00	50,250.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	24 Jun 2014	UBS SECURITIES LLC	USD/DTC
50,000.000	1.000000 NJFY	Local	100.500000	0.00	0.00	0.00	50,250.00
	Base	100.500000		0.00	0.00	0.00	50,250.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	24 Jun 2014	UBS SECURITIES LLC	USD/DTC
150,000.000	1.000000 NJFS	Local	100.500000	0.00	0.00	0.00	150,750.00
	Base	100.500000		0.00	0.00	0.00	150,750.00
			11 Jun 2014			MORGAN STANLEY CO INCORPORATED	USD/DTC
100,000.000	1.000000 NJFS	Local	100.450000	0.00	0.00	0.00	100,450.00
	Base	100.450000		0.00	0.00	0.00	100,450.00
			11 Jun 2014	CANCEL		MORGAN STANLEY CO INCORPORATED	USD/DTC
-100,000.000	1.000000 NJFS	Local	100.450000	0.00	0.00	0.00	-100,450.00
	Base	100.450000		0.00	0.00	0.00	-100,450.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
50,000.000	1.000000 NJFY	Local	100.450000	0.00	0.00	0.00	50,225.00
	Base	100.450000		0.00	0.00	0.00	50,225.00
			11 Jun 2014	CANCEL		MORGAN STANLEY CO INCORPORATED	USD/DTC
-50,000.000	1.000000 NJFY	Local	100.450000	0.00	0.00	0.00	-50,225.00
	Base	100.450000		0.00	0.00	0.00	-50,225.00
			12 Jun 2014	24 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
50,000.000	1.000000 NJFY	Local	100.350000	0.00	0.00	0.00	50,175.00
	Base	100.350000		0.00	0.00	0.00	50,175.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	12 Jun 2014	24 Jun 2014	J P MORGAN CHASE/J P MORGAN INTL	USD/DTC
100,000.000	1.000000 NJFS	Local	100.300000	0.00	0.00	0.00	100,300.00
	Base	100.300000		0.00	0.00	0.00	100,300.00
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	26 Jun 2014	2 JPMORGAN CHASE BANK	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	50,000.000	1.000000	NJFY	Local	100.450000	0.00	0.00	0.00	50,225.00	
				Base	100.450000	0.00	0.00	0.00	50,225.00	
56656UAF9	MARFRIG HOLDING EUROPE B	6.875%	24 Jun 2019	11 Jun 2014	26 Jun 2014	2	JPMORGAN CHASE BANK	USD/DTC		
	100,000.000	1.000000	NJFS	Local	100.450000	0.00	0.00	0.00	100,450.00	
				Base	100.450000	0.00	0.00	0.00	100,450.00	
56656UAF9 Total				Local		0.00	0.00	0.00	602,650.00	
	600,000.000			Base		0.00	0.00	0.00	602,650.00	
570254AB8	NEIMAN MARCUS GROUP LTD	8.75%	15 Oct 2021	06 Jun 2014	11 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	500,000.000	1.000000	NJFY	Local	110.500000	6,805.56	0.00	0.00	552,500.00	
				Base	110.500000	6,805.56	0.00	0.00	552,500.00	
570506AP0	MARKWEST ENERGY PART/FIN	6.25%	15 Jun 2022	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC		
	114,000.000	1.000000	NJFX	Local	108.250000	3,463.54	0.00	0.00	123,405.00	
				Base	108.250000	3,463.54	0.00	0.00	123,405.00	
570506AR6	MARKWEST ENERGY PART/FIN	4.5%	15 Jul 2023	04 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	500,000.000	1.000000	NJFW	Local	98.250000	9,000.00	0.00	0.00	491,250.00	
				Base	98.250000	9,000.00	0.00	0.00	491,250.00	
573334AD1	MRT MID PART/MRT MID FIN	7.25%	15 Feb 2021	09 Jun 2014	11 Jun 2014		J.P. MORGAN CLEARING CORP.	USD/DTC		
	100,000.000	1.000000	NJFY	Local	106.000000	2,336.11	0.00	0.00	106,000.00	
				Base	106.000000	2,336.11	0.00	0.00	106,000.00	
57772KAC5	MAXIM INTEGRATED PRODUCT	2.5%	15 Nov 2018	03 Jun 2014	06 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	100.869000	14,583.33	0.00	0.00	10,086,900.00	
				Base	100.869000	14,583.33	0.00	0.00	10,086,900.00	
579489AG0	MCCLATCHY CO	9%	15 Dec 2022	16 Jun 2014	19 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	725,000.000	1.000000	NJFX	Local	115.375000	725.00	0.00	0.00	836,468.75	
				Base	115.375000	725.00	0.00	0.00	836,468.75	
591709AK6	METROPCS WIRELESS INC	7.875%	01 Sep 2018	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	1,250,000.000	1.000000	NJFX	Local	105.400000	26,796.88	0.00	0.00	1,317,500.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	105.400000		26,796.88	0.00	0.00	1,317,500.00
592125AM0	MET GOVT NASHVILLE DAVIDSON	6.731% 01 Jul 2043	05 Jun 2014	10 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
28,000,000.000	1.000000 NJFH	Local	127.010000	832,400.33	0.00	0.00	35,562,799.99
28,000,000.000		Base	127.010000	832,400.33	0.00	0.00	35,562,799.99
594064AA5	MICHAEL BAKER INTL INC	8.25% 15 Oct 2018	10 Jun 2014	12 Jun 2014	STERNE, AGEE, AND LEACH INC	USD/DTC	
1,050,000.000	1.000000 NJFV	Local	106.862500	13,715.63	0.00	0.00	1,122,056.25
		Base	106.862500	13,715.63	0.00	0.00	1,122,056.25
594073AB4	MICHAEL FOODS GROUP INC	9.75% 15 Jul 2018	02 Jun 2014	02 Jun 2014	CALLED BONDS	USD/DTC	
1,500,000.000	1.000000 NJFW	Local	105.962294	55,656.24	0.00	0.00	1,589,434.41
		Base	105.962294	55,656.24	0.00	0.00	1,589,434.41
59407TAA9	MICHAEL FOODS HOLDING	8.5% 15 Jul 2018	02 Jun 2014	02 Jun 2014	CALLED BONDS	USD/DTC	
2,250,000.000	1.000000 NJFW	Local	103.939749	72,781.24	0.00	0.00	2,338,644.36
		Base	103.939749	72,781.24	0.00	0.00	2,338,644.36
59407TAA9	MICHAEL FOODS HOLDING	8.5% 15 Jul 2018	02 Jun 2014	02 Jun 2014	CALLED BONDS	USD/DTC	
250,000.000	1.000000 NJFX	Local	103.939748	8,086.80	0.00	0.00	259,849.37
		Base	103.939748	8,086.80	0.00	0.00	259,849.37
59407TAA9 Total							
2,500,000.000		Local		80,868.04	0.00	0.00	2,598,493.73
		Base		80,868.04	0.00	0.00	2,598,493.73
594082AA7	MICHAELS FINCO HLDG/INC	7.5% 01 Aug 2018	05 Jun 2014	10 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
1,275,000.000	1.000000 NJFX	Local	102.375000	34,265.63	0.00	0.00	1,305,281.25
		Base	102.375000	34,265.63	0.00	0.00	1,305,281.25
594087AT5	MICHAELS STORES INC	5.875% 15 Dec 2020	24 Jun 2014	27 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
310,000.000	1.000000 NJFY	Local	102.500000	607.08	0.00	0.00	317,750.00
		Base	102.500000	607.08	0.00	0.00	317,750.00
609453AG0	MONITRONICS INTERNATIONA	9.125% 01 Apr 2020	09 Jun 2014	11 Jun 2014	PERSHING LLC	USD/DTC	
165,000.000	1.000000 NJFY	Local	106.563000	2,927.60	0.00	0.00	175,828.95
		Base	106.563000	2,927.60	0.00	0.00	175,828.95

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
624758AB4	MUELLER WATER PRODUCTS	7.375% 01 Jun 2017	04 Jun 2014	09 Jun 2014	NOMURA SECURITIES/FIXED INCOME	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	101.750000	1,638.89	0.00	0.00	1,017,500.00
		Base	101.750000	1,638.89	0.00	0.00	1,017,500.00
624758AD0	MUELLER WATER PRODUCTS	8.75% 01 Sep 2020	04 Jun 2014	09 Jun 2014	NOMURA SECURITIES/FIXED INCOME	USD/DTC	
140,000.000	1.000000 NJFW	Local	111.250000	3,334.72	0.00	0.00	155,750.00
		Base	111.250000	3,334.72	0.00	0.00	155,750.00
626738AA6	MURPHY OIL USA INC	6% 15 Aug 2023	16 Jun 2014	17 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	103.250000	20,166.67	0.00	0.00	1,032,500.00
		Base	103.250000	20,166.67	0.00	0.00	1,032,500.00
62875FAB4	NAI ENTERTAINMENT HLDING	5% 01 Aug 2018	17 Jun 2014	20 Jun 2014	JEFFERIES+ COMPANY INC	USD/DTC	
39,000.000	1.000000 NJFX	Local	104.750000	752.92	0.00	0.00	40,852.50
		Base	104.750000	752.92	0.00	0.00	40,852.50
62886EAJ7	NCR CORP	5% 15 Jul 2022	09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
225,000.000	1.000000 NJFY	Local	101.000000	4,593.75	0.00	0.00	227,250.00
		Base	101.000000	4,593.75	0.00	0.00	227,250.00
62913TAD4	NGL ENRGY PART LP/FIN CO	5.125% 15 Jul 2019	25 Jun 2014	OPEN	RBS SECURITIES INC.	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	100.500000	0.00	0.00	0.00	1,005,000.00
		Base	100.500000	0.00	0.00	0.00	1,005,000.00
629377BN1	NRG ENERGY INC	7.625% 15 Jan 2018	04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
500,000.000	1.000000 NJFW	Local	114.625000	15,250.00	0.00	0.00	573,125.00
		Base	114.625000	15,250.00	0.00	0.00	573,125.00
			04 Jun 2014	09 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	
500,000.000	1.000000 NJFW	Local	114.500000	15,250.00	0.00	0.00	572,500.00
		Base	114.500000	15,250.00	0.00	0.00	572,500.00
629377BN1 Total							
1,000,000.000		Local		30,500.00	0.00	0.00	1,145,625.00
		Base		30,500.00	0.00	0.00	1,145,625.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
629377BU5	NRG ENERGY INC	6.625%	15 Mar 2023	03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
100,000.000	1.000000 NJFX	Local	106.500000	1,490.63	0.00	0.00	106,500.00
		Base	106.500000	1,490.63	0.00	0.00	106,500.00
629377BU5	NRG ENERGY INC	6.625%	15 Mar 2023	04 Jun 2014	09 Jun 2014	CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC
350,000.000	1.000000 NJFW	Local	106.750000	5,410.42	0.00	0.00	373,625.00
		Base	106.750000	5,410.42	0.00	0.00	373,625.00
629377BU5 Total							
450,000.000		Local		6,901.05	0.00	0.00	480,125.00
		Base		6,901.05	0.00	0.00	480,125.00
629377BX9	NRG ENERGY INC	6.25%	01 May 2024	02 Jun 2014	05 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
1,000,000.000	1.000000 NJFJ	Local	103.750000	7,638.89	0.00	0.00	1,037,500.00
		Base	103.750000	7,638.89	0.00	0.00	1,037,500.00
				04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
1,000,000.000	1.000000 NJFJ	Local	103.250000	8,333.33	0.00	0.00	1,032,500.00
		Base	103.250000	8,333.33	0.00	0.00	1,032,500.00
629377BX9	NRG ENERGY INC	6.25%	01 May 2024	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
800,000.000	1.000000 NJFX	Local	103.500000	6,666.67	0.00	0.00	828,000.00
		Base	103.500000	6,666.67	0.00	0.00	828,000.00
				05 Jun 2014	10 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
1,400,000.000	1.000000 NJFX	Local	103.500000	11,909.72	0.00	0.00	1,449,000.00
		Base	103.500000	11,909.72	0.00	0.00	1,449,000.00
629377BX9 Total							
4,200,000.000		Local		34,548.61	0.00	0.00	4,347,000.00
		Base		34,548.61	0.00	0.00	4,347,000.00
639888AA4	JO ANN STORES INC	8.125%	15 Mar 2019	04 Jun 2014	09 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC
1,500,000.000	1.000000 NJFW	Local	103.250000	28,437.50	0.00	0.00	1,548,750.00
		Base	103.250000	28,437.50	0.00	0.00	1,548,750.00
64066FAA1	NEOVIA LOGISTICS INT HLD	10%	15 Feb 2018	20 Jun 2014	25 Jun 2014	UBS SECURITIES LLC	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate	Fund						Taxes/Fees/Other	Net Proceeds
	Units/Original Face				Price	Interest	Commissions			
	110,000.000	1.000000	NJFX	Local	103.000000	3,972.22	0.00		0.00	113,300.00
				Base	103.000000	3,972.22	0.00		0.00	113,300.00
64110DAE4	NETAPP INC		3.375%	15 Jun 2021	24 Jun 2014	27 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC	
	5,000,000.000	1.000000	NJFH	Local	100.072000	10,312.50	0.00		0.00	5,003,600.00
				Base	100.072000	10,312.50	0.00		0.00	5,003,600.00
					25 Jun 2014	30 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	100.368000	23,437.50	0.00		0.00	10,036,800.00
				Base	100.368000	23,437.50	0.00		0.00	10,036,800.00
64110DAE4 Total										
	15,000,000.000			Local		33,750.00	0.00		0.00	15,040,400.00
				Base		33,750.00	0.00		0.00	15,040,400.00
64157EAA4	NEW ACAD FIN CO/FIN CORP		8%	15 Jun 2018	10 Jun 2014	12 Jun 2014		STERNE, AGEE, AND LEACH INC	USD/DTC	
	1,000,000.000	1.000000	NJFV	Local	102.237500	39,333.33	0.00		0.00	1,022,375.00
				Base	102.237500	39,333.33	0.00		0.00	1,022,375.00
644535AD8	NEW GOLD INC		7%	15 Apr 2020	19 Jun 2014	24 Jun 2014		CIBC WORLD MARKETS CORP	USD/DTC	
	1,000,000.000	1.000000	NJFJ	Local	106.874999	13,416.67	0.00		0.00	1,068,749.99
				Base	106.874999	13,416.67	0.00		0.00	1,068,749.99
646139W35	NEW JERSEY ST TURNPIKE AUTH		7.414%	01 Jan 2040	12 Jun 2014	17 Jun 2014		SAMUEL A RAMIREZ & COMPANY INC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	142.031000	341,867.78	0.00		0.00	14,203,099.99
	10,000,000.000			Base	142.031000	341,867.78	0.00		0.00	14,203,099.99
651290AN8	NEWFIELD EXPLORATION CO		6.875%	01 Feb 2020	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
	375,000.000	1.000000	NJFX	Local	106.500000	9,238.28	0.00		0.00	399,375.00
				Base	106.500000	9,238.28	0.00		0.00	399,375.00
654902AC9	NOKIA CORP		6.625%	15 May 2039	04 Jun 2014	09 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	115,000.000	1.000000	NJFY	Local	108.500000	507.92	0.00		0.00	124,775.00
				Base	108.500000	507.92	0.00		0.00	124,775.00
654902AC9	NOKIA CORP		6.625%	15 May 2039	04 Jun 2014	09 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	235,000.000	1.000000	NJFS	Local	108.500000	1,037.92	0.00		0.00	254,975.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	108.500000	1,037.92	0.00	0.00	254,975.00
654902AC9 Total									
	350,000.000			Local		1,545.84	0.00	0.00	379,750.00
				Base		1,545.84	0.00	0.00	379,750.00
66989HAG3	NOVARTIS CAPITAL CORP	3.4%	06 May 2024	19 Jun 2014	24 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	101.154000	45,333.33	0.00	0.00	10,115,400.00
				Base	101.154000	45,333.33	0.00	0.00	10,115,400.00
					19 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	101.154000	45,333.33	0.00	0.00	10,115,400.00
				Base	101.154000	45,333.33	0.00	0.00	10,115,400.00
					19 Jun 2014	CANCEL	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	-10,000,000.000	1.000000	NJFH	Local	101.154000	-45,333.33	0.00	0.00	-10,115,400.00
				Base	101.154000	-45,333.33	0.00	0.00	-10,115,400.00
					27 Jun 2014	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	
	5,000,000.000	1.000000	NJFH	Local	101.404000	26,444.44	0.00	0.00	5,070,200.00
				Base	101.404000	26,444.44	0.00	0.00	5,070,200.00
66989HAG3 Total									
	15,000,000.000			Local		71,777.77	0.00	0.00	15,185,600.00
				Base		71,777.77	0.00	0.00	15,185,600.00
67020YAD2	NUANCE COMMUNICATIONS	5.375%	15 Aug 2020	24 Jun 2014	27 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	100,000.000	1.000000	NJFV	Local	105.000000	1,970.83	0.00	0.00	105,000.00
				Base	105.000000	1,970.83	0.00	0.00	105,000.00
					24 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	100,000.000	1.000000	NJFV	Local	105.000000	1,970.83	0.00	0.00	105,000.00
				Base	105.000000	1,970.83	0.00	0.00	105,000.00
					24 Jun 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	-100,000.000	1.000000	NJFV	Local	105.000000	-1,970.83	0.00	0.00	-105,000.00
				Base	105.000000	-1,970.83	0.00	0.00	-105,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
67020YAD2 Total								
100,000.000			Local			1,970.83	0.00	105,000.00
			Base			1,970.83	0.00	105,000.00
67054LAA5	NUMERICABLE GROUP SA	4.875%	15 May 2019	30 May 2014	04 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
400,000.000	1.000000 NJFX		Local	102.375000	1,408.33	0.00	0.00	409,500.00
			Base	102.375000	1,408.33	0.00	0.00	409,500.00
67054LAA5	NUMERICABLE GROUP SA	4.875%	15 May 2019	10 Jun 2014	12 Jun 2014	STERNE, AGEE, AND LEACH INC	USD/DTC	
275,000.000	1.000000 NJFV		Local	103.167500	1,266.15	0.00	0.00	283,710.63
			Base	103.167500	1,266.15	0.00	0.00	283,710.63
67054LAA5 Total								
675,000.000			Local			2,674.48	0.00	693,210.63
			Base			2,674.48	0.00	693,210.63
67054LAB3	NUMERICABLE GROUP SA	6%	15 May 2022	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC	
200,000.000	1.000000 NJFY		Local	103.875000	1,033.33	0.00	0.00	207,750.00
			Base	103.875000	1,033.33	0.00	0.00	207,750.00
67054LAB3	NUMERICABLE GROUP SA	6%	15 May 2022	11 Jun 2014	16 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
200,000.000	1.000000 NJFX		Local	105.125000	1,266.67	0.00	0.00	210,250.00
			Base	105.125000	1,266.67	0.00	0.00	210,250.00
67054LAB3 Total								
400,000.000			Local			2,300.00	0.00	418,000.00
			Base			2,300.00	0.00	418,000.00
67054LAC1	NUMERICABLE GROUP SA	6.25%	15 May 2024	30 May 2014	04 Jun 2014	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
600,000.000	1.000000 NJFX		Local	104.750000	2,708.33	0.00	0.00	628,500.00
			Base	104.750000	2,708.33	0.00	0.00	628,500.00
67102BAA9	ONO FINANCE II PLC	10.875%	15 Jul 201	04 Jun 2014	09 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	
2,500,000.000	1.000000 NJFW		Local	110.125000	108,750.00	0.00	0.00	2,753,125.00
			Base	110.125000	108,750.00	0.00	0.00	2,753,125.00
674215AF5	OASIS PETROLEUM INC	6.875%	15 Mar 2022	09 Jun 2014	11 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
125,000.000	1.000000 NJFY	Local	109.150000	2,052.95	0.00	0.00	136,437.50
		Base	109.150000	2,052.95	0.00	0.00	136,437.50
677347CE4	OHIO EDISON CO	6.875% 15 Jul 2036	25 Jun 2014	30 Jun 2014	MESIROW FINANCIAL INC	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	129.114000	157,552.08	0.00	0.00	6,455,700.00
		Base	129.114000	157,552.08	0.00	0.00	6,455,700.00
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
350.880	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	350.88
		Base	100.000000	0.00	0.00	0.00	350.88
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
902.260	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	902.26
		Base	100.000000	0.00	0.00	0.00	902.26
68347RAC3	OPAL ACQUISITION INC	1% 27 Nov 2020	30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH	
1,562.660	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,562.66
		Base	100.000000	0.00	0.00	0.00	1,562.66
68347RAC3 Total							
2,815.800		Local		0.00	0.00	0.00	2,815.80
		Base		0.00	0.00	0.00	2,815.80
683797AB0	OPPENHEIMER HOLDINGS INC	8.75% 15 Apr 2018	05 Jun 2014	10 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	
346,000.000	1.000000 NJFY	Local	106.850000	4,625.35	0.00	0.00	369,701.00
		Base	106.850000	4,625.35	0.00	0.00	369,701.00
683797AB0	OPPENHEIMER HOLDINGS INC	8.75% 15 Apr 2018	05 Jun 2014	10 Jun 2014	OPPENHEIMER + CO. INC.	USD/DTC	
894,000.000	1.000000 NJFS	Local	106.850000	11,951.04	0.00	0.00	955,239.00
		Base	106.850000	11,951.04	0.00	0.00	955,239.00
683797AB0 Total							
1,240,000.000		Local		16,576.39	0.00	0.00	1,324,940.00
		Base		16,576.39	0.00	0.00	1,324,940.00
684273HC2	ORANGE CNTY CA LOCAL TRANSPRTN	6.908% 15 Feb 2041	05 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
25,000,000.000	1.000000 NJFH	Local	135.018000	551,680.56	0.00	0.00	33,754,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr			
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds				
Units/Original Face										
	25,000,000.000	Base	135.018000	551,680.56	0.00	0.00	33,754,500.00			
68628CAA0	ORION ENGINEERED CARB FI	9.25% 01 Aug 2019	04 Jun 2014	09 Jun 2014	RBC CAPITAL MARKETS	USD/DTC				
	2,000,000.000	1.000000 NJFW	Local	104.250000	65,777.78	0.00	2,085,000.00			
		Base	104.250000	65,777.78	0.00	0.00	2,085,000.00			
690070AB3	OUTERWALL INC	5.875% 15 Jun 2021	17 Jun 2014	20 Jun 2014	RBC CAPITAL MARKETS	USD/DTC				
	2,000,000.000	1.000000 NJFJ	Local	101.000000	3,590.28	0.00	2,020,000.00			
		Base	101.000000	3,590.28	0.00	0.00	2,020,000.00			
			17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC				
	1,000,000.000	1.000000 NJFJ	Local	100.875000	1,795.14	0.00	1,008,750.00			
		Base	100.875000	1,795.14	0.00	0.00	1,008,750.00			
			24 Jun 2014	27 Jun 2014	JANNEY MONTGOMERY, SCOTT INC	USD/DTC				
	1,000,000.000	1.000000 NJFJ	Local	101.125000	2,937.50	0.00	1,011,250.00			
		Base	101.125000	2,937.50	0.00	0.00	1,011,250.00			
690070AB3 Total	4,000,000.000		Local		8,322.92	0.00	4,040,000.00			
			Base		8,322.92	0.00	4,040,000.00			
693522AD6	PQ CORP	8.75% 01 May 2018	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC				
	1,000,000.000	1.000000 NJFW	Local	109.000000	9,236.11	0.00	1,090,000.00			
		Base	109.000000	9,236.11	0.00	0.00	1,090,000.00			
69352JAK3	PPL ENERGY SUPPLY LLC	6% 15 Dec 2036	30 May 2014	OPEN	29 MORGAN STANLEY CO INCORPORATED	USD/DTC				
	2,000,000.000	1.000000 NJFH	Local	96.903000	56,333.33	0.00	1,938,060.00			
		Base	96.903000	56,333.33	0.00	0.00	1,938,060.00			
69353XAA3	PNK FINANCE CORP	6.375% 01 Aug 2021	03 Jun 2014	06 Jun 2014	GOLDMAN SACHS + CO	USD/DTC				
	350,000.000	1.000000 NJFS	Local	105.500000	7,747.40	0.00	369,250.00			
		Base	105.500000	7,747.40	0.00	0.00	369,250.00			
69353XAA3	PNK FINANCE CORP	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC				
	2,150,000.000	1.000000 NJFX	Local	104.000000	48,733.33	0.00	2,236,000.00			
		Base	104.000000	48,733.33	0.00	0.00	2,236,000.00			

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
69353XAA3	PNK FINANCE CORP	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000 NJFS	Local	104.000000	22,666.67	0.00	0.00	1,040,000.00
		Base	104.000000	22,666.67	0.00	0.00	1,040,000.00
69353XAA3	PNK FINANCE CORP	6.375% 01 Aug 2021	09 Jun 2014	13 Jun 2014	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
275,000.000	1.000000 NJFY	Local	104.000000	6,233.33	0.00	0.00	286,000.00
		Base	104.000000	6,233.33	0.00	0.00	286,000.00
69353XAA3 Total							
3,775,000.000		Local		85,380.73	0.00	0.00	3,931,250.00
		Base		85,380.73	0.00	0.00	3,931,250.00
69480UAF4	PACIFIC RUBIALES ENERGY	5.125% 28 Mar 2023	03 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	98.375000	9,680.56	0.00	0.00	983,750.00
		Base	98.375000	9,680.56	0.00	0.00	983,750.00
70215EAF0	PARTY CITY HLDGS INC	1% 27 Jul 2019	28 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-715,000.000	1.000000 NJFS	Local	99.500000	0.00	0.00	0.00	-711,425.00
		Base	99.500000	0.00	0.00	0.00	-711,425.00
70215EAF0	PARTY CITY HLDGS INC	1% 27 Jul 2019	28 Apr 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-285,000.000	1.000000 NJFY	Local	99.500000	0.00	0.00	0.00	-283,575.00
		Base	99.500000	0.00	0.00	0.00	-283,575.00
			28 Apr 2014	05 Jun 2014	1 DEUTSCHE BANK SECURITIES	USD/OTH	
285,000.000	1.000000 NJFY	Local	99.500000	0.00	0.00	0.00	283,575.00
		Base	99.500000	0.00	0.00	0.00	283,575.00
70215EAF0	PARTY CITY HLDGS INC	1% 27 Jul 2019	28 Apr 2014	05 Jun 2014	1 DEUTSCHE BANK SECURITIES	USD/OTH	
715,000.000	1.000000 NJFS	Local	99.500000	0.00	0.00	0.00	711,425.00
		Base	99.500000	0.00	0.00	0.00	711,425.00
70215EAF0	PARTY CITY HLDGS INC	1% 27 Jul 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
252.700	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	252.70
		Base	100.000000	0.00	0.00	0.00	252.70
			30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	458.020	1.000000 NJFY	Local	100.000000	0.00	0.00	458.02
			Base	100.000000	0.00	0.00	458.02
70215EAF0	PARTY CITY HLDGS INC	1% 27 Jul 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
	1,149.060	1.000000 NJFS	Local	100.000000	0.00	0.00	1,149.06
			Base	100.000000	0.00	0.00	1,149.06
				30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
	633.960	1.000000 NJFS	Local	100.000000	0.00	0.00	633.96
			Base	100.000000	0.00	0.00	633.96
70215EAF0 Total			Local		0.00	0.00	2,493.74
	2,493.740		Base		0.00	0.00	2,493.74
70454BAN9	PEABODY ENERGY CORP	1% 24 Sep 2020	09 Jun 2014		CITIBANK,N.A.	USD/OTH	
	230,000.000	1.000000 NJFY	Local	100.750000	0.00	0.00	231,725.00
			Base	100.750000	0.00	0.00	231,725.00
				09 Jun 2014	CANCEL	CITIBANK,N.A.	USD/OTH
	-230,000.000	1.000000 NJFY	Local	100.750000	0.00	0.00	-231,725.00
			Base	100.750000	0.00	0.00	-231,725.00
				09 Jun 2014	12 Jun 2014	1 CITIBANK,N.A.	USD/OTH
	230,000.000	1.000000 NJFY	Local	100.750000	0.00	0.00	231,725.00
			Base	100.750000	0.00	0.00	231,725.00
				30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
	497.110	1.000000 NJFY	Local	100.000000	0.00	0.00	497.11
			Base	100.000000	0.00	0.00	497.11
70454BAN9	PEABODY ENERGY CORP	1% 24 Sep 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
	2,675.000	1.000000 NJFS	Local	100.000000	0.00	0.00	2,675.00
			Base	100.000000	0.00	0.00	2,675.00
70454BAN9 Total			Local		0.00	0.00	234,897.11
	233,172.110		Base		0.00	0.00	234,897.11

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
707882AE6	PENN VIRGINIA CORP	8.5% 01 May 2020	09 Jun 2014	11 Jun 2014	J.P. MORGAN CLEARING CORP.	USD/DTC	
140,000.000	1.000000 NJFY	Local	111.300000	1,322.22	0.00	0.00	155,820.00
		Base	111.300000	1,322.22	0.00	0.00	155,820.00
70917RB61	PENNSYLVANIA ST HGR EDUCTNL FA	6.291% 01 Apr 2040	12 Jun 2014	17 Jun 2014	BARCLAYS CAPITAL INC.	USD/DTC	
7,000,000.000	1.000000 NJFH	Local	119.794000	92,967.00	0.00	0.00	8,385,580.00
7,000,000.000		Base	119.794000	92,967.00	0.00	0.00	8,385,580.00
71645AAA7	LIGHTSTREAM RESOURCES	8.625% 01 Feb 2020	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,500,000.000	1.000000 NJFW	Local	104.500000	46,000.00	0.00	0.00	1,567,500.00
		Base	104.500000	46,000.00	0.00	0.00	1,567,500.00
716599AC9	PETROLEUM GEO SERVICES	7.375% 15 Dec 2018	18 Jun 2014	23 Jun 2014	UBS SECURITIES LLC	USD/DTC	
1,100,000.000	1.000000 NJFV	Local	107.500000	1,802.78	0.00	0.00	1,182,500.00
		Base	107.500000	1,802.78	0.00	0.00	1,182,500.00
			18 Jun 2014		UBS SECURITIES LLC	USD/DTC	
1,100,000.000	1.000000 NJFV	Local	107.500000	1,802.78	0.00	0.00	1,182,500.00
		Base	107.500000	1,802.78	0.00	0.00	1,182,500.00
			18 Jun 2014	CANCEL	UBS SECURITIES LLC	USD/DTC	
-1,100,000.000	1.000000 NJFV	Local	107.500000	-1,802.78	0.00	0.00	-1,182,500.00
		Base	107.500000	-1,802.78	0.00	0.00	-1,182,500.00
716599AC9 Total							
1,100,000.000		Local		1,802.78	0.00	0.00	1,182,500.00
		Base		1,802.78	0.00	0.00	1,182,500.00
71672VAB5	PETROLOGISTICS LP/FIN	6.25% 01 Apr 2020	24 Jun 2014	27 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	109.500000	14,930.56	0.00	0.00	1,095,000.00
		Base	109.500000	14,930.56	0.00	0.00	1,095,000.00
71944MAA9	PHYSIOTHERAPY ASSOC HLD	11.875% 01 May 201	06 May 2014	12 Jun 2014	ASSET TRANSFER AT MARKET NON CASH	USD/DTC	
175,000.000	1.000000 NJFX	Local	40.000000	0.00	0.00	0.00	70,000.00
		Base	40.000000	0.00	0.00	0.00	70,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
723456AS8	PINNACLE ENTERTAINMENT I	6.375%	01 Aug 2021	16 Jun 2014	19 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
275,000.000	1.000000 NJFY	Local	105.000000	6,720.31	0.00	0.00	288,750.00
		Base	105.000000	6,720.31	0.00	0.00	288,750.00
723456AS8	PINNACLE ENTERTAINMENT I	6.375%	01 Aug 2021	16 Jun 2014	19 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC
1,000,000.000	1.000000 NJFS	Local	105.000000	24,437.50	0.00	0.00	1,050,000.00
		Base	105.000000	24,437.50	0.00	0.00	1,050,000.00
723456AS8 Total							
1,275,000.000		Local		31,157.81	0.00	0.00	1,338,750.00
		Base		31,157.81	0.00	0.00	1,338,750.00
72347NAL4	PINNACLE FOODS FIN LLC	1%	29 Apr 2020	30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH
940.950	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	940.95
		Base	100.000000	0.00	0.00	0.00	940.95
72347NAL4	PINNACLE FOODS FIN LLC	1%	29 Apr 2020	30 Jun 2014	OPEN	11 PAYDOWN	USD/OTH
2,320.960	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	2,320.96
		Base	100.000000	0.00	0.00	0.00	2,320.96
72347NAL4 Total							
3,261.910		Local		0.00	0.00	0.00	3,261.91
		Base		0.00	0.00	0.00	3,261.91
726505AK6	PLAINS EXPLORATION + PRO	6.625%	01 May 2021	03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC
686,000.000	1.000000 NJFX	Local	112.125000	4,418.51	0.00	0.00	769,177.50
		Base	112.125000	4,418.51	0.00	0.00	769,177.50
729417AH8	PLY GEM INDS INC	1%	01 Feb 2021	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
712.500	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	712.50
		Base	100.000000	0.00	0.00	0.00	712.50
729417AH8	PLY GEM INDS INC	1%	01 Feb 2021	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
1,787.500	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,787.50
		Base	100.000000	0.00	0.00	0.00	1,787.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

729417AH8 Total

2,500.000			Local			0.00	2,500.00
			Base			0.00	2,500.00

74022DAH3	PRECISION DRILLING CORP	5.25%	15 Nov 2024	16 Jun 2014	19 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
250,000.000	1.000000 NJFJ		Local	101.000000	583.33	0.00	252,500.00
			Base	101.000000	583.33	0.00	252,500.00

74049LAF8	PREMIER DENTAL SVCS INC	6%	01 Nov 2018	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
1,500.000	1.000000 NJFX		Local	100.000000	0.00	0.00	1,500.00
			Base	100.000000	0.00	0.00	1,500.00

74112BAH8	PRESTIGE BRANDS INC	8.125%	01 Feb 2020	24 Jun 2014	27 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC
1,000,000.000	1.000000 NJFJ		Local	111.624999	32,951.39	0.00	1,116,249.99
			Base	111.624999	32,951.39	0.00	1,116,249.99

74112CAQ6	PRESTIGE BRANDS INC DEL	3.75%	31 Jan 2019	09 Jun 2014		CITIBANK,N.A.	USD/OTH
387,869.830	1.000000 NJFY		Local	100.000000	0.00	0.00	387,869.83
			Base	100.000000	0.00	0.00	387,869.83

				09 Jun 2014	CANCEL	CITIBANK,N.A.	USD/OTH
-387,869.830	1.000000 NJFY		Local	100.000000	0.00	0.00	-387,869.83
			Base	100.000000	0.00	0.00	-387,869.83

				09 Jun 2014	16 Jun 2014	3 CITIBANK,N.A.	USD/OTH
387,869.830	1.000000 NJFY		Local	100.000000	0.00	0.00	387,869.83
			Base	100.000000	0.00	0.00	387,869.83

74112CAQ6 Total

387,869.830			Local			0.00	387,869.83
			Base			0.00	387,869.83

747262AK9	QVC INC	4.375%	15 Mar 2023	16 Jun 2014	19 Jun 2014	STERNE AGEE & LEACH INC.	USD/DTC
1,265,000.000	1.000000 NJFS		Local	100.869000	14,450.87	0.00	1,275,992.85
			Base	100.869000	14,450.87	0.00	1,275,992.85

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
74840DAA8	QUIKSILVER INC/QS WHOLES	7.875%	01 Aug 2018	03 Jun 2014	06 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
50,000.000	1.000000 NJFX	Local	102.000000	1,367.19	0.00	0.00	51,000.00
		Base	102.000000	1,367.19	0.00	0.00	51,000.00
			03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
200,000.000	1.000000 NJFX	Local	102.000000	5,468.75	0.00	0.00	204,000.00
		Base	102.000000	5,468.75	0.00	0.00	204,000.00
			04 Jun 2014	09 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
175,000.000	1.000000 NJFX	Local	105.125000	4,900.00	0.00	0.00	183,968.75
		Base	105.125000	4,900.00	0.00	0.00	183,968.75
74840DAA8 Total							
425,000.000		Local		11,735.94	0.00	0.00	438,968.75
		Base		11,735.94	0.00	0.00	438,968.75
74840DAB6	QUIKSILVER INC/QS WHOLES	10%	01 Aug 2020	03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC
100,000.000	1.000000 NJFX	Local	101.000000	3,472.22	0.00	0.00	101,000.00
		Base	101.000000	3,472.22	0.00	0.00	101,000.00
			03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	
325,000.000	1.000000 NJFX	Local	101.000000	11,284.72	0.00	0.00	328,250.00
		Base	101.000000	11,284.72	0.00	0.00	328,250.00
74840DAB6 Total							
425,000.000		Local		14,756.94	0.00	0.00	429,250.00
		Base		14,756.94	0.00	0.00	429,250.00
750438AE3	RADIOSHACK CORP	6.75%	15 May 2019	03 Jun 2014	06 Jun 2014	PERSHING LLC	USD/DTC
75,000.000	1.000000 NJFX	Local	49.750000	295.31	0.00	0.00	37,312.50
		Base	49.750000	295.31	0.00	0.00	37,312.50
75281AAQ2	RANGE RESOURCES CORP	5%	15 Mar 2023	09 Jun 2014	11 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
100,000.000	1.000000 NJFY	Local	105.771000	1,194.44	0.00	0.00	105,771.00
		Base	105.771000	1,194.44	0.00	0.00	105,771.00
75281AAQ2	RANGE RESOURCES CORP	5%	15 Mar 2023	09 Jun 2014	12 Jun 2014	PERSHING LLC	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	850,000.000	1.000000	NJFX	Local	105.750000	10,270.83	0.00	0.00	898,875.00	
				Base	105.750000	10,270.83	0.00	0.00	898,875.00	
					19 Jun 2014	24 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	775,000.000	1.000000	NJFX	Local	108.000000	10,656.25	0.00	0.00	837,000.00	
				Base	108.000000	10,656.25	0.00	0.00	837,000.00	
75281AAQ2 Total				Local		22,121.52	0.00	0.00	1,841,646.00	
	1,725,000.000			Base		22,121.52	0.00	0.00	1,841,646.00	
75886AAE8	REGENCY ENERGY PARTNERS	6.875%	01 Dec 2018	13 Jun 2014	18 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	100,000.000	1.000000	NJFX	Local	105.750000	324.65	0.00	0.00	105,750.00	
				Base	105.750000	324.65	0.00	0.00	105,750.00	
75886AAL2	REGENCY ENERGY PART/FIN	5.875%	01 Mar 2022	05 Jun 2014	10 Jun 2014		PERSHING LLC	USD/DTC		
	605,000.000	1.000000	NJFY	Local	106.190000	11,847.92	0.00	0.00	642,449.50	
				Base	106.190000	11,847.92	0.00	0.00	642,449.50	
760943AM2	RES CARE INC	10.75%	15 Jan 2019	10 Jun 2014	12 Jun 2014		STERNE, AGEE, AND LEACH INC	USD/DTC		
	1,700,000.000	1.000000	NJFV	Local	110.237500	74,622.92	0.00	0.00	1,874,037.50	
				Base	110.237500	74,622.92	0.00	0.00	1,874,037.50	
761565AB6	REX ENERGY CORP	8.875%	01 Dec 2020	04 Jun 2014	09 Jun 2014		BNY/SUNTRUST CAPITAL	USD/DTC		
	1,500,000.000	1.000000	NJFW	Local	111.000000	2,958.33	0.00	0.00	1,665,000.00	
				Base	111.000000	2,958.33	0.00	0.00	1,665,000.00	
76168JAK2	REXNORD LLC	1%	21 Aug 2020	09 Jun 2014			CREDIT SUISSE FIRST BOSTON	USD/OTH		
	315,000.000	1.000000	NJFY	Local	99.875000	0.00	0.00	0.00	314,606.25	
				Base	99.875000	0.00	0.00	0.00	314,606.25	
					09 Jun 2014	CANCEL		CREDIT SUISSE FIRST BOSTON	USD/OTH	
	-315,000.000	1.000000	NJFY	Local	99.875000	0.00	0.00	0.00	-314,606.25	
				Base	99.875000	0.00	0.00	0.00	-314,606.25	
					09 Jun 2014	17 Jun 2014	1	CREDIT SUISSE FIRST BOSTON	USD/OTH	
	315,000.000	1.000000	NJFY	Local	99.875000	0.00	0.00	0.00	314,606.25	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	99.875000		0.00	0.00	0.00	314,606.25
		30 Jun 2014	OPEN		1 PAYDOWN	USD/OTH	
624.790	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	624.79
	Base	100.000000		0.00	0.00	0.00	624.79
76168JAK2	REXNORD LLC	1% 21 Aug 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
3,553.040	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	3,553.04
	Base	100.000000		0.00	0.00	0.00	3,553.04
76168JAK2 Total							
319,177.830		Local		0.00	0.00	0.00	318,784.08
		Base		0.00	0.00	0.00	318,784.08
761735AG4	REYNOLDS GRP ISS/REYNOLD	7.875% 15 Aug 2019	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC
1,000,000.000	1.000000 NJFW	Local	109.250000	24,937.50	0.00	0.00	1,092,500.00
		Base	109.250000	24,937.50	0.00	0.00	1,092,500.00
761735AL3	REYNOLDS GRP ISS/REYNOLD	9.75% 15 Apr 2019	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC
1,000,000.000	1.000000 NJFW	Local	106.000000	13,500.00	0.00	0.00	1,060,000.00
		Base	106.000000	13,500.00	0.00	0.00	1,060,000.00
762760AA4	RICE ENERGY INC	6.25% 01 May 2022	02 Jun 2014	05 Jun 2014		PERSHING LLC	USD/DTC
125,000.000	1.000000 NJFX	Local	101.500000	868.06	0.00	0.00	126,875.00
		Base	101.500000	868.06	0.00	0.00	126,875.00
			04 Jun 2014	09 Jun 2014		BARCLAYS CAPITAL INC.	USD/DTC
125,000.000	1.000000 NJFX	Local	101.125000	954.86	0.00	0.00	126,406.25
		Base	101.125000	954.86	0.00	0.00	126,406.25
762760AA4 Total							
250,000.000		Local		1,822.92	0.00	0.00	253,281.25
		Base		1,822.92	0.00	0.00	253,281.25
76882AAA8	RIVERS PITTSBURGH LP/FIN	9.5% 15 Jun 2019	18 Jun 2014			CALLED BONDS	USD/DTC
75,000.000	1.000000 NJFW	Local	103.000000	59.37	0.00	0.00	77,250.00
		Base	103.000000	59.37	0.00	0.00	77,250.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		18 Jun 2014	CANCEL		CALLED BONDS	USD/DTC	
-75,000.000	1.000000 NJFW	Local	103.000000	-59.37	0.00	0.00	-77,250.00
		Base	103.000000	-59.37	0.00	0.00	-77,250.00
		19 Jun 2014	19 Jun 2014		CALLED BONDS	USD/DTC	
75,000.000	1.000000 NJFW	Local	103.000000	59.37	0.00	0.00	77,250.00
		Base	103.000000	59.37	0.00	0.00	77,250.00
76882AAA8 Total							
75,000.000		Local		59.37	0.00	0.00	77,250.00
		Base		59.37	0.00	0.00	77,250.00
774477AJ2	ROCKWOOD SPECIALTIES GRO	4.625% 15 Oct 2020	13 Jun 2014	18 Jun 2014	JP MORGANCHASE BANK/HSBCSI	USD/DTC	
325,000.000	1.000000 NJFX	Local	103.750000	2,630.47	0.00	0.00	337,187.50
		Base	103.750000	2,630.47	0.00	0.00	337,187.50
78428GAA2	SIWF MERGER SUB INC	6.25% 01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
1,320,000.000	1.000000 NJFS	Local	103.926702	916.67	0.00	0.00	1,371,832.47
		Base	103.926702	916.67	0.00	0.00	1,371,832.47
78428GAA2	SIWF MERGER SUB INC	6.25% 01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	103.926702	694.44	0.00	0.00	1,039,267.02
		Base	103.926702	694.44	0.00	0.00	1,039,267.02
78428GAA2	SIWF MERGER SUB INC	6.25% 01 Jun 2021	05 Jun 2014	05 Jun 2014	MANDATORYEXCHANGE NON CASH	USD/DTC	
520,000.000	1.000000 NJFY	Local	104.000000	361.11	0.00	0.00	540,800.00
		Base	104.000000	361.11	0.00	0.00	540,800.00
78428GAA2 Total							
2,840,000.000		Local		1,972.22	0.00	0.00	2,951,899.49
		Base		1,972.22	0.00	0.00	2,951,899.49
78442FET1	NAVIENT CORP	6.125% 25 Mar 2024	05 Jun 2014	10 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
225,000.000	1.000000 NJFX	Local	100.750000	2,794.53	0.00	0.00	226,687.50
		Base	100.750000	2,794.53	0.00	0.00	226,687.50
78454LAG5	SM ENERGY CO	5% 15 Jan 2024	24 Jun 2014	25 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR											
Asset ID	Security Name/Description			Trd Date	Stl 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										
	700,000.000	1.000000	NJFV	Local	97.250000			0.00		680,750.00	
				Base	97.250000	15,458.33		0.00		680,750.00	
785592AD8	SABINE PASS LIQUEFACTION			5.625%	15 Apr 2023	12 Jun 2014	17 Jun 2014		RBC CAPITAL MARKETS	USD/DTC	
	700,000.000	1.000000	NJFX	Local	104.000000	6,781.25		0.00		728,000.00	
				Base	104.000000	6,781.25		0.00		728,000.00	
785592AE6	SABINE PASS LIQUEFACTION			5.625%	01 Feb 2021	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
	364,000.000	1.000000	NJFX	Local	105.250000	7,453.15		0.00		383,110.00	
				Base	105.250000	7,453.15		0.00		383,110.00	
785592AF3	SABINE PASS LIQUEFACTION			5.75%	15 May 2024	05 Jun 2014	10 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
	245,000.000	1.000000	NJFX	Local	103.250000	782.64		0.00		252,962.50	
				Base	103.250000	782.64		0.00		252,962.50	
785592AF3	SABINE PASS LIQUEFACTION			5.75%	15 May 2024	09 Jun 2014	11 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC	
	150,000.000	1.000000	NJFY	Local	103.510000	503.13		0.00		155,265.00	
				Base	103.510000	503.13		0.00		155,265.00	
785592AF3 Total	395,000.000			Local		1,285.77		0.00		408,227.50	
				Base		1,285.77		0.00		408,227.50	
79543NAE7	SALIX PHARMACEUTICALS LTD			4.25%	02 Jan 2020	30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH	
	3,706.490	1.000000	NJFY	Local	100.000000	0.00		0.00		3,706.49	
				Base	100.000000	0.00		0.00		3,706.49	
79543NAE7	SALIX PHARMACEUTICALS LTD			4.25%	02 Jan 2020	30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH	
	8,635.280	1.000000	NJFS	Local	100.000000	0.00		0.00		8,635.28	
				Base	100.000000	0.00		0.00		8,635.28	
79543NAE7	SALIX PHARMACEUTICALS LTD			4.25%	02 Jan 2020	30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH	
	8,750.000	1.000000	NJFX	Local	100.000000	0.00		0.00		8,750.00	
				Base	100.000000	0.00		0.00		8,750.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

79543NAE7 Total

21,091.770			Local			0.00	21,091.77
			Base			0.00	21,091.77

796038AA5	SAMSON INVESTMENT CO	10% 15 Feb 2020		09 Jun 2014		PERSHING LLC	USD/DTC
160,000.000	1.000000 NJFY		Local	105.590000	5,284.44	0.00	168,944.00
			Base	105.590000	5,284.44	0.00	168,944.00
				09 Jun 2014	CANCEL	PERSHING LLC	USD/DTC
-160,000.000	1.000000 NJFY		Local	105.590000	-5,284.44	0.00	-168,944.00
			Base	105.590000	-5,284.44	0.00	-168,944.00
				09 Jun 2014	11 Jun 2014	PERSHING LLC	USD/DTC
160,000.000	1.000000 NJFY		Local	105.590000	5,542.22	0.00	168,944.00
			Base	105.590000	5,542.22	0.00	168,944.00

796038AA5 Total

160,000.000			Local		5,542.22	0.00	168,944.00
			Base		5,542.22	0.00	168,944.00

79603MAE6	SAMSON INVT CO	1% 25 Sep 2018		06 Jun 2014	OPEN	BANK OF AMERICA N.A.	USD/OTH
1,075,000.000	1.000000 NJFS		Local	99.875000	0.00	0.00	1,073,656.25
			Base	99.875000	0.00	0.00	1,073,656.25

79603MAE6	SAMSON INVT CO	1% 25 Sep 2018		06 Jun 2014	OPEN	BANK OF AMERICA N.A.	USD/OTH
425,000.000	1.000000 NJFY		Local	99.875000	0.00	0.00	424,468.75
			Base	99.875000	0.00	0.00	424,468.75

79603MAE6 Total

1,500,000.000			Local		0.00	0.00	1,498,125.00
			Base		0.00	0.00	1,498,125.00

80007PAN9	SANDRIDGE ENERGY INC	7.5% 15 Mar 2021		26 Jun 2014	OPEN	STERNE, AGEE, AND LEACH INC	USD/DTC
500,000.000	1.000000 NJFV		Local	107.980000	11,041.67	0.00	539,900.00
			Base	107.980000	11,041.67	0.00	539,900.00

80007PAQ2	SANDRIDGE ENERGY INC	8.125% 15 Oct 2022		09 Jun 2014	11 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description	Trd Date	Stl 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										
	105,000.000	1.000000 NJFY	Local	109.022000	1,327.08	0.00	0.00	114,473.10		
			Base	109.022000	1,327.08	0.00	0.00	114,473.10		
806261AC7	SCHAEFFLER FINANCE BV	7.75% 15 Feb 2017	04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC				
	1,250,000.000	1.000000 NJFW	Local	113.000000	30,677.08	0.00	0.00	1,412,500.00		
			Base	113.000000	30,677.08	0.00	0.00	1,412,500.00		
80874PAK5	SCIENTIFIC GAMES CORP	8.125% 15 Sep 2018	18 Jun 2014	23 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC				
	150,000.000	1.000000 NJFW	Local	105.250000	3,317.71	0.00	0.00	157,875.00		
			Base	105.250000	3,317.71	0.00	0.00	157,875.00		
81527CAG2	SEDGWICK CLAIMS MGMT SVCS INC	6.75% 28 Feb 2022	12 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH				
	200,000.000	1.000000 NJFX	Local	99.750000	0.00	0.00	0.00	199,500.00		
			Base	99.750000	0.00	0.00	0.00	199,500.00		
				26 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH			
	150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00		
			Base	100.000000	0.00	0.00	0.00	150,000.00		
81527CAG2 Total										
	350,000.000		Local		0.00	0.00	0.00	349,500.00		
			Base		0.00	0.00	0.00	349,500.00		
81567GAB5	SEDGWICK INC	3.75% 01 Mar 2021	12 Jun 2014		CREDIT SUISSE AG, SINGAPORE BRANCH	USD/OTH				
	200,000.000	1.000000 NJFX	Local	98.500000	0.00	0.00	0.00	197,000.00		
			Base	98.500000	0.00	0.00	0.00	197,000.00		
				30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH			
	1,812.500	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,812.50		
			Base	100.000000	0.00	0.00	0.00	1,812.50		
81567GAB5 Total										
	201,812.500		Local		0.00	0.00	0.00	198,812.50		
			Base		0.00	0.00	0.00	198,812.50		
81732LAL2	SEQUA CORP	1% 19 Jun 2017	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH				
	2,525.250	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	2,525.25		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	Base			100.000000		0.00	0.00	0.00	2,525.25	
81760NAR0	SERVICEMASTER COMPANY 7% 15 Aug 2020			04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	500,000.000	1.000000	NJFW	Local	105.625000	11,083.33	0.00	0.00	528,125.00	
	Base			105.625000		11,083.33	0.00	0.00	528,125.00	
826700AA4	SIGNODE INDUSTRIAL GROUP 6.375% 01 May 2022			09 Jun 2014	12 Jun 2014		GOLDMAN SACHS + CO	USD/DTC		
	100,000.000	1.000000	NJFY	Local	101.125000	761.46	0.00	0.00	101,125.00	
	Base			101.125000		761.46	0.00	0.00	101,125.00	
828326AA6	ACC INDU BO/ACC INDU LLC 7.75% 15 Dec 2020			10 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	150,000.000	1.000000	NJFY	Local	107.250000	5,747.92	0.00	0.00	160,875.00	
	Base			107.250000		5,747.92	0.00	0.00	160,875.00	
828732AA5	SIMMONS FOODS INC 10.5% 01 Nov 2017			04 Jun 2014	09 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,500,000.000	1.000000	NJFW	Local	107.750000	16,625.00	0.00	0.00	1,616,250.00	
	Base			107.750000		16,625.00	0.00	0.00	1,616,250.00	
829259AM2	SINCLAIR TELEVISION GROU 5.375% 01 Apr 2021			04 Jun 2014	09 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC		
	1,250,000.000	1.000000	NJFW	Local	99.875000	12,690.97	0.00	0.00	1,248,437.50	
	Base			99.875000		12,690.97	0.00	0.00	1,248,437.50	
837151AA7	SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01 Jan 2050			04 Jun 2014	09 Jun 2014		RAYMOND JAMES/FI	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	127.766000	283,258.89	0.00	0.00	12,776,600.00	
	10,000,000.000			Base	127.766000	283,258.89	0.00	0.00	12,776,600.00	
843830AF7	SOUTHERN STAR CENT CORP 5.125% 15 Jul 2022			25 Jun 2014	30 Jun 2014		RBC CAPITAL MARKETS	USD/DTC		
	750,000.000	1.000000	NJFJ	Local	101.125000	1,494.79	0.00	0.00	758,437.50	
	Base			101.125000		1,494.79	0.00	0.00	758,437.50	
84755TAC1	SPECTRA ENERGY CAPITAL 7.5% 15 Sep 2038			20 Jun 2014	25 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	5,000,000.000	1.000000	NJFH	Local	128.243000	104,166.67	0.00	0.00	6,412,149.99	
	Base			128.243000		104,166.67	0.00	0.00	6,412,149.99	
852060AD4	SPRINT CAPITAL CORP 6.875% 15 Nov 2028			04 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	500,000.000	1.000000	NJFW	Local	102.500000	2,291.67	0.00	0.00	512,500.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	102.500000		2,291.67	0.00	0.00	512,500.00
852060AG7	SPRINT CAPITAL CORP	6.9% 01 May 2019	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,750,000.000	1.000000 NJFW	Local	110.500000	12,745.83	0.00	0.00	1,933,750.00
	Base	110.500000		12,745.83	0.00	0.00	1,933,750.00
852061AM2	SPRINT COMMUNICATIONS	11.5% 15 Nov 2021	09 Jun 2014	12 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
245,000.000	1.000000 NJFY	Local	137.750000	2,113.13	0.00	0.00	337,487.50
	Base	137.750000		2,113.13	0.00	0.00	337,487.50
852061AM2	SPRINT COMMUNICATIONS	11.5% 15 Nov 2021	09 Jun 2014	12 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
500,000.000	1.000000 NJFS	Local	137.750000	4,312.50	0.00	0.00	688,750.00
	Base	137.750000		4,312.50	0.00	0.00	688,750.00
852061AM2	SPRINT COMMUNICATIONS	11.5% 15 Nov 2021	10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
330,000.000	1.000000 NJFY	Local	137.750000	2,951.67	0.00	0.00	454,575.00
	Base	137.750000		2,951.67	0.00	0.00	454,575.00
852061AM2	SPRINT COMMUNICATIONS	11.5% 15 Nov 2021	10 Jun 2014	13 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
670,000.000	1.000000 NJFS	Local	137.750000	5,992.78	0.00	0.00	922,925.00
	Base	137.750000		5,992.78	0.00	0.00	922,925.00
852061AM2 Total							
1,745,000.000		Local		15,370.08	0.00	0.00	2,403,737.50
		Base		15,370.08	0.00	0.00	2,403,737.50
852061AS9	SPRINT COMMUNICATIONS	6% 15 Nov 2022	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000 NJFW	Local	103.500000	4,000.00	0.00	0.00	1,035,000.00
	Base	103.500000		4,000.00	0.00	0.00	1,035,000.00
85207UAA3	SPRINT CORP	7.25% 15 Sep 2021	24 Jun 2014	27 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
200,000.000	1.000000 NJFV	Local	111.000000	4,108.33	0.00	0.00	222,000.00
	Base	111.000000		4,108.33	0.00	0.00	222,000.00
85207UAB1	SPRINT CORP	7.875% 15 Sep 2023	05 Jun 2014	10 Jun 2014	PERSHING LLC	USD/DTC	
1,550,000.000	1.000000 NJFX	Local	113.875000	28,820.31	0.00	0.00	1,765,062.50
	Base	113.875000		28,820.31	0.00	0.00	1,765,062.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
85207UAG0	SPRINT CORP 1,300,000.000	7.125% 15 Jun 2024 Local Base	16 Jun 2014 108.250000 108.250000	19 Jun 2014 1,029.17 1,029.17	CREDIT SUISSE SECURITIES (USA) LLC 0.00 0.00	USD/DTC 0.00 0.00	1,407,250.00 1,407,250.00
852862AB7	STANADYNE CORP 275,000.000	10% 15 Aug 2014 Local Base	02 Jun 2014 100.000000 100.000000	02 Jun 2014 8,173.61 8,173.61	CALLED BONDS 0.00 0.00	USD/DTC 0.00 0.00	275,000.00 275,000.00
852863AB5	STANADYNE HOLDINGS INC 300,000.000	1% 15 Feb 2015 Local Base	02 Jun 2014 100.000000 100.000000	02 Jun 2014 10,699.99 10,699.99	CALLED BONDS 0.00 0.00	USD/DTC 0.00 0.00	300,000.00 300,000.00
85512QAH7	STAR GAS PARTNER/FINANCE 500,000.000	8.875% 01 Dec 2017 Local Base	26 Jun 2014 105.980000 105.980000	OPEN 3,697.92 3,697.92	STERNE, AGEE, AND LEACH INC 0.00 0.00	USD/DTC 0.00 0.00	529,900.00 529,900.00
86032HAD5	STEWARD HEALTH CARE SYS LLC 5,012.530	1% 12 Apr 2020 Local Base	30 Jun 2014 100.000000 100.000000	30 Jun 2014 0.00 0.00	PAYDOWN 0.00 0.00	USD/OTH 0.00 0.00	5,012.53 5,012.53
861642AM8	STONE ENERGY CORP 1,000,000.000	7.5% 15 Nov 2022 Local Base	04 Jun 2014 109.250000 109.250000	09 Jun 2014 5,000.00 5,000.00	JPMORGAN CHASE BANK/RBS SECURITIES 0.00 0.00	USD/DTC 0.00 0.00	1,092,500.00 1,092,500.00
864486AH8	SUBURBAN PROPANE PARTNRS 1,275,000.000	5.5% 01 Jun 2024 Local Base	11 Jun 2014 100.750000 100.750000	16 Jun 2014 3,701.04 3,701.04	CREDIT SUISSE SECURITIES (USA) LLC 0.00 0.00	USD/DTC 0.00 0.00	1,284,562.50 1,284,562.50
86736GAP9	SUNGARD DATA SYS INC -675,000.000	1% 08 Mar 2020 Local Base	28 Apr 2014 100.000000 100.000000	CANCEL 0.00 0.00	JP MORGANCHASE BANK 0.00 0.00	USD/OTH 0.00 0.00	-675,000.00 -675,000.00
86736GAP9	SUNGARD DATA SYS INC -275,000.000	1% 08 Mar 2020 Local Base	28 Apr 2014 100.000000 100.000000	CANCEL 0.00 0.00	JP MORGANCHASE BANK 0.00 0.00	USD/OTH 0.00 0.00	-275,000.00 -275,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
86736GAP9	SUNGARD DATA SYS INC	1% 08 Mar 2020	28 Apr 2014	09 Jun 2014	3 JP MORGANCHASE BANK	USD/OTH	
675,000.000	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	675,000.00
		Base	100.000000	0.00	0.00	0.00	675,000.00
86736GAP9	SUNGARD DATA SYS INC	1% 08 Mar 2020	28 Apr 2014	09 Jun 2014	3 JP MORGANCHASE BANK	USD/OTH	
275,000.000	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	275,000.00
		Base	100.000000	0.00	0.00	0.00	275,000.00
86736GAP9 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
870755AB1	SWIFT SERVICES HLDGS INC	10% 15 Nov 2018	18 Jun 2014	23 Jun 2014	PERSHING LLC	USD/DTC	
2,185,000.000	1.000000 NJFX	Local	107.910000	23,063.89	0.00	0.00	2,357,833.50
		Base	107.910000	23,063.89	0.00	0.00	2,357,833.50
87311XAD0	TW TELECOM HOLDINGS INC	5.375% 01 Oct 2022	26 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
1,600,000.000	1.000000 NJFV	Local	109.250000	21,500.00	0.00	0.00	1,748,000.00
		Base	109.250000	21,500.00	0.00	0.00	1,748,000.00
			26 Jun 2014	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	
-1,600,000.000	1.000000 NJFV	Local	109.250000	-21,500.00	0.00	0.00	-1,748,000.00
		Base	109.250000	-21,500.00	0.00	0.00	-1,748,000.00
			26 Jun 2014	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC	
1,600,000.000	1.000000 NJFV	Local	109.250000	21,500.00	0.00	0.00	1,748,000.00
		Base	109.250000	21,500.00	0.00	0.00	1,748,000.00
87311XAD0 Total							
1,600,000.000		Local		21,500.00	0.00	0.00	1,748,000.00
		Base		21,500.00	0.00	0.00	1,748,000.00
87311XAF5	TW TELECOM HOLDINGS INC	5.375% 01 Oct 2022	13 Jun 2014	18 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
500,000.000	1.000000 NJFX	Local	105.625000	5,748.26	0.00	0.00	528,125.00
		Base	105.625000	5,748.26	0.00	0.00	528,125.00
87311XAH1	TW TELECOM HOLDINGS INC	6.375% 01 Sep 2023	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	500,000.000	1.000000	NJFX	Local	107.875000	8,677.08	0.00	0.00	539,375.00	
				Base	107.875000	8,677.08	0.00	0.00	539,375.00	
87612BAM4	TARGA RESOURCES PARTNERS	5.25%	01 May 2023	09 Jun 2014	11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	305,000.000	1.000000	NJFY	Local	102.770000	1,779.17	0.00	0.00	313,448.50	
				Base	102.770000	1,779.17	0.00	0.00	313,448.50	
87612EBB1	TARGET CORP	2.3%	26 Jun 2019	18 Jun 2014	26 Jun 2014		JPMORGAN CHASE BANK/RBS SECURITIES	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	100.292000	0.00	0.00	0.00	10,029,200.00	
				Base	100.292000	0.00	0.00	0.00	10,029,200.00	
					18 Jun 2014	26 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	100.254000	0.00	0.00	0.00	10,025,400.00	
				Base	100.254000	0.00	0.00	0.00	10,025,400.00	
87612EBB1 Total										
	20,000,000.000			Local		0.00	0.00	0.00	20,054,600.00	
				Base		0.00	0.00	0.00	20,054,600.00	
87612EBD7	TARGET CORP	3.5%	01 Jul 2024	18 Jun 2014	26 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	15,000,000.000	1.000000	NJFH	Local	100.437000	0.00	0.00	0.00	15,065,550.00	
				Base	100.437000	0.00	0.00	0.00	15,065,550.00	
877249AA0	TAYLOR MORRISON COMM/MON	7.75%	15 Apr 2020	05 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	525,000.000	1.000000	NJFY	Local	109.500000	6,216.15	0.00	0.00	574,875.00	
				Base	109.500000	6,216.15	0.00	0.00	574,875.00	
87901BAA0	TEEKAY OFFSHORE PARTNERS	6%	30 Jul 2019	04 Jun 2014	09 Jun 2014		WELLS FARGO SECURITIES LLC	USD/DTC		
	1,000,000.000	1.000000	NJFJ	Local	100.500000	1,500.00	0.00	0.00	1,005,000.00	
				Base	100.500000	1,500.00	0.00	0.00	1,005,000.00	
					19 Jun 2014	24 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC		
	500,000.000	1.000000	NJFJ	Local	100.500000	2,000.00	0.00	0.00	502,500.00	
				Base	100.500000	2,000.00	0.00	0.00	502,500.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

87901BAA0 Total

1,500,000.000			Local			3,500.00	0.00	0.00	1,507,500.00
			Base			3,500.00	0.00	0.00	1,507,500.00

87951YAN1	TELESAT CANADA	1% 28 Mar 2019	30 Jun 2014	OPEN		1 PAYDOWN		USD/OTH	
814.680	1.000000 NJFY		Local	100.000000	0.00	0.00	0.00	0.00	814.68
			Base	100.000000	0.00	0.00	0.00	0.00	814.68

87951YAN1	TELESAT CANADA	1% 28 Mar 2019	30 Jun 2014	OPEN		1 PAYDOWN		USD/OTH	
2,068.120	1.000000 NJFS		Local	100.000000	0.00	0.00	0.00	0.00	2,068.12
			Base	100.000000	0.00	0.00	0.00	0.00	2,068.12

87951YAN1 Total

2,882.800			Local		0.00	0.00	0.00	0.00	2,882.80
			Base		0.00	0.00	0.00	0.00	2,882.80

88033GCF5	TENET HEALTHCARE CORP	5% 01 Mar 2019	12 Jun 2014	25 Jun 2014		BARCLAYS CAPITAL INC.		USD/DTC	
95,000.000	1.000000 NJFY		Local	102.250000	1,385.42	0.00	0.00	0.00	97,137.50
			Base	102.250000	1,385.42	0.00	0.00	0.00	97,137.50

88033GCF5	TENET HEALTHCARE CORP	5% 01 Mar 2019	18 Jun 2014			GOLDMAN SACHS + CO		USD/DTC	
250,000.000	1.000000 NJFJ		Local	101.625000	3,576.39	0.00	0.00	0.00	254,062.50
			Base	101.625000	3,576.39	0.00	0.00	0.00	254,062.50

				18 Jun 2014	CANCEL	GOLDMAN SACHS + CO		USD/DTC	
-250,000.000	1.000000 NJFJ		Local	101.625000	-3,576.39	0.00	0.00	0.00	-254,062.50
			Base	101.625000	-3,576.39	0.00	0.00	0.00	-254,062.50

				18 Jun 2014	25 Jun 2014	GOLDMAN SACHS + CO		USD/DTC	
250,000.000	1.000000 NJFJ		Local	101.625000	3,645.83	0.00	0.00	0.00	254,062.50
			Base	101.625000	3,645.83	0.00	0.00	0.00	254,062.50

88033GCF5 Total

345,000.000			Local		5,031.25	0.00	0.00	0.00	351,200.00
			Base		5,031.25	0.00	0.00	0.00	351,200.00

887317AV7	TIME WARNER INC	3.55% 01 Jun 2024	02 Jun 2014	05 Jun 2014		CITIGROUPGLOBAL MARKETS INC SALOMON		USD/DTC	
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
10,000,000.000	1.000000 NJFH	Local	99.799000	6,902.78	0.00	9,979,899.99	
		Base	99.799000	6,902.78	0.00	9,979,899.99	
88830MAG7	TITAN INTERNATIONAL INC	6.875% 01 Oct 2020	26 Jun 2014	27 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	106.000000	16,232.64	0.00	1,060,000.00	
		Base	106.000000	16,232.64	0.00	1,060,000.00	
88830MAG7	TITAN INTERNATIONAL INC	6.875% 01 Oct 2020	26 Jun 2014	27 Jun 2014	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
625,000.000	1.000000 NJFX	Local	106.000000	10,145.40	0.00	662,500.00	
		Base	106.000000	10,145.40	0.00	662,500.00	
88830MAG7 Total							
1,625,000.000		Local		26,378.04	0.00	1,722,500.00	
		Base		26,378.04	0.00	1,722,500.00	
890542AA1	TOPAZ MARINE SA	8.625% 01 Nov 2018	05 Jun 2014	10 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
200,000.000	1.000000 NJFX	Local	107.500000	1,868.75	0.00	215,000.00	
		Base	107.500000	1,868.75	0.00	215,000.00	
892234AA3	TOWNSQUARE RADIO LLC/INC	9% 01 Apr 2019	04 Jun 2014	09 Jun 2014	RBC CAPITAL MARKETS	USD/DTC	
1,750,000.000	1.000000 NJFW	Local	110.375000	29,750.00	0.00	1,931,562.50	
		Base	110.375000	29,750.00	0.00	1,931,562.50	
893647AP2	TRANSDIGM INC	7.75% 15 Dec 2018	22 May 2014	04 Jun 2014	13 TENDER OFFER	USD/DTC	
3,000,000.000	1.000000 NJFJ	Local	104.669000	109,145.82	0.00	3,140,070.00	
		Base	104.669000	109,145.82	0.00	3,140,070.00	
893647AP2	TRANSDIGM INC	7.75% 15 Dec 2018	22 May 2014	04 Jun 2014	13 TENDER OFFER	USD/DTC	
1,500,000.000	1.000000 NJFW	Local	104.669000	54,572.92	0.00	1,570,035.00	
		Base	104.669000	54,572.92	0.00	1,570,035.00	
893647AP2 Total							
4,500,000.000		Local		163,718.74	0.00	4,710,105.00	
		Base		163,718.74	0.00	4,710,105.00	
893647AV9	TRANSDIGM INC	6.5% 15 Jul 2024	03 Jun 2014	06 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
325,000.000	1.000000 NJFV	Local	102.000000	117.36	0.00	331,500.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	102.000000		117.36	0.00	0.00	331,500.00
				03 Jun 2014			BANK OF AMERICA SECURITIES LLC	USD/DTC	
	325,000.000	1.000000 NJFV	Local	102.000000		117.36	0.00	0.00	331,500.00
			Base	102.000000		117.36	0.00	0.00	331,500.00
				03 Jun 2014	CANCEL			BANK OF AMERICA SECURITIES LLC	USD/DTC
	-325,000.000	1.000000 NJFV	Local	102.000000		-117.36	0.00	0.00	-331,500.00
			Base	102.000000		-117.36	0.00	0.00	-331,500.00
893647AV9	TRANSDIGM INC	6.5% 15 Jul 2024		03 Jun 2014	06 Jun 2014		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	150,000.000	1.000000 NJFX	Local	101.875000		54.17	0.00	0.00	152,812.50
			Base	101.875000		54.17	0.00	0.00	152,812.50
893647AV9 Total									
	475,000.000		Local			171.53	0.00	0.00	484,312.50
			Base			171.53	0.00	0.00	484,312.50
89604BAR9	TRIBUNE CO	4% 27 Dec 2020		30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH	
	4,625.000	1.000000 NJFX	Local	100.000000		0.00	0.00	0.00	4,625.00
			Base	100.000000		0.00	0.00	0.00	4,625.00
89668QAB4	TRINSEO OP / TRINSEO FIN	8.75% 01 Feb 2019		04 Jun 2014	09 Jun 2014		JP MORGANCHASE BANK/HSBCSI	USD/DTC	
	625,000.000	1.000000 NJFX	Local	106.875000		19,444.44	0.00	0.00	667,968.75
			Base	106.875000		19,444.44	0.00	0.00	667,968.75
896818AF8	TRIUMPH GROUP INC	8.625% 15 Jul 2018		23 Jun 2014			CALLED BONDS	USD/DTC	
	400,000.000	1.000000 NJFW	Local	100.000000		15,141.66	0.00	0.00	400,000.00
			Base	100.000000		15,141.66	0.00	0.00	400,000.00
				23 Jun 2014	CANCEL			CALLED BONDS	USD/DTC
	-400,000.000	1.000000 NJFW	Local	100.000000		-15,141.66	0.00	0.00	-400,000.00
			Base	100.000000		-15,141.66	0.00	0.00	-400,000.00
				23 Jun 2014	23 Jun 2014			CALLED BONDS	USD/DTC
	400,000.000	1.000000 NJFW	Local	104.799605		15,141.66	0.00	0.00	419,198.42
			Base	104.799605		15,141.66	0.00	0.00	419,198.42

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

896818AF8 Total

400,000.000			Local		15,141.66	0.00	419,198.42
			Base		15,141.66	0.00	419,198.42

896818AH4	TRIUMPH GROUP INC	4.875%	01 Apr 2021	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
1,250,000.000	1.000000 NJFW		Local	99.750000	11,510.42	0.00	1,246,875.00
			Base	99.750000	11,510.42	0.00	1,246,875.00

89845XAA7	TRUVEN HEALTH ANALYTICS	10.625%	01 Jun 202	04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
750,000.000	1.000000 NJFW		Local	110.000000	1,770.83	0.00	825,000.00
			Base	110.000000	1,770.83	0.00	825,000.00

899415AA1	TULLOW OIL PLC	6%	01 Nov 2020	17 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC
1,000,000.000	1.000000 NJFJ		Local	104.000000	8,166.67	0.00	1,040,000.00
			Base	104.000000	8,166.67	0.00	1,040,000.00

90132BAA5	24 HOUR HOLDINGS III LLC	8%	01 Jun 2022	09 Jun 2014	12 Jun 2014	RBC CAPITAL MARKETS	USD/DTC
100,000.000	1.000000 NJFX		Local	99.750000	266.67	0.00	99,750.00
			Base	99.750000	266.67	0.00	99,750.00
				23 Jun 2014	26 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC
250,000.000	1.000000 NJFX		Local	99.750000	1,444.44	0.00	249,375.00
			Base	99.750000	1,444.44	0.00	249,375.00

90132BAA5 Total

350,000.000			Local		1,711.11	0.00	349,125.00
			Base		1,711.11	0.00	349,125.00

90347BAG3	U S COATINGS ACQUISITION INC	4%	01 Feb 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
1,080.400	1.000000 NJFY		Local	100.000000	0.00	0.00	1,080.40
			Base	100.000000	0.00	0.00	1,080.40

90347BAG3	U S COATINGS ACQUISITION INC	4%	01 Feb 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH
2,688.440	1.000000 NJFS		Local	100.000000	0.00	0.00	2,688.44
			Base	100.000000	0.00	0.00	2,688.44

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
90347BAG3 Total										
	3,768.840									
						0.00	0.00	0.00	3,768.84	
						0.00	0.00	0.00	3,768.84	
90347CAA4	AXALTA COATING SYS/DUTCH			7.375%	01 May 2021	23 Jun 2014	26 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
	275,000.000	1.000000	NJFX			109.500000			8,168.84	0.00
						109.500000			8,168.84	0.00
						23 Jun 2014	26 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC
	270,000.000	1.000000	NJFX			109.500000			8,020.31	0.00
						109.500000			8,020.31	0.00
90347CAA4 Total										
	545,000.000								16,189.15	0.00
									16,189.15	0.00
911365AX2	UNITED RENTALS NORTH AM			6.125%	15 Jun 2023	04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	USD/DTC
	425,000.000	1.000000	NJFX			108.125000			12,581.77	0.00
						108.125000			12,581.77	0.00
911365AX2	UNITED RENTALS NORTH AM			6.125%	15 Jun 2023	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC
	200,000.000	1.000000	NJFW			108.000000			5,920.83	0.00
						108.000000			5,920.83	0.00
911365AX2 Total										
	625,000.000								18,502.60	0.00
									18,502.60	0.00
911365AZ7	UNITED RENTALS NORTH AM			7.625%	15 Apr 2022	09 Jun 2014	11 Jun 2014		RBC CAPITAL MARKETS	USD/DTC
	400,000.000	1.000000	NJFY			113.270000			4,744.44	0.00
						113.270000			4,744.44	0.00
911365BA1	UNITED RENTALS NORTH AM			7.375%	15 May 2020	04 Jun 2014	09 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC
	500,000.000	1.000000	NJFW			111.500000			2,458.33	0.00
						111.500000			2,458.33	0.00
911365BB9	UNITED RENTALS NORTH AM			5.75%	15 Nov 2024	03 Jun 2014	06 Jun 2014		CANTOR FITZGERALD + CO	USD/DTC

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	350,000.000	1.000000 NJFV	Local	103.875000	1,173.96	0.00	0.00	363,562.50		
			Base	103.875000	1,173.96	0.00	0.00	363,562.50		
911365BB9	UNITED RENTALS NORTH AM 5.75% 15 Nov 2024			06 Jun 2014	11 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC			
	200,000.000	1.000000 NJFX	Local	104.375000	830.56	0.00	0.00	208,750.00		
			Base	104.375000	830.56	0.00	0.00	208,750.00		
911365BB9 Total	550,000.000		Local		2,004.52	0.00	0.00	572,312.50		
			Base		2,004.52	0.00	0.00	572,312.50		
914906AH5	UNIVISION COMMUNICATIONS 7.875% 01 Nov 2020			04 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC			
	500,000.000	1.000000 NJFW	Local	110.000000	4,156.25	0.00	0.00	550,000.00		
			Base	110.000000	4,156.25	0.00	0.00	550,000.00		
914906AM4	UNIVISION COMMUNICATIONS 6.875% 15 May 2019			13 Jun 2014	18 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC			
	1,050,000.000	1.000000 NJFX	Local	107.500000	6,617.19	0.00	0.00	1,128,750.00		
			Base	107.500000	6,617.19	0.00	0.00	1,128,750.00		
914906AP7	UNIVISION COMMUNICATIONS 6.75% 15 Sep 2022			13 Jun 2014	18 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC			
	837,000.000	1.000000 NJFX	Local	111.500000	14,595.19	0.00	0.00	933,255.00		
			Base	111.500000	14,595.19	0.00	0.00	933,255.00		
91829KAA1	VALEANT PHARMACEUTICALS 6.375% 15 Oct 2020			02 Jun 2014	05 Jun 2014	RBC CAPITAL MARKETS	USD/DTC			
	675,000.000	1.000000 NJFV	Local	106.250000	5,976.56	0.00	0.00	717,187.50		
			Base	106.250000	5,976.56	0.00	0.00	717,187.50		
92343EAF9	VERISIGN INC 4.625% 01 May 2023			09 Jun 2014	12 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC			
	150,000.000	1.000000 NJFY	Local	98.000000	790.10	0.00	0.00	147,000.00		
			Base	98.000000	790.10	0.00	0.00	147,000.00		
92343EAF9	VERISIGN INC 4.625% 01 May 2023			11 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES INC	USD/DTC			
	125,000.000	1.000000 NJFX	Local	100.000000	722.66	0.00	0.00	125,000.00		
			Base	100.000000	722.66	0.00	0.00	125,000.00		
	50,000.000	1.000000 NJFX	Local	100.000000	289.06	0.00	0.00	50,000.00		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	100.000000		289.06	0.00	0.00	50,000.00
92343EAF9 Total							
325,000.000	Local			1,801.82	0.00	0.00	322,000.00
	Base			1,801.82	0.00	0.00	322,000.00
923PLXI16	MERGERMARKET USA INC.	1% 04 Feb 2022	31 Mar 2014	11 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH	
1,000,000.000	1.000000 NJFV	Local	99.375000	0.00	0.00	0.00	993,750.00
	Base		99.375000	0.00	0.00	0.00	993,750.00
923VHLI4	IMG WORLDWIDE INC.	1% 25 Feb 2022	21 Mar 2014	11 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH	
1,100,000.000	1.000000 NJFV	Local	99.000000	0.00	0.00	0.00	1,089,000.00
	Base		99.000000	0.00	0.00	0.00	1,089,000.00
923VWKI19	ATKORE INTERNATIONAL INC.	1% 10 Sep 2021	27 Mar 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
405,000.000	1.000000 NJFS	Local	99.000000	0.00	0.00	0.00	400,950.00
	Base		99.000000	0.00	0.00	0.00	400,950.00
923VWKI19	ATKORE INTERNATIONAL INC.	1% 10 Sep 2021	27 Mar 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
165,000.000	1.000000 NJFY	Local	99.000000	0.00	0.00	0.00	163,350.00
	Base		99.000000	0.00	0.00	0.00	163,350.00
923VWKI19 Total							
570,000.000	Local			0.00	0.00	0.00	564,300.00
	Base			0.00	0.00	0.00	564,300.00
923XHRI17	HEARTHSIDE FOOD SOLUTIONS, LLC	1% 08 Apr 2015	03 Jun 2014	03 Jun 2014	GOLDMAN SACHS + CO	USD/OTH	
500,000.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	500,000.00
	Base		100.000000	0.00	0.00	0.00	500,000.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	-80,100.00
	Base		100.125000	0.00	0.00	0.00	-80,100.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014	CANCEL	CITIBANK,N.A.	USD/OTH	
-30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	-30,037.50
	Base		100.125000	0.00	0.00	0.00	-30,037.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		09 May 2014			CITIBANK,N.A.	USD/OTH	
30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	30,037.50
		Base	100.125000	0.00	0.00	0.00	30,037.50
		09 May 2014	CANCEL		CITIBANK,N.A.	USD/OTH	
-30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	-30,037.50
		Base	100.125000	0.00	0.00	0.00	-30,037.50
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014		CITIBANK,N.A.	USD/OTH	
80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	80,100.00
		Base	100.125000	0.00	0.00	0.00	80,100.00
		09 May 2014	CANCEL		CITIBANK,N.A.	USD/OTH	
-80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	-80,100.00
		Base	100.125000	0.00	0.00	0.00	-80,100.00
		08 May 2014			CITIBANK,N.A.	USD/OTH	
80,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	78,800.00
		Base	98.500000	0.00	0.00	0.00	78,800.00
		08 May 2014	CANCEL		CITIBANK,N.A.	USD/OTH	
-80,000.000	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	-78,800.00
		Base	98.500000	0.00	0.00	0.00	-78,800.00
		09 May 2014			CITIBANK,N.A.	USD/OTH	
80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	80,100.00
		Base	100.125000	0.00	0.00	0.00	80,100.00
		09 May 2014	CANCEL		CITIBANK,N.A.	USD/OTH	
-80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	-80,100.00
		Base	100.125000	0.00	0.00	0.00	-80,100.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014		CITIBANK,N.A.	USD/OTH	
30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	30,037.50
		Base	100.125000	0.00	0.00	0.00	30,037.50
		09 May 2014	CANCEL		CITIBANK,N.A.	USD/OTH	
-30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	-30,037.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.125000	0.00	0.00	0.00	-30,037.50
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014	11 Jun 2014	9 CITIBANK,N.A.	USD/OTH	
80,000.000	1.000000 NJFS	Local	100.125000	0.00	0.00	0.00	80,100.00
		Base	100.125000	0.00	0.00	0.00	80,100.00
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	09 May 2014	11 Jun 2014	9 CITIBANK,N.A.	USD/OTH	
30,000.000	1.000000 NJFY	Local	100.125000	0.00	0.00	0.00	30,037.50
		Base	100.125000	0.00	0.00	0.00	30,037.50
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	02 Jun 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
71,633.990	1.000000 NJFS	Local	98.499999	0.00	0.00	0.00	70,559.48
		Base	98.499999	0.00	0.00	0.00	70,559.48
			08 May 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
613,366.010	1.000000 NJFS	Local	98.500000	0.00	0.00	0.00	604,165.52
		Base	98.500000	0.00	0.00	0.00	604,165.52
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
247,950.820	1.000000 NJFY	Local	98.500000	0.00	0.00	0.00	244,231.56
		Base	98.500000	0.00	0.00	0.00	244,231.56
			08 May 2014	25 Jun 2014	RESTRUCTURING	USD/OTH	
27,049.180	1.000000 NJFY	Local	98.499991	0.00	0.00	0.00	26,643.44
		Base	98.499991	0.00	0.00	0.00	26,643.44
924AAZII5	JONAH ENERGY LLC	1% 24 Apr 2021	08 May 2014	25 Jun 2014	CUSIP CHANGE NON CASH	USD/OTH	
1,050,000.000	1.000000 NJFV	Local	98.500000	0.00	0.00	0.00	1,034,250.00
		Base	98.500000	0.00	0.00	0.00	1,034,250.00
924AAZII5 Total							
2,010,000.000		Local		0.00	0.00	0.00	1,979,850.00
		Base		0.00	0.00	0.00	1,979,850.00
924AJNII3	POST HOLDINGS INC.	1% 17 Apr 2015	02 Jun 2014	02 Jun 2014	BARCLAYS CAPITAL INC, NEW YORK	USD/OTH	
250,000.000	1.000000 NJFW	Local	100.000000	0.00	0.00	0.00	250,000.00
		Base	100.000000	0.00	0.00	0.00	250,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
924ANZII1	ENERGYSOLUTIONS LLC	1% 29 May 2020	22 May 2014	11 Jun 2014	RESTRUCTURING	USD/OTH	
700,000.000	1.000000 NJFS	Local	98.000000	0.00	0.00	0.00	686,000.00
		Base	98.000000	0.00	0.00	0.00	686,000.00
924ANZII1	ENERGYSOLUTIONS LLC	1% 29 May 2020	22 May 2014	11 Jun 2014	RESTRUCTURING	USD/OTH	
275,000.000	1.000000 NJFY	Local	98.000000	0.00	0.00	0.00	269,500.00
		Base	98.000000	0.00	0.00	0.00	269,500.00
924ANZII1 Total							
975,000.000		Local		0.00	0.00	0.00	955,500.00
		Base		0.00	0.00	0.00	955,500.00
924DBMII7	ENERGY FUTURE INT HOLD CO LLC	1% 19 Jun 2016	16 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH	
2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	2,012,500.00
		Base	100.625000	0.00	0.00	0.00	2,012,500.00
			16 Jun 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	-2,012,500.00
		Base	100.625000	0.00	0.00	0.00	-2,012,500.00
			16 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH	
2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	2,012,500.00
		Base	100.625000	0.00	0.00	0.00	2,012,500.00
			16 Jun 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	-2,012,500.00
		Base	100.625000	0.00	0.00	0.00	-2,012,500.00
			16 Jun 2014		DEUTSCHE BANK SECURITIES	USD/OTH	
2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	2,012,500.00
		Base	100.625000	0.00	0.00	0.00	2,012,500.00
			16 Jun 2014	CANCEL	DEUTSCHE BANK SECURITIES	USD/OTH	
-2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	-2,012,500.00
		Base	100.625000	0.00	0.00	0.00	-2,012,500.00
			16 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH	
2,000,000.000	1.000000 NJFW	Local	100.625000	0.00	0.00	0.00	2,012,500.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	100.625000		0.00	0.00	0.00	2,012,500.00
				25 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES	USD/OTH		
	2,099,647.310	1.000000 NJFW	Local	100.625000		0.00	0.00	0.00	2,112,770.11
			Base	100.625000		0.00	0.00	0.00	2,112,770.11
924DBMII7 Total									
	4,099,647.310		Local			0.00	0.00	0.00	4,125,270.11
			Base			0.00	0.00	0.00	4,125,270.11
924EJYI1	AMERICAN TIRE DISTRIBUTORS INC	0.01% 01 Jun 2018		12 Jun 2014	25 Jun 2014		CUSIP CHANGE NON CASH	USD/OTH	
	228,571.430	1.000000 NJFV	Local	99.749999		0.00	0.00	0.00	228,000.00
			Base	99.749999		0.00	0.00	0.00	228,000.00
92769VAD1	VIRGIN MEDIA FINANCE PLC	4.875% 15 Feb 2022		09 Jun 2014	12 Jun 2014		SOUTHWESTSECURITIES, INC.	USD/DTC	
	200,000.000	1.000000 NJFY	Local	94.000000		3,168.75	0.00	0.00	188,000.00
			Base	94.000000		3,168.75	0.00	0.00	188,000.00
92769VAD1	VIRGIN MEDIA FINANCE PLC	4.875% 15 Feb 2022		16 Jun 2014	19 Jun 2014		JEFFERIES+ COMPANY INC	USD/DTC	
	550,000.000	1.000000 NJFS	Local	94.000000		9,235.42	0.00	0.00	517,000.00
			Base	94.000000		9,235.42	0.00	0.00	517,000.00
92769VAD1 Total									
	750,000.000		Local			12,404.17	0.00	0.00	705,000.00
			Base			12,404.17	0.00	0.00	705,000.00
92769XAF2	VIRGIN MEDIA SECURED FIN	5.25% 15 Jan 2021		09 Jun 2014	12 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	900,000.000	1.000000 NJFY	Local	104.250000		19,293.75	0.00	0.00	938,250.00
			Base	104.250000		19,293.75	0.00	0.00	938,250.00
92769XAF2	VIRGIN MEDIA SECURED FIN	5.25% 15 Jan 2021		09 Jun 2014	12 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	2,275,000.000	1.000000 NJFS	Local	104.250000		48,770.31	0.00	0.00	2,371,687.50
			Base	104.250000		48,770.31	0.00	0.00	2,371,687.50
92769XAF2 Total									
	3,175,000.000		Local			68,064.06	0.00	0.00	3,309,937.50
			Base			68,064.06	0.00	0.00	3,309,937.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
92860RAB2	VOGUE INTL LLC	0.01% 14 Feb 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
1,562.500	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,562.50
		Base	100.000000	0.00	0.00	0.00	1,562.50
92933BAH7	WMG ACQUISITION CORP	6.75% 15 Apr 2022	04 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
150,000.000	1.000000 NJFY	Local	99.750000	1,687.50	0.00	0.00	149,625.00
		Base	99.750000	1,687.50	0.00	0.00	149,625.00
931142DP5	WAL MART STORES INC	3.3% 22 Apr 2024	10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	100.056000	23,375.00	0.00	0.00	5,002,800.00
		Base	100.056000	23,375.00	0.00	0.00	5,002,800.00
			23 Jun 2014	26 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	100.179000	58,666.67	0.00	0.00	10,017,900.00
		Base	100.179000	58,666.67	0.00	0.00	10,017,900.00
931142DP5 Total							
15,000,000.000		Local		82,041.67	0.00	0.00	15,020,700.00
		Base		82,041.67	0.00	0.00	15,020,700.00
93317QAH8	WALTER ENERGY INC	9.875% 15 Dec 2020	30 May 2014	CANCEL	UBS SECURITIES LLC	USD/DTC	
-250,000.000	1.000000 NJFW	Local	60.500000	-11,589.41	0.00	0.00	-151,250.00
		Base	60.500000	-11,589.41	0.00	0.00	-151,250.00
			30 May 2014	05 Jun 2014	1 UBS SECURITIES LLC	USD/DTC	
46,000.000	1.000000 NJFW	Local	60.500000	2,132.45	0.00	0.00	27,830.00
		Base	60.500000	2,132.45	0.00	0.00	27,830.00
			30 May 2014		UBS SECURITIES LLC	USD/DTC	
204,000.000	1.000000 NJFW	Local	60.500000	9,456.96	0.00	0.00	123,420.00
		Base	60.500000	9,456.96	0.00	0.00	123,420.00
			30 May 2014	CANCEL	UBS SECURITIES LLC	USD/DTC	
-204,000.000	1.000000 NJFW	Local	60.500000	-9,456.96	0.00	0.00	-123,420.00
		Base	60.500000	-9,456.96	0.00	0.00	-123,420.00
			30 May 2014	17 Jun 2014	13 UBS SECURITIES LLC	USD/DTC	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
100,000.000	1.000000 NJFW	Local	60.500000	4,635.76	0.00	0.00	60,500.00
		Base	60.500000	4,635.76	0.00	0.00	60,500.00
			30 May 2014	17 Jun 2014	13 UBS SECURITIES LLC	USD/DTC	
104,000.000	1.000000 NJFW	Local	60.500000	4,821.20	0.00	0.00	62,920.00
		Base	60.500000	4,821.20	0.00	0.00	62,920.00
93317QAH8 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
941130AA4	WATCO COS LLC/FINANCE CO	6.375% 01 Apr 2023	24 Jun 2014	27 Jun 2014	WELLS FARGO SECURITIES LLC	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	102.750000	15,229.17	0.00	0.00	1,027,500.00
		Base	102.750000	15,229.17	0.00	0.00	1,027,500.00
952355AN5	WEST CORP	5.375% 15 Jul 2022	18 Jun 2014	OPEN	CANTOR FITZGERALD + CO	USD/DTC	
100,000.000	1.000000 NJFX	Local	100.125000	0.00	0.00	0.00	100,125.00
		Base	100.125000	0.00	0.00	0.00	100,125.00
			18 Jun 2014	OPEN	JEFFERIES+ COMPANY INC	USD/DTC	
100,000.000	1.000000 NJFX	Local	100.125000	0.00	0.00	0.00	100,125.00
		Base	100.125000	0.00	0.00	0.00	100,125.00
			18 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
952355AN5 Total							
250,000.000		Local		0.00	0.00	0.00	250,250.00
		Base		0.00	0.00	0.00	250,250.00
95931CAK3	WESTERN REFINING INC	4.25% 12 Nov 2020	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
875.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	875.00
		Base	100.000000	0.00	0.00	0.00	875.00
96208TAA2	WEX INC	4.75% 01 Feb 2023	03 Jun 2014	06 Jun 2014	BANK OF AMERICA SECURITIES LLC	USD/DTC	
1,000,000.000	1.000000 NJFJ	Local	96.500000	16,493.06	0.00	0.00	965,000.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	Base			96.500000		16,493.06	0.00	0.00		965,000.00
97314XAF1	WIND ACQUISITION FIN SA			7.25%	15 Feb 2018	24 Jun 2014	27 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC
	470,000.000	1.000000	NJFY	Local	105.600000	3,975.42	0.00	0.00		496,320.00
				Base	105.600000	3,975.42	0.00	0.00		496,320.00
97314XAF1	WIND ACQUISITION FIN SA			7.25%	15 Feb 2018	24 Jun 2014	27 Jun 2014		DEUTSCHE BANK SECURITIES INC	USD/DTC
	1,860,000.000	1.000000	NJFS	Local	105.600000	15,732.50	0.00	0.00		1,964,160.00
				Base	105.600000	15,732.50	0.00	0.00		1,964,160.00
97314XAF1 Total				Local		19,707.92	0.00	0.00		2,460,480.00
	2,330,000.000			Base		19,707.92	0.00	0.00		2,460,480.00
97314XAK0	WIND ACQUISITION FIN SA			7.375%	23 Apr 2021	18 Jun 2014	23 Jun 2014		UBS SECURITIES LLC	USD/DTC
	1,200,000.000	1.000000	NJFX	Local	109.000000	14,750.00	0.00	0.00		1,308,000.00
				Base	109.000000	14,750.00	0.00	0.00		1,308,000.00
97315LAA7	WIND ACQUISITION HOLDING			12.25%	15 Jul 2017	06 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO	USD/DTC
	365,000.000	1.000000	NJFY	Local	104.000000	18,009.20	0.00	0.00		379,600.00
				Base	104.000000	18,009.20	0.00	0.00		379,600.00
97381HAN7	WINDSTREAM CORP			1%	23 Jan 2020	09 Jun 2014	OPEN		JP MORGANCHASE BANK	USD/OTH
	200,000.000	1.000000	NJFY	Local	99.875000	0.00	0.00	0.00		199,750.00
				Base	99.875000	0.00	0.00	0.00		199,750.00
					30 Jun 2014	30 Jun 2014		PAYDOWN		USD/OTH
	1,083.120	1.000000	NJFY	Local	100.000000	0.00	0.00	0.00		1,083.12
				Base	100.000000	0.00	0.00	0.00		1,083.12
97381HAN7	WINDSTREAM CORP			1%	23 Jan 2020	30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH
	2,695.210	1.000000	NJFS	Local	100.000000	0.00	0.00	0.00		2,695.21
				Base	100.000000	0.00	0.00	0.00		2,695.21
97381HAN7 Total				Local		0.00	0.00	0.00		203,528.33
	203,778.330			Base		0.00	0.00	0.00		203,528.33

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
97381WAZ7	WINDSTREAM CORP 150,000.000	6.375% 01 Aug 2023 1.000000 NJFX	06 Jun 2014 11 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/DTC	
		Local	100.500000	3,453.13	0.00	0.00	150,750.00
		Base	100.500000	3,453.13	0.00	0.00	150,750.00
979HWWII9	GOLDEN NUGGET INC 89,550.000	1% 21 Nov 2019 1.000000 NJFX	27 Jun 2014		JEFFRIES & COMPANY INC	USD/OTH	
		Local	102.000000	0.00	0.00	0.00	91,341.00
		Base	102.000000	0.00	0.00	0.00	91,341.00
979HWWII9	GOLDEN NUGGET INC 412.500	1% 21 Nov 2019 1.000000 NJFY	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
		Local	100.000000	0.00	0.00	0.00	412.50
		Base	100.000000	0.00	0.00	0.00	412.50
979HWWII9	GOLDEN NUGGET INC 1,087.500	1% 21 Nov 2019 1.000000 NJFS	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
		Local	100.000000	0.00	0.00	0.00	1,087.50
		Base	100.000000	0.00	0.00	0.00	1,087.50
979HWWII9	GOLDEN NUGGET INC 225.000	1% 21 Nov 2019 1.000000 NJFX	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
		Local	100.000000	0.00	0.00	0.00	225.00
		Base	100.000000	0.00	0.00	0.00	225.00
979HWWII9 Total	91,275.000						
		Local		0.00	0.00	0.00	93,066.00
		Base		0.00	0.00	0.00	93,066.00
979HWWII7	GOLDEN NUGGET INC 208,950.000	1% 21 Nov 2019 1.000000 NJFX	27 Jun 2014		JEFFRIES & COMPANY INC	USD/OTH	
		Local	102.000000	0.00	0.00	0.00	213,129.00
		Base	102.000000	0.00	0.00	0.00	213,129.00
979HWWII7	GOLDEN NUGGET INC 962.500	1% 21 Nov 2019 1.000000 NJFY	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
		Local	100.000000	0.00	0.00	0.00	962.50
		Base	100.000000	0.00	0.00	0.00	962.50
979HWWII7	GOLDEN NUGGET INC 2,537.500	1% 21 Nov 2019 1.000000 NJFS	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	
		Local	100.000000	0.00	0.00	0.00	2,537.50
		Base	100.000000	0.00	0.00	0.00	2,537.50
979HWWII7	GOLDEN NUGGET INC	1% 21 Nov 2019	30 Jun 2014	OPEN	1 PAYDOWN	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	525.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	525.00	
				Base	100.000000	0.00	0.00	0.00	525.00	
979HWWII7 Total	212,975.000			Local		0.00	0.00	0.00	217,154.00	
				Base		0.00	0.00	0.00	217,154.00	
979HWYII3	MOHEGAN TRIBAL GAMING AUTHORIT	1%	19 Nov 2019	30 Jun 2014	OPEN	8	PAYDOWN	USD/OTH		
	2,250.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	2,250.00	
				Base	100.000000	0.00	0.00	0.00	2,250.00	
979PXGII3	ATKORE INTERNATIONAL INC.	1%	09 Apr 2021	27 Mar 2014	11 Jun 2014		RESTRUCTURING	USD/OTH		
	490,000.000	1.000000	NJFS	Local	99.500000	0.00	0.00	0.00	487,550.00	
				Base	99.500000	0.00	0.00	0.00	487,550.00	
979PXGII3	ATKORE INTERNATIONAL INC.	1%	09 Apr 2021	27 Mar 2014	11 Jun 2014		RESTRUCTURING	USD/OTH		
	195,000.000	1.000000	NJFY	Local	99.500000	0.00	0.00	0.00	194,025.00	
				Base	99.500000	0.00	0.00	0.00	194,025.00	
979PXGII3 Total	685,000.000			Local		0.00	0.00	0.00	681,575.00	
				Base		0.00	0.00	0.00	681,575.00	
98212BAD5	WPX ENERGY INC	6%	15 Jan 2022	09 Jun 2014	11 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC		
	170,000.000	1.000000	NJFY	Local	105.030000	4,136.67	0.00	0.00	178,551.00	
				Base	105.030000	4,136.67	0.00	0.00	178,551.00	
98699AII0	ARDENT MEDICAL SERVICES INC.	1%	23 Nov 2018	05 Jun 2014	05 Jun 2014		PAYDOWN	USD/OTH		
	750,000.000	1.000000	NJFV	Local	100.000000	0.00	0.00	0.00	750,000.00	
				Base	100.000000	0.00	0.00	0.00	750,000.00	
988745AA3	ZACHRY HOLDINGS INC	7.5%	01 Feb 2020	17 Jun 2014	20 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC		
	10,000.000	1.000000	NJFY	Local	108.000000	289.58	0.00	0.00	10,800.00	
				Base	108.000000	289.58	0.00	0.00	10,800.00	
988745AA3	ZACHRY HOLDINGS INC	7.5%	01 Feb 2020	17 Jun 2014	20 Jun 2014		JPMORGAN SECURITIES INC	USD/DTC		
	45,000.000	1.000000	NJFS	Local	108.000000	1,303.13	0.00	0.00	48,600.00	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	108.000000		1,303.13	0.00	0.00	48,600.00
988745AA3 Total							
55,000.000	Local			1,592.71	0.00	0.00	59,400.00
	Base			1,592.71	0.00	0.00	59,400.00
C0456KAB7	ATLANTIC PWR LTD PARTNERSHIP 1% 26 Feb 2021	30 Jun 2014	OPEN	1 PAYDOWN		USD/OTH	
34,518.560	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	34,518.56
		Base	100.000000	0.00	0.00	0.00	34,518.56
		30 Jun 2014	OPEN	1 PAYDOWN		USD/OTH	
1,437.500	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,437.50
		Base	100.000000	0.00	0.00	0.00	1,437.50
C0456KAB7 Total							
35,956.060	Local			0.00	0.00	0.00	35,956.06
	Base			0.00	0.00	0.00	35,956.06
C9413PAP8	VALEANT PHARMACEUTICALS INTL I 3.75% 05 Aug 2020	30 Jun 2014	OPEN	2 PAYDOWN		USD/OTH	
1,741.580	1.000000 NJFS	Local	100.000000	0.00	0.00	0.00	1,741.58
		Base	100.000000	0.00	0.00	0.00	1,741.58
C9413PAP8	VALEANT PHARMACEUTICALS INTL I 3.75% 05 Aug 2020	30 Jun 2014	OPEN	2 PAYDOWN		USD/OTH	
580.530	1.000000 NJFY	Local	100.000000	0.00	0.00	0.00	580.53
		Base	100.000000	0.00	0.00	0.00	580.53
C9413PAP8 Total							
2,322.110	Local			0.00	0.00	0.00	2,322.11
	Base			0.00	0.00	0.00	2,322.11
G9368PAP9	VIRGIN MEDIA INVT HLDGS LTD 1% 07 Jun 2020	24 Apr 2014	CANCEL		ROYAL BANK OF CANADA LONDON	USD/OTH	
-725,000.000	1.000000 NJFS	Local	98.750000	0.00	0.00	0.00	-715,937.50
		Base	98.750000	0.00	0.00	0.00	-715,937.50
G9368PAP9	VIRGIN MEDIA INVT HLDGS LTD 1% 07 Jun 2020	24 Apr 2014	CANCEL		ROYAL BANK OF CANADA LONDON	USD/OTH	
-275,000.000	1.000000 NJFY	Local	98.750000	0.00	0.00	0.00	-271,562.50
		Base	98.750000	0.00	0.00	0.00	-271,562.50

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		24 Apr 2014	12 Jun 2014	1	ROYAL BANK OF CANADA LONDON	USD/OTH	
275,000.000	1.000000 NJFY	98.750000		0.00	0.00	0.00	271,562.50
		98.750000		0.00	0.00	0.00	271,562.50
G9368PAP9	VIRGIN MEDIA INVT HLDGS LTD	24 Apr 2014	12 Jun 2014	1	ROYAL BANK OF CANADA	USD/OTH	
725,000.000	1.000000 NJFS	98.750000		0.00	0.00	0.00	715,937.50
		98.750000		0.00	0.00	0.00	715,937.50
G9368PAP9 Total							
0.000				0.00	0.00	0.00	0.00
				0.00	0.00	0.00	0.00
L2324EAB7	DELOS FIN S A R L	09 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES	USD/OTH	
400,000.000	1.000000 NJFS	99.875000		0.00	0.00	0.00	399,500.00
		99.875000		0.00	0.00	0.00	399,500.00
L2324EAB7	DELOS FIN S A R L	09 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES	USD/OTH	
150,000.000	1.000000 NJFY	99.875000		0.00	0.00	0.00	149,812.50
		99.875000		0.00	0.00	0.00	149,812.50
L2324EAB7 Total							
550,000.000				0.00	0.00	0.00	549,312.50
				0.00	0.00	0.00	549,312.50
L29678AC0	ENDO LUXEMBOURG FIN I CO S A R	30 Jun 2014	OPEN	1	PAYDOWN	USD/OTH	
725.000	1.000000 NJFY	100.000000		0.00	0.00	0.00	725.00
		100.000000		0.00	0.00	0.00	725.00
L29678AC0	ENDO LUXEMBOURG FIN I CO S A R	30 Jun 2014	OPEN	1	PAYDOWN	USD/OTH	
1,775.000	1.000000 NJFS	100.000000		0.00	0.00	0.00	1,775.00
		100.000000		0.00	0.00	0.00	1,775.00
L29678AC0 Total							
2,500.000				0.00	0.00	0.00	2,500.00
				0.00	0.00	0.00	2,500.00
L3456HAB8	EXOPACK HLDGS S A	30 Jun 2014	30 Jun 2014		PAYDOWN	USD/OTH	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
1,125.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,125.00
		Base	100.000000	0.00	0.00	0.00	1,125.00
L5137LAE5	INTELSAT JACKSON HLDGS S A	3.75% 30 Jun 2019	27 Mar 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-200,000.000	1.000000 NJFY	Local	100.250000	0.00	0.00	0.00	-200,500.00
		Base	100.250000	0.00	0.00	0.00	-200,500.00
L5137LAE5	INTELSAT JACKSON HLDGS S A	3.75% 30 Jun 2019	27 Mar 2014	CANCEL	BANK OF AMERICA N.A.	USD/OTH	
-500,000.000	1.000000 NJFS	Local	100.250000	0.00	0.00	0.00	-501,250.00
		Base	100.250000	0.00	0.00	0.00	-501,250.00
L5137LAE5	INTELSAT JACKSON HLDGS S A	3.75% 30 Jun 2019	27 Mar 2014	OPEN	BANK OF AMERICA N.A.	USD/OTH	
200,000.000	1.000000 NJFY	Local	100.250000	0.00	0.00	0.00	200,500.00
		Base	100.250000	0.00	0.00	0.00	200,500.00
L5137LAE5	INTELSAT JACKSON HLDGS S A	3.75% 30 Jun 2019	27 Mar 2014	OPEN	BANK OF AMERICA N.A.	USD/OTH	
500,000.000	1.000000 NJFS	Local	100.250000	0.00	0.00	0.00	501,250.00
		Base	100.250000	0.00	0.00	0.00	501,250.00
L5137LAE5 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
L6232UAB3	MALLINCKRODT INTL FIN S A	1% 19 Mar 2021	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
750.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	750.00
		Base	100.000000	0.00	0.00	0.00	750.00
N4715WAC6	JLL / DELTA DUTCH NEWCO B V	4.25% 11 Mar 2021	13 Feb 2014	CANCEL	COLIN HOCHSTIN	USD/OTH	
-200,000.000	1.000000 NJFV	Local	99.750000	0.00	0.00	0.00	-199,500.00
		Base	99.750000	0.00	0.00	0.00	-199,500.00
			13 Feb 2014	05 Jun 2014	COLIN HOCHSTIN	USD/OTH	
200,000.000	1.000000 NJFV	Local	99.750000	0.00	0.00	0.00	199,500.00
		Base	99.750000	0.00	0.00	0.00	199,500.00
N4715WAC6 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

Q3930AAC2	FORTESCUE METALS GROUP LTD	4.25%	30 Jun 2019	09 Jun 2014		CREDIT SUISSE FIRST BOSTON	USD/OTH	
	200,000.000	1.000000	NJFY	Local	100.000000	0.00	0.00	200,000.00
				Base	100.000000	0.00	0.00	200,000.00
				09 Jun 2014	CANCEL	CREDIT SUISSE FIRST BOSTON	USD/OTH	
	-200,000.000	1.000000	NJFY	Local	100.000000	0.00	0.00	-200,000.00
				Base	100.000000	0.00	0.00	-200,000.00
				09 Jun 2014	17 Jun 2014	1 CREDIT SUISSE FIRST BOSTON	USD/OTH	
	200,000.000	1.000000	NJFY	Local	100.000000	0.00	0.00	200,000.00
				Base	100.000000	0.00	0.00	200,000.00
				30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
	575.180	1.000000	NJFY	Local	100.000000	0.00	0.00	575.18
				Base	100.000000	0.00	0.00	575.18
Q3930AAC2	FORTESCUE METALS GROUP LTD	4.25%	30 Jun 2019	30 Jun 2014	30 Jun 2014	PAYDOWN	USD/OTH	
	2,681.700	1.000000	NJFS	Local	100.000000	0.00	0.00	2,681.70
				Base	100.000000	0.00	0.00	2,681.70
Q3930AAC2 Total								
	203,256.880			Local		0.00	0.00	203,256.88
				Base		0.00	0.00	203,256.88

US DOLLAR Total

861,112,681.560	Local	9,074,332.94	0.00	0.00	918,227,166.53
90,002,062.000	Base	9,074,332.94	0.00	0.00	918,227,166.53

FIXED INCOME Total

911,112,681.560					
90,002,062.000	Base	9,112,946.09	0.00	0.00	964,697,117.70

SALES Total

1,026,464,244.070					
90,002,062.000	Base	9,112,946.09	0.00	104.69	1,085,643,884.72

Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
CANADIAN DOLLAR						
FIXED INCOME						
50,000,000.000		Local	42,109.59	0.00	0.00	50,677,826.40
		Base	38,613.15	0.00	0.00	46,469,951.17
	TRADES: 1					
	CANCELS: 0					
CANADIAN DOLLAR Total						
Long 50,000,000.000		Local	42,109.59	0.00	0.00	50,677,826.40
		Base	38,613.15	0.00	0.00	46,469,951.17
	TRADES: 1					
	CANCELS: 0					
US DOLLAR						
CASH EQUIVALENTS						
100,155,513.490		Local	0.00	0.00	0.00	100,155,513.49
		Base	0.00	0.00	0.00	100,155,513.49
	TRADES: 50					
	CANCELS: 0					
EQUITY						
0.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 2					
	CANCELS: 2					
FIXED INCOME						
571,843,258.740		Local	1,252,846.34	0.00	0.00	574,624,744.35
20,000,000.000		Base	1,252,846.34	0.00	0.00	574,624,744.35
	TRADES: 321					
	CANCELS: 62					
US DOLLAR Total						
Long 671,998,772.230		Local	1,252,846.34	0.00	0.00	674,780,257.84
20,000,000.000		Base	1,252,846.34	0.00	0.00	674,780,257.84
	TRADES: 373					
	CANCELS: 64					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
PURCHASE Total						
Long	721,998,772.230 20,000,000.000					
			Base	1,291,459.49	0.00	721,250,209.01
		TRADES: 374				
		CANCELS: 64				

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CANADIAN DOLLAR						
FIXED INCOME						
50,000,000.000		Local	42,109.59	0.00	0.00	50,677,826.40
		Base	38,613.15	0.00	0.00	46,469,951.17
	TRADES: 2					
	CANCELS: 1					
CANADIAN DOLLAR Total						
Long 50,000,000.000		Local	42,109.59	0.00	0.00	50,677,826.40
		Base	38,613.15	0.00	0.00	46,469,951.17
	TRADES: 2					
	CANCELS: 1					
US DOLLAR						
CASH EQUIVALENTS						
115,201,789.510		Local	0.00	0.00	0.00	115,201,789.51
		Base	0.00	0.00	0.00	115,201,789.51
	TRADES: 51					
	CANCELS: 0					
EQUITY						
149,773.000		Local	0.00	0.00	104.69	5,744,977.51
		Base	0.00	0.00	104.69	5,744,977.51
	TRADES: 11					
	CANCELS: 2					
FIXED INCOME						
861,112,681.560		Local	9,074,332.94	0.00	0.00	918,227,166.53
90,002,062.000		Base	9,074,332.94	0.00	0.00	918,227,166.53
	TRADES: 736					
	CANCELS: 64					
US DOLLAR Total						
Long 976,464,244.070		Local	9,074,332.94	0.00	104.69	1,039,173,933.55
90,002,062.000		Base	9,074,332.94	0.00	104.69	1,039,173,933.55
	TRADES: 798					
	CANCELS: 66					

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
SALES Total						
Long	1,026,464,244.070					
	90,002,062.000					
			Base	9,112,946.09	0.00	104.69
		TRADES: 800				1,085,643,884.72
		CANCELS: 67				

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
100,155,513.490	Base	0.00	0.00	0.00	100,155,513.49
	TRADES: 50				
	CANCELS: 0				
EQUITY					
0.000	Base	0.00	0.00	0.00	0.00
	TRADES: 2				
	CANCELS: 2				
FIXED INCOME					
621,843,258.740	Base	1,291,459.49	0.00	0.00	621,094,695.52
20,000,000.000					
	TRADES: 322				
	CANCELS: 62				
PURCHASE Total					
Long 721,998,772.230	Base	1,291,459.49	0.00	0.00	721,250,209.01
20,000,000.000					
	TRADES: 374				
	CANCELS: 64				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
115,201,789.510	Base	0.00	0.00	0.00	115,201,789.51
	TRADES: 51				
	CANCELS: 0				
EQUITY					
149,773.000	Base	0.00	0.00	104.69	5,744,977.51
	TRADES: 11				
	CANCELS: 2				
FIXED INCOME					
911,112,681.560	Base	9,112,946.09	0.00	0.00	964,697,117.70
90,002,062.000					
	TRADES: 738				
	CANCELS: 65				
SALES Total					
Long 1,026,464,244.070	Base	9,112,946.09	0.00	104.69	1,085,643,884.72
90,002,062.000					
	TRADES: 800				
	CANCELS: 67				

Purchase and Sales by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET.

Funds Included in Composite

NJDI	COMMON D INTL EQTY HEDGE
NJFB	COMMON D DOM EQTY HEDGES
NJFL	COMMON D FIXED INCOME HEDGES
NJFZ	COMMON D REAL ASSET HEDGE

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

OPTIONS BOUGHTBACK

US DOLLAR

99ZG68345	S+P 500 INDEX	JUL14 1740 PUT	26 Jun 2014	27 Jun 2014		GOLDMAN SACHS + CO	USD/NYF	1.00
	200.000	1.000000 NJFB						
		Local	1.000000		0.00	200.00	0.00	20,200.00
		Base	1.000000		0.00	200.00	0.00	20,200.00
99ZG90927	S+P 500 INDEX	JUL14 1780 PUT	26 Jun 2014	27 Jun 2014		GOLDMAN SACHS + CO	USD/NYF	1.00
	200.000	1.000000 NJFB						
		Local	1.400000		0.00	200.00	0.00	28,200.00
		Base	1.400000		0.00	200.00	0.00	28,200.00
ADI07XGP1	ISHARES MSCI EMERGING MARKETS	JUN14 43 CALL	30 May 2014	02 Jun 2014		GOLDMAN SACHS + CO	USD/OTH	1.00
	25,000.000	1.000000 NJDI						
		Local	0.389400		0.00	25,000.00	0.00	998,500.00
		Base	0.389400		0.00	25,000.00	0.00	998,500.00
ADI07XGQ9	ISHARES MSCI EMERGING MARKETS	JUN14 43.5 CALL	12 Jun 2014	13 Jun 2014		GOLDMAN SACHS + CO	USD/NYF	1.00
	4,147.000	1.000000 NJDI						
		Local	0.379500		0.00	4,147.00	0.00	161,525.65
		Base	0.379500		0.00	4,147.00	0.00	161,525.65
				13 Jun 2014	16 Jun 2014			
	20,853.000	1.000000 NJDI				GOLDMAN SACHS + CO	USD/NYF	1.00
		Local	0.338300		0.00	20,853.00	0.00	726,309.99
		Base	0.338300		0.00	20,853.00	0.00	726,309.99
				16 Jun 2014	17 Jun 2014			
	12,500.000	1.000000 NJDI				GOLDMAN SACHS + CO	USD/NYF	1.00
		Local	0.330000		0.00	12,500.00	0.00	425,000.00
		Base	0.330000		0.00	12,500.00	0.00	425,000.00
ADI07XGQ9 Total								
	37,500.000							
		Local			0.00	37,500.00	0.00	1,312,835.64
		Base			0.00	37,500.00	0.00	1,312,835.64
US DOLLAR Total								
	62,900.000							
		Local			0.00	62,900.00	0.00	2,359,735.64
		Base			0.00	62,900.00	0.00	2,359,735.64

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

OPTIONS BOUGHTBACK Total

62,900.000

Base

0.00

62,900.00

0.00

2,359,735.64

OPTIONS EXPIRED_WRTS

US DOLLAR

99ZF58520	S+P 500 INDEX	JUN14 1975	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	1,500.000	1.000000	NJFB	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
99ZG22797	RUSSELL 2000 INDEX	JUN14 1240	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	900.000	1.000000	NJFB	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
99ZG41128	RUSSELL 2000 INDEX	JUN14 1300	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	700.000	1.000000	NJFB	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
ADI07XGQ9	ISHARES MSCI EMERGING MARKETS	JUN14 43.5	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	12,500.000	1.000000	NJDI	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
ADI07XGT3	ISHARES MSCI EMERGING MARKETS	JUN14 44.5	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	50,000.000	1.000000	NJDI	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
ADI081P39	ISHARES MSCI EAFE ETF	JUN14 68	CALL	21 Jun 2014	21 Jun 2014	OPTION EXPIRED	USD/		
	10,000.000	1.000000	NJDI	Local	0.000000	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00
US DOLLAR Total									
	75,600.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

OPTIONS EXPIRED_WRTS Total

75,600.000

Base

0.00

0.00

0.00

0.00

PURCHASE Total

138,500.000

Base

0.00

62,900.00

0.00

2,359,735.64

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Description	Trd Date	Stl Date	Broker Name	Notional Cost
Lot	Contracts Exchange Rate Fund Notional Par	Price		Commissions Taxes/Fees/Other	

FUTURE BUY TO CLOSE

US DOLLAR

ADI06P373	S+P500 EMINI FUT JUN14		XCME 20140620	20 Jun 2014		GOLDMAN SACHS + CO	
	1,600.000	1.000000	NJFB	Local	1,964.520000	2,192.00	150,870,313.35
93		80,000.000		Base	1,964.520000	2,192.00	150,870,313.35
				20 Jun 2014	CANCEL	GOLDMAN SACHS + CO	
	-1,600.000	1.000000	NJFB	Local	1,964.520000	-2,192.00	-150,870,313.35
93		-80,000.000		Base	1,964.520000	-2,192.00	-150,870,313.35
				20 Jun 2014		GOLDMAN SACHS + CO	
	1,600.000	1.000000	NJFB	Local	1,964.520000	2,192.00	150,870,313.35
94		80,000.000		Base	1,964.520000	2,192.00	150,870,313.35
ADI06P373 Total							
	1,600.000			Local		0.00	150,870,313.35
		80,000.000		Base		0.00	150,870,313.35

US DOLLAR Total

	1,600.000			Local		2,192.00	150,870,313.35
		80,000.000		Base		2,192.00	150,870,313.35

FUTURE BUY TO CLOSE Total

	1,600.000						
		80,000.000		Base		2,192.00	150,870,313.35

FUTURE PURCHASE Total

	1,600.000						
		80,000.000		Base		2,192.00	150,870,313.35

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

OPTIONS SOLD

US DOLLAR

99ZG68352	S+P 500 INDEX	JUL14 1860 PUT	26 Jun 2014	27 Jun 2014	GOLDMAN SACHS + CO	USD/NYF	1.00
200.000	1.000000 NJFB	Local	3.700000	0.00	200.00	0.00	73,800.00
		Base	3.700000	0.00	200.00	0.00	73,800.00
99ZG90919	S+P 500 INDEX	JUL14 1870 PUT	26 Jun 2014	27 Jun 2014	GOLDMAN SACHS + CO	USD/NYF	1.00
200.000	1.000000 NJFB	Local	4.400000	0.00	200.00	0.00	87,800.00
		Base	4.400000	0.00	200.00	0.00	87,800.00

US DOLLAR Total

400.000		Local		0.00	400.00	0.00	161,600.00
		Base		0.00	400.00	0.00	161,600.00

OPTIONS SOLD Total

400.000		Base		0.00	400.00	0.00	161,600.00
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OPTIONS WRITTEN

US DOLLAR

ADI08NLT8	EXXON MOBIL CORP	OCT14 110 CALL	13 Jun 2014	16 Jun 2014	GOLDMAN SACHS + CO	USD/NYF	1.00
500.000	1.000000 NJFB	Local	0.625600	0.00	500.00	0.70	30,779.30
		Base	0.625600	0.00	500.00	0.70	30,779.30

US DOLLAR Total

500.000		Local		0.00	500.00	0.70	30,779.30
		Base		0.00	500.00	0.70	30,779.30

OPTIONS WRITTEN Total

500.000		Base		0.00	500.00	0.70	30,779.30
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

SALES Total

900.000

Base

0.00

900.00

0.70

192,379.30

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR						
OPTIONS BOUGHTBACK						
62,900.000		Local	0.00	62,900.00	0.00	2,359,735.64
		Base	0.00	62,900.00	0.00	2,359,735.64
	TRADES: 6					
	CANCELS: 0					
OPTIONS EXPIRED_WRTS						
75,600.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 6					
	CANCELS: 0					
US DOLLAR Total						
Short 138,500.000		Local	0.00	62,900.00	0.00	2,359,735.64
		Base	0.00	62,900.00	0.00	2,359,735.64
	TRADES: 12					
	CANCELS: 0					
PURCHASE Total						
Short 138,500.000		Base	0.00	62,900.00	0.00	2,359,735.64
	TRADES: 12					
	CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	# of Trades		Notional Par	Comm/Fee	Notional Cost
US DOLLAR					
FUTURE BUY TO CLOSE					
1,600.000		Local	80,000.000	2,192.00	150,870,313.35
		Base		2,192.00	150,870,313.35
	TRADES: 2				
	CANCELS: 1				
US DOLLAR Total					
1,600.000		Local	80,000.000	2,192.00	150,870,313.35
		Base		2,192.00	150,870,313.35
	TRADES: 2				
	CANCELS: 1				
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FUTURE PURCHASE Total					
1,600.000		Base	80,000.000	2,192.00	150,870,313.35
	TRADES: 2				
	CANCELS: 1				

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
US DOLLAR							
OPTIONS SOLD							
400.000		Local	0.00	400.00	0.00	161,600.00	
		Base	0.00	400.00	0.00	161,600.00	
	TRADES: 2						
	CANCELS: 0						
OPTIONS WRITTEN							
500.000		Local	0.00	500.00	0.70	30,779.30	
		Base	0.00	500.00	0.70	30,779.30	
	TRADES: 1						
	CANCELS: 0						
US DOLLAR Total							
Long	400.000		Local	0.00	400.00	0.00	161,600.00
			Base	0.00	400.00	0.00	161,600.00
		TRADES: 2					
		CANCELS: 0					
Short	500.000		Local	0.00	500.00	0.70	30,779.30
			Base	0.00	500.00	0.70	30,779.30
		TRADES: 1					
		CANCELS: 0					
SALES Total							
Long	400.000		Base	0.00	400.00	0.00	161,600.00
		TRADES: 2					
		CANCELS: 0					
Short	500.000		Base	0.00	500.00	0.70	30,779.30
		TRADES: 1					
		CANCELS: 0					

Purchase Report by Report Date

Fund Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
OPTIONS BOUGHTBACK					
62,900.000		0.00	62,900.00	0.00	2,359,735.64
	TRADES: 6				
	CANCELS: 0				
OPTIONS EXPIRED_WRTS					
75,600.000		0.00	0.00	0.00	0.00
	TRADES: 6				
	CANCELS: 0				
PURCHASE Total					
Short 138,500.000		0.00	62,900.00	0.00	2,359,735.64
	TRADES: 12				
	CANCELS: 0				

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	# of Trades		Notional Par	Comm/Fee	Notional Cost
FUTURE BUY TO CLOSE					
1,600.000		Base	80,000.000	2,192.00	150,870,313.35
	TRADES: 2				
	CANCELS: 1				
<hr/>					
FUTURE PURCHASE Total					
1,600.000		Base	80,000.000	2,192.00	150,870,313.35
	TRADES: 2				
	CANCELS: 1				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
OPTIONS SOLD						
400.000		0.00	400.00	0.00	161,600.00	
	Base					
	TRADES: 2					
	CANCELS: 0					
OPTIONS WRITTEN						
500.000		0.00	500.00	0.70	30,779.30	
	Base					
	TRADES: 1					
	CANCELS: 0					
SALES Total						

Long	400.000		0.00	400.00	0.00	161,600.00
		Base				
	TRADES: 2					
	CANCELS: 0					
Short	500.000		0.00	500.00	0.70	30,779.30
		Base				
	TRADES: 1					
	CANCELS: 0					

Purchase and Sales by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET.

Funds Included in Composite

NJBD	COMMON D EMERGING
NJBU	COMMON D DEVELOPED
NJDE	COMMON D DEVELOPED PASSIVE
NJDO	COMMON D DEVELOPED ETFS
NJDU	COMMON D HEALTHCARE
NJDV	COMMON D TECHNOLOGY
NJEA	COMMON D EMERGING MORGAN STNLY
NJEB	COMMON D EMERGING LAZARD
NJED	COMMON D EMERGING PICTET
NJEM	COMMON D EMERGING WELLINGTON
NJFQ	COMMON D GLOBAL PROPERTY EQTY

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	108,062.700	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	108,062.70
			Base	100.000000	0.00	0.00	0.00	108,062.70
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	268,856.340	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	268,856.34
			Base	100.000000	0.00	0.00	0.00	268,856.34
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	0.060	1.000000 NJED	Local	100.000000	0.00	0.00	0.00	0.06
			Base	100.000000	0.00	0.00	0.00	0.06
85749P9B9	STATE STR INSTL LIQUID RESVS	0.069%	31 Dec 2099	02 Jun 2014	02 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	777,865.320	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	777,865.32
			Base	100.000000	0.00	0.00	0.00	777,865.32
85749P9B9	STATE STR INSTL LIQUID RESVS	0.071%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	1,174,119.790	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	1,174,119.79
			Base	100.000000	0.00	0.00	0.00	1,174,119.79
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	420,176.490	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	420,176.49
			Base	100.000000	0.00	0.00	0.00	420,176.49
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	1,261,321.980	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	1,261,321.98
			Base	100.000000	0.00	0.00	0.00	1,261,321.98

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description	Trd Date	Stl 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									
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	04 Jun 2014	04 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	3,638,671.540	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	3,638,671.54	
			Base	100.000000	0.00	0.00	0.00	3,638,671.54	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.073%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	3,524,342.590	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	3,524,342.59	
			Base	100.000000	0.00	0.00	0.00	3,524,342.59	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.065%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	1,079,723.510	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	1,079,723.51	
			Base	100.000000	0.00	0.00	0.00	1,079,723.51	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.065%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	1,095,248.610	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	1,095,248.61	
			Base	100.000000	0.00	0.00	0.00	1,095,248.61	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.065%	31 Dec 2099	09 Jun 2014	09 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	584,777.190	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	584,777.19	
			Base	100.000000	0.00	0.00	0.00	584,777.19	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	1,706,174.560	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	1,706,174.56	
			Base	100.000000	0.00	0.00	0.00	1,706,174.56	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	2,484,397.250	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	2,484,397.25	
			Base	100.000000	0.00	0.00	0.00	2,484,397.25	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	10 Jun 2014	10 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
	662,560.360	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	662,560.36	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	100.000000	0.00	0.00	0.00	662,560.36
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	11 Jun 2014	11 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	7,015,450.390	1.000000	NJEA	Local	100.000000	0.00	0.00	0.00	7,015,450.39
				Base	100.000000	0.00	0.00	0.00	7,015,450.39
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	11 Jun 2014	11 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	1,656,149.880	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	1,656,149.88
				Base	100.000000	0.00	0.00	0.00	1,656,149.88
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	11 Jun 2014	11 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	995,929.270	1.000000	NJEM	Local	100.000000	0.00	0.00	0.00	995,929.27
				Base	100.000000	0.00	0.00	0.00	995,929.27
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	12 Jun 2014	12 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	2,422,647.020	1.000000	NJEA	Local	100.000000	0.00	0.00	0.00	2,422,647.02
				Base	100.000000	0.00	0.00	0.00	2,422,647.02
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063%	31 Dec 2099	12 Jun 2014	12 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	13,458,036.160	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	13,458,036.16
				Base	100.000000	0.00	0.00	0.00	13,458,036.16
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	13 Jun 2014	13 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	1,777,891.640	1.000000	NJEA	Local	100.000000	0.00	0.00	0.00	1,777,891.64
				Base	100.000000	0.00	0.00	0.00	1,777,891.64
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	13 Jun 2014	13 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	815,872.200	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	815,872.20
				Base	100.000000	0.00	0.00	0.00	815,872.20
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	13 Jun 2014	13 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
	2,849,128.240	1.000000 NJEM	Local	100.000000	0.00	0.00	2,849,128.24
			Base	100.000000	0.00	0.00	2,849,128.24
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	16 Jun 2014	16 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,281,503.440	1.000000 NJEB	Local	100.000000	0.00	0.00	1,281,503.44
			Base	100.000000	0.00	0.00	1,281,503.44
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	16 Jun 2014	16 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	3,927,008.650	1.000000 NJEM	Local	100.000000	0.00	0.00	3,927,008.65
			Base	100.000000	0.00	0.00	3,927,008.65
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	5,298,281.990	1.000000 NJEB	Local	100.000000	0.00	0.00	5,298,281.99
			Base	100.000000	0.00	0.00	5,298,281.99
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,212,061.770	1.000000 NJEM	Local	100.000000	0.00	0.00	2,212,061.77
			Base	100.000000	0.00	0.00	2,212,061.77
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,144,777.640	1.000000 NJEM	Local	100.000000	0.00	0.00	1,144,777.64
			Base	100.000000	0.00	0.00	1,144,777.64
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	949,547.580	1.000000 NJEA	Local	100.000000	0.00	0.00	949,547.58
			Base	100.000000	0.00	0.00	949,547.58
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	18 Jun 2014	18 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	6,137,841.790	1.000000 NJEB	Local	100.000000	0.00	0.00	6,137,841.79
			Base	100.000000	0.00	0.00	6,137,841.79
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	1,234,821.100	1.000000 NJEA	Local	100.000000	0.00	0.00	1,234,821.10
			Base	100.000000	0.00	0.00	1,234,821.10
85749P9B9	STATE STR INSTL LIQUID RESVS	0.066%	31 Dec 2099	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	324,169.700	1.000000 NJEB	Local	100.000000	0.00	0.00	324,169.70
			Base	100.000000	0.00	0.00	324,169.70
85749P9B9	STATE STR INSTL LIQUID RESVS	0.068%	31 Dec 2099	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	20,856.300	1.000000 NJEB	Local	100.000000	0.00	0.00	20,856.30
			Base	100.000000	0.00	0.00	20,856.30
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2099	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	175,936.750	1.000000 NJEB	Local	100.000000	0.00	0.00	175,936.75
			Base	100.000000	0.00	0.00	175,936.75
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	3,034,985.780	1.000000 NJEB	Local	100.000000	0.00	0.00	3,034,985.78
			Base	100.000000	0.00	0.00	3,034,985.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	24 Jun 2014	24 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,562,379.830	1.000000 NJEM	Local	100.000000	0.00	0.00	1,562,379.83
			Base	100.000000	0.00	0.00	1,562,379.83
85749P9B9	STATE STR INSTL LIQUID RESVS	0.062%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	7,101,875.570	1.000000 NJEA	Local	100.000000	0.00	0.00	7,101,875.57
			Base	100.000000	0.00	0.00	7,101,875.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.062%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	663,037.400	1.000000 NJEB	Local	100.000000	0.00	0.00	663,037.40
			Base	100.000000	0.00	0.00	663,037.40

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description	Trd Date	Stl 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									
85749P9B9	STATE STR INSTL LIQUID RESVS	0.062%	31 Dec 2099	25 Jun 2014	25 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
118,913.730	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	118,913.73		
		Base	100.000000	0.00	0.00	0.00	118,913.73		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.061%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
723,592.300	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	723,592.30		
		Base	100.000000	0.00	0.00	0.00	723,592.30		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.061%	31 Dec 2099	26 Jun 2014	26 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
39,856.960	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	39,856.96		
		Base	100.000000	0.00	0.00	0.00	39,856.96		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.060%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
97,117.900	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	97,117.90		
		Base	100.000000	0.00	0.00	0.00	97,117.90		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.060%	31 Dec 2099	27 Jun 2014	27 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
854,954.150	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	854,954.15		
		Base	100.000000	0.00	0.00	0.00	854,954.15		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
1,404,852.870	1.000000 NJEA	Local	100.000000	0.00	0.00	0.00	1,404,852.87		
		Base	100.000000	0.00	0.00	0.00	1,404,852.87		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
937,405.020	1.000000 NJEB	Local	100.000000	0.00	0.00	0.00	937,405.02		
		Base	100.000000	0.00	0.00	0.00	937,405.02		
85749P9B9	STATE STR INSTL LIQUID RESVS	0.064%	31 Dec 2099	30 Jun 2014	30 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW		
218,815.700	1.000000 NJEM	Local	100.000000	0.00	0.00	0.00	218,815.70		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

	Base	100.000000		0.00		0.00	218,815.70
85749P9B9 Total							
89,241,997.010	Local			0.00		0.00	89,241,997.01
	Base			0.00		0.00	89,241,997.01

US DOLLAR Total

89,241,997.010	Local			0.00		0.00	89,241,997.01
	Base			0.00		0.00	89,241,997.01

CASH EQUIVALENTS Total

89,241,997.010	Base			0.00		0.00	89,241,997.01
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EQUITY

AUSTRALIAN DOLLAR

622547909	CROMWELL PROPERTY GROUP	REIT	12 Jun 2014	17 Jun 2014	MERRILL LYNCH INTERNATIONAL LIMITED	AUD/AU8	
100,000.000	1.061064 NJFQ	Local	0.980000		49.00	0.00	98,049.00
		Base	0.923601		46.18	0.00	92,406.30

ACI08LSH3	WESTFIELD CORP	REIT NPV	25 Jun 2014	30 Jun 2014	MERGER NON CASH	AUD/AU8	
606,500.000	1.077937 NJFQ	Local	6.471346		0.00	0.00	3,924,871.41
		Base	6.003453		0.00	0.00	3,641,094.21

ACI08LSH3	WESTFIELD CORP	REIT NPV	25 Jun 2014	30 Jun 2014	MERGER NON CASH	AUD/AU8	
1,470,382.000	0.966486 NJDE	Local	5.678945		0.00	0.00	8,350,218.59
		Base	5.875872		0.00	0.00	8,639,775.94

ACI08LSH3 Total

2,076,882.000	Local			0.00		0.00	12,275,090.00
	Base			0.00		0.00	12,280,870.15

BLZH0Z901	SCENTRE GROUP	REIT NPV	24 Jun 2014	OPEN	1 MERGER NON CASH	AUD/AU8	
2,910,748.000	1.018219 NJDE	Local	3.290277		0.00	0.00	9,577,168.14
		Base	3.231403		0.00	0.00	9,405,801.11

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl 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								
BLZH0Z901	SCENTRE GROUP	REIT NPV	24 Jun 2014	OPEN	1	MERGER NON CASH	AUD/AU8	
	373,626.000	1.077785 NJFQ	Local	3.556971	0.00	0.00	0.00	1,328,977.10
			Base	3.300260	0.00	0.00	0.00	1,233,063.21
BLZH0Z901 Total								
	3,284,374.000		Local		0.00	0.00	0.00	10,906,145.24
			Base		0.00	0.00	0.00	10,638,864.32
AUSTRALIAN DOLLAR Total								
	5,461,256.000		Local		0.00	49.00	0.00	23,279,284.24
			Base		0.00	46.18	0.00	23,012,140.77

BRAZILIAN REAL

B08K3S903	LOCALIZA RENT A CAR	COMMON STOCK NPV	02 Jun 2014	05 Jun 2014		DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
	2,700.000	2.269000 NJEB	Local	35.111000	0.00	123.24	30.81	94,953.75
			Base	15.474218	0.00	54.31	13.58	41,848.28
				10 Jun 2014	16 Jun 2014	DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
	2,700.000	2.229500 NJEB	Local	36.689500	0.00	128.78	32.20	99,222.63
			Base	16.456380	0.00	57.76	14.44	44,504.43
				13 Jun 2014	18 Jun 2014	UBS AG	BRL/BR3	0.03
	3,200.000	2.234850 NJEB	Local	37.232800	0.00	238.29	38.72	119,421.97
			Base	16.660089	0.00	106.62	17.33	53,436.24
				16 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
	2,800.000	2.231000 NJEB	Local	37.162700	0.00	135.27	33.82	104,224.65
			Base	16.657418	0.00	60.63	15.16	46,716.56
				17 Jun 2014	23 Jun 2014	DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
	200.000	2.253900 NJEB	Local	37.179400	0.00	9.67	2.42	7,447.97
			Base	16.495585	0.00	4.29	1.07	3,304.48
				18 Jun 2014	24 Jun 2014	DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
	7,400.000	2.253800 NJEB	Local	37.492200	0.00	360.67	90.17	277,893.12
			Base	16.635105	0.00	160.03	40.01	123,299.81

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		23 Jun 2014	26 Jun 2014		DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
200.000	2.219900 NJEB	Local 37.208400		0.00	9.67	2.42	7,453.77
		Base 16.761296		0.00	4.36	1.09	3,357.71
		24 Jun 2014	27 Jun 2014		DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
2,500.000	2.220950 NJEB	Local 37.329300		0.00	121.32	30.33	93,474.90
		Base 16.807807		0.00	54.63	13.66	42,087.80
		26 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
4,000.000	2.208150 NJEB	Local 37.146900		0.00	193.16	48.29	148,829.05
		Base 16.822634		0.00	87.48	21.87	67,399.88
		27 Jun 2014	OPEN		DEUTSCHE BANK SECURITIES INC	BRL/BR3	0.02
1,600.000	2.195850 NJEB	Local 36.651900		0.00	76.24	19.06	58,738.34
		Base 16.691441		0.00	34.72	8.68	26,749.71
B08K3S903 Total							
27,300.000		Local		0.00	1,396.31	328.24	1,011,660.15
		Base		0.00	624.83	146.89	452,704.90
BRAZILIAN REAL Total							
27,300.000		Local		0.00	1,396.31	328.24	1,011,660.15
		Base		0.00	624.83	146.89	452,704.90
CANADIAN DOLLAR							
019456953	ALLIED PROPERTIES REAL ESTAT REIT NPV	12 Jun 2014	17 Jun 2014		SCOTIA CAPITAL INC	CAD/CAN	0.03
5,000.000	1.085150 NJFQ	Local 34.992700		0.00	150.00	0.00	175,113.50
		Base 32.246878		0.00	138.23	0.00	161,372.62
		16 Jun 2014			AUTREPAT-DIV RE	CAD/CAN	
35.510	1.085050 NJFQ	Local 33.327513		0.00	0.00	0.00	1,183.46
		Base 30.715186		0.00	0.00	0.00	1,090.71
		16 Jun 2014	CANCEL		AUTREPAT-DIV RE	CAD/CAN	
-35.510	1.085050 NJFQ	Local 33.327513		0.00	0.00	0.00	-1,183.46
		Base 30.715186		0.00	0.00	0.00	-1,090.71

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		16 Jun 2014	20 Jun 2014	4	AUTREPAT-DIV RE	CAD/CAN	
35.000	1.085050 NJFQ	Local 33.813142		0.00	0.00	0.00	1,183.46
		Base 31.162750		0.00	0.00	0.00	1,090.71
019456953 Total							
5,035.000		Local		0.00	150.00	0.00	176,296.96
		Base		0.00	138.23	0.00	162,463.33
13650J955	CAN REAL ESTATE INVEST TRUST REIT NPV	13 Jun 2014	18 Jun 2014	5	AUTREPAT-DIV RE	CAD/CAN	
216.000	1.086950 NJFQ	Local 43.955324		0.00	0.00	0.00	9,494.35
		Base 40.439141		0.00	0.00	0.00	8,734.85
539481952	LOBLAW COMPANIES LTD COMMON STOCK NPV	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS INC.	CAD/CAN	
139,700.000	1.077250 NJDE	Local 47.210800		0.00	494.65	0.00	6,595,843.41
		Base 43.825296		0.00	459.18	0.00	6,122,853.01
CANADIAN DOLLAR Total							
144,951.000		Local		0.00	644.65	0.00	6,781,634.72
		Base		0.00	597.41	0.00	6,294,051.19
CHILEAN PESO							
229762901	EMPRESA NACIONAL DE TELECOM COMMON STOCK NPV	02 Jun 2014	04 Jun 2014		BANCO SANTANDER CENTRAL HISPANO	CLP/CL2	0.03
9,763.000	549.955000 NJEM	Local 6,889.904845		0.00	147,986.00	0.00	67,414,127.00
		Base 12.528125		0.00	269.09	0.00	122,581.17
			12 Jun 2014	16 Jun 2014	BANCO SANTANDER CENTRAL HISPANO	CLP/CL2	0.03
17,344.000	552.640000 NJEM	Local 6,880.092712		0.00	262,522.00	0.00	119,590,850.00
		Base 12.449502		0.00	475.03	0.00	216,399.19
			13 Jun 2014	17 Jun 2014	BANCO SANTANDER CENTRAL HISPANO	CLP/CL2	0.03
6,602.000	554.805000 NJEM	Local 6,780.063163		0.00	98,476.00	0.00	44,860,453.00
		Base 12.220624		0.00	177.50	0.00	80,858.05
			16 Jun 2014	18 Jun 2014	BANCO SANTANDER CENTRAL HISPANO	CLP/CL2	0.03
7,186.000	556.500000 NJEM	Local 6,697.145143		0.00	105,877.00	0.00	48,231,562.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	12.034403		0.00	190.26	0.00	86,669.47
229762901 Total									
	40,895.000		Local			0.00	614,861.00	0.00	280,096,992.00
			Base			0.00	1,111.88	0.00	506,507.88
CHILEAN PESO Total									
	40,895.000		Local			0.00	614,861.00	0.00	280,096,992.00
			Base			0.00	1,111.88	0.00	506,507.88
CZECH KORUNA									
451944904	KOMERCNI BANKA AS		COMMON STOCK	10 Jun 2014	13 Jun 2014		MERRILL LYNCH INTERNATIONAL	CZK/CZ1	0.69
	1,653.000	20.260600	NJEA	Local	4,667.190000	0.00	23,144.60	0.00	7,738,009.67
			Base		230.357936	0.00	1,142.35	0.00	381,924.01
				11 Jun 2014	16 Jun 2014		ING BANK N V	CZK/CZ1	0.70
	5,000.000	20.277100	NJEA	Local	4,698.000000	0.00	70,470.00	0.00	23,560,470.00
			Base		231.689936	0.00	3,475.35	0.00	1,161,925.03
				12 Jun 2014	17 Jun 2014		MORGAN STANLEY CO INCORPORATED	CZK/CZ1	0.35
	3,000.000	20.230600	NJEA	Local	4,720.000000	0.00	21,240.00	0.00	14,181,240.00
			Base		233.309936	0.00	1,049.89	0.00	700,979.70
				17 Jun 2014	20 Jun 2014		ING BANK N V	CZK/CZ1	0.70
	1,030.000	20.255450	NJEA	Local	4,740.000000	0.00	14,646.60	0.00	4,896,846.60
			Base		234.011093	0.00	723.09	0.00	241,754.52
451944904 Total									
	10,683.000		Local			0.00	129,501.20	0.00	50,376,566.27
			Base			0.00	6,390.68	0.00	2,486,583.26
744062902	ERSTE GROUP BANK AG		COMMON STOCK NPV	10 Jun 2014	13 Jun 2014		WOOD AND COMPANY	CZK/CZ1	0.11
	13,272.000	20.260600	NJEA	Local	716.750000	0.00	28,538.12	0.00	9,541,244.12
			Base		35.376544	0.00	1,408.55	0.00	470,926.04
				11 Jun 2014	16 Jun 2014		WOOD AND COMPANY	CZK/CZ1	0.11
	25,334.000	20.277100	NJEA	Local	713.480000	0.00	54,225.91	0.00	18,129,528.23

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	35.186491	0.00	2,674.24	0.00	894,088.81
			12 Jun 2014	17 Jun 2014	WOOD AND COMPANY	CZK/CZ1	0.11
8,900.000	20.230600 NJEA	Local	712.940000	0.00	19,035.50	0.00	6,364,201.50
		Base	35.240675	0.00	940.93	0.00	314,582.93
			13 Jun 2014	18 Jun 2014	WOOD AND COMPANY	CZK/CZ1	0.11
12,750.000	20.275350 NJEA	Local	711.760000	0.00	27,224.82	0.00	9,102,164.82
		Base	35.104696	0.00	1,342.75	0.00	448,927.63
			16 Jun 2014	24 Jun 2014	5 WOOD AND COMPANY	CZK/CZ1	0.11
8,300.000	20.218450 NJEA	Local	712.800000	0.00	17,748.72	0.00	5,933,988.72
		Base	35.254928	0.00	877.85	0.00	293,493.75
			17 Jun 2014	20 Jun 2014	WOOD AND COMPANY	CZK/CZ1	0.11
15,700.000	20.255450 NJEA	Local	712.030000	0.00	33,536.61	0.00	11,212,407.61
		Base	35.152515	0.00	1,655.68	0.00	553,550.16
			18 Jun 2014	26 Jun 2014	3 JP MORGANSECURITIES PLC	CZK/CZ1	0.10
56,181.000	20.250150 NJEA	Local	699.091200	0.00	117,826.93	0.00	39,393,469.64
		Base	34.522766	0.00	5,818.57	0.00	1,945,342.12
744062902 Total							
140,437.000		Local		0.00	298,136.61	0.00	99,677,004.64
		Base		0.00	14,718.57	0.00	4,920,911.44
CZECH KORUNA Total							
151,120.000		Local		0.00	427,637.81	0.00	150,053,570.91
		Base		0.00	21,109.25	0.00	7,407,494.70
DANISH KRONE							
425305000	AP MOELLER MAERSK A/S A	COMMON STOCK	20 Jun 2014	26 Jun 2014	1 CITIGROUPGLOBAL MARKETS LIMITED	DKK/DK2	0.18
2,055.000	5.491900 NJDE	Local	12,840.267600	0.00	1,979.01	0.00	26,388,728.93
		Base	2,338.037401	0.00	360.35	0.00	4,805,027.21
			23 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	DKK/DK2	0.18
624.000	5.484550 NJDE	Local	12,823.068900	0.00	600.12	0.00	8,002,195.11

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

425305000 Total	Base	2,338.034825		0.00	109.42	0.00	1,459,043.15
	2,679.000		Local	0.00	2,579.13	0.00	34,390,924.04
			Base	0.00	469.77	0.00	6,264,070.36

DANISH KRONE Total

	2,679.000		Local	0.00	2,579.13	0.00	34,390,924.04
			Base	0.00	469.77	0.00	6,264,070.36

EURO CURRENCY

FRANCE

ACI018HG3	L OREAL PRIME DE FIDELITE	COMMON STOCK	18 Jun 2014	18 Jun 2014	ASSET TRANSFER AT MARKET NON CASH	EUR/BOS	
	147,005.000	0.693770 NJDE	Local	69.676391	0.00	0.00	10,242,777.93
			Base	100.431510	0.00	0.00	14,763,934.20
				18 Jun 2014	ASSET TRANSFER AT MARKET NON CASH	EUR/BOS	
	147,005.000	0.736811 NJDE	Local	69.676391	0.00	0.00	10,242,777.93
			Base	94.564808	0.00	0.00	13,901,499.76
				18 Jun 2014	CANCEL	ASSET TRANSFER AT MARKET NON CASH	EUR/BOS
	-147,005.000	0.736811 NJDE	Local	69.676391	0.00	0.00	-10,242,777.93
			Base	94.564808	0.00	0.00	-13,901,499.76
ACI018HG3 Total			Local		0.00	0.00	10,242,777.93
	147,005.000		Base		0.00	0.00	14,763,934.20

ACI08KWS6	AIR LIQUIDE RTS	EXP 20JUN14	02 Jun 2014	02 Jun 2014	RIGHTS ISSUE (NON CASH)	EUR/FR4	
	209,216.000	0.734889 NJDE	Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00

B1YXBJ905	AIR LIQUIDE SA	COMMON STOCK EUR5.502	02 Jun 2014	02 Jun 2014	NEW TO ORD NON CASH	EUR/FR4	
	20,921.000	0.734889 NJDE	Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		02 Jun 2014			BONUS ISSUE	EUR/FR4	
20,921.000	0.734889 NJDE	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
		02 Jun 2014	CANCEL		BONUS ISSUE	EUR/FR4	
-20,921.000	0.734889 NJDE	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
B1YXBJ905 Total							
20,921.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
FRANCE Total							
377,142.000		Local		0.00	0.00	0.00	10,242,777.93
		Base		0.00	0.00	0.00	14,763,934.20
GERMANY							
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK NPV	20 Jun 2014	27 Jun 2014	3	CITIGROUPGLOBAL MARKETS LIMITED	EUR/DE5	
178,692.000	0.736621 NJDE	Local	27.325800	0.00	366.22	0.00	4,883,268.07
		Base	37.096146	0.00	497.16	0.00	6,629,281.64
BMSJXP909	DEUTSCHE BANK AG RIGHT	06 Jun 2014			RIGHTS ISSUE (NON CASH)	EUR/DE5	
671,013.000	0.734484 NJDE	Local	33.810116	0.00	0.00	0.00	22,687,027.51
		Base	46.032474	0.00	0.00	0.00	30,888,389.02
		06 Jun 2014	CANCEL		RIGHTS ISSUE (NON CASH)	EUR/DE5	
-671,013.000	0.734484 NJDE	Local	33.810116	0.00	0.00	0.00	-22,687,027.51
		Base	46.032474	0.00	0.00	0.00	-30,888,389.02
		06 Jun 2014	06 Jun 2014		RIGHTS ISSUE (NON CASH)	EUR/DE5	
671,013.000	0.733192 NJDE	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
BMSJXP909 Total							
671,013.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
GERMANY Total									
	849,705.000					0.00	366.22	0.00	4,883,268.07
			Local						
			Base			0.00	497.16	0.00	6,629,281.64
GREECE									
423586007	ALPHA BANK A.E.		COMMON STOCK EUR.3	06 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	EUR/GR2	
	421,396.000	0.733192	NJEM			0.00	684.73	101.15	312,028.97
			Local						
			Base			0.00	933.90	137.96	425,576.07
				06 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	EUR/GR2	
	47,932.000	0.733192	NJEM			0.00	78.10	11.54	35,588.08
			Local						
			Base			0.00	106.52	15.74	48,538.55
				10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	EUR/GR2	
	33,605.000	0.738253	NJEM			0.00	56.92	8.41	25,937.82
			Local						
			Base			0.00	77.10	11.39	35,134.05
423586007 Total									
	502,933.000					0.00	819.75	121.10	373,554.87
			Local						
			Base			0.00	1,117.52	165.09	509,248.67
BB36BJ906	NATIONAL BANK OF GREECE		COMMON STOCK EUR.3	06 Jun 2014	12 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	EUR/GR2	0.01
	335,854.000	0.733192	NJEM			0.00	1,806.78	309.05	953,052.85
			Local						
			Base			0.00	2,464.27	421.51	1,299,868.04
				10 Jun 2014	13 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	EUR/GR2	0.01
	25,913.000	0.738253	NJEM			0.00	143.15	24.49	75,509.69
			Local						
			Base			0.00	193.90	33.17	102,281.59
BB36BJ906 Total									
	361,767.000					0.00	1,949.93	333.54	1,028,562.54
			Local						
			Base			0.00	2,658.17	454.68	1,402,149.63
BBFL4S908	PIRAEUS BANK S.A		COMMON STOCK EUR.3	06 Jun 2014	12 Jun 2014		J.P. MORGAN SECURITIES LIMITED	EUR/GR2	0.01
	228,558.000	0.733192	NJEM			0.00	851.97	143.54	442,660.99
			Local						
			Base			0.00	1,162.00	195.77	603,744.98
				19 Jun 2014	24 Jun 2014		MERRILL LYNCH INTERNATIONAL	EUR/GR2	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	259,463.000	0.733568 NJEM	1.788000		0.00	881.45	150.77	464,952.06	
			2.437402		0.00	1,201.59	205.53	633,822.71	
BBFL4S908 Total	488,021.000				0.00	1,733.42	294.31	907,613.05	
					0.00	2,363.59	401.30	1,237,567.69	
GREECE Total	1,352,721.000				0.00	4,503.10	748.95	2,309,730.46	
					0.00	6,139.28	1,021.07	3,148,965.99	
ITALY									
712854900	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK NPV	20 Jun 2014			CITIGROUPGLOBAL MARKETS LIMITED	EUR/IT4		
	3,357,192.000	0.736621 NJDE	1.981200		0.00	498.85	6,651.27	6,658,418.91	
			2.689578		0.00	677.21	9,029.43	9,039,138.05	
				20 Jun 2014	CANCEL	CITIGROUPGLOBAL MARKETS LIMITED	EUR/IT4		
	-3,357,192.000	0.736621 NJDE	1.981200		0.00	-498.85	-6,651.27	-6,658,418.91	
			2.689578		0.00	-677.21	-9,029.43	-9,039,138.05	
712854900 Total	0.000				0.00	0.00	0.00	0.00	
					0.00	0.00	0.00	0.00	
766716906	ATLANTIA SPA	COMMON STOCK EUR1.	20 Jun 2014	30 Jun 2014	5	CITIGROUPGLOBAL MARKETS LIMITED	EUR/IT4		
	359,385.000	0.736621 NJDE	20.569300		0.00	554.42	7,392.30	7,400,244.59	
			27.923858		0.00	752.65	10,035.42	10,046,203.67	
BM7SBM903	BANCA MONTE DEI PASCHI SIENA	COMMON STOCK NPV	20 Jun 2014	30 Jun 2014	5	CITIGROUPGLOBAL MARKETS LIMITED	EUR/IT4		
	3,357,192.000	0.736621 NJDE	1.981200		0.00	498.85	6,651.27	6,658,418.91	
			2.689578		0.00	677.21	9,029.43	9,039,138.05	
ITALY Total	3,716,577.000				0.00	1,053.27	14,043.57	14,058,663.50	
					0.00	1,429.86	19,064.85	19,085,341.72	
NETHERLANDS									
414881904	REED ELSEVIER NV	COMMON STOCK EUR.07	20 Jun 2014	26 Jun 2014	1	CITIBANK N.A. LONDON	EUR/NL5		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	271,564.000	0.736621	NJDE	Local	16.868600	0.00	343.57	0.00	4,581,248.05	
				Base	22.899972	0.00	466.41	0.00	6,219,274.29	
NETHERLANDS Total										
	271,564.000			Local		0.00	343.57	0.00	4,581,248.05	
				Base		0.00	466.41	0.00	6,219,274.29	
SPAIN										
ACI08LHL6	REPSOL SA		RIGHT		19 Jun 2014		RIGHTS ISSUE (NON CASH)	EUR/ES5		
	582,548.000	0.736811	NJDE	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					19 Jun 2014	CANCEL	RIGHTS ISSUE (NON CASH)	EUR/ES5		
	-582,548.000	0.736811	NJDE	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					19 Jun 2014	19 Jun 2014	AUTREPAT-RTS ISSUED	EUR/ES5		
	582,548.000	0.733568	NJDE	Local	0.485000	0.00	0.00	0.00	282,535.78	
				Base	0.661152	0.00	0.00	0.00	385,152.82	
ACI08LHL6 Total										
	582,548.000			Local		0.00	0.00	0.00	282,535.78	
				Base		0.00	0.00	0.00	385,152.82	
BN65HN904	CAIXABANK SA		RIGHT		03 Jun 2014	03 Jun 2014	AUTREPAT-RTS ISSUED	EUR/ES5		
	1,500,026.000	0.734889	NJDE	Local	0.050000	0.00	0.00	0.00	75,001.30	
				Base	0.068037	0.00	0.00	0.00	102,058.01	
SPAIN Total										
	2,082,574.000			Local		0.00	0.00	0.00	357,537.08	
				Base		0.00	0.00	0.00	487,210.83	
EURO CURRENCY Total										
	8,650,283.000			Local		0.00	6,266.16	14,792.52	36,433,225.09	
				Base		0.00	8,532.71	20,085.92	50,334,008.67	
HONG KONG DOLLAR										

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
608169900	BEIJING ENTERPRISES HLDGS COMMON STOCK NPV	03 Jun 2014	05 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.02
27,000.000	7.752750 NJEM	70.038100	Local	0.00	3,782.06	2,043.28	1,896,854.04
		9.033969	Base	0.00	487.83	263.56	244,668.54
		04 Jun 2014	06 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.02
12,500.000	7.752950 NJEM	69.575800	Local	0.00	1,565.46	939.57	872,202.53
		8.974107	Base	0.00	201.92	121.19	112,499.44
		05 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.02
13,000.000	7.752700 NJEM	70.988500	Local	0.00	1,845.70	996.83	925,693.03
		9.156616	Base	0.00	238.07	128.58	119,402.66
608169900 Total			Local	0.00	7,193.22	3,979.68	3,694,749.60
			Base	0.00	927.82	513.33	476,570.64
614278901	HUADIAN POWER INTL CORP H COMMON STOCK CNY1.	03 Jun 2014	05 Jun 2014		MACQUARIEBANK LIMITED	HKD/HK1	
106,000.000	7.752750 NJEA	4.297900	Local	0.00	205.01	492.45	456,274.86
		0.554371	Base	0.00	26.44	63.52	58,853.29
		04 Jun 2014	06 Jun 2014		HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
170,000.000	7.752950 NJEA	4.113900	Local	0.00	1,398.73	755.32	701,517.05
		0.530624	Base	0.00	180.41	97.42	90,483.89
		05 Jun 2014	09 Jun 2014		HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
124,000.000	7.752700 NJEA	4.284600	Local	0.00	1,062.58	574.50	532,927.48
		0.552659	Base	0.00	137.06	74.10	68,740.89
		20 Jun 2014	24 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK1	
2,000.000	7.751350 NJEA	4.300000	Local	0.00	3.87	9.69	8,613.56
		0.554742	Base	0.00	0.50	1.25	1,111.23
		23 Jun 2014	25 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK1	
76,000.000	7.751150 NJEA	4.262700	Local	0.00	145.78	349.92	324,460.90
		0.549944	Base	0.00	18.81	45.14	41,859.71
		24 Jun 2014	26 Jun 2014		HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
6,000.000	7.751650 NJEA	4.298500	Local	0.00	51.58	28.06	25,870.64

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	0.554527	0.00	6.65	3.62	3,337.44
614278901 Total	484,000.000			Local		0.00	2,867.55	2,209.94	2,049,664.49
				Base		0.00	369.87	285.05	264,386.45
644962003	HYSAN DEVELOPMENT CO COMMON STOCK NPV			11 Jun 2014	13 Jun 2014		MERRILL LYNCH INTERNATIONAL	HKD/HK1	
	100,000.000	7.751650	NJFQ	Local	36.354500	0.00	2,908.36	3,925.80	3,642,284.16
				Base	4.689905	0.00	375.19	506.45	469,872.11
					24 Jun 2014	26 Jun 2014	CREDIT LYONNAIS SECURITIES (USA) IN	HKD/HK1	0.01
	25,000.000	7.751650	NJFQ	Local	36.060000	0.00	1,803.00	974.13	904,277.13
				Base	4.651913	0.00	232.60	125.67	116,656.08
644962003 Total	125,000.000			Local		0.00	4,711.36	4,899.93	4,546,561.29
				Base		0.00	607.79	632.12	586,528.19
ACI06DBD0	INTIME RETAIL GROUP CO LTD COMMON STOCK HKD.			04 Jun 2014	06 Jun 2014		CITIGROUPGLOBAL MARKETS INC.	HKD/HK1	
	323,000.000	7.752950	NJEM	Local	7.438500	0.00	720.79	2,595.21	2,405,951.50
				Base	0.959441	0.00	92.97	334.74	310,327.23
					05 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	HKD/HK1	
	181,500.000	7.752700	NJEM	Local	7.306100	0.00	397.82	1,433.08	1,327,888.05
				Base	0.942394	0.00	51.31	184.85	171,280.72
ACI06DBD0 Total	504,500.000			Local		0.00	1,118.61	4,028.29	3,733,839.55
				Base		0.00	144.28	519.59	481,607.95
B00G0S903	CNOOC LTD COMMON STOCK NPV			06 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
	59,000.000	7.752650	NJEB	Local	13.214100	0.00	701.67	842.37	781,175.94
				Base	1.704462	0.00	90.51	108.66	100,762.44
					11 Jun 2014	13 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
	32,000.000	7.751650	NJEB	Local	13.440000	0.00	387.07	465.41	430,932.48
				Base	1.733824	0.00	49.93	60.04	55,592.36

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		19 Jun 2014	23 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
6,000.000	7.750450 NJEB	Local 14.120000		0.00	76.25	91.78	84,888.03
		Base 1.821830		0.00	9.84	11.84	10,952.66
		27 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
9,000.000	7.751950 NJEB	Local 13.880000		0.00	112.43	134.99	125,167.42
		Base 1.790517		0.00	14.50	17.41	16,146.57
B00G0S903 Total							
106,000.000		Local		0.00	1,277.42	1,534.55	1,422,163.87
		Base		0.00	164.78	197.95	183,454.03
B09N7M905	CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1	03 Jun 2014	05 Jun 2014	CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK1	0.01
61,500.000	7.752750 NJEB	Local 21.479700		0.00	2,509.90	1,427.68	1,324,939.13
		Base 2.770591		0.00	323.74	184.15	170,899.25
		04 Jun 2014	06 Jun 2014		CREDIT LYONNAIS SECURITIES(ASIA)	HKD/HK1	0.01
48,000.000	7.752950 NJEB	Local 21.469800		0.00	1,958.05	1,113.45	1,033,621.90
		Base 2.769243		0.00	252.56	143.61	133,319.82
		05 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.01
102,500.000	7.752700 NJEB	Local 21.485500		0.00	4,184.30	2,401.20	2,208,849.25
		Base 2.771357		0.00	539.72	309.72	284,913.55
		09 Jun 2014	11 Jun 2014		LIQUIDNETASIA LIMITED	HKD/HK1	
15,000.000	7.751650 NJEB	Local 21.875000		0.00	328.13	355.25	328,808.38
		Base 2.821980		0.00	42.33	45.83	42,417.86
		09 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.01
270,000.000	7.751650 NJEB	Local 21.981800		0.00	11,276.66	6,470.16	5,952,832.82
		Base 2.835758		0.00	1,454.74	834.68	767,943.96
		10 Jun 2014	12 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.01
69,000.000	7.751550 NJEB	Local 22.088700		0.00	2,895.83	1,662.17	1,528,678.30
		Base 2.849585		0.00	373.58	214.43	197,209.37
		12 Jun 2014	16 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
52,000.000	7.751550 NJEB	Local 22.097200		0.00	1,034.15	1,241.92	1,151,330.47

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	2.850681	0.00	133.41	160.22	148,529.06
		13 Jun 2014	17 Jun 2014		LIQUIDNETASIA LIMITED	HKD/HK1	
24,000.000	7.751200 NJEB	Local	21.950000	0.00	526.80	569.14	527,895.94
		Base	2.831820	0.00	67.96	73.43	68,105.06
		16 Jun 2014	18 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	0.01
51,500.000	7.751450 NJEB	Local	22.000000	0.00	2,152.70	1,234.97	1,136,387.67
		Base	2.838179	0.00	277.72	159.32	146,603.24
		17 Jun 2014	19 Jun 2014		STATE STREET BANK AND TRUST CO	HKD/HK1	0.01
22,500.000	7.751700 NJEB	Local	22.000000	0.00	940.50	534.60	496,475.10
		Base	2.838087	0.00	121.33	68.96	64,047.25
		17 Jun 2014	19 Jun 2014		UBS SECURITIES ASIA LTD	HKD/HK1	
72,000.000	7.751700 NJEB	Local	22.042500	0.00	1,428.35	1,714.96	1,590,203.31
		Base	2.843570	0.00	184.26	221.24	205,142.52
		18 Jun 2014	20 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
25,000.000	7.751250 NJEB	Local	22.100000	0.00	497.25	597.20	553,594.45
		Base	2.851153	0.00	64.15	77.05	71,420.02
		19 Jun 2014	23 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
22,500.000	7.750450 NJEB	Local	22.150000	0.00	448.54	538.87	499,362.41
		Base	2.857899	0.00	57.87	69.53	64,430.12
		23 Jun 2014	25 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
41,500.000	7.751150 NJEB	Local	21.985100	0.00	821.14	985.99	914,188.78
		Base	2.836366	0.00	105.94	127.21	117,942.34
		25 Jun 2014	27 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
15,000.000	7.751850 NJEB	Local	22.041300	0.00	297.56	357.45	331,274.51
		Base	2.843360	0.00	38.39	46.11	42,734.90
B09N7M905 Total							
892,000.000		Local		0.00	31,299.86	21,205.01	19,578,442.42
		Base		0.00	4,037.70	2,735.49	2,525,658.32

B0LMTQ900 CHINA CONSTRUCTION BANK H COMMON STOCK CNY1. 20 Jun 2014 24 Jun 2014 JEFFERIESINTERNATIONAL LTD

HKD/HK1

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	2,384,000.000	7.751350	NJEA	Local	5.863300	0.00	27,956.21	15,097.25	14,021,160.66
				Base	0.756423	0.00	3,606.62	1,947.69	1,808,866.93
B15456906	BANK OF CHINA LTD H		COMMON STOCK CNY1.	25 Jun 2014	27 Jun 2014	CHINA INTERNATIONAL CAPITAL CO	HKD/HK1		
	1,869,000.000	7.751850	NJEA	Local	3.429800	0.00	12,820.59	6,923.14	6,430,039.93
				Base	0.442449	0.00	1,653.87	893.10	829,484.57
					26 Jun 2014	30 Jun 2014	SHENYIN WANGUO SECURITIES (HK) LTD	HKD/HK1	
	1,661,000.000	7.751750	NJEA	Local	3.463300	0.00	11,505.08	6,213.21	5,770,259.59
				Base	0.446777	0.00	1,484.19	801.52	744,381.54
					27 Jun 2014	OPEN	CHINA INTERNATIONAL CAPITAL CO	HKD/HK1	
	1,442,000.000	7.751950	NJEA	Local	3.482700	0.00	10,044.11	5,423.85	5,037,521.36
				Base	0.449268	0.00	1,295.69	699.68	649,839.25
					30 Jun 2014	OPEN	INSTINET PACIFIC LIMITED	HKD/HK1	
	481,000.000	7.750350	NJEA	Local	3.482400	0.00	3,350.07	1,810.00	1,680,194.47
				Base	0.449322	0.00	432.25	233.54	216,789.50
B15456906 Total	5,453,000.000			Local		0.00	37,719.85	20,370.20	18,918,015.35
				Base		0.00	4,866.00	2,627.84	2,440,494.86
B1WJ4X905	BELLE INTERNATIONAL HOLDINGS		COMMON STOCK HKD.01	04 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	HKD/HK1		
	235,000.000	7.752950	NJEM	Local	7.742700	0.00	3,372.07	1,965.57	1,824,872.14
				Base	0.998678	0.00	434.94	253.53	235,377.78
B29MKF903	UNI PRESIDENT CHINA HOLDINGS		COMMON STOCK HKD.01	17 Jun 2014	17 Jun 2014	RIGHTS EXERCISED	HKD/HK1		
	907,200.000	7.751450	NJEA	Local	4.560000	0.00	0.00	0.00	4,136,832.00
				Base	0.588277	0.00	0.00	0.00	533,684.92
HONG KONG DOLLAR Total	11,143,200.000			Local		0.00	117,516.15	75,290.42	73,926,301.37
				Base		0.00	15,159.80	9,712.59	9,536,630.07
INDONESIAN RUPIAH									

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
679523001	SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.03 Jun 2014	06 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
265,000.000	11,784.000000 NJEB	Local 14,967.558200		0.00	11,899,207.00	2,102,192.00	3,980,404,322.00
		Base 1.270159		0.00	1,009.78	178.39	337,780.41
		04 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
243,100.000	11,890.000000 NJEB	Local 15,092.541098		0.00	11,006,989.00	1,944,567.00	3,681,948,297.00
		Base 1.269347		0.00	925.73	163.55	309,667.64
		05 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
262,500.000	11,857.500000 NJEB	Local 15,184.883897		0.00	11,958,095.00	2,112,596.00	4,000,102,714.00
		Base 1.280614		0.00	1,008.48	178.17	337,347.90
		06 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
103,800.000	11,835.000000 NJEB	Local 15,317.906599		0.00	4,769,995.00	842,699.00	1,595,611,399.00
		Base 1.294289		0.00	403.04	71.20	134,821.41
679523001 Total							
874,400.000		Local		0.00	39,634,286.00	7,002,054.00	13,258,066,732.00
		Base		0.00	3,347.03	591.31	1,119,617.36
BOLD0W908	XL AXIATA TBK PT	COMMON STOCK IDR100.05 Jun 2014	10 Jun 2014		CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
13,500.000	11,857.500000 NJEA	Local 4,997.651259		0.00	30,360.00	34,408.00	67,533,060.00
		Base 0.421476		0.00	2.56	2.90	5,695.39
		05 Jun 2014	10 Jun 2014		MACQUARIEBANK LIMITED	IDR/ID5	
216,900.000	11,857.500000 NJEA	Local 5,000.000000		0.00	2,711,250.00	466,335.00	1,087,677,585.00
		Base 0.421674		0.00	228.65	39.33	91,729.08
		16 Jun 2014	19 Jun 2014		MACQUARIEBANK LIMITED	IDR/ID5	
11,400.000	11,817.500000 NJEA	Local 5,000.000000		0.00	25,650.00	24,510.00	57,050,160.00
		Base 0.423101		0.00	2.17	2.07	4,827.60
		17 Jun 2014	20 Jun 2014		MACQUARIEBANK LIMITED	IDR/ID5	
17,300.000	11,892.500000 NJEA	Local 4,979.192312		0.00	38,763.00	37,040.00	86,215,830.00
		Base 0.418683		0.00	3.26	3.11	7,249.60
		20 Jun 2014	25 Jun 2014		MERRILL LYNCH INTERNATIONAL	IDR/ID5	
4,500.000	11,971.500000 NJEA	Local 5,000.000000		0.00	10,125.00	10,575.00	22,520,700.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	0.417659	0.00	0.85	0.88	1,881.19
		23 Jun 2014	26 Jun 2014		MACQUARIEBANK LIMITED	IDR/ID5	
88,700.000	11,990.000000 NJEA	Local	4,999.683303	0.00	199,562.00	190,693.00	443,862,164.00
		Base	0.416988	0.00	16.64	15.90	37,019.36
		24 Jun 2014	27 Jun 2014		MERRILL LYNCH INTERNATIONAL	IDR/ID5	
157,300.000	11,987.500000 NJEA	Local	4,999.273102	0.00	353,874.00	369,601.00	787,109,134.00
		Base	0.417041	0.00	29.52	30.83	65,660.82
		24 Jun 2014	27 Jun 2014		MACQUARIEBANK LIMITED	IDR/ID5	
239,500.000	11,987.500000 NJEA	Local	4,999.990401	0.00	538,874.00	514,924.00	1,198,551,499.00
		Base	0.417100	0.00	44.95	42.96	99,983.44
		25 Jun 2014	30 Jun 2014		GOLDMAN SACHS + CO	IDR/ID5	
51,800.000	12,090.000000 NJEA	Local	4,994.065405	0.00	116,412.00	111,238.00	258,920,238.00
		Base	0.413074	0.00	9.63	9.20	21,416.07
		26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
34,000.000	12,099.000000 NJEA	Local	5,000.000000	0.00	76,500.00	86,700.00	170,163,200.00
		Base	0.413257	0.00	6.32	7.17	14,064.24
		26 Jun 2014	OPEN		GOLDMAN SACHS + CO	IDR/ID5	
21,300.000	12,099.000000 NJEA	Local	4,994.428498	0.00	47,872.00	45,744.00	106,474,943.00
		Base	0.412797	0.00	3.96	3.78	8,800.31
		27 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
13,500.000	11,995.000000 NJEA	Local	5,000.000000	0.00	30,375.00	34,425.00	67,564,800.00
		Base	0.416840	0.00	2.53	2.87	5,632.75
		30 Jun 2014	OPEN		MACQUARIEBANK LIMITED	IDR/ID5	
23,100.000	11,855.000000 NJEA	Local	5,000.000000	0.00	51,975.00	49,665.00	115,601,640.00
		Base	0.421763	0.00	4.38	4.19	9,751.30
BOLD0W908 Total							
892,800.000		Local		0.00	4,231,592.00	1,975,858.00	4,469,244,953.00
		Base		0.00	355.42	165.19	373,711.15

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

INDONESIAN RUPIAH Total

1,767,200.000		Local		0.00	43,865,878.00	8,977,912.00	17,727,311,685.00
		Base		0.00	3,702.45	756.50	1,493,328.51

JAPANESE YEN

659672000	MITSUBISHI ESTATE CO LTD	COMMON STOCK	11 Jun 2014	16 Jun 2014	MERRILL LYNCH INTERNATIONAL	JPY/JP3	0.01
68,000.000	101.915000 NJFQ	Local	2,481.590103		0.00	101,249.00	168,849,376.00
		Base	24.349606		0.00	993.47	1,656,766.68
			13 Jun 2014	18 Jun 2014	CLSA SINGAPORE PTE LTD.	JPY/JP3	0.03
25,000.000	102.095000 NJFQ	Local	2,452.080000		0.00	73,562.00	61,375,562.00
		Base	24.017631		0.00	720.53	601,161.29
659672000 Total		Local			0.00	174,811.00	230,224,938.00
93,000.000		Base			0.00	1,714.00	2,257,927.97

B1530B902	JAPAN HOTEL REIT INVESTMENT	REIT	11 Jun 2014	16 Jun 2014	MERRILL LYNCH INTERNATIONAL	JPY/JP3	0.31
500.000	101.915000 NJFQ	Local	53,147.492000		0.00	15,944.00	26,589,690.00
		Base	521.488417		0.00	156.44	260,900.65
			13 Jun 2014	18 Jun 2014	CLSA SINGAPORE PTE LTD.	JPY/JP3	0.61
750.000	102.095000 NJFQ	Local	51,777.257333		0.00	46,600.00	38,879,543.00
		Base	507.147826		0.00	456.44	380,817.31
B1530B902 Total		Local			0.00	62,544.00	65,469,233.00
1,250.000		Base			0.00	612.88	641,717.96

JAPANESE YEN Total

94,250.000		Local			0.00	237,355.00	295,694,171.00
		Base			0.00	2,326.88	2,899,645.93

MEXICAN PESO

204342000	ALFA S.A.B. A	COMMON STOCK NPV	04 Jun 2014	09 Jun 2014	UBS AG	MXN/MX1	0.01
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
73,143.000	12.953500 NJEM	Local	36.870100	0.00	5,932.94	0.00	2,702,722.66
		Base	2.846343	0.00	458.02	0.00	208,648.06
			05 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	MXN/MX1	0.01
93,000.000	12.889900 NJEM	Local	37.200000	0.00	8,649.00	0.00	3,468,249.00
		Base	2.885980	0.00	670.99	0.00	269,067.18
			05 Jun 2014	10 Jun 2014	UBS AG	MXN/MX1	0.01
27,457.000	12.889900 NJEM	Local	37.200000	0.00	2,553.50	0.00	1,023,953.90
		Base	2.885980	0.00	198.10	0.00	79,438.47
			17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	MXN/MX1	
218,600.000	13.104400 NJEM	Local	36.501800	0.00	2,792.75	0.00	7,982,086.23
		Base	2.785461	0.00	213.12	0.00	609,114.97
204342000 Total							
412,200.000		Local		0.00	19,928.19	0.00	15,177,011.79
		Base		0.00	1,540.23	0.00	1,166,268.68
214189904	COCA COLA FEMSA SAB SER L	COMMON STOCK NPV	04 Jun 2014		J P MORGAN SECURITIES INC	MXN/MX1	0.03
55,700.000	12.953500 NJEM	Local	149.659900	0.00	18,339.32	0.00	8,354,395.75
		Base	11.553626	0.00	1,415.78	0.00	644,952.77
			04 Jun 2014	CANCEL	J P MORGAN SECURITIES INC	MXN/MX1	0.03
-55,700.000	12.953500 NJEM	Local	149.659900	0.00	-18,339.32	0.00	-8,354,395.75
		Base	11.553626	0.00	-1,415.78	0.00	-644,952.77
			04 Jun 2014	09 Jun 2014	J P MORGAN SECURITIES INC	MXN/MX1	0.03
55,700.000	12.953500 NJEM	Local	149.659900	0.00	18,339.33	0.00	8,354,395.76
		Base	11.553626	0.00	1,415.78	0.00	644,952.77
			05 Jun 2014	10 Jun 2014	J P MORGAN SECURITIES INC	MXN/MX1	0.03
16,000.000	12.889900 NJEM	Local	148.611200	0.00	5,944.45	0.00	2,383,723.65
		Base	11.529275	0.00	461.17	0.00	184,929.57
214189904 Total							
71,700.000		Local		0.00	24,283.78	0.00	10,738,119.41
		Base		0.00	1,876.95	0.00	829,882.34

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
242104909	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.503	Jun 2014	06 Jun 2014	HSBC SECURITIES (USA) INC.	MXN/MX1	0.02
21,500.000	12.941000 NJEM	Local	93.959800	0.00	5,050.34	0.00	2,025,186.04
		Base	7.260629	0.00	390.26	0.00	156,493.78
			04 Jun 2014	09 Jun 2014	HSBC SECURITIES (USA) INC.	MXN/MX1	0.02
8,900.000	12.953500 NJEM	Local	93.070299	0.00	1,946.58	0.00	830,272.24
		Base	7.184954	0.00	150.27	0.00	64,096.36
			06 Jun 2014	11 Jun 2014	HSBC SECURITIES (USA) INC.	MXN/MX1	0.02
9,800.000	12.895800 NJEM	Local	93.395500	0.00	2,013.61	0.00	917,289.51
		Base	7.242319	0.00	156.14	0.00	71,130.87
			23 Jun 2014	26 Jun 2014	MORGAN STANLEY CO INCORPORATED	MXN/MX1	0.01
88,200.000	13.011750 NJEM	Local	95.882600	0.00	8,456.85	0.00	8,465,302.17
		Base	7.368924	0.00	649.94	0.00	650,589.06
242104909 Total							
128,400.000		Local		0.00	17,467.38	0.00	12,238,049.96
		Base		0.00	1,346.61	0.00	942,310.07
249191008	KIMBERLY CLARK DE MEXICO A	COMMON STOCK NPV	02 Jun 2014	05 Jun 2014	UBS AG	MXN/MX1	
1,700.000	12.908500 NJEB	Local	34.815900	0.00	47.35	0.00	59,234.38
		Base	2.697130	0.00	3.67	0.00	4,588.79
			03 Jun 2014	06 Jun 2014	UBS AG	MXN/MX1	
2,400.000	12.941000 NJEB	Local	34.792600	0.00	66.80	0.00	83,569.04
		Base	2.688556	0.00	5.16	0.00	6,457.70
			03 Jun 2014	06 Jun 2014	BARCLAYS CAPITAL	MXN/MX1	0.01
45,000.000	12.941000 NJEB	Local	34.779400	0.00	3,130.15	0.00	1,568,203.15
		Base	2.687536	0.00	241.88	0.00	121,180.99
			04 Jun 2014	09 Jun 2014	UBS AG	MXN/MX1	
700.000	12.953500 NJEB	Local	35.088200	0.00	19.65	0.00	24,581.39
		Base	2.708781	0.00	1.52	0.00	1,897.66
			05 Jun 2014	10 Jun 2014	BARCLAYS CAPITAL	MXN/MX1	0.01
3,000.000	12.889900 NJEB	Local	35.270500	0.00	211.62	0.00	106,023.12

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	2.736290	0.00	16.42	0.00	8,225.29
		05 Jun 2014	10 Jun 2014		J.P. MORGAN CLEARING CORP.	MXN/MX1	
8,900.000	12.889900 NJEB	Local	35.405000	0.00	378.13	0.00	315,482.63
		Base	2.746724	0.00	29.34	0.00	24,475.18
		06 Jun 2014	11 Jun 2014		UBS AG	MXN/MX1	
2,100.000	12.895800 NJEB	Local	35.847695	0.00	60.23	0.00	75,340.39
		Base	2.779796	0.00	4.67	0.00	5,842.24
		06 Jun 2014	11 Jun 2014		BARCLAYS CAPITAL	MXN/MX1	0.01
28,900.000	12.895800 NJEB	Local	36.051800	0.00	2,083.79	0.00	1,043,980.81
		Base	2.795623	0.00	161.59	0.00	80,955.10
		09 Jun 2014	12 Jun 2014		UBS AG	MXN/MX1	
7,000.000	12.990000 NJEB	Local	36.483100	0.00	204.31	0.00	255,586.01
		Base	2.808553	0.00	15.73	0.00	19,675.60
		10 Jun 2014	13 Jun 2014		UBS AG	MXN/MX1	
7,000.000	13.042250 NJEB	Local	36.451800	0.00	204.13	0.00	255,366.73
		Base	2.794901	0.00	15.65	0.00	19,579.96
		11 Jun 2014	16 Jun 2014		J.P. MORGAN CLEARING CORP.	MXN/MX1	
8,400.000	13.031250 NJEB	Local	36.655000	0.00	369.48	0.00	308,271.48
		Base	2.812854	0.00	28.35	0.00	23,656.32
		11 Jun 2014	16 Jun 2014		UBS AG	MXN/MX1	
7,100.000	13.031250 NJEB	Local	36.747200	0.00	208.72	0.00	261,113.84
		Base	2.819929	0.00	16.02	0.00	20,037.51
		12 Jun 2014	17 Jun 2014		UBS AG	MXN/MX1	
2,500.000	12.986500 NJEB	Local	36.860000	0.00	73.72	0.00	92,223.72
		Base	2.838332	0.00	5.68	0.00	7,101.51
		12 Jun 2014	17 Jun 2014		BARCLAYS CAPITAL	MXN/MX1	0.01
16,600.000	12.986500 NJEB	Local	36.805200	0.00	1,221.93	0.00	612,188.25
		Base	2.834112	0.00	94.09	0.00	47,140.36
		13 Jun 2014	18 Jun 2014		BARCLAYS CAPITAL	MXN/MX1	0.01

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
6,000.000	13.014500 NJEB	Local	36.397800	0.00	436.77	0.00	218,823.57
		Base	2.796711	0.00	33.56	0.00	16,813.83
			16 Jun 2014	19 Jun 2014	UBS AG	MXN/MX1	
3,500.000	13.028500 NJEB	Local	36.354200	0.00	101.79	0.00	127,341.49
		Base	2.790360	0.00	7.81	0.00	9,774.07
			17 Jun 2014	20 Jun 2014	J P MORGAN SECURITIES INC	MXN/MX1	0.01
3,000.000	13.104400 NJEB	Local	36.454000	0.00	218.72	0.00	109,580.72
		Base	2.781814	0.00	16.69	0.00	8,362.13
			18 Jun 2014	23 Jun 2014	J P MORGAN SECURITIES INC	MXN/MX1	0.01
5,300.000	13.071400 NJEB	Local	36.728300	0.00	389.32	0.00	195,049.31
		Base	2.809821	0.00	29.78	0.00	14,921.84
			19 Jun 2014	24 Jun 2014	J P MORGAN SECURITIES INC	MXN/MX1	0.01
2,100.000	12.987000 NJEB	Local	37.000800	0.00	155.40	0.00	77,857.08
		Base	2.849064	0.00	11.97	0.00	5,995.00
			20 Jun 2014	25 Jun 2014	UBS AG	MXN/MX1	
4,700.000	13.015500 NJEB	Local	36.619200	0.00	137.69	0.00	172,247.93
		Base	2.813507	0.00	10.58	0.00	13,234.06
			23 Jun 2014	27 Jun 2014	1 UBS AG	MXN/MX1	
1,800.000	13.011750 NJEB	Local	36.147300	0.00	52.05	0.00	65,117.19
		Base	2.778051	0.00	4.00	0.00	5,004.49
			24 Jun 2014	27 Jun 2014	UBS AG	MXN/MX1	
8,100.000	13.018250 NJEB	Local	35.707499	0.00	231.39	0.00	289,462.13
		Base	2.742880	0.00	17.77	0.00	22,235.10
			24 Jun 2014	27 Jun 2014	J.P. MORGAN CLEARING CORP.	MXN/MX1	
9,900.000	13.018250 NJEB	Local	36.385000	0.00	432.25	0.00	360,643.75
		Base	2.794923	0.00	33.20	0.00	27,702.94
			25 Jun 2014	30 Jun 2014	J.P. MORGAN CLEARING CORP.	MXN/MX1	
20,800.000	13.018500 NJEB	Local	35.781200	0.00	893.10	0.00	745,142.06
		Base	2.748489	0.00	68.60	0.00	57,237.17

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		26 Jun 2014	OPEN		UBS AG	MXN/MX1	
4,400.000	13.033750 NJEB	Local	36.342300	0.00	127.92	0.00	160,034.04
		Base	2.788323	0.00	9.81	0.00	12,278.43
		27 Jun 2014	OPEN		UBS AG	MXN/MX1	
5,900.000	12.998250 NJEB	Local	36.291802	0.00	171.29	0.00	214,292.92
		Base	2.792053	0.00	13.18	0.00	16,486.29
249191008 Total							
216,800.000		Local		0.00	11,627.70	0.00	7,796,757.13
		Base		0.00	896.72	0.00	600,859.56
282239904	GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.	17 Jun 2014	20 Jun 2014	UBS AG	MXN/MX1	0.01
17,796.000	13.104400 NJEA	Local	37.392900	0.00	1,663.61	0.00	667,107.66
		Base	2.853461	0.00	126.95	0.00	50,907.15
		18 Jun 2014	23 Jun 2014		UBS AG	MXN/MX1	0.01
63,722.000	13.071400 NJEA	Local	37.661500	0.00	5,999.67	0.00	2,405,865.77
		Base	2.881214	0.00	458.99	0.00	184,055.71
		19 Jun 2014	24 Jun 2014		UBS AG	MXN/MX1	0.01
49,562.000	12.987000 NJEA	Local	38.916100	0.00	4,821.90	0.00	1,933,581.65
		Base	2.996543	0.00	371.29	0.00	148,885.94
		20 Jun 2014	25 Jun 2014		UBS AG	MXN/MX1	0.01
106,204.000	13.015500 NJEA	Local	39.842000	0.00	10,578.45	0.00	4,241,958.22
		Base	3.061119	0.00	812.76	0.00	325,915.89
		23 Jun 2014	27 Jun 2014	1	UBS AG	MXN/MX1	0.01
17,233.000	13.011750 NJEA	Local	39.341799	0.00	1,694.95	0.00	679,672.18
		Base	3.023559	0.00	130.26	0.00	52,235.26
		24 Jun 2014	27 Jun 2014		UBS AG	MXN/MX1	0.01
28,321.000	13.018250 NJEA	Local	39.384000	0.00	2,788.48	0.00	1,118,182.75
		Base	3.025291	0.00	214.20	0.00	85,893.48
		25 Jun 2014	30 Jun 2014		MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.01
867,388.000	13.018500 NJEA	Local	39.200000	0.00	85,004.02	0.00	34,086,613.62

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

			Base	3.011100	0.00		6,529.48	0.00	2,618,321.13
		26 Jun 2014	OPEN			UBS AG		MXN/MX1	0.01
153,975.000	13.033750 NJEA		Local	39.148900	0.00		15,069.88	0.00	6,043,021.76
			Base	3.003656	0.00		1,156.22	0.00	463,644.14
		26 Jun 2014	OPEN			MERRILL LYNCH PIERCE FENNER AND S		MXN/MX1	0.01
283,229.000	13.033750 NJEA		Local	39.189700	0.00		27,749.15	0.00	11,127,408.69
			Base	3.006786	0.00		2,129.02	0.00	853,738.08
		27 Jun 2014	OPEN			UBS AG		MXN/MX1	0.01
218,765.000	12.998250 NJEA		Local	38.535600	0.00		21,075.60	0.00	8,451,316.13
			Base	2.964676	0.00		1,621.42	0.00	650,188.77
		30 Jun 2014	OPEN			UBS AG		MXN/MX1	0.01
38,650.000	12.973000 NJEA		Local	38.119000	0.00		3,683.25	0.00	1,476,982.60
			Base	2.938333	0.00		283.92	0.00	113,850.50
282239904 Total									
1,844,845.000			Local		0.00		180,128.96	0.00	72,231,711.03
			Base		0.00		13,834.51	0.00	5,547,636.05

MEXICAN PESO Total

2,673,945.000			Local		0.00		253,436.01	0.00	118,181,649.32
			Base		0.00		19,495.02	0.00	9,086,956.70

PAKISTAN RUPEE

B09RFT902	UNITED BANK LTD	COMMON STOCK PKR10	13 Jun 2014	19 Jun 2014	1	CS FIRST BOSTON (HONG KONG) LIMITED	PKR/PK1		0.01
5,387,300.000	98.275000 NJEA		Local	158.000000	0.00	4,255,967.00	34,047.74		855,483,414.74
			Base	1.607733	0.00	43,306.71	346.45		8,704,995.32

PAKISTAN RUPEE Total

5,387,300.000			Local		0.00	4,255,967.00	34,047.74		855,483,414.74
			Base		0.00	43,306.71	346.45		8,704,995.32

PHILIPPINE PESO

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
651444903	METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.02	02 Jun 2014	05 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
101,140.000	43.870000 NJEA	Local	85.191300	0.00	21,540.62	3,446.49	8,641,235.19
		Base	1.941903	0.00	491.01	78.56	196,973.68
			03 Jun 2014	06 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
44,550.000	43.820000 NJEA	Local	85.245600	0.00	9,494.23	1,519.08	3,808,704.79
		Base	1.945358	0.00	216.66	34.67	86,917.04
			04 Jun 2014	09 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
89,890.000	43.880000 NJEA	Local	85.459800	0.00	19,204.95	3,072.79	7,704,259.16
		Base	1.947580	0.00	437.67	70.03	175,575.64
			05 Jun 2014	10 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
21,230.000	43.807500 NJEA	Local	85.380900	0.00	4,531.59	725.05	1,817,893.15
		Base	1.949002	0.00	103.44	16.55	41,497.30
			06 Jun 2014	11 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
23,600.000	43.642500 NJEA	Local	85.413200	0.00	5,039.38	806.31	2,021,597.21
		Base	1.957111	0.00	115.47	18.48	46,321.76
			09 Jun 2014	13 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
37,200.000	43.592500 NJEA	Local	85.324300	0.00	7,935.16	1,269.63	3,183,268.75
		Base	1.957316	0.00	182.03	29.12	73,023.31
			10 Jun 2014	16 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	PHP/PH2	
39,690.000	43.670000 NJEA	Local	84.996900	0.00	8,433.82	1,349.41	3,383,310.19
		Base	1.946345	0.00	193.13	30.90	77,474.47
			11 Jun 2014	17 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
101,390.000	43.810000 NJEA	Local	85.705300	0.00	21,724.15	3,475.87	8,714,860.39
		Base	1.956295	0.00	495.87	79.34	198,924.00
			13 Jun 2014	18 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
39,090.000	43.795000 NJEA	Local	85.032000	0.00	8,309.75	1,329.56	3,333,540.19
		Base	1.941592	0.00	189.74	30.36	76,116.91
			16 Jun 2014	19 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	
56,270.000	43.927500 NJEA	Local	85.005500	0.00	11,958.15	1,913.31	4,797,130.95

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	1.935132		0.00	272.22	43.56	109,205.64
		17 Jun 2014	20 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	
58,740.000	43.865000 NJEA	Local	84.338200	0.00	12,385.06	1,981.61	4,968,392.54
	Base	1.922676		0.00	282.34	45.18	113,265.53
		18 Jun 2014	23 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	
43,560.000	44.120000 NJEA	Local	84.356600	0.00	9,186.43	1,469.83	3,685,229.76
	Base	1.911981		0.00	208.21	33.31	83,527.42
		19 Jun 2014	24 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	
27,280.000	43.830000 NJEA	Local	84.390000	0.00	5,755.40	920.87	2,308,835.47
	Base	1.925394		0.00	131.31	21.01	52,677.06
		20 Jun 2014	25 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	
90,550.000	43.785000 NJEA	Local	85.809100	0.00	19,425.04	3,108.00	7,792,547.05
	Base	1.959783		0.00	443.65	70.98	177,972.98
		23 Jun 2014	26 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	
190.000	43.790000 NJEA	Local	86.000000	0.00	40.85	6.53	16,387.38
	Base	1.963919		0.00	0.93	0.15	374.23
651444903 Total							
774,370.000		Local		0.00	164,964.58	26,394.34	66,177,192.17
		Base		0.00	3,763.68	602.20	1,509,846.97
PHILIPPINE PESO Total							
774,370.000		Local		0.00	164,964.58	26,394.34	66,177,192.17
		Base		0.00	3,763.68	602.20	1,509,846.97
POLISH ZLOTY							
ACI072K76	PKP CARGO SA	COMMON STOCK PLN50.	02 Jun 2014	05 Jun 2014	WOOD AND COMPANY	PLN/PL3	0.08
8,976.000	3.042050 NJEA	Local	81.500000	0.00	2,194.63	0.00	733,738.63
		Base	26.791144	0.00	721.43	0.00	241,198.74
			04 Jun 2014	09 Jun 2014	WOOD AND COMPANY	PLN/PL3	0.08
8,728.000	3.037700 NJEA	Local	81.000000	0.00	2,120.90	0.00	709,088.90

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	26.664911		0.00	698.19	0.00	233,429.54
		06 Jun 2014	11 Jun 2014		WOOD AND COMPANY	PLN/PL3	0.08
1,940.000	3.001900 NJEA	Local	82.500000	0.00	480.15	0.00	160,530.15
	Base	27.482594		0.00	159.95	0.00	53,476.18
		09 Jun 2014	12 Jun 2014		WOOD AND COMPANY	PLN/PL3	0.08
6,982.000	3.018900 NJEA	Local	83.000000	0.00	1,738.52	0.00	581,244.52
	Base	27.493458		0.00	575.88	0.00	192,535.20
		10 Jun 2014	13 Jun 2014		WOOD AND COMPANY	PLN/PL3	0.08
4,849.000	3.035150 NJEA	Local	83.000000	0.00	1,207.40	0.00	403,674.40
	Base	27.346260		0.00	397.81	0.00	132,999.82
		11 Jun 2014	16 Jun 2014		WOOD AND COMPANY	PLN/PL3	0.08
9,213.000	3.039300 NJEA	Local	83.000000	0.00	2,294.04	0.00	766,973.04
	Base	27.308920		0.00	754.79	0.00	252,351.87
		11 Jun 2014	16 Jun 2014		ING BANK N V	PLN/PL3	0.08
14,547.000	3.039300 NJEA	Local	83.000000	0.00	3,622.20	0.00	1,211,023.20
	Base	27.308920		0.00	1,191.79	0.00	398,454.64
ACI072K76 Total							
55,235.000		Local		0.00	13,657.84	0.00	4,566,272.84
		Base		0.00	4,499.84	0.00	1,504,445.99
POLISH ZLOTY Total							
55,235.000		Local		0.00	13,657.84	0.00	4,566,272.84
		Base		0.00	4,499.84	0.00	1,504,445.99
POUND STERLING							
087061008	LLOYDS BANKING GROUP PLC	COMMON STOCK	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB
4,666,457.000	0.587613 NJDE	Local	0.769600		0.00	269.35	17,957.53
		Base	1.309706		0.00	458.38	30,560.13
							6,142,703.07
B03MM4906	ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB
146,218.000	0.587613 NJDE	Local	25.462700		0.00	279.23	18,616.53
							3,742,000.83

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	43.332431	0.00	475.19	31,681.62	6,368,138.26
BJT325908	KENNEDY WILSON EUROPE REA COMMON STOCK			02 Jun 2014	05 Jun 2014		KEPLER EQUITIES PARIS	GBP/GBB	0.02
	25,000.000	0.596783	NJFQ	Local	10.542200	0.00	316.27	1.00	263,872.27
				Base	17.665047	0.00	529.96	1.68	442,157.82
BKGRV8908	PERSIMMON ORD GBP0.10			05 Jun 2014	05 Jun 2014		AUTREPAT-RTS ISSUED	GBP/GBB	
	324,493.000	0.596890	NJDE	Local	0.700000	0.00	0.00	0.00	227,145.10
				Base	1.172745	0.00	0.00	0.00	380,547.67
POUND STERLING Total									
	5,162,168.000			Local		0.00	864.85	36,575.06	7,842,550.38
				Base		0.00	1,463.53	62,243.43	13,333,546.82
SOUTH AFRICAN RAND									
676100902	ANGLO AMERICAN PLATINUM LTD COMMON STOCK ZAR.1			06 Jun 2014	13 Jun 2014		STANDARD BANK LONDON LIMITED	ZAR/ZA1	0.09
	25,437.000	10.563000	NJEM	Local	471.733300	0.00	23,998.96	29,998.70	12,053,477.61
				Base	44.659027	0.00	2,271.98	2,839.98	1,141,103.63
					11 Jun 2014	19 Jun 2014	GOLDMAN SACHS + CO	ZAR/ZA1	0.02
	26,226.000	10.769000	NJEM	Local	470.728100	0.00	4,320.86	30,863.29	12,380,499.30
				Base	43.711403	0.00	401.23	2,865.94	1,149,642.43
676100902 Total									
	51,663.000			Local		0.00	28,319.82	60,861.99	24,433,976.91
				Base		0.00	2,673.21	5,705.92	2,290,746.06
ACI02IJW3	PPC LTD COMMON STOCK NPV			04 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
	537.000	10.774500	NJEB	Local	31.876700	0.00	34.24	42.82	17,194.85
				Base	2.958532	0.00	3.18	3.97	1,595.88
					09 Jun 2014	17 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
	12,476.000	10.637300	NJEB	Local	31.600000	0.00	788.48	986.39	396,016.47
				Base	2.970679	0.00	74.12	92.73	37,229.04
					10 Jun 2014	18 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
25,569.000	10.728400 NJEB	Local	31.599900	0.00	1,615.96	2,021.56	811,615.36
		Base	2.945444	0.00	150.62	188.43	75,651.11
			10 Jun 2014	18 Jun 2014	J.P. MORGAN CLEARING CORP.	ZAR/ZA1	
3,372.000	10.728400 NJEB	Local	31.605000	0.00	74.60	266.43	106,913.09
		Base	2.945919	0.00	6.95	24.83	9,965.43
			13 Jun 2014	23 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
4,332.000	10.756500 NJEB	Local	31.598300	0.00	273.77	342.48	137,500.09
		Base	2.937601	0.00	25.45	31.84	12,782.98
			17 Jun 2014	24 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
8,834.000	10.834000 NJEB	Local	31.559600	0.00	557.59	697.55	280,052.65
		Base	2.913015	0.00	51.47	64.38	25,849.42
			18 Jun 2014	25 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
11,194.000	10.729150 NJEB	Local	31.493500	0.00	705.08	882.06	354,125.38
		Base	2.935321	0.00	65.72	82.22	33,005.91
			19 Jun 2014	26 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
8,429.000	10.658750 NJEB	Local	31.483700	0.00	530.75	663.97	266,570.83
		Base	2.953789	0.00	49.79	62.29	25,009.58
			23 Jun 2014	30 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
5,408.000	10.616400 NJEB	Local	32.238900	0.00	348.70	436.22	175,132.89
		Base	3.036707	0.00	32.85	41.09	16,496.45
			24 Jun 2014	OPEN	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
10,309.000	10.556400 NJEB	Local	32.061400	0.00	661.04	826.96	332,008.97
		Base	3.037153	0.00	62.62	78.33	31,450.97
			25 Jun 2014	OPEN	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
8,112.000	10.579500 NJEB	Local	31.898900	0.00	517.53	647.43	259,928.84
		Base	3.015161	0.00	48.92	61.20	24,569.10
			26 Jun 2014	OPEN	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
5,357.000	10.654400 NJEB	Local	31.563400	0.00	338.17	423.05	169,846.35
		Base	2.962476	0.00	31.74	39.70	15,941.43

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		30 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
9,293.000	10.638750 NJEB	31.396000		0.00	583.53	729.99	293,076.55
	Local						
	Base	2.951099		0.00	54.85	68.61	27,548.02
ACI021JW3 Total							
113,222.000				0.00	7,029.44	8,966.91	3,599,982.32
	Local			0.00			
	Base			0.00	658.28	839.62	337,095.32
B06KZ9902	WOOLWORTHS HOLDINGS LTD	COMMON STOCK ZAR.	12 Jun 2014	20 Jun 2014	INVESTEC SECURITIES LTD	ZAR/ZA1	0.01
57,170.000	10.683150 NJEM		76.629500		7,885.64	11,015.63	4,399,809.79
	Local			0.00			
	Base	7.172931		0.00	738.14	1,031.12	411,845.74
		13 Jun 2014	23 Jun 2014		DEUTSCHE BANK SECURITIES INC	ZAR/ZA1	0.01
265,620.000	10.756500 NJEM		78.004200		41,438.95	51,844.92	20,812,759.47
	Local			0.00			
	Base	7.251820		0.00	3,852.46	4,819.87	1,934,900.71
B06KZ9902 Total							
322,790.000				0.00	49,324.59	62,860.55	25,212,569.26
	Local			0.00			
	Base			0.00	4,590.60	5,850.99	2,346,746.45
SOUTH AFRICAN RAND Total							
487,675.000				0.00	84,673.85	132,689.45	53,246,528.49
	Local			0.00			
	Base			0.00	7,922.09	12,396.53	4,974,587.83
SOUTH KOREAN WON							
626418909	NCISOFT CORPORATION	COMMON STOCK	11 Jun 2014	13 Jun 2014	BNP PARIBAS SECURITIES (ASIA) LTD.	KRW/KR4	0.35
5,657.000	1,015.800000 NJEA		179,466.190914		2,030,480.00	0.00	1,017,270,722.00
	Local			0.00			
	Base	176.674730		0.00	1,998.90	0.00	1,001,447.85
		12 Jun 2014	16 Jun 2014		BNP PARIBAS SECURITIES (ASIA) LTD.	KRW/KR4	0.35
6,443.000	1,017.600000 NJEA		179,347.208443		2,311,060.00	0.00	1,157,845,124.00
	Local			0.00			
	Base	176.245291		0.00	2,271.09	0.00	1,137,819.50
626418909 Total							
12,100.000				0.00	4,341,540.00	0.00	2,175,115,846.00
	Local			0.00			
	Base			0.00	4,269.99	0.00	2,139,267.35

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl 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							
643949902	SEOUL SEMICONDUCTOR CO LTD COMMON STOCK		11 Jun 2014	13 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.08
	6,500.000	1,015.800000 NJEA	39,028.957077		0.00	507,376.00	0.00	254,195,597.00
			38.421891		0.00	499.48	0.00	250,241.78
			11 Jun 2014	13 Jun 2014		KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.08
	6,395.000	1,015.800000 NJEA	38,749.358874		0.00	495,600.00	0.00	248,297,750.00
			38.146642		0.00	487.89	0.00	244,435.67
			12 Jun 2014	16 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
	2,421.000	1,017.600000 NJEA	39,328.038001		0.00	42,840.00	0.00	95,256,020.00
			38.647836		0.00	42.10	0.00	93,608.51
			12 Jun 2014	16 Jun 2014		DAEWOO SECURITIES CO LTD	KRW/KR4	0.07
	7,143.000	1,017.600000 NJEA	39,347.662327		0.00	505,908.00	0.00	281,566,260.00
			38.667121		0.00	497.16	0.00	276,696.40
			13 Jun 2014	17 Jun 2014		KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.08
	5,052.000	1,017.850000 NJEA	39,031.869557		0.00	394,370.00	0.00	197,583,375.00
			38.347369		0.00	387.45	0.00	194,118.36
			13 Jun 2014	17 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.08
	4,801.000	1,017.850000 NJEA	39,009.660904		0.00	374,571.00	0.00	187,659,953.00
			38.325550		0.00	368.00	0.00	184,368.97
			16 Jun 2014	18 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
	4,723.000	1,019.950000 NJEA	40,561.855812		0.00	86,200.00	0.00	191,659,845.00
			39.768475		0.00	84.51	0.00	187,911.02
			16 Jun 2014	18 Jun 2014		KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.08
	10,616.000	1,019.950000 NJEA	40,461.017427		0.00	859,060.00	0.00	430,393,221.00
			39.669609		0.00	842.26	0.00	421,974.82
			17 Jun 2014	19 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.08
	12,710.000	1,021.850000 NJEA	40,710.000000		0.00	1,034,848.00	0.00	518,458,948.00
			39.839507		0.00	1,012.72	0.00	507,372.85

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

643949902 Total

60,361.000		Local		0.00	4,300,773.00	0.00	2,405,070,969.00
		Base		0.00	4,221.57	0.00	2,360,728.38

645026907	SK HYNIX INC	COMMON STOCK	18 Jun 2014	20 Jun 2014	DAEWOO SECURITIES CO LTD	KRW/KR4	0.09
36,580.000	1,022.450000 NJEA	Local	48,400.000000		0.00	3,540,944.00	1,774,012,944.00
		Base	47.337278		0.00	3,463.20	1,735,060.83
			18 Jun 2014	20 Jun 2014	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.10
16,314.000	1,022.450000 NJEA	Local	49,235.920191		0.00	1,606,470.00	804,841,272.00
		Base	48.154844		0.00	1,571.20	787,169.32
			18 Jun 2014	20 Jun 2014	DAEWOO SECURITIES CO LTD	KRW/KR4	0.09
38,065.000	1,022.450000 NJEA	Local	49,382.248128		0.00	3,383,523.00	1,883,118,798.00
		Base	48.297959		0.00	3,309.23	1,841,771.04

645026907 Total

90,959.000		Local		0.00	8,530,937.00	0.00	4,461,973,014.00
		Base		0.00	8,343.63	0.00	4,364,001.19

656039906	NAVER CORP	COMMON STOCK	10 Jun 2014	12 Jun 2014	SAMSUNG SECURITIES CO LTD	KRW/KR4	1.53
1,157.000	1,017.300000 NJEA	Local	778,783.166811		0.00	1,802,100.00	902,854,224.00
		Base	765.539336		0.00	1,771.45	887,500.47

B12C0T906	SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK	20 Jun 2014	24 Jun 2014	CITIGROUPGLBL MARKET KOERA SECS LT	KRW/KR4	0.25
59,698.000	1,020.700000 NJEA	Local	100,320.000000		0.00	14,972,258.00	6,003,875,618.00
		Base	98.285490		0.00	14,668.62	5,882,115.82
			20 Jun 2014	24 Jun 2014	BARCLAYS CAPITAL	KRW/KR4	0.20
3,779.000	1,020.700000 NJEA	Local	101,000.000000		0.00	763,358.00	382,442,358.00
		Base	98.951700		0.00	747.88	374,686.35

B12C0T906 Total

63,477.000		Local		0.00	15,735,616.00	0.00	6,386,317,976.00
		Base		0.00	15,416.50	0.00	6,256,802.17

BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	05 Jun 2014	10 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
2,939.000	1,020.450000 NJEM	Local	53,785.507315	0.00	347,760.00	0.00	158,423,366.00
		Base	52.707636	0.00	340.79	0.00	155,248.53
			09 Jun 2014	11 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
2,839.000	1,016.550000 NJEM	Local	54,704.226488	0.00	341,670.00	0.00	155,646,969.00
		Base	53.813611	0.00	336.11	0.00	153,112.95
			10 Jun 2014	12 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.13
4,253.000	1,017.300000 NJEM	Local	54,900.000000	0.00	583,720.00	0.00	234,073,420.00
		Base	53.966382	0.00	573.79	0.00	230,092.81
			10 Jun 2014	12 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.13
7,386.000	1,017.300000 NJEM	Local	54,899.998781	0.00	1,013,720.00	0.00	406,505,111.00
		Base	53.966380	0.00	996.48	0.00	399,592.17
			11 Jun 2014	13 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
1,041.000	1,015.800000 NJEM	Local	55,558.312200	0.00	127,230.00	0.00	57,963,433.00
		Base	54.694145	0.00	125.25	0.00	57,061.86
			12 Jun 2014	16 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
909.000	1,017.600000 NJEM	Local	54,829.149615	0.00	109,640.00	0.00	49,949,337.00
		Base	53.880847	0.00	107.74	0.00	49,085.43
			13 Jun 2014	17 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
1,192.000	1,017.850000 NJEM	Local	53,893.258389	0.00	141,320.00	0.00	64,382,084.00
		Base	52.948134	0.00	138.84	0.00	63,253.02
			16 Jun 2014	18 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
564.000	1,019.950000 NJEM	Local	54,944.663121	0.00	68,170.00	0.00	31,056,960.00
		Base	53.869957	0.00	66.84	0.00	30,449.49
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	30 Apr 2014		SAMSUNG SECURITIES CO LTD	KRW/KR4	
3,119.000	1,033.300000 NJEA	Local	412,129.265790	0.00	0.00	0.00	1,285,431,180.00
		Base	398.847639	0.00	0.00	0.00	1,244,005.80
			30 Apr 2014	CANCEL	SAMSUNG SECURITIES CO LTD	KRW/KR4	
-3,119.000	1,033.300000 NJEA	Local	412,129.265790	0.00	0.00	0.00	-1,285,431,180.00
		Base	398.847639	0.00	0.00	0.00	-1,244,005.80

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		30 Apr 2014			SAMSUNG SECURITIES CO LTD	KRW/KR4	
31,196.000	1,033.299989 NJEA	Local 41,205.000000		0.00	0.00	0.00	1,285,431,180.00
		Base 39.877093		0.00	0.00	0.00	1,244,005.80
		30 Apr 2014	CANCEL		SAMSUNG SECURITIES CO LTD	KRW/KR4	
-31,196.000	1,033.299989 NJEA	Local 41,205.000000		0.00	0.00	0.00	-1,285,431,180.00
		Base 39.877093		0.00	0.00	0.00	-1,244,005.80
		30 Apr 2014	12 May 2014		SAMSUNG SECURITIES CO LTD	KRW/KR4	0.20
31,196.000	1,033.299989 NJEA	Local 41,000.000000		0.00	6,395,180.00	0.00	1,285,431,180.00
		Base 39.678700		0.00	6,189.08	0.00	1,244,005.80
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	20 Jun 2014	24 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
2,652.000	1,020.700000 NJEM	Local 54,812.929487		0.00	319,800.00	0.00	145,683,689.00
		Base 53.701312		0.00	313.31	0.00	142,729.19
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	23 Jun 2014	25 Jun 2014	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.11
4,409.000	1,018.450000 NJEA	Local 56,678.332955		0.00	499,790.00	0.00	250,394,560.00
		Base 55.651562		0.00	490.74	0.00	245,858.47
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	23 Jun 2014	25 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
2,348.000	1,018.450000 NJEM	Local 56,370.557496		0.00	291,180.00	0.00	132,649,249.00
		Base 55.349362		0.00	285.91	0.00	130,246.21
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	23 Jun 2014	25 Jun 2014	KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.11
1,493.000	1,018.450000 NJEA	Local 56,600.999330		0.00	169,010.00	0.00	84,674,302.00
		Base 55.575629		0.00	165.95	0.00	83,140.36
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	24 Jun 2014	26 Jun 2014	WOORI INVESTMENT SECURITIES	KRW/KR4	0.12
1,779.000	1,018.450000 NJEM	Local 57,676.955031		0.00	225,730.00	0.00	102,833,033.00
		Base 56.632093		0.00	221.64	0.00	100,970.13
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	24 Jun 2014	26 Jun 2014	BNP PARIBAS SECURITIES (ASIA) LTD.	KRW/KR4	0.11
4,189.000	1,018.450000 NJEA	Local 57,752.752686		0.00	483,850.00	0.00	242,410,131.00
		Base 56.706517		0.00	475.08	0.00	238,018.69
		25 Jun 2014	27 Jun 2014		MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.12
2,688.000	1,021.050000 NJEA	Local 59,874.345982		0.00	321,884.00	0.00	161,264,126.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face									
			Base	58.639975		0.00	315.25	0.00	157,939.50
BLY0NY907	BGF RETAIL CO LTD	COMMON STOCK	25 Jun 2014	27 Jun 2014		WOORI INVESTMENT SECURITIES	KRW/KR4	0.13	
3,077.000	1,021.050000	NJEM	Local	59,879.814430		0.00	405,350.00	0.00	184,655,539.00
			Base	58.645330		0.00	396.99	0.00	180,848.67
				26 Jun 2014	30 Jun 2014		HYUNDAI SECURITIES	KRW/KR4	0.13
1,052.000	1,016.250000	NJEM	Local	59,705.761407		0.00	138,180.00	0.00	62,948,641.00
			Base	58.751057		0.00	135.97	0.00	61,942.08
				30 Jun 2014	OPEN		HANWHA SECURITIES SEOUL	KRW/KR4	0.02
2,905.000	1,011.800000	NJEM	Local	62,038.049570		0.00	54,066.00	0.00	180,274,600.00
			Base	61.314538		0.00	53.44	0.00	178,172.17
BLY0NY907 Total									
78,911.000			Local			0.00	12,037,250.00	0.00	3,991,219,730.00
			Base			0.00	11,729.20	0.00	3,901,767.53
SOUTH KOREAN WON Total									
306,965.000			Local			0.00	46,748,216.00	0.00	20,322,551,759.00
			Base			0.00	45,752.34	0.00	19,910,067.09
THAILAND BAHT									
658193909	LAND + HOUSES PUB CO FOR REG	FOREIGN SH. THB1.0 A	27 Jun 2014	27 Jun 2014		EXERCISE WARRANTS	THB/TH1		
1,981,780.000	32.467500	NJEA	Local	3.500000		0.00	0.00	0.00	6,936,230.00
			Base	0.107800		0.00	0.00	0.00	213,636.11
658194907	LAND + HOUSES PUB NVDR	NVDR THB1.0	25 Jun 2014	25 Jun 2014		EXERCISE WARRANTS	THB/TH1		
3,367,820.000	32.420000	NJEA	Local	3.500000		0.00	0.00	0.00	11,787,370.00
			Base	0.107958		0.00	0.00	0.00	363,583.28
B5KZ7P907	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	02 Jun 2014	05 Jun 2014		GOLDMAN SACHS + CO	THB/TH1		
770,800.000	32.890000	NJEA	Local	24.859200		0.00	47,903.68	402.39	19,209,777.43
			Base	0.755829		0.00	1,456.48	12.23	584,061.34
				03 Jun 2014	06 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
205,800.000	32.685000 NJEA	Local	24.882800	0.00	12,802.20	107.54	5,133,789.98
		Base	0.761291	0.00	391.68	3.29	157,068.69
			11 Jun 2014	16 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1	
597,300.000	32.520000 NJEA	Local	25.983600	0.00	6,984.00	2,172.80	15,529,161.08
		Base	0.799004	0.00	214.76	66.81	477,526.48
			12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1	
91,500.000	32.455000 NJEA	Local	26.000000	0.00	1,070.55	333.06	2,380,403.61
		Base	0.801109	0.00	32.99	10.26	73,344.74
			13 Jun 2014	18 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1	
154,300.000	32.380000 NJEA	Local	26.000000	0.00	1,805.31	561.65	4,014,166.96
		Base	0.802965	0.00	55.75	17.35	123,970.57
			17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1	
4,700.000	32.450000 NJEA	Local	26.000000	0.00	54.99	17.11	122,272.10
		Base	0.801233	0.00	1.69	0.53	3,768.02
			18 Jun 2014	23 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1	
144,300.000	32.510000 NJEA	Local	26.000000	0.00	1,688.31	525.25	3,754,013.56
		Base	0.799754	0.00	51.93	16.16	115,472.58
B5KZ7P907 Total							
1,968,700.000		Local		0.00	72,309.04	4,119.80	50,143,584.72
		Base		0.00	2,205.28	126.63	1,535,212.42
B5L2DG902	CHAROEN POKPHAND FOOD FORGN	FOREIGN SH. THB1.0 A	02 Jun 2014	05 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
186,100.000	32.890000 NJEM	Local	28.000000	0.00	13,548.08	437.71	5,224,785.79
		Base	0.851323	0.00	411.92	13.31	158,856.36
			04 Jun 2014	09 Jun 2014	KIM ENG SECURITIES (THAILAND)	THB/TH1	
85,100.000	32.675000 NJEM	Local	29.037800	0.00	6,424.90	345.96	2,477,887.64
		Base	0.888686	0.00	196.63	10.59	75,834.36
			04 Jun 2014	09 Jun 2014	UBS AG	THB/TH1	
920,000.000	32.675000 NJEM	Local	29.000000	0.00	69,368.00	3,735.20	26,753,103.20
		Base	0.887529	0.00	2,122.97	114.31	818,763.68

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

B5L2DG902 Total

1,191,200.000		Local		0.00	89,340.98	4,518.87	34,455,776.63
		Base		0.00	2,731.52	138.21	1,053,454.40

B5V4S1904	INDORAMA VENTURES FOREIGN	FOREIGN SH. THB1.0 A	09 Jun 2014	09 Jun 2014		CUSIP CHANGE NON CASH	THB/TH1
205,800.000	32.596788 NJEA		Local	24.957529	0.00	0.00	5,136,259.56
			Base	0.765644	0.00	0.00	157,569.50
				29 May 2014	29 May 2014		CUSIP CHANGE NON CASH
457,200.000	32.596788 NJEA		Local	24.957529	0.00	0.00	11,410,582.46
			Base	0.765644	0.00	0.00	350,052.36
				30 May 2014	30 May 2014		CUSIP CHANGE NON CASH
126,400.000	32.596788 NJEA		Local	24.957529	0.00	0.00	3,154,631.72
			Base	0.765644	0.00	0.00	96,777.38
				02 Jun 2014	02 Jun 2014		CUSIP CHANGE NON CASH
1,100.000	32.596716 NJEA		Local	24.957527	0.00	0.00	27,453.28
			Base	0.765645	0.00	0.00	842.21
				06 Jun 2014	06 Jun 2014		CUSIP CHANGE NON CASH
770,800.000	32.596716 NJEA		Local	24.957527	0.00	0.00	19,237,262.02
			Base	0.765645	0.00	0.00	590,159.52

B5V4S1904 Total

1,561,300.000		Local		0.00	0.00	0.00	38,966,189.04
		Base		0.00	0.00	0.00	1,195,400.97

THAILAND BAHT Total

10,070,800.000		Local		0.00	161,650.02	8,638.67	142,289,150.39
		Base		0.00	4,936.80	264.84	4,361,287.18

TURKISH LIRA

B03MP1909	ARCELIK AS	COMMON STOCK TRY1.	02 Jun 2014	04 Jun 2014		MERRILL LYNCH INTERNATIONAL	TRY/TR3	0.01
111,952.000	2.102650 NJEM		Local	13.521500	0.00	2,724.77	0.00	1,516,483.74
			Base	6.430695	0.00	1,295.87	0.00	721,225.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

		03 Jun 2014	05 Jun 2014		MERRILL LYNCH INTERNATIONAL	TRY/TR3	0.01
65,773.000	2.118700 NJEM	Local	13.474300	0.00	1,595.24	0.00	887,840.37
		Base	6.359702	0.00	752.93	0.00	419,049.59
B03MP1909 Total							
177,725.000		Local		0.00	4,320.01	0.00	2,404,324.11
		Base		0.00	2,048.80	0.00	1,140,274.59

B03MYP906	TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	04 Jun 2014	06 Jun 2014	DEUTSCHE BANK AG LONDON	TRY/TR3	
137,841.000	2.121750 NJEM	Local	8.396600	0.00	1,388.87	0.00	1,158,784.61
		Base	3.957394	0.00	654.59	0.00	546,145.69
			18 Jun 2014	20 Jun 2014	MERRILL LYNCH INTERNATIONAL	TRY/TR3	0.01
173,481.000	2.141100 NJEM	Local	8.321400	0.00	2,598.49	0.00	1,446,203.28
		Base	3.886507	0.00	1,213.62	0.00	675,448.73
B03MYP906 Total							
311,322.000		Local		0.00	3,987.36	0.00	2,604,987.89
		Base		0.00	1,868.21	0.00	1,221,594.42

TURKISH LIRA Total							
489,047.000		Local		0.00	8,307.37	0.00	5,009,312.00
		Base		0.00	3,917.01	0.00	2,361,869.01

US DOLLAR							
204409601	CEMIG SA SPONS ADR	ADR	02 Jun 2014	05 Jun 2014	CSI US INSTITUTIONAL DESK	USD/DTC	0.04
67,100.000	1.000000 NJEB	Local	6.977600	0.00	2,684.00	0.00	470,880.96
		Base	6.977600	0.00	2,684.00	0.00	470,880.96
			03 Jun 2014	06 Jun 2014	CSI US INSTITUTIONAL DESK	USD/DTC	0.04
30,500.000	1.000000 NJEB	Local	7.117600	0.00	1,220.00	0.00	218,306.80
		Base	7.117600	0.00	1,220.00	0.00	218,306.80
			04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.02
22,100.000	1.000000 NJEB	Local	7.115100	0.00	386.75	0.00	157,630.46
		Base	7.115100	0.00	386.75	0.00	157,630.46

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		05 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
20,300.000	1.000000 NJEB	Local 7.231700		0.00	355.25	0.00	147,158.76
		Base 7.231700		0.00	355.25	0.00	147,158.76
		06 Jun 2014	11 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
20,100.000	1.000000 NJEB	Local 7.478600		0.00	351.75	0.00	150,671.61
		Base 7.478600		0.00	351.75	0.00	150,671.61
		09 Jun 2014	12 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
12,000.000	1.000000 NJEB	Local 7.636400		0.00	210.00	0.00	91,846.80
		Base 7.636400		0.00	210.00	0.00	91,846.80
		10 Jun 2014	13 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
14,100.000	1.000000 NJEB	Local 7.805000		0.00	246.75	0.00	110,297.25
		Base 7.805000		0.00	246.75	0.00	110,297.25
		11 Jun 2014	16 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
9,400.000	1.000000 NJEB	Local 7.902500		0.00	164.50	0.00	74,448.00
		Base 7.902500		0.00	164.50	0.00	74,448.00
		12 Jun 2014	17 Jun 2014		GOLDMAN SACHS + CO	USD/DTC	0.02
10,000.000	1.000000 NJEB	Local 7.839700		0.00	175.00	0.00	78,572.00
		Base 7.839700		0.00	175.00	0.00	78,572.00
		13 Jun 2014	18 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.02
12,100.000	1.000000 NJEB	Local 7.935400		0.00	211.75	0.00	96,230.09
		Base 7.935400		0.00	211.75	0.00	96,230.09
		16 Jun 2014	19 Jun 2014		CSI US INSTITUTIONAL DESK	USD/DTC	0.04
15,800.000	1.000000 NJEB	Local 7.893300		0.00	632.00	0.00	125,346.14
		Base 7.893300		0.00	632.00	0.00	125,346.14
		17 Jun 2014	20 Jun 2014		CSI US INSTITUTIONAL DESK	USD/DTC	0.04
14,000.000	1.000000 NJEB	Local 7.945100		0.00	560.00	0.00	111,791.40
		Base 7.945100		0.00	560.00	0.00	111,791.40
		18 Jun 2014	23 Jun 2014		CSI US INSTITUTIONAL DESK	USD/DTC	0.04
5,000.000	1.000000 NJEB	Local 8.196600		0.00	200.00	0.00	41,183.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	8.196600		0.00	200.00	0.00	41,183.00
		19 Jun 2014	24 Jun 2014		CSI US INSTITUTIONAL DESK	USD/DTC	0.04
12,000.000	1.000000 NJEB	Local	8.265800	0.00	480.00	0.00	99,669.60
	Base	8.265800		0.00	480.00	0.00	99,669.60
		23 Jun 2014	26 Jun 2014		BNP PARIBAS PRIME BROKERAGE ACTING	USD/DTC	0.04
17,000.000	1.000000 NJEB	Local	8.126000	0.00	680.00	0.00	138,822.00
	Base	8.126000		0.00	680.00	0.00	138,822.00
204409601 Total							
281,500.000		Local		0.00	8,557.75	0.00	2,112,854.87
	Base			0.00	8,557.75	0.00	2,112,854.87
256135203	DOCTOR REDDY S LAB ADR	ADR	13 Jun 2014	18 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.04
10,638.000	1.000000 NJEA	Local	40.673500	0.00	372.33	0.00	433,057.02
	Base	40.673500		0.00	372.33	0.00	433,057.02
318987906	LUKOIL OAO SPON ADR	ADR RUB.025	02 Jun 2014	06 Jun 2014	1 UBS WARBURG LTD	USD/EUR	0.04
13,833.000	1.000000 NJEB	Local	57.861449	0.00	560.28	0.00	800,957.70
	Base	57.861449		0.00	560.28	0.00	800,957.70
		03 Jun 2014	09 Jun 2014		3 UBS WARBURG LTD	USD/EUR	0.04
1,848.000	1.000000 NJEB	Local	58.072311	0.00	75.12	0.00	107,392.75
	Base	58.072311		0.00	75.12	0.00	107,392.75
318987906 Total							
15,681.000		Local		0.00	635.40	0.00	908,350.45
	Base			0.00	635.40	0.00	908,350.45
42751U106	HERMES MICROVISION GDR 144A	DEPOSITORY RECEIPT	17 Jun 2014	25 Jun 2014	5 MACQUARIEBANK LIMITED, LONDON	USD/EUR	0.04
19,117.000	1.000000 NJEM	Local	38.643900	0.00	669.10	0.00	739,424.54
	Base	38.643900		0.00	669.10	0.00	739,424.54
439307901	AMBUJA CEMENT REG S GDR	GDR	13 Jun 2014	20 Jun 2014	2 UBS WARBURG LTD	USD/EUR	
142,053.000	1.000000 NJEA	Local	3.850000	0.00	0.00	0.00	546,904.05
	Base	3.850000		0.00	0.00	0.00	546,904.05

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
45104G104	ICICI BANK LTD SPON ADR	ADR	19 Jun 2014	24 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
15,700.000	1.000000 NJEM	Local	49.659000	0.00	157.00	0.00	779,803.30
		Base	49.659000	0.00	157.00	0.00	779,803.30
45104G104	ICICI BANK LTD SPON ADR	ADR	20 Jun 2014	25 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02
25,846.000	1.000000 NJEA	Local	49.074800	0.00	516.92	0.00	1,268,904.20
		Base	49.074800	0.00	516.92	0.00	1,268,904.20
			25 Jun 2014	30 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.02
8,936.000	1.000000 NJEA	Local	49.256400	0.00	178.72	0.00	440,333.91
		Base	49.256400	0.00	178.72	0.00	440,333.91
45104G104 Total							
50,482.000		Local		0.00	852.64	0.00	2,489,041.41
		Base		0.00	852.64	0.00	2,489,041.41
464286731	ISHARES MSCI TAIWAN ETF	ISHARES MSCI TAIWAN	16 Jun 2014	19 Jun 2014	SUNGARD BROKERAGE & SECURITIES SVCS	USD/DTC	0.01
101,300.000	1.000000 NJEM	Local	15.345900	0.00	1,013.00	0.00	1,555,552.67
		Base	15.345900	0.00	1,013.00	0.00	1,555,552.67
489398107	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.	02 Jun 2014	05 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,125.000	1.000000 NJFQ	Local	24.750000	0.00	71.25	0.00	176,415.00
		Base	24.750000	0.00	71.25	0.00	176,415.00
61745C105	MORGAN STANLEY INDIA INVESTMEN	MORGAN STANLEY INDIA	30 Jun 2014	OPEN	MERRILL LYNCH PROFESSIONAL CLEARING	USD/DTC	0.03
9,421.000	1.000000 NJEM	Local	23.115001	0.00	282.63	0.00	218,049.05
		Base	23.115001	0.00	282.63	0.00	218,049.05
70159Q104	PARKWAY PROPERTIES INC	REIT USD.001	06 Jun 2014	11 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
25,000.000	1.000000 NJFQ	Local	21.216900	0.00	250.00	0.00	530,672.50
		Base	21.216900	0.00	250.00	0.00	530,672.50
71654V408	PETROLEO BRASILEIRO S.A. ADR	ADR	17 Jun 2014	20 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
58,749.000	1.000000 NJEM	Local	15.550000	0.00	587.49	0.00	914,134.44
		Base	15.550000	0.00	587.49	0.00	914,134.44

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
71943U104	PHYSICIANS REALTY TRUST REIT USD.01	06 Jun 2014	11 Jun 2014		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFQ	14.416200	0.00	100.00	0.00	144,262.00	
	Local						
	Base	14.416200	0.00	100.00	0.00	144,262.00	
74039L103	PREFERRED APARTMENT COMMUN A REIT USD.01	06 Jun 2014	11 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFQ	9.112000	0.00	500.00	0.00	456,100.00	
	Local						
	Base	9.112000	0.00	500.00	0.00	456,100.00	
		09 Jun 2014	12 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
6,734.000	1.000000 NJFQ	9.146599	0.00	67.34	0.00	61,660.54	
	Local						
	Base	9.146599	0.00	67.34	0.00	61,660.54	
		10 Jun 2014	13 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
600.000	1.000000 NJFQ	9.150000	0.00	6.00	0.00	5,496.00	
	Local						
	Base	9.150000	0.00	6.00	0.00	5,496.00	
		11 Jun 2014	16 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
15,287.000	1.000000 NJFQ	9.149300	0.00	152.87	0.00	140,018.22	
	Local						
	Base	9.149300	0.00	152.87	0.00	140,018.22	
		12 Jun 2014	17 Jun 2014		THEMIS TRADING LLC	USD/DTC	0.01
27,379.000	1.000000 NJFQ	9.122700	0.00	273.79	0.00	250,044.19	
	Local						
	Base	9.122700	0.00	273.79	0.00	250,044.19	
		27 Jun 2014	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
23,900.000	1.000000 NJFQ	8.819800	0.00	239.00	0.00	211,032.22	
	Local						
	Base	8.819800	0.00	239.00	0.00	211,032.22	
		30 Jun 2014	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
209.000	1.000000 NJFQ	8.850000	0.00	2.09	0.00	1,851.74	
	Local						
	Base	8.850000	0.00	2.09	0.00	1,851.74	
74039L103 Total							
124,109.000							
	Local			0.00	1,241.09	0.00	1,126,202.91
	Base			0.00	1,241.09	0.00	1,126,202.91
74735M108	QIWI PLC SPONSORED ADR ADR EUR.0005	17 Jun 2014	20 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	9,700.000	1.000000 NJEM	Local	40.435900	0.00	339.50	0.00	392,567.73	
			Base	40.435900	0.00	339.50	0.00	392,567.73	
				17 Jun 2014	20 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	28,800.000	1.000000 NJEM	Local	40.000000	0.00	0.00	0.00	1,152,000.00	
			Base	40.000000	0.00	0.00	0.00	1,152,000.00	
74735M108 Total	38,500.000		Local		0.00	339.50	0.00	1,544,567.73	
			Base		0.00	339.50	0.00	1,544,567.73	
76131N101	RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001		06 Jun 2014	11 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFQ	Local	16.009100	0.00	100.00	0.00	160,191.00	
			Base	16.009100	0.00	100.00	0.00	160,191.00	
76169C100	REXFORD INDUSTRIAL REALTY IN	REIT USD.01		27 Jun 2014	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFQ	Local	14.335000	0.00	100.00	0.00	143,450.00	
			Base	14.335000	0.00	100.00	0.00	143,450.00	
876568502	TATA MOTORS LTD SPON ADR	ADR USD.1		13 Jun 2014	18 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.04	
	14,970.000	1.000000 NJEA	Local	37.994700	0.00	523.95	0.00	569,304.61	
			Base	37.994700	0.00	523.95	0.00	569,304.61	
				18 Jun 2014	23 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02	
	8,890.000	1.000000 NJEA	Local	39.190900	0.00	177.80	0.00	348,584.90	
			Base	39.190900	0.00	177.80	0.00	348,584.90	
				18 Jun 2014	23 Jun 2014	J.P. MORGAN SECURITIES INC.	USD/DTC	0.03	
	127,511.000	1.000000 NJEA	Local	39.048100	0.00	4,462.88	0.00	4,983,525.16	
			Base	39.048100	0.00	4,462.88	0.00	4,983,525.16	
				19 Jun 2014	24 Jun 2014	J.P. MORGAN SECURITIES INC.	USD/DTC	0.03	
	63,682.000	1.000000 NJEA	Local	39.526600	0.00	2,228.86	0.00	2,519,361.80	
			Base	39.526600	0.00	2,228.86	0.00	2,519,361.80	
876568502 Total	215,053.000		Local		0.00	7,393.49	0.00	8,420,776.47	
			Base		0.00	7,393.49	0.00	8,420,776.47	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
929352102	WUXI PHARMATECH CAYMAN ADR	ADR USD.02	04 Jun 2014	09 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
48,800.000	1.000000 NJEM	Local	34.174200	0.00	488.00	0.00	1,668,188.96
		Base	34.174200	0.00	488.00	0.00	1,668,188.96
			12 Jun 2014	17 Jun 2014	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
13,000.000	1.000000 NJEM	Local	32.776200	0.00	130.00	0.00	426,220.60
		Base	32.776200	0.00	130.00	0.00	426,220.60
929352102 Total							
61,800.000		Local		0.00	618.00	0.00	2,094,409.56
		Base		0.00	618.00	0.00	2,094,409.56
92936U109	WP CAREY INC	REIT USD.001	06 Jun 2014	11 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFQ	Local	65.069900	0.00	50.00	0.00	325,399.50
		Base	65.069900	0.00	50.00	0.00	325,399.50
B2QKYZ909	MAGNIT OJSC SPON GDR REGS	GDR	02 Jun 2014	05 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/EUR	0.07
5,568.000	1.000000 NJEB	Local	58.646400	0.00	391.85	0.00	326,935.01
		Base	58.646400	0.00	391.85	0.00	326,935.01
			03 Jun 2014	06 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/EUR	0.07
2,944.000	1.000000 NJEB	Local	58.299300	0.00	205.96	0.00	171,839.10
		Base	58.299300	0.00	205.96	0.00	171,839.10
			04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/EUR	0.07
2,139.000	1.000000 NJEB	Local	58.028300	0.00	148.95	0.00	124,271.48
		Base	58.028300	0.00	148.95	0.00	124,271.48
			05 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/EUR	0.07
708.000	1.000000 NJEB	Local	59.382300	0.00	50.45	0.00	42,093.12
		Base	59.382300	0.00	50.45	0.00	42,093.12
B2QKYZ909 Total							
11,359.000		Local		0.00	797.21	0.00	665,138.71
		Base		0.00	797.21	0.00	665,138.71
BN8012906	ELECTRICA SA GDR 144A	GDR	27 Jun 2014		SG AMERICAS SECURITIES LLC	USD/DTC	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
99,250.000	1.000000 NJEM	Local	13.660000	0.00	0.00	0.00	1,355,755.00
		Base	13.660000	0.00	0.00	0.00	1,355,755.00
M4793C102	GAZIT GLOBE LTD	COMMON STOCK ILS1.	06 Jun 2014	11 Jun 2014	THEMIS TRADING LLC	USD/DTC	0.01
25,000.000	1.000000 NJFQ	Local	13.735200	0.00	250.00	0.00	343,630.00
		Base	13.735200	0.00	250.00	0.00	343,630.00
P31076105	COPA HOLDINGS SA CLASS A	COMMON STOCK NPV	06 Jun 2014	11 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.05
4,000.000	1.000000 NJEM	Local	141.900000	0.00	180.00	0.00	567,780.00
		Base	141.900000	0.00	180.00	0.00	567,780.00
US DOLLAR Total							
1,335,137.000		Local		0.00	24,460.88	0.00	27,516,018.88
		Base		0.00	24,460.88	0.00	27,516,018.88
EQUITY Total							
54,225,776.000		Base		0.00	213,199.06	106,555.35	201,464,204.77
PURCHASE Total							
143,467,773.010		Base		0.00	213,199.06	106,555.35	290,706,201.78

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,421.090	1.000000 NJEB	Local	100.000000	0.00	0.00	2,421.09
			Base	100.000000	0.00	0.00	2,421.09
85749P9B9	STATE STR INSTL LIQUID RESVS	0.083%	31 Dec 2099	03 Jun 2014	03 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,287,219.600	1.000000 NJEM	Local	100.000000	0.00	0.00	2,287,219.60
			Base	100.000000	0.00	0.00	2,287,219.60
85749P9B9	STATE STR INSTL LIQUID RESVS	0.075%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	216,831.880	1.000000 NJEA	Local	100.000000	0.00	0.00	216,831.88
			Base	100.000000	0.00	0.00	216,831.88
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,754,900.000	1.000000 NJEB	Local	100.000000	0.00	0.00	1,754,900.00
			Base	100.000000	0.00	0.00	1,754,900.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.077%	31 Dec 2099	05 Jun 2014	05 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	413,335.330	1.000000 NJEM	Local	100.000000	0.00	0.00	413,335.33
			Base	100.000000	0.00	0.00	413,335.33
85749P9B9	STATE STR INSTL LIQUID RESVS	0.071%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	597,379.380	1.000000 NJEB	Local	100.000000	0.00	0.00	597,379.38
			Base	100.000000	0.00	0.00	597,379.38
85749P9B9	STATE STR INSTL LIQUID RESVS	0.077%	31 Dec 2099	06 Jun 2014	06 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,069,714.400	1.000000 NJEM	Local	100.000000	0.00	0.00	1,069,714.40
			Base	100.000000	0.00	0.00	1,069,714.40

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		31 Dec 2009	12 Jun 2014	12 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW	
	728,536.070	1.000000 NJEM	Local	100.000000	0.00	0.00	728,536.07
			Base	100.000000	0.00	0.00	728,536.07
85749P9B9	STATE STR INSTL LIQUID RESVS	0.075%	31 Dec 2009	16 Jun 2014	16 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	9,825,115.910	1.000000 NJEA	Local	100.000000	0.00	0.00	9,825,115.91
			Base	100.000000	0.00	0.00	9,825,115.91
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2009	17 Jun 2014	17 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	781,898.200	1.000000 NJEA	Local	100.000000	0.00	0.00	781,898.20
			Base	100.000000	0.00	0.00	781,898.20
85749P9B9	STATE STR INSTL LIQUID RESVS	0.077%	31 Dec 2009	19 Jun 2014	19 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	2,204,267.100	1.000000 NJEM	Local	100.000000	0.00	0.00	2,204,267.10
			Base	100.000000	0.00	0.00	2,204,267.10
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2009	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	1,940,522.870	1.000000 NJEA	Local	100.000000	0.00	0.00	1,940,522.87
			Base	100.000000	0.00	0.00	1,940,522.87
85749P9B9	STATE STR INSTL LIQUID RESVS	0.076%	31 Dec 2009	20 Jun 2014	20 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	3,523,051.780	1.000000 NJEM	Local	100.000000	0.00	0.00	3,523,051.78
			Base	100.000000	0.00	0.00	3,523,051.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2009	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	5,104,673.800	1.000000 NJEA	Local	100.000000	0.00	0.00	5,104,673.80
			Base	100.000000	0.00	0.00	5,104,673.80
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2009	23 Jun 2014	23 Jun 2014	STATE STREET BANK AND TRUST	USD/CSW
	919,141.200	1.000000 NJEM	Local	100.000000	0.00	0.00	919,141.20

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	919,141.20
85749P9B9	STATE STR INSTL LIQUID RESVS	0.067%	31 Dec 2099	24 Jun 2014	24 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	8,467,509.060	1.000000	NJEA	Local	100.000000	0.00	0.00	0.00	8,467,509.06
			Base	100.000000		0.00	0.00	0.00	8,467,509.06
85749P9B9	STATE STR INSTL LIQUID RESVS	0.070%	31 Dec 2099	26 Jun 2014	26 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	288,880.170	1.000000	NJEM	Local	100.000000	0.00	0.00	0.00	288,880.17
			Base	100.000000		0.00	0.00	0.00	288,880.17
85749P9B9	STATE STR INSTL LIQUID RESVS	0.071%	31 Dec 2099	27 Jun 2014	27 Jun 2014		STATE STREET BANK AND TRUST	USD/CSW	
	126,478.990	1.000000	NJEB	Local	100.000000	0.00	0.00	0.00	126,478.99
			Base	100.000000		0.00	0.00	0.00	126,478.99
85749P9B9 Total									
	40,251,876.830			Local		0.00	0.00	0.00	40,251,876.83
				Base		0.00	0.00	0.00	40,251,876.83
US DOLLAR Total									
	40,251,876.830			Local		0.00	0.00	0.00	40,251,876.83
				Base		0.00	0.00	0.00	40,251,876.83
CASH EQUIVALENTS Total									
	40,251,876.830								
			Base			0.00	0.00	0.00	40,251,876.83
EQUITY									
AUSTRALIAN DOLLAR									
614469005	BHP BILLITON LTD		COMMON STOCK	20 Jun 2014	25 Jun 2014		CITIBANK LIMITED	AUD/AU8	
	187,047.000	1.065928	NJDE	Local	36.128200	0.00	506.83	0.00	6,757,164.59
				Base	33.893659	0.00	475.48	0.00	6,339,231.72
694883000	WESFARMERS LTD		COMMON STOCK NPV	20 Jun 2014	25 Jun 2014		CITIBANK LIMITED	AUD/AU8	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
159,951.000	1.065928 NJDE	Local	41.362400	0.00	496.20	0.00	6,615,461.04
		Base	38.804122	0.00	465.51	0.00	6,206,292.58
698123908	WOOLWORTHS LTD	COMMON STOCK NPV	20 Jun 2014	25 Jun 2014	CITIBANK LIMITED	AUD/AU8	
184,079.000	1.065928 NJDE	Local	35.487100	0.00	489.93	0.00	6,531,939.95
		Base	33.292211	0.00	459.63	0.00	6,127,937.30
ACI00C7S0	WESTFIELD RETAIL TRUST	REIT	24 Jun 2014	OPEN	1 MERGER NON CASH	AUD/AU8	
3,170,750.000	1.018219 NJDE	Local	3.020474	0.00	0.00	0.00	9,577,168.14
		Base	2.966428	0.00	0.00	0.00	9,405,801.11
ACI00C7S0	WESTFIELD RETAIL TRUST	REIT	24 Jun 2014	OPEN	1 MERGER NON CASH	AUD/AU8	
407,000.000	1.077785 NJFQ	Local	3.265300	0.00	0.00	0.00	1,328,977.10
		Base	3.029639	0.00	0.00	0.00	1,233,063.21
ACI00C7S0 Total							
3,577,750.000		Local		0.00	0.00	0.00	10,906,145.24
		Base		0.00	0.00	0.00	10,638,864.32
B01BTX901	WESTFIELD GROUP	REIT NPV	25 Jun 2014	30 Jun 2014	MERGER NON CASH	AUD/AU8	
1,470,382.000	0.966486 NJDE	Local	5.678945	0.00	0.00	0.00	8,350,218.59
		Base	5.875872	0.00	0.00	0.00	8,639,775.94
B01BTX901	WESTFIELD GROUP	REIT NPV	25 Jun 2014	30 Jun 2014	MERGER NON CASH	AUD/AU8	
606,500.000	1.077937 NJFQ	Local	6.471346	0.00	0.00	0.00	3,924,871.41
		Base	6.003453	0.00	0.00	0.00	3,641,094.21
B01BTX901 Total							
2,076,882.000		Local		0.00	0.00	0.00	12,275,090.00
		Base		0.00	0.00	0.00	12,280,870.15
AUSTRALIAN DOLLAR Total							
6,185,709.000		Local		0.00	1,492.96	0.00	43,085,800.82
		Base		0.00	1,400.62	0.00	41,593,196.07
BRAZILIAN REAL							

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
B2QY96901	HYPERMARCAS SA	COMMON STOCK NPV	06 Jun 2014	11 Jun 2014	GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	0.02
12,400.000	2.241750 NJEM	Local	18.512300	0.00	436.15	74.60	229,041.77
		Base	8.257968	0.00	194.56	33.28	102,170.97
			09 Jun 2014	13 Jun 2014	GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	0.02
66,200.000	2.230000 NJEM	Local	18.531200	0.00	2,637.55	398.70	1,223,729.19
		Base	8.309955	0.00	1,182.76	178.79	548,757.48
			10 Jun 2014	16 Jun 2014	GOLDMAN SACHS DO BRASIL CORRETORA	BRL/BR3	0.02
104,500.000	2.229500 NJEM	Local	18.530000	0.00	4,163.23	629.33	1,931,592.44
		Base	8.311281	0.00	1,867.34	282.27	866,379.21
B2QY96901 Total							
183,100.000		Local		0.00	7,236.93	1,102.63	3,384,363.40
		Base		0.00	3,244.66	494.34	1,517,307.66
BRAZILIAN REAL Total							
183,100.000		Local		0.00	7,236.93	1,102.63	3,384,363.40
		Base		0.00	3,244.66	494.34	1,517,307.66
CANADIAN DOLLAR							
096631957	BOARDWALK REAL ESTATE INVEST	REIT NPV	12 Jun 2014	17 Jun 2014	SCOTIA CAPITAL INC	CAD/CAN	0.03
15,000.000	1.085150 NJFQ	Local	64.897200	0.00	450.00	0.00	973,008.00
		Base	59.804820	0.00	414.69	0.00	896,657.60
			30 Jun 2014	OPEN	SCOTIA CAPITAL INC	CAD/CAN	0.03
4,500.000	1.065150 NJFQ	Local	65.165100	0.00	135.00	0.00	293,107.95
		Base	61.179271	0.00	126.74	0.00	275,179.97
096631957 Total							
19,500.000		Local		0.00	585.00	0.00	1,266,115.95
		Base		0.00	541.43	0.00	1,171,837.57
13650J955	CAN REAL ESTATE INVEST TRUST	REIT NPV	12 Jun 2014	17 Jun 2014	SCOTIA CAPITAL INC	CAD/CAN	0.03
15,000.000	1.085150 NJFQ	Local	45.418100	0.00	450.00	0.00	680,821.50
		Base	41.854214	0.00	414.69	0.00	627,398.52

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

453038960	IMPERIAL OIL LTD	COMMON STOCK NPV	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	CAD/CAN	
259,600.000	1.077250 NJDE	Local	56.637600		0.00	1,102.73	14,702,018.23
		Base	52.576097		0.00	1,023.65	13,647,731.01

633067954	NATIONAL BANK OF CANADA	COMMON STOCK NPV	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	CAD/CAN	
145,800.000	1.077250 NJDE	Local	45.714300		0.00	499.89	6,664,645.04
		Base	42.436110		0.00	464.04	6,186,720.85

CANADIAN DOLLAR Total

439,900.000		Local			0.00	2,637.62	23,313,600.72
		Base			0.00	2,443.81	21,633,687.95

EURO CURRENCY

FRANCE

405780909	L OREAL	COMMON STOCK EUR.2	17 Jun 2014	20 Jun 2014	KEPLER EQUITIES PARIS	EUR/FR4	0.26
147,005.000	0.738334 NJDE	Local	127.555400		0.00	28,126.92	18,723,154.66
		Base	172.761108		0.00	38,095.12	25,358,651.59

567173901	SANOFI	COMMON STOCK EUR.2	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	EUR/FR4	0.01
57,324.000	0.736621 NJDE	Local	80.063100		0.00	344.22	4,589,192.91
		Base	108.689679		0.00	467.30	6,230,059.84

ACI018HG3	L OREAL PRIME DE FIDELITE	COMMON STOCK	18 Jun 2014	18 Jun 2014	ASSET TRANSFER AT MARKET NON CASH	EUR/BOS	
147,005.000	0.693770 NJBU	Local	69.676391		0.00	0.00	10,242,777.93
		Base	100.431510		0.00	0.00	14,763,934.20

147,005.000	0.736811 NJBU	Local	69.676391		0.00	0.00	10,242,777.93
		Base	94.564808		0.00	0.00	13,901,499.76

-147,005.000	0.736811 NJBU	Local	69.676391	18 Jun 2014	CANCEL	ASSET TRANSFER AT MARKET NON CASH	EUR/BOS	-10,242,777.93
		Base	94.564808		0.00	0.00	0.00	-13,901,499.76

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

ACI018HG3 Total

147,005.000			Local			0.00	10,242,777.93
			Base			0.00	14,763,934.20

ACI08KWS6	AIR LIQUIDE RTS	EXP 20JUN14		02 Jun 2014	02 Jun 2014		NEW TO ORD NON CASH	EUR/FR4	
209,216.000	0.734889 NJDE		Local	0.000000		0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
				02 Jun 2014			BONUS ISSUE	EUR/FR4	
209,216.000	0.734889 NJDE		Local	0.000000		0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
				02 Jun 2014	CANCEL		BONUS ISSUE	EUR/FR4	
-209,216.000	0.734889 NJDE		Local	0.000000		0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00

ACI08KWS6 Total

209,216.000			Local			0.00	0.00	0.00	0.00
			Base			0.00	0.00	0.00	0.00

FRANCE Total

560,550.000			Local			0.00	28,471.14	0.00	33,555,125.50
			Base			0.00	38,562.42	0.00	46,352,645.63

GERMANY

523148906	ALLIANZ SE REG	COMMON STOCK NPV		20 Jun 2014	27 Jun 2014	3	CITIGROUPGLOBAL MARKETS LIMITED	EUR/DE5	0.01
42,077.000	0.736621 NJDE		Local	123.692200		0.00	390.34	0.00	5,204,206.36
			Base	167.918373		0.00	529.91	0.00	7,064,971.48

BMSJXP909	DEUTSCHE BANK AG	RIGHT		18 Jun 2014	20 Jun 2014		RIGHTS SOLD	EUR/DE5	
671,013.000	0.736811 NJDE		Local	1.340558		0.00	0.00	0.00	899,531.91
			Base	1.819406		0.00	0.00	0.00	1,220,844.84

GERMANY Total

713,090.000			Local			0.00	390.34	0.00	6,103,738.27
			Base			0.00	529.91	0.00	8,285,816.32

NETHERLANDS

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
BD4TZK902	OCI NV	COMMON STOCK EUR1.	06 Jun 2014	12 Jun 2014	1 UBS AG	EUR/NL5	0.03
715.000	0.733192 NJEB	Local	28.519900	0.00	14.27	0.00	20,377.46
		Base	38.898269	0.00	19.46	0.00	27,792.80
			09 Jun 2014	12 Jun 2014	J.P. MORGAN CLEARING CORP.	EUR/NL5	0.03
283,197.000	0.735673 NJEB	Local	28.388800	0.00	5,627.74	0.00	8,033,995.25
		Base	38.588884	0.00	7,649.78	0.00	10,920,606.37
BD4TZK902 Total							
283,912.000		Local		0.00	5,642.01	0.00	8,054,372.71
		Base		0.00	7,669.24	0.00	10,948,399.17
NETHERLANDS Total							
283,912.000		Local		0.00	5,642.01	0.00	8,054,372.71
		Base		0.00	7,669.24	0.00	10,948,399.17
SPAIN							
573252905	TELEFONICA SA	COMMON STOCK EUR1.	20 Jun 2014	27 Jun 2014	2 CITIGROUPGLOBAL MARKETS LIMITED	EUR/ES5	
365,203.000	0.736621 NJDE	Local	12.815100	0.00	351.01	0.00	4,679,761.96
		Base	17.397142	0.00	476.51	0.00	6,353,011.87
ACI08LHL6	REPSOL SA	RIGHT	26 Jun 2014	OPEN	MERRILL LYNCH INTERNATIONAL	EUR/ES5	
582,548.000	0.735862 NJDE	Local	0.494300	0.00	143.98	0.00	287,809.50
		Base	0.671729	0.00	195.66	0.00	391,118.85
BN65HN904	CAIXABANK SA	RIGHT	11 Jun 2014	16 Jun 2014	RIGHTS SOLD	EUR/ES5	
1,500,026.000	0.738934 NJDE	Local	0.052858	0.00	0.00	0.00	79,288.97
		Base	0.071533	0.00	0.00	0.00	107,301.84
SPAIN Total							
2,447,777.000		Local		0.00	494.99	0.00	5,046,860.43
		Base		0.00	672.17	0.00	6,851,432.56
EURO CURRENCY Total							
4,005,329.000		Local		0.00	34,998.48	0.00	52,760,096.91
		Base		0.00	47,433.74	0.00	72,438,293.68

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

HONG KONG DOLLAR

607355906	CHINA MOBILE LTD	COMMON STOCK NPV	10 Jun 2014	12 Jun 2014		CREDIT LYONNAIS SECURITIES (USA) IN	HKD/HK1	0.02	
	122,000.000	7.751550 NJEM	Local	75.805300	0.00	17,571.67	9,988.86	9,220,686.07	
			Base	9.779373	0.00	2,266.86	1,288.63	1,189,528.04	
				11 Jun 2014	13 Jun 2014		MORGAN STANLEY CO INCORPORATED	HKD/HK1	0.02
	344,500.000	7.751650 NJEM	Local	75.238800	0.00	46,655.58	27,993.58	25,845,117.44	
			Base	9.706166	0.00	6,018.79	3,611.31	3,334,144.01	
607355906 Total									
	466,500.000		Local		0.00	64,227.25	37,982.44	35,065,803.51	
			Base		0.00	8,285.65	4,899.94	4,523,672.05	

619376908	CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	24 Jun 2014	26 Jun 2014		CREDIT LYONNAIS SECURITIES (USA) IN	HKD/HK1	
	250,000.000	7.751650 NJFQ	Local	13.802000	0.00	6,901.00	3,727.05	3,439,871.95
			Base	1.780524	0.00	890.26	480.81	443,759.97

643557002	WHARF HOLDINGS LTD	COMMON STOCK NPV	03 Jun 2014	05 Jun 2014		MERRILL LYNCH INTERNATIONAL	HKD/HK1	0.01	
	275,000.000	7.752750 NJFQ	Local	55.143500	0.00	12,131.57	16,377.12	15,135,953.81	
			Base	7.112766	0.00	1,564.81	2,112.43	1,952,333.53	
				05 Jun 2014	09 Jun 2014		MERRILL LYNCH INTERNATIONAL	HKD/HK1	0.01
	150,000.000	7.752700 NJFQ	Local	54.826200	0.00	6,579.14	8,881.92	8,208,468.94	
			Base	7.071885	0.00	848.63	1,145.66	1,058,788.41	

643557002 Total								
	425,000.000		Local		0.00	18,710.71	25,259.04	23,344,422.75
			Base		0.00	2,413.44	3,258.09	3,011,121.94

671156909	CHINA RESOURCES POWER HOLDIN	COMMON STOCK NPV	12 Jun 2014	16 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
	314,000.000	7.751550 NJEM	Local	21.256800	0.00	2,336.12	7,208.97	6,665,090.11
			Base	2.742264	0.00	301.37	930.00	859,839.66

ACI085WW0	CHINA MERCHANTS RTS	EXP 05JUN14	05 Jun 2014	16 Jun 2014	3	LAPSED RIGHTS	HKD/HK1	
	500,000.000	7.752700 NJBD	Local	0.000000	0.00	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00	0.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
ACI08FJ60	UNI PRESIDENT CHIN RTS	17JUN14	17 Jun 2014	24 Jun 2014	RIGHTS EXERCISED	HKD/HK1	
907,200.000	7.751450 NJEA	0.000000	0.00	0.00	0.00	0.00	
	Local						
	Base	0.000000	0.00	0.00	0.00	0.00	
B0LMTQ900	CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.	19 Jun 2014	23 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	HKD/HK1	
1,297,000.000	7.750450 NJEM	5.828800	0.00	2,267.99	8,164.80	7,549,520.81	
	Local						
	Base	0.752060	0.00	292.63	1,053.46	974,075.16	
B1VKYN902	COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	03 Jun 2014	05 Jun 2014	MERRILL LYNCH INTERNATIONAL	HKD/HK1	
393,890.000	7.752750 NJFQ	3.255900	0.00	1,025.97	1,384.56	1,280,055.91	
	Local						
	Base	0.419967	0.00	132.34	178.59	165,109.92	
B1YBT0905	SUNNY OPTICAL TECH	COMMON STOCK HKD.1	03 Jun 2014	05 Jun 2014	JEFFERIES+ COMPANY INC	HKD/HK1	
208,000.000	7.752750 NJEM	9.830100	0.00	3,680.39	2,208.57	2,038,771.84	
	Local						
	Base	1.267950	0.00	474.72	284.88	262,974.02	
			04 Jun 2014	06 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
58,000.000	7.752950 NJEM	9.835400	0.00	1,026.82	616.11	568,810.27	
	Local						
	Base	1.268601	0.00	132.44	79.47	73,366.95	
			05 Jun 2014	09 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
59,310.000	7.752700 NJEM	9.677000	0.00	1,033.10	619.92	572,289.85	
	Local						
	Base	1.248210	0.00	133.26	79.96	73,818.13	
			06 Jun 2014	10 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
46,000.000	7.752650 NJEM	9.895000	0.00	819.31	492.42	453,858.27	
	Local						
	Base	1.276338	0.00	105.68	63.52	58,542.34	
			09 Jun 2014	11 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
109,000.000	7.751650 NJEM	9.943500	0.00	1,950.91	1,170.71	1,080,719.88	
	Local						
	Base	1.282759	0.00	251.68	151.03	139,418.04	
			10 Jun 2014	12 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
61,000.000	7.751550 NJEM	9.890500	0.00	1,146.31	652.27	601,521.92	
	Local						
	Base	1.275938	0.00	147.88	84.15	77,600.21	
			11 Jun 2014	13 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
26,000.000	7.751650 NJEM	Local	9.694200	0.00	453.69	273.16	251,322.35
		Base	1.250598	0.00	58.53	35.24	32,421.79
			12 Jun 2014	16 Jun 2014	HONGKONG AND SHANGHAI BANKING CORP	HKD/HK1	
84,000.000	7.751550 NJEM	Local	9.653900	0.00	1,459.67	875.88	808,592.05
		Base	1.245415	0.00	188.31	112.99	104,313.60
			13 Jun 2014	17 Jun 2014	CICC US SECURITIES, INC.	HKD/HK1	
80,000.000	7.751200 NJEM	Local	9.758500	0.00	1,405.22	843.18	778,431.60
		Base	1.258966	0.00	181.29	108.78	100,427.24
			16 Jun 2014	18 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
320,690.000	7.751450 NJEM	Local	9.688400	0.00	5,900.14	3,355.56	3,097,717.30
		Base	1.249882	0.00	761.17	432.89	399,630.69
			20 Jun 2014	24 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	HKD/HK1	
198,000.000	7.751350 NJEM	Local	10.852100	0.00	3,867.69	2,320.90	2,142,527.21
		Base	1.400027	0.00	498.97	299.42	276,406.98
			23 Jun 2014	25 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	HKD/HK1	
153,000.000	7.751150 NJEM	Local	10.392200	0.00	2,862.01	1,718.20	1,585,426.39
		Base	1.340730	0.00	369.24	221.67	204,540.80
			24 Jun 2014	26 Jun 2014	MERRILL LYNCH INTERNATIONAL	HKD/HK1	
102,000.000	7.751650 NJEM	Local	10.296100	0.00	1,890.36	1,135.02	1,047,176.82
		Base	1.328246	0.00	243.87	146.42	135,090.83
			25 Jun 2014	27 Jun 2014	KIM ENG SECURITIES (HK) LTD.	HKD/HK1	
42,000.000	7.751850 NJEM	Local	10.592600	0.00	800.80	480.59	443,607.81
		Base	1.366461	0.00	103.30	62.00	57,226.06
			25 Jun 2014	27 Jun 2014	KIM ENG SECURITIES (HK) LTD.	HKD/HK1	
48,000.000	7.751850 NJEM	Local	10.270300	0.00	887.35	532.44	491,554.61
		Base	1.324884	0.00	114.47	68.69	63,411.26
			26 Jun 2014	30 Jun 2014	SANFORD C. BERNSTEIN AND CO., LLC	HKD/HK1	
42,000.000	7.751750 NJEM	Local	10.417000	0.00	131.25	473.01	436,909.74
		Base	1.343826	0.00	16.93	61.02	56,362.72

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
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Units/Original Face							

B1YBT0905 Total

1,637,000.000						Local	0.00	29,315.02	17,767.94	16,399,237.91
						Base	0.00	3,781.74	2,292.13	2,115,551.66

B2Q5H5907	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	12 Jun 2014	16 Jun 2014		GOLDMAN SACHS + CO		HKD/HK1		0.01
	543,800.000	7.751550 NJEM			Local	26.967500	0.00	28,611.27	15,838.20	14,620,477.02
					Base	3.478982	0.00	3,691.04	2,043.23	1,886,135.94
			13 Jun 2014	17 Jun 2014		GOLDMAN SACHS + CO		HKD/HK1		0.01
	317,800.000	7.751200 NJEM			Local	27.341400	0.00	15,640.37	9,385.12	8,664,071.43
					Base	3.527376	0.00	2,017.80	1,210.80	1,117,771.63
			16 Jun 2014			CIMB SECURITIES USA INC.		HKD/HK1		0.01
	190,800.000	7.751450 NJEM			Local	27.885500	0.00	10,029.25	5,746.66	5,304,777.51
					Base	3.597456	0.00	1,293.85	741.37	684,359.38
			16 Jun 2014	CANCEL		CIMB SECURITIES USA INC.		HKD/HK1		0.01
	-190,800.000	7.751450 NJEM			Local	27.885500	0.00	-10,029.25	-5,746.66	-5,304,777.51
					Base	3.597456	0.00	-1,293.85	-741.37	-684,359.38
			16 Jun 2014	18 Jun 2014		CIMB SECURITIES USA INC.		HKD/HK1		0.01
	190,800.000	7.751450 NJEM			Local	27.885500	0.00	10,029.25	5,748.13	5,304,776.02
					Base	3.597456	0.00	1,293.85	741.56	684,359.19
B2Q5H5907	CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	25 Jun 2014	27 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED		HKD/HK1		0.01
	194,200.000	7.751850 NJEA			Local	27.218400	0.00	10,571.63	5,708.86	5,269,532.79
					Base	3.511213	0.00	1,363.76	736.45	679,777.45
			26 Jun 2014	30 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED		HKD/HK1		0.01
	181,800.000	7.751750 NJEA			Local	27.388700	0.00	9,958.53	5,378.34	4,963,928.79
					Base	3.533228	0.00	1,284.68	693.82	640,362.34
			27 Jun 2014	OPEN		CS FIRST BOSTON (HONG KONG) LIMITED		HKD/HK1		0.01
	124,600.000	7.751950 NJEA			Local	27.010800	0.00	6,731.09	3,635.25	3,355,179.34
					Base	3.484388	0.00	868.31	468.95	432,817.46
			30 Jun 2014	OPEN		CS FIRST BOSTON (HONG KONG) LIMITED		HKD/HK1		0.01
	116,000.000	7.750350 NJEA			Local	27.272700	0.00	6,327.27	3,417.09	3,153,888.84

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	3.518899		0.00	816.39	440.89	406,935.02
B2Q5H5907 Total							
1,669,000.000	Local			0.00	87,869.41	49,110.99	45,331,854.23
	Base			0.00	11,335.83	6,335.70	5,848,159.03
B3ZVDV905	SINOPHARM GROUP CO H	COMMON STOCK CNY1.	04 Jun 2014	06 Jun 2014	BNP PARIBAS SECURITIES (ASIA) LTD.	HKD/HK1	
71,200.000	7.752950 NJEM	Local	20.805400	0.00	2,666.42	1,600.51	1,477,077.55
		Base	2.683546	0.00	343.92	206.44	190,518.13
			05 Jun 2014	09 Jun 2014	BNP PARIBAS SECURITIES (ASIA) LTD.	HKD/HK1	
31,200.000	7.752700 NJEM	Local	20.975500	0.00	1,177.98	707.35	652,550.27
		Base	2.705574	0.00	151.94	91.24	84,170.71
			05 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	HKD/HK1	0.01
202,000.000	7.752700 NJEM	Local	21.000000	0.00	8,484.00	4,581.36	4,228,934.64
		Base	2.708734	0.00	1,094.33	590.94	545,478.95
			06 Jun 2014	10 Jun 2014	SANFORD C. BERNSTEIN AND CO., LLC	HKD/HK1	
15,200.000	7.752650 NJEM	Local	20.925400	0.00	95.42	344.44	317,626.22
		Base	2.699129	0.00	12.31	44.43	40,970.02
			06 Jun 2014	10 Jun 2014	ITG SECURITIES (HK) LTD	HKD/HK1	
11,200.000	7.752650 NJEM	Local	20.950000	0.00	140.78	253.77	234,245.45
		Base	2.702302	0.00	18.16	32.73	30,214.89
			09 Jun 2014	11 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
24,000.000	7.751650 NJEM	Local	20.972500	0.00	906.01	544.27	501,889.72
		Base	2.705553	0.00	116.88	70.21	64,746.18
			09 Jun 2014	11 Jun 2014	ITG SECURITIES (HK) LTD	HKD/HK1	
9,200.000	7.751650 NJEM	Local	20.925000	0.00	115.51	208.41	192,186.08
		Base	2.699425	0.00	14.90	26.89	24,792.93
			10 Jun 2014	12 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	HKD/HK1	
56,400.000	7.751550 NJEM	Local	21.239400	0.00	2,156.22	1,293.84	1,194,452.10
		Base	2.740020	0.00	278.17	166.91	154,092.03
			11 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	HKD/HK1	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	89,200.000	7.751650 NJEM	20.904500		0.00	3,729.36	2,014.17	1,858,937.87	
		Local							
		Base	2.696781		0.00	481.11	259.84	239,811.89	
B3ZVDV905 Total									
	509,600.000				0.00	19,471.70	11,548.12	10,657,899.90	
		Local							
		Base			0.00	2,511.72	1,489.63	1,374,795.73	
B4X3RF907	SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.0120	Jun 2014	24 Jun 2014		INSTINET PACIFIC LIMITED	HKD/HK1		
	53,000.000	7.751350 NJEA	4.785400		0.00	507.25	274.29	252,844.66	
		Local							
		Base	0.617363		0.00	65.44	35.39	32,619.44	
			20 Jun 2014	24 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK1		
	228,000.000	7.751350 NJEA	4.822100		0.00	2,198.88	1,187.95	1,096,051.97	
		Local							
		Base	0.622098		0.00	283.68	153.26	141,401.43	
			23 Jun 2014	25 Jun 2014		CS FIRST BOSTON (HONG KONG) LIMITED	HKD/HK1		
	374,000.000	7.751150 NJEA	4.735300		0.00	3,542.00	1,913.68	1,765,546.52	
		Local							
		Base	0.610916		0.00	456.96	246.89	227,778.65	
			23 Jun 2014	25 Jun 2014		CIMB SECURITIES (HK) LTD.	HKD/HK1		
	149,000.000	7.751150 NJEA	4.730100		0.00	1,409.57	761.38	702,613.95	
		Local							
		Base	0.610245		0.00	181.85	98.23	90,646.41	
			24 Jun 2014	26 Jun 2014		DEUTSCHE SECURITIES ASIA LIMITED	HKD/HK1		
	860,000.000	7.751650 NJEA	4.704600		0.00	8,091.91	4,369.68	4,033,494.41	
		Local							
		Base	0.606916		0.00	1,043.90	563.71	520,340.11	
B4X3RF907 Total									
	1,664,000.000				0.00	15,749.61	8,506.98	7,850,551.51	
		Local							
		Base			0.00	2,031.83	1,097.48	1,012,786.04	
HONG KONG DOLLAR Total									
	10,033,190.000				0.00	247,874.78	170,660.89	157,584,308.59	
		Local							
		Base			0.00	31,976.81	22,015.83	20,328,871.16	
HUNGARIAN FORINT									
732015904	OTP BANK PLC	COMMON STOCK	11 Jun 2014	16 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	HUF/HU2	0.06	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
2,565.000	225.799900 NJEB	Local	4,513.362800	0.00	34,730.33	0.00	11,542,045.25
		Base	19.988329	0.00	153.81	0.00	51,116.25
			11 Jun 2014	16 Jun 2014	MORGAN STANLEY CO INCORPORATED	HUF/HU2	0.06
25,205.000	225.799900 NJEB	Local	4,500.000000	0.00	340,267.50	0.00	113,082,232.50
		Base	19.929150	0.00	1,506.94	0.00	500,807.27
			12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	HUF/HU2	0.06
125,401.000	225.864300 NJEB	Local	4,500.007500	0.00	1,692,916.32	0.00	562,612,524.19
		Base	19.923501	0.00	7,495.28	0.00	2,490,931.61
			12 Jun 2014	17 Jun 2014	MORGAN STANLEY CO INCORPORATED	HUF/HU2	0.06
50,562.000	225.864300 NJEB	Local	4,500.000000	0.00	682,587.00	0.00	226,846,413.00
		Base	19.923467	0.00	3,022.11	0.00	1,004,348.24
			16 Jun 2014	19 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	HUF/HU2	0.06
20,057.000	226.631300 NJEB	Local	4,502.500000	0.00	270,919.93	0.00	90,035,722.57
		Base	19.867070	0.00	1,195.42	0.00	397,278.41
			17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	HUF/HU2	0.06
6,885.000	227.255600 NJEB	Local	4,504.266400	0.00	93,035.62	0.00	30,918,838.54
		Base	19.820266	0.00	409.39	0.00	136,053.14
			19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	HUF/HU2	0.06
112,048.000	223.804250 NJEB	Local	4,500.000000	0.00	1,512,648.00	0.00	502,703,352.00
		Base	20.106857	0.00	6,758.80	0.00	2,246,174.29
732015904 Total							
342,723.000		Local		0.00	4,627,104.70	0.00	1,537,741,128.05
		Base		0.00	20,541.75	0.00	6,826,709.21
HUNGARIAN FORINT Total							
342,723.000		Local		0.00	4,627,104.70	0.00	1,537,741,128.05
		Base		0.00	20,541.75	0.00	6,826,709.21
INDONESIAN RUPIAH							
656512902	TAMBANG BATUBARA BUKIT ASAM	COMMON STOCK IDR500.03 Jun 2014	06 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
27,000.000	11,784.000000 NJEB	Local	11,237.513074	0.00	394,436.00	458,152.00	302,560,265.00
		Base	0.953625	0.00	33.47	38.88	25,675.51
			05 Jun 2014	10 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
29,000.000	11,857.500000 NJEB	Local	11,363.889586	0.00	428,418.00	497,623.00	328,626,757.00
		Base	0.958371	0.00	36.13	41.97	27,714.67
			06 Jun 2014	11 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
53,500.000	11,835.000000 NJEB	Local	11,475.000000	0.00	1,841,738.00	927,008.00	611,143,754.00
		Base	0.969582	0.00	155.62	78.33	51,638.68
			10 Jun 2014	13 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
13,500.000	11,810.000000 NJEB	Local	11,016.347926	0.00	446,162.00	224,568.00	148,049,967.00
		Base	0.932798	0.00	37.78	19.02	12,535.98
			11 Jun 2014	16 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
16,000.000	11,810.000000 NJEB	Local	11,220.770813	0.00	538,597.00	271,094.00	178,722,642.00
		Base	0.950108	0.00	45.61	22.95	15,133.16
			12 Jun 2014	17 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
46,500.000	11,788.000000 NJEB	Local	11,017.779892	0.00	1,536,980.00	773,614.00	510,016,171.00
		Base	0.934661	0.00	130.39	65.63	43,265.71
			16 Jun 2014	19 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
23,500.000	11,817.500000 NJEB	Local	10,602.335191	0.00	747,465.00	376,224.00	248,031,188.00
		Base	0.897172	0.00	63.25	31.84	20,988.47
			17 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
17,000.000	11,892.500000 NJEB	Local	10,568.061412	0.00	538,971.00	271,282.00	178,846,791.00
		Base	0.888632	0.00	45.32	22.81	15,038.62
			17 Jun 2014	20 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
5,000.000	11,892.500000 NJEB	Local	10,825.000000	0.00	54,125.00	83,354.00	53,987,521.00
		Base	0.910238	0.00	4.55	7.01	4,539.63
			18 Jun 2014	23 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
66,000.000	11,996.500000 NJEB	Local	10,680.022788	0.00	916,345.00	1,064,370.00	702,900,789.00
		Base	0.890262	0.00	76.38	88.72	58,592.16

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

656512902 Total

297,000.000		Local		0.00	7,443,237.00	4,947,289.00	3,262,885,845.00
		Base		0.00	628.50	417.16	275,122.59

665104907	BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR500.03	Jun 2014	06 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5		
127,200.000	11,784.000000	NJEB		Local	10,125.300998	0.00	1,674,319.00	1,944,786.00	1,284,319,182.00
				Base	0.859241	0.00	142.08	165.04	108,988.39
			04 Jun 2014	09 Jun 2014		J.P. MORGAN CLEARING CORP.	IDR/ID5		
94,000.000	11,890.000000	NJEB		Local	10,162.500000	0.00	1,432,913.00	1,413,807.00	952,428,280.00
				Base	0.854710	0.00	120.51	118.91	80,103.30
			04 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5		
29,300.000	11,890.000000	NJEB		Local	10,164.708191	0.00	387,173.00	449,716.00	296,989,061.00
				Base	0.854896	0.00	32.56	37.82	24,978.05
			05 Jun 2014	10 Jun 2014		J.P. MORGAN CLEARING CORP.	IDR/ID5		
95,100.000	11,857.500000	NJEB		Local	10,062.500000	0.00	1,435,416.00	1,416,278.00	954,092,056.00
				Base	0.848619	0.00	121.06	119.44	80,463.17
			05 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5		
82,500.000	11,857.500000	NJEB		Local	10,102.991297	0.00	1,083,545.00	1,258,579.00	831,154,658.00
				Base	0.852034	0.00	91.38	106.14	70,095.27
			06 Jun 2014	11 Jun 2014		UBS SECURITIES ASIA LTD	IDR/ID5		
78,400.000	11,835.000000	NJEB		Local	10,149.909094	0.00	795,752.00	1,225,459.00	793,731,662.00
				Base	0.857618	0.00	67.24	103.54	67,066.47
			09 Jun 2014	12 Jun 2014		J.P. MORGAN CLEARING CORP.	IDR/ID5		
45,300.000	11,777.500000	NJEB		Local	10,162.500000	0.00	690,542.00	681,335.00	458,989,373.00
				Base	0.862874	0.00	58.63	57.86	38,971.71
			10 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5		
234,400.000	11,810.000000	NJEB		Local	9,925.000000	0.00	3,024,345.00	3,512,894.00	2,319,882,761.00
				Base	0.840390	0.00	256.08	297.45	196,433.76
			11 Jun 2014	16 Jun 2014		CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5		
145,000.000	11,810.000000	NJEB		Local	9,936.514600	0.00	1,873,032.00	2,175,599.00	1,436,745,986.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			Base	0.841364	0.00	158.60	184.22	121,655.04
				12 Jun 2014	17 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
104,000.000	11,788.000000	NJEB	Local	9,925.000000	0.00	1,341,860.00	1,558,621.00	1,029,299,519.00
			Base	0.841958	0.00	113.83	132.22	87,317.57
				13 Jun 2014	18 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
190,100.000	11,794.500000	NJEB	Local	9,903.782199	0.00	2,447,521.00	2,842,889.00	1,877,418,586.00
			Base	0.839695	0.00	207.51	241.04	159,177.46
				18 Jun 2014	23 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
52,000.000	11,996.500000	NJEB	Local	9,875.000000	0.00	667,549.00	775,384.00	512,057,067.00
			Base	0.823157	0.00	55.65	64.63	42,683.87
				19 Jun 2014	24 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	
20,100.000	11,934.000000	NJEB	Local	9,800.000000	0.00	256,074.00	297,439.00	196,426,487.00
			Base	0.821183	0.00	21.46	24.92	16,459.40
				19 Jun 2014	24 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
22,600.000	11,934.000000	NJEB	Local	9,800.000000	0.00	221,480.00	318,931.00	220,939,589.00
			Base	0.821183	0.00	18.56	26.72	18,513.46
				20 Jun 2014	25 Jun 2014	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
13,000.000	11,971.500000	NJEB	Local	9,850.000000	0.00	128,050.00	184,392.00	127,737,558.00
			Base	0.822787	0.00	10.70	15.40	10,670.14
				26 Jun 2014	OPEN	DEUTSCHE BANK SECURITIES INC	IDR/ID5	
78,700.000	12,099.000000	NJEB	Local	9,865.147065	0.00	776,387.00	1,117,997.00	774,492,690.00
			Base	0.815369	0.00	64.17	92.40	64,012.95
665104907 Total								
1,411,700.000			Local		0.00	18,235,958.00	21,174,106.00	14,066,704,515.00
			Base		0.00	1,540.02	1,787.75	1,187,590.01
B00FYK905	INDOSAT TBK PT	COMMON STOCK	IDR100.30	May 2014	04 Jun 2014	MERRILL LYNCH INTERNATIONAL	IDR/ID5	
4,800.000	11,675.000000	NJEA	Local	4,034.297292	0.00	48,412.00	28,467.00	19,287,748.00
			Base	0.345550	0.00	4.15	2.44	1,652.06
				02 Jun 2014	05 Jun 2014	CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
	27,800.000	11,765.000000 NJEA	Local	4,000.000000	0.00	50,040.00	167,912.00	110,982,048.00
			Base	0.339992	0.00	4.25	14.27	9,433.24
				03 Jun 2014	06 Jun 2014	MERRILL LYNCH INTERNATIONAL	IDR/ID5	
	25,600.000	11,784.000000 NJEA	Local	4,000.000000	0.00	46,080.00	150,528.00	102,203,392.00
			Base	0.339443	0.00	3.91	12.77	8,673.06
				03 Jun 2014	06 Jun 2014	CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
	24,000.000	11,784.000000 NJEA	Local	4,000.000000	0.00	43,200.00	144,960.00	95,811,840.00
			Base	0.339443	0.00	3.67	12.30	8,130.67
				04 Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	IDR/ID5	
	16,400.000	11,890.000000 NJEA	Local	4,001.056707	0.00	29,528.00	93,833.00	65,493,969.00
			Base	0.336506	0.00	2.48	7.89	5,508.32
				05 Jun 2014	10 Jun 2014	MERRILL LYNCH INTERNATIONAL	IDR/ID5	
	700.000	11,857.500000 NJEA	Local	4,000.277143	0.00	1,260.00	4,116.00	2,794,818.00
			Base	0.337363	0.00	0.11	0.35	235.70
				06 Jun 2014	11 Jun 2014	CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
	22,400.000	11,835.000000 NJEA	Local	4,000.793884	0.00	40,328.00	135,321.00	89,442,134.00
			Base	0.338048	0.00	3.41	11.43	7,557.43
				10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
	900.000	11,810.000000 NJEA	Local	4,000.000000	0.00	1,620.00	5,436.00	3,592,944.00
			Base	0.338696	0.00	0.14	0.46	304.23
				19 Jun 2014	24 Jun 2014	CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
	23,500.000	11,934.000000 NJEA	Local	3,788.895277	0.00	40,067.00	134,448.00	88,864,524.00
			Base	0.317487	0.00	3.36	11.27	7,446.33
				20 Jun 2014	25 Jun 2014	GOLDMAN SACHS + CO	IDR/ID5	
	11,900.000	11,971.500000 NJEA	Local	3,725.652773	0.00	19,951.00	63,399.00	44,251,918.00
			Base	0.311210	0.00	1.67	5.30	3,696.44
				23 Jun 2014	26 Jun 2014	MACQUARIEBANK LIMITED	IDR/ID5	
	57,300.000	11,990.000000 NJEA	Local	3,801.257906	0.00	98,015.00	311,471.00	217,402,592.00
			Base	0.317036	0.00	8.17	25.98	18,131.99

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		23 Jun 2014	26 Jun 2014		MERRILL LYNCH INTERNATIONAL	IDR/ID5	
46,400.000	11,990.000000 NJEA	Local 3,802.812909		0.00	79,403.00	259,383.00	176,111,733.00
		Base 0.317165		0.00	6.62	21.63	14,688.22
		24 Jun 2014	27 Jun 2014		CITIGROUPGLOBAL MARKETS ASIA LTD	IDR/ID5	
72,900.000	11,987.500000 NJEA	Local 3,881.332990		0.00	707,372.00	427,252.00	281,814,551.00
		Base 0.323782		0.00	59.01	35.64	23,509.03
		24 Jun 2014	27 Jun 2014		GOLDMAN SACHS + CO	IDR/ID5	
46,400.000	11,987.500000 NJEA	Local 3,883.731293		0.00	81,092.00	257,693.00	179,866,347.00
		Base 0.323982		0.00	6.76	21.50	15,004.49
		25 Jun 2014	30 Jun 2014		MERRILL LYNCH INTERNATIONAL	IDR/ID5	
9,400.000	12,090.000000 NJEA	Local 3,862.975957		0.00	16,340.00	53,379.00	36,242,255.00
		Base 0.319518		0.00	1.35	4.42	2,997.71
		26 Jun 2014	OPEN		MACQUARIEBANK LIMITED	IDR/ID5	
21,600.000	12,099.000000 NJEA	Local 3,799.206019		0.00	36,928.00	117,350.00	81,908,572.00
		Base 0.314010		0.00	3.05	9.70	6,769.86
		27 Jun 2014	OPEN		MACQUARIEBANK LIMITED	IDR/ID5	
11,900.000	11,995.000000 NJEA	Local 3,740.709328		0.00	20,032.00	63,655.00	44,430,754.00
		Base 0.311856		0.00	1.67	5.31	3,704.11
		30 Jun 2014	OPEN		GOLDMAN SACHS + CO	IDR/ID5	
23,000.000	11,855.000000 NJEA	Local 3,694.101000		0.00	38,234.00	121,499.00	84,804,590.00
		Base 0.311607		0.00	3.23	10.25	7,153.49
B00FYK905 Total							
446,900.000		Local		0.00	1,397,902.00	2,540,102.00	1,725,306,729.00
		Base		0.00	117.01	212.91	144,596.38
BDD1R1904	SILOAM INTERNATIONAL HOSPITA	COMMON STOCK IDR100.04	Jun 2014	09 Jun 2014	GOLDMAN SACHS + CO	IDR/ID5	
29,900.000	11,890.000000 NJEM	Local 14,958.515017		0.00	1,162,875.00	639,582.00	445,457,142.00
		Base 1.258075		0.00	97.80	53.79	37,464.86
		05 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO	IDR/ID5	
36,600.000	11,857.500000 NJEM	Local 14,723.706311		0.00	1,401,108.00	770,610.00	536,715,933.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	1.241721	0.00	118.16	64.99	45,263.84
			06 Jun 2014	11 Jun 2014	GOLDMAN SACHS + CO	IDR/ID5	
50,000.000	11,835.000000 NJEM	Local	14,728.612000	0.00	1,914,720.00	1,053,096.00	733,462,784.00
		Base	1.244496	0.00	161.78	88.98	61,974.04
			09 Jun 2014	12 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
36,800.000	11,777.500000 NJEM	Local	14,633.623397	0.00	1,400,145.00	829,316.00	536,287,880.00
		Base	1.242507	0.00	118.88	70.42	45,534.95
			10 Jun 2014	13 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
23,300.000	11,810.000000 NJEM	Local	14,600.861288	0.00	884,520.00	523,908.00	338,791,640.00
		Base	1.236313	0.00	74.90	44.36	28,686.85
			11 Jun 2014	16 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
46,800.000	11,810.000000 NJEM	Local	14,567.606709	0.00	1,772,586.00	1,049,916.00	678,941,492.00
		Base	1.233498	0.00	150.09	88.90	57,488.70
			13 Jun 2014	18 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
74,700.000	11,794.500000 NJEM	Local	14,444.680803	0.00	2,805,445.00	1,661,687.00	1,074,550,524.00
		Base	1.224696	0.00	237.86	140.89	91,106.07
			16 Jun 2014	19 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
62,400.000	11,817.500000 NJEM	Local	14,414.622196	0.00	2,338,628.00	1,385,187.00	895,748,610.00
		Base	1.219769	0.00	197.90	117.21	75,798.49
			17 Jun 2014	20 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
44,600.000	11,892.500000 NJEM	Local	14,325.050202	0.00	1,661,132.00	983,902.00	636,252,205.00
		Base	1.204545	0.00	139.68	82.73	53,500.29
			18 Jun 2014	23 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
36,700.000	11,996.500000 NJEM	Local	14,300.143787	0.00	1,364,519.00	808,216.00	522,642,542.00
		Base	1.192026	0.00	113.74	67.37	43,566.25
			19 Jun 2014	24 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
44,200.000	11,934.000000 NJEM	Local	14,290.075407	0.00	1,642,215.00	972,696.00	629,006,422.00
		Base	1.197425	0.00	137.61	81.51	52,707.09
			20 Jun 2014	25 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	IDR/ID5	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
37,600.000	11,971.500000 NJEM	Local	14,300.000000	0.00	1,397,968.00	811,896.00	535,470,136.00
		Base	1.194504	0.00	116.77	67.82	44,728.74
			23 Jun 2014	26 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
64,300.000	11,990.000000 NJEM	Local	14,300.000000	0.00	2,390,674.00	1,416,015.00	915,683,311.00
		Base	1.192661	0.00	199.39	118.10	76,370.58
			24 Jun 2014	27 Jun 2014	UBS SECURITIES ASIA LTD	IDR/ID5	
29,700.000	11,987.500000 NJEM	Local	14,275.000000	0.00	1,102,315.00	652,910.00	422,212,275.00
		Base	1.190824	0.00	91.96	54.47	35,221.04
BDD1R1904 Total							
617,600.000		Local		0.00	23,238,850.00	13,558,937.00	8,901,222,896.00
		Base		0.00	1,956.52	1,141.54	749,411.79
INDONESIAN RUPIAH Total							
2,773,200.000		Local		0.00	50,315,947.00	42,220,434.00	27,956,119,985.00
		Base		0.00	4,242.05	3,559.36	2,356,720.77
JAPANESE YEN							
659101901	MIZUHO FINANCIAL GROUP INC	COMMON STOCK	20 Jun 2014	25 Jun 2014	CITIBANK N.A	JPY/JP3	
3,048,000.000	102.155000 NJDE	Local	209.740200	0.00	47,947.00	0.00	639,240,183.00
		Base	2.053156	0.00	469.36	0.00	6,257,551.59
659760003	MITSUI FUDOSAN CO LTD	COMMON STOCK	11 Jun 2014	16 Jun 2014	MERRILL LYNCH INTERNATIONAL	JPY/JP3	0.02
50,000.000	101.915000 NJFQ	Local	3,349.400000	0.00	100,482.00	0.00	167,369,518.00
		Base	32.864642	0.00	985.94	0.00	1,642,246.17
666176003	OSAKA GAS CO LTD	COMMON STOCK	20 Jun 2014	25 Jun 2014	CITIBANK N.A	JPY/JP3	
1,088,000.000	102.155000 NJDE	Local	420.828300	0.00	34,339.00	0.00	457,826,851.00
		Base	4.119508	0.00	336.15	0.00	4,481,688.13
			23 Jun 2014	26 Jun 2014	CITIBANK N.A	JPY/JP3	
1,234,000.000	101.890000 NJDE	Local	417.064200	0.00	38,600.00	0.00	514,618,623.00
		Base	4.093279	0.00	378.84	0.00	5,050,727.48

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
666176003 Total							
2,322,000.000							
			Local	0.00	72,939.00	0.00	972,445,474.00
			Base	0.00	714.99	0.00	9,532,415.61
690064001	TOYOTA MOTOR CORP COMMON STOCK	20 Jun 2014	25 Jun 2014		CITIBANK N.A	JPY/JP3	
126,400.000	102.155000 NJDE	6,019.940696		0.00	57,069.00	0.00	760,863,435.00
		58.929477	Local	0.00	558.65	0.00	7,448,127.21
			Base	0.00			
695799908	WEST JAPAN RAILWAY CO COMMON STOCK	20 Jun 2014	25 Jun 2014		CITIBANK N.A	JPY/JP3	
212,600.000	102.155000 NJDE	4,475.204798		0.00	71,357.00	0.00	951,357,183.00
		43.807986	Local	0.00	698.52	0.00	9,312,879.28
			Base	0.00			
B24HH6903	INDUSTRIAL + INFRASTRUCTURE REIT	11 Jun 2014	16 Jun 2014		MERRILL LYNCH INTERNATIONAL	JPY/JP3	5.29
30.000	101.915000 NJFQ	898,048.333333		0.00	16,165.00	0.00	26,925,285.00
		8,811.738540	Local	0.00	158.61	0.00	264,193.54
			Base	0.00			
B8RBZV903	GLP J REIT REIT	13 Jun 2014	18 Jun 2014		CLSA SINGAPORE PTE LTD.	JPY/JP3	1.30
1,000.000	102.095000 NJFQ	110,453.400000		0.00	132,544.00	0.00	110,320,856.00
		1,081.868848	Local	0.00	1,298.24	0.00	1,080,570.61
			Base	0.00			
JAPANESE YEN Total							
5,760,030.000			Local	0.00	498,503.00	0.00	3,628,521,934.00
			Base	0.00	4,884.31	0.00	35,537,984.01
MALAYSIAN RINGGIT							
645521006	IJM CORP BHD COMMON STOCK MYR1.	04 Jun 2014	09 Jun 2014		MORGAN STANLEY CO INCORPORATED	MYR/MY4	0.01
276,200.000	3.238500 NJEM	6.987500		0.00	4,824.87	778.98	1,924,343.65
		2.157635	Local	0.00	1,489.85	240.54	594,208.32
			Base	0.00			
MALAYSIAN RINGGIT Total							
276,200.000			Local	0.00	4,824.87	778.98	1,924,343.65
			Base	0.00	1,489.85	240.54	594,208.32
MEXICAN PESO							

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
242104909	GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.517	Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	MXN/MX1	0.02
28,418.000	13.104400 NJEA	Local	94.166800	0.00	6,690.08	0.00	2,669,342.04
		Base	7.185892	0.00	510.52	0.00	203,698.15
			17 Jun 2014	20 Jun 2014	MORGAN STANLEY CO INCORPORATED	MXN/MX1	0.02
86,119.000	13.104400 NJEA	Local	94.000000	0.00	20,237.97	0.00	8,074,948.03
		Base	7.173163	0.00	1,544.36	0.00	616,201.28
			18 Jun 2014	23 Jun 2014	MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.02
68,511.000	13.071400 NJEA	Local	94.509800	0.00	16,187.40	0.00	6,458,773.51
		Base	7.230274	0.00	1,238.38	0.00	494,114.90
			25 Jun 2014	30 Jun 2014	MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.02
87,528.000	13.018500 NJEA	Local	95.740000	0.00	20,949.83	0.00	8,358,980.89
		Base	7.354150	0.00	1,609.24	0.00	642,084.79
			26 Jun 2014	OPEN	MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.02
12,640.000	13.033750 NJEA	Local	94.706900	0.00	2,992.74	0.00	1,194,102.48
		Base	7.266282	0.00	229.61	0.00	91,616.19
			27 Jun 2014	OPEN	MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.02
31,599.000	12.998250 NJEA	Local	93.450000	0.00	7,382.32	0.00	2,945,544.23
		Base	7.189429	0.00	567.95	0.00	226,610.83
			30 Jun 2014	OPEN	1 MERRILL LYNCH PIERCE FENNER AND S	MXN/MX1	0.02
14,294.000	12.973000 NJEA	Local	92.811100	0.00	3,316.60	0.00	1,323,325.26
		Base	7.154174	0.00	255.65	0.00	102,006.11
242104909 Total							
329,109.000		Local		0.00	77,756.94	0.00	31,025,016.44
		Base		0.00	5,955.71	0.00	2,376,332.25
MEXICAN PESO Total							
329,109.000		Local		0.00	77,756.94	0.00	31,025,016.44
		Base		0.00	5,955.71	0.00	2,376,332.25
PHILIPPINE PESO							

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
627248909	DMCI HOLDINGS INC	COMMON STOCK PHP1.	13 Jun 2014	18 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	
43,270.000	43.795000 NJEA	Local	79.257400	0.00	8,573.67	18,519.13	3,402,374.90
		Base	1.809736	0.00	195.77	422.86	77,688.66
			16 Jun 2014	19 Jun 2014	DEUTSCHE SECURITIES ASIA LIMITED	PHP/PH2	
43,270.000	43.927500 NJEA	Local	78.448900	0.00	8,486.21	18,330.22	3,367,667.47
		Base	1.785872	0.00	193.19	417.28	76,664.22
			17 Jun 2014	20 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
45,060.000	43.865000 NJEA	Local	75.898600	0.00	8,549.98	18,467.96	3,392,972.98
		Base	1.730277	0.00	194.92	421.02	77,350.35
			18 Jun 2014	23 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
36,900.000	44.120000 NJEA	Local	74.213000	0.00	6,846.15	14,787.69	2,716,825.86
		Base	1.682072	0.00	155.17	335.17	61,578.10
			19 Jun 2014	24 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
2,700.000	43.830000 NJEA	Local	73.880600	0.00	498.69	1,077.19	197,901.74
		Base	1.685617	0.00	11.38	24.58	4,515.21
			20 Jun 2014	25 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	
2,330.000	43.785000 NJEA	Local	75.002900	0.00	436.89	943.69	173,376.18
		Base	1.712982	0.00	9.98	21.55	3,959.72
			24 Jun 2014	27 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	
117,960.000	43.870000 NJEA	Local	75.329300	0.00	22,214.61	47,983.55	8,815,646.07
		Base	1.717103	0.00	506.37	1,093.77	200,949.31
			25 Jun 2014	30 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	
44,370.000	43.912500 NJEA	Local	75.006400	0.00	8,320.08	17,971.38	3,301,742.51
		Base	1.708088	0.00	189.47	409.25	75,189.13
			26 Jun 2014	OPEN	MACQUARIEBANK LIMITED	PHP/PH2	
132,080.000	43.875000 NJEA	Local	75.233500	0.00	24,842.10	53,658.93	9,858,339.65
		Base	1.714724	0.00	566.20	1,223.00	224,691.50
			27 Jun 2014	OPEN	MACQUARIEBANK LIMITED	PHP/PH2	
25,970.000	43.755000 NJEA	Local	75.021500	0.00	4,870.77	10,520.86	1,932,916.73

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	1.714581	0.00	111.32	240.45	44,175.91
		30 Jun 2014	OPEN		MACQUARIEBANK LIMITED	PHP/PH2	
1,840.000	43.650000 NJEA	Local	75.142800	0.00	345.66	746.62	137,170.47
		Base	1.721485	0.00	7.92	17.10	3,142.51
627248909 Total							
495,750.000		Local		0.00	93,984.81	203,007.22	37,296,934.56
		Base		0.00	2,141.69	4,626.03	849,904.62
645581000	INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.	13 Jun 2014	18 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	0.01
34,150.000	43.795000 NJEA	Local	111.077900	0.00	9,483.28	20,483.87	3,763,343.14
		Base	2.536315	0.00	216.54	467.72	85,930.89
		16 Jun 2014	19 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	0.01
32,940.000	43.927500 NJEA	Local	110.039900	0.00	9,061.79	19,573.45	3,596,079.07
		Base	2.505034	0.00	206.29	445.59	81,863.96
		17 Jun 2014	20 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	0.01
7,100.000	43.865000 NJEA	Local	109.536600	0.00	1,944.27	4,199.63	771,565.96
		Base	2.497130	0.00	44.32	95.74	17,589.56
		18 Jun 2014	23 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	0.01
17,540.000	44.120000 NJEA	Local	109.076200	0.00	4,782.99	10,331.26	1,898,082.30
		Base	2.472262	0.00	108.41	234.16	43,020.90
		19 Jun 2014	24 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	0.01
137,680.000	43.830000 NJEA	Local	108.662600	0.00	37,401.67	80,787.60	14,842,477.50
		Base	2.479183	0.00	853.33	1,843.20	338,637.41
		20 Jun 2014	25 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	0.01
66,870.000	43.785000 NJEA	Local	109.470300	0.00	18,300.70	39,529.50	7,262,448.76
		Base	2.500178	0.00	417.97	902.81	165,866.14
		23 Jun 2014	26 Jun 2014		DEUTSCHE SECURITIES ASIA LIMITED	PHP/PH2	0.01
48,890.000	43.790000 NJEA	Local	108.943200	0.00	13,315.58	28,761.66	5,284,155.81
		Base	2.487856	0.00	304.08	656.81	120,670.38
		24 Jun 2014	27 Jun 2014		DEUTSCHE SECURITIES ASIA LIMITED	PHP/PH2	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
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Units/Original Face							
25,480.000	43.870000 NJEA	Local	108.597800	0.00	6,917.68	14,942.19	2,745,212.07
		Base	2.475446	0.00	157.69	340.60	62,576.07
			25 Jun 2014	30 Jun 2014	DEUTSCHE SECURITIES ASIA LIMITED	PHP/PH2	0.01
35,040.000	43.912500 NJEA	Local	110.199800	0.00	9,653.50	20,851.57	3,830,895.92
		Base	2.509531	0.00	219.83	474.84	87,239.30
645581000 Total							
405,690.000		Local		0.00	110,861.46	239,460.73	43,994,260.53
		Base		0.00	2,528.46	5,461.47	1,003,394.61
B1L883903	METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	02 Jun 2014	05 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
436,500.000	43.870000 NJEA	Local	5.128900	0.00	5,596.91	12,089.34	2,221,078.60
		Base	0.116911	0.00	127.58	275.57	50,628.64
			03 Jun 2014	06 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
245,900.000	43.820000 NJEA	Local	5.203000	0.00	3,198.54	6,908.86	1,269,310.30
		Base	0.118736	0.00	72.99	157.66	28,966.46
			04 Jun 2014	09 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
1,674,300.000	43.880000 NJEA	Local	5.287400	0.00	22,131.73	47,804.55	8,782,757.54
		Base	0.120497	0.00	504.37	1,089.44	200,154.00
			05 Jun 2014	10 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
1,701,400.000	43.807500 NJEA	Local	5.247500	0.00	22,320.24	48,211.73	8,857,564.53
		Base	0.119785	0.00	509.51	1,100.54	202,192.88
			06 Jun 2014	11 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
719,800.000	43.642500 NJEA	Local	5.246300	0.00	9,440.72	20,391.96	3,746,454.06
		Base	0.120211	0.00	216.32	467.25	85,844.17
			09 Jun 2014	13 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
392,600.000	43.592500 NJEA	Local	5.315000	0.00	5,216.67	11,268.03	2,070,184.30
		Base	0.121925	0.00	119.67	258.49	47,489.46
			10 Jun 2014	16 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
458,100.000	43.670000 NJEA	Local	5.292600	0.00	6,061.35	13,092.53	2,405,386.18
		Base	0.121195	0.00	138.80	299.81	55,080.98

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		11 Jun 2014	17 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
183,200.000	43.810000 NJEA	Local	5.251500	0.00	2,405.19	5,195.22	954,474.39
		Base	0.119870	0.00	54.90	118.59	21,786.68
		13 Jun 2014	18 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
813,700.000	43.795000 NJEA	Local	5.104200	0.00	10,383.22	22,427.76	4,120,476.56
		Base	0.116548	0.00	237.09	512.11	94,085.55
		16 Jun 2014	19 Jun 2014		JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	
192,400.000	43.927500 NJEA	Local	5.054200	0.00	2,431.07	5,251.12	964,745.89
		Base	0.115058	0.00	55.34	119.54	21,962.23
		17 Jun 2014	20 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
476,700.000	43.865000 NJEA	Local	5.001200	0.00	5,960.18	12,873.99	2,365,237.87
		Base	0.114013	0.00	135.88	293.49	53,920.85
		18 Jun 2014	23 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
486,000.000	44.120000 NJEA	Local	5.001900	0.00	6,077.31	13,126.99	2,411,719.10
		Base	0.113370	0.00	137.75	297.53	54,662.72
		19 Jun 2014	24 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
1,039,700.000	43.830000 NJEA	Local	5.007300	0.00	13,015.22	28,112.89	5,164,961.70
		Base	0.114244	0.00	296.95	641.41	117,840.79
		20 Jun 2014	25 Jun 2014		HONGKONG AND SHANGHAI BANKING CORP	PHP/PH2	
1,939,900.000	43.785000 NJEA	Local	5.034000	0.00	24,413.64	52,733.47	9,688,309.49
		Base	0.114971	0.00	557.58	1,204.37	221,270.06
		23 Jun 2014	26 Jun 2014		CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	
604,100.000	43.790000 NJEA	Local	5.048900	0.00	7,625.10	16,470.21	3,025,945.18
		Base	0.115298	0.00	174.13	376.12	69,101.28
		23 Jun 2014	26 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
294,900.000	43.790000 NJEA	Local	5.060000	0.00	3,730.49	8,057.85	1,480,405.66
		Base	0.115551	0.00	85.19	184.01	33,806.93
		24 Jun 2014	27 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
478,200.000	43.870000 NJEA	Local	5.062000	0.00	6,051.62	13,071.49	2,401,525.29

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	0.115386	0.00	137.94	297.96	54,741.86
		25 Jun 2014	30 Jun 2014		MACQUARIEBANK LIMITED	PHP/PH2	
620,800.000	43.912500 NJEA	Local	5.017700	0.00	7,787.47	16,820.94	3,090,379.75
		Base	0.114266	0.00	177.34	383.06	70,375.86
		26 Jun 2014	OPEN		CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	
781,000.000	43.875000 NJEA	Local	5.039400	0.00	9,839.43	21,253.17	3,904,678.80
		Base	0.114858	0.00	224.26	484.40	88,995.53
		27 Jun 2014	OPEN		CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	
188,300.000	43.755000 NJEA	Local	5.039900	0.00	2,372.53	5,124.67	941,515.97
		Base	0.115185	0.00	54.22	117.12	21,517.91
		30 Jun 2014	OPEN		CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	
380,900.000	43.650000 NJEA	Local	5.009700	0.00	4,770.49	10,304.25	1,893,119.99
		Base	0.114770	0.00	109.29	236.07	43,370.45
		30 Jun 2014	OPEN		MACQUARIEBANK LIMITED	PHP/PH2	
258,800.000	43.650000 NJEA	Local	5.021000	0.00	3,248.59	7,016.94	1,289,169.27
		Base	0.115029	0.00	74.42	160.75	29,534.23
B1L883903 Total							
14,367,200.000		Local		0.00	184,077.71	397,607.96	73,049,400.42
		Base		0.00	4,201.52	9,075.29	1,667,329.52
B5VJH7900	BDO UNIBANK INC	COMMON STOCK PHP	10.02 Jun 2014	05 Jun 2014	MERRILL LYNCH INTERNATIONAL	PHP/PH2	0.01
73,980.000	43.870000 NJEA	Local	87.826400	0.00	16,243.49	35,085.95	6,446,067.63
		Base	2.001969	0.00	370.26	799.77	146,935.67
		03 Jun 2014	06 Jun 2014		MERRILL LYNCH INTERNATIONAL	PHP/PH2	0.01
60,640.000	43.820000 NJEA	Local	89.256600	0.00	13,531.30	29,227.61	5,369,761.31
		Base	2.036892	0.00	308.79	666.99	122,541.34
		13 Jun 2014	18 Jun 2014		UBS SECURITIES ASIA LTD	PHP/PH2	0.01
223,660.000	43.795000 NJEA	Local	91.799300	0.00	51,329.58	110,871.89	20,369,629.97
		Base	2.096114	0.00	1,172.04	2,531.61	465,113.14
		16 Jun 2014	19 Jun 2014		CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
173,750.000	43.927500 NJEA	Local	91.204700	0.00	39,617.04	85,572.80	15,721,626.79
		Base	2.076255	0.00	901.87	1,948.05	357,899.42
			17 Jun 2014	20 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	PHP/PH2	0.01
150,450.000	43.865000 NJEA	Local	88.905300	0.00	33,439.51	72,229.35	13,270,133.53
		Base	2.026794	0.00	762.33	1,646.63	302,522.14
			17 Jun 2014	20 Jun 2014	CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	0.01
189,830.000	43.865000 NJEA	Local	88.899900	0.00	42,189.67	91,129.69	16,742,548.66
		Base	2.026670	0.00	961.81	2,077.50	381,683.54
			18 Jun 2014	23 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	0.01
250,890.000	44.120000 NJEA	Local	88.989800	0.00	55,816.63	120,563.92	22,150,270.37
		Base	2.016995	0.00	1,265.11	2,732.64	502,046.02
			19 Jun 2014	24 Jun 2014	CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	0.01
90,320.000	43.830000 NJEA	Local	89.000000	0.00	20,096.20	43,407.79	7,974,976.01
		Base	2.030573	0.00	458.50	990.37	181,952.45
			19 Jun 2014	24 Jun 2014	MACQUARIEBANK LIMITED	PHP/PH2	0.01
30,710.000	43.830000 NJEA	Local	88.996500	0.00	6,832.71	14,758.64	2,711,491.17
		Base	2.030493	0.00	155.89	336.72	61,863.82
			20 Jun 2014	25 Jun 2014	CREDIT LYONNAIS SECURITIES(ASIA)	PHP/PH2	0.01
271,640.000	43.785000 NJEA	Local	89.267000	0.00	60,621.22	130,941.84	24,056,924.82
		Base	2.038758	0.00	1,384.52	2,990.56	549,433.02
B5VJH7900 Total							
1,515,870.000		Local		0.00	339,717.35	733,789.48	134,813,430.26
		Base		0.00	7,741.12	16,720.84	3,071,990.56
PHILIPPINE PESO Total							
16,784,510.000		Local		0.00	728,641.33	1,573,865.39	289,154,025.77
		Base		0.00	16,612.79	35,883.63	6,592,619.31
POUND STERLING							
005665906	BHP BILLITON PLC	COMMON STOCK USD.5	20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	196,457.000	0.587613 NJDE	Local	18.980500	0.00	279.66	1.00	3,728,571.43		
			Base	32.301021	0.00	475.93	1.70	6,345,284.11		
023740905	DIAGEO PLC	COMMON STOCK GBP.		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	192,712.000	0.587613 NJDE	Local	18.562500	0.00	268.29	1.00	3,576,947.21		
			Base	31.589669	0.00	456.58	1.70	6,087,249.96		
028758902	BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.2520		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	102,677.000	0.587613 NJDE	Local	35.963600	0.00	276.95	1.00	3,692,356.60		
			Base	61.202867	0.00	471.31	1.70	6,283,653.70		
040828907	STANDARD CHARTERED PLC	COMMON STOCK USD.5		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	279,629.000	0.587613 NJDE	Local	12.652400	0.00	265.35	1.00	3,537,711.60		
			Base	21.531859	0.00	451.57	1.70	6,020,478.78		
087628905	BG GROUP PLC	COMMON STOCK GBP.1		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	288,839.000	0.587613 NJDE	Local	12.441600	0.00	269.52	1.00	3,593,348.77		
			Base	21.173119	0.00	458.67	1.70	6,115,162.14		
092528900	GLAXOSMITHKLINE PLC	COMMON STOCK GBP.2520		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	229,396.000	0.587613 NJDE	Local	15.932100	0.00	274.11	1.00	3,654,484.89		
			Base	27.113253	0.00	466.48	1.70	6,219,203.61		
B03MLX903	ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.0720		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	213,284.000	0.587613 NJDE	Local	24.221800	0.00	387.46	1.00	5,165,733.92		
			Base	41.220667	0.00	659.38	1.70	8,791,047.71		
B10RZP905	UNILEVER PLC	COMMON STOCK GBP.		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	136,153.000	0.587613 NJDE	Local	26.811200	0.00	273.78	1.00	3,650,150.52		
			Base	45.627309	0.00	465.92	1.70	6,211,827.38		
B1XZS8907	ANGLO AMERICAN PLC	COMMON STOCK USD.		20 Jun 2014	25 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	GBP/GBB			
	255,933.000	0.587613 NJDE	Local	14.608500	0.00	280.41	1.00	3,738,515.81		
			Base	24.860750	0.00	477.20	1.70	6,362,207.46		
B669WX904	ROLLS ROYCE GROUP PLC C SHR	C SHARES		02 Jun 2014	OPEN	RIGHTS SOLD	GBP/GBB			

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
	Shares/Par/Contracts	Exchange Rate	Fund						Taxes/Fees/Other	Net Proceeds
	Units/Original Face				Price	Interest	Commissions			
	123,651,402.000	0.596783	NJDE	Local	0.000999	0.00	0.00		0.00	123,651.40
				Base	0.001674	0.00	0.00		0.00	207,196.60
BJFL1R906	ROLLS ROYCE HOLDINGS PLC		PREFERRED STOCK	02 Jun 2014	OPEN		RIGHTS SOLD		GBP/GBB	
	158,860,484.000	0.596178	NJDE	Local	0.000999	0.00	0.00		0.00	158,860.48
				Base	0.001676	0.00	0.00		0.00	266,464.86
BKGRV8908	PERSIMMON		ORD GBP0.10	20 Jun 2014	OPEN		5 EXCHANGE OFFER		GBP/GBB	
	324,493.000	0.587613	NJDE	Local	0.700000	0.00	0.00		0.00	227,145.10
				Base	1.191260	0.00	0.00		0.00	386,555.62
POUND STERLING Total										
	284,731,459.000			Local		0.00	2,575.53		9.00	34,847,477.73
				Base		0.00	4,383.04		15.30	59,296,331.93
SINGAPORE DOLLAR										
681173001	SINGAPORE AIRLINES LTD		COMMON STOCK NPV	20 Jun 2014	25 Jun 2014		CITIGROUPGLOBAL MARKETS SINGAPORE S		SGD/SG4	
	836,000.000	1.250750	NJDE	Local	10.411900	0.00	652.83		2,828.91	8,700,866.66
				Base	8.324525	0.00	521.95		2,261.77	6,956,519.42
					23 Jun 2014	26 Jun 2014		CITIGROUPGLOBAL MARKETS SINGAPORE S		SGD/SG4
	67,468.000	1.248850	NJDE	Local	10.421200	0.00	52.73		228.50	702,816.29
				Base	8.344637	0.00	42.22		182.97	562,770.78
681173001 Total										
	903,468.000			Local		0.00	705.56		3,057.41	9,403,682.95
				Base		0.00	564.17		2,444.74	7,519,290.20
B442NY904	CAPITAMALLS ASIA LTD		COMMON STOCK NPV	09 Jun 2014			TENDER OFFER		SGD/SG4	
	400,000.000	1.250050	NJFQ	Local	2.350000	0.00	0.00		0.00	940,000.00
				Base	1.879925	0.00	0.00		0.00	751,969.92
					09 Jun 2014	CANCEL		TENDER OFFER		SGD/SG4
	-400,000.000	1.250050	NJFQ	Local	2.350000	0.00	0.00		0.00	-940,000.00
				Base	1.879925	0.00	0.00		0.00	-751,969.92

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

		11 Jun 2014	11 Jun 2014		TENDER OFFER	SGD/SG4	
400,000.000	1.249650 NJFQ	Local	2.350000	0.00	0.00	0.00	940,000.00
		Base	1.880527	0.00	0.00	0.00	752,210.63
B442NY904 Total							
400,000.000		Local		0.00	0.00	0.00	940,000.00
		Base		0.00	0.00	0.00	752,210.63

SINGAPORE DOLLAR Total

1,303,468.000		Local		0.00	705.56	3,057.41	10,343,682.95
		Base		0.00	564.17	2,444.74	8,271,500.83

SOUTH AFRICAN RAND

610008906	BIDVEST GROUP LTD	COMMON STOCK ZAR.05	02 Jun 2014	09 Jun 2014	J.P. MORGAN CLEARING CORP.	ZAR/ZA1	0.02
3,531.000	10.650750 NJEB	Local	291.760000	0.00	721.14	0.00	1,029,483.42
		Base	27.393376	0.00	67.71	0.00	96,658.30
			02 Jun 2014	09 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05
19,855.000	10.650750 NJEB	Local	292.093845	0.00	11,599.05	0.00	5,787,924.24
		Base	27.424721	0.00	1,089.04	0.00	543,428.80
			03 Jun 2014	10 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05
67,544.000	10.736750 NJEB	Local	286.734483	0.00	38,734.39	0.00	19,328,459.53
		Base	26.705892	0.00	3,607.65	0.00	1,800,215.11
			04 Jun 2014	11 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05
48,911.000	10.774500 NJEB	Local	284.571429	0.00	27,837.35	0.00	13,890,835.81
		Base	26.411567	0.00	2,583.63	0.00	1,289,232.52
			05 Jun 2014	12 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05
85,627.000	10.737550 NJEB	Local	285.417611	0.00	48,878.91	0.00	24,390,574.87
		Base	26.581260	0.00	4,552.15	0.00	2,271,521.42
			09 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05
46,582.000	10.637300 NJEB	Local	285.500000	0.00	26,598.32	0.00	13,272,562.68
		Base	26.839518	0.00	2,500.48	0.00	1,247,737.93

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
		10 Jun 2014	18 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
9,101.000	10.728400 NJEB	Local 286.851737		0.00	5,221.28	0.00	2,605,416.38	
		Base 26.737606		0.00	486.68	0.00	242,852.28	
		11 Jun 2014	19 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
6,313.000	10.769000 NJEB	Local 286.530402		0.00	3,617.73	0.00	1,805,248.70	
		Base 26.606965		0.00	335.94	0.00	167,633.83	
		12 Jun 2014	20 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
3,278.000	10.683150 NJEB	Local 286.579076		0.00	1,878.81	0.00	937,527.40	
		Base 26.825335		0.00	175.87	0.00	87,757.58	
		23 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
33,392.000	10.616400 NJEB	Local 284.321741		0.00	18,988.14	0.00	9,475,083.44	
		Base 26.781370		0.00	1,788.57	0.00	892,494.95	
		24 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
16,794.000	10.556400 NJEB	Local 285.042197		0.00	9,574.00	0.00	4,777,424.66	
		Base 27.001837		0.00	906.94	0.00	452,561.92	
		26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
1,151.000	10.654400 NJEB	Local 282.847075		0.00	651.11	0.00	324,905.87	
		Base 26.547443		0.00	61.11	0.00	30,494.99	
		30 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS LIMITED	ZAR/ZA1	0.05	
7,181.000	10.638750 NJEB	Local 282.269320		0.00	4,053.95	0.00	2,022,922.04	
		Base 26.532188		0.00	381.06	0.00	190,146.59	
610008906 Total								
349,260.000		Local		0.00	198,354.18	0.00	99,648,369.04	
		Base		0.00	18,536.83	0.00	9,312,736.22	
611348905	TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.	02 Jun 2014	09 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
27,798.000	10.650750 NJEB	Local 77.392300		0.00	4,302.70	4.30	2,147,044.16	
		Base 7.266371		0.00	403.98	0.40	201,586.19	
		03 Jun 2014	10 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01	
40,903.000	10.736750 NJEB	Local 75.597400		0.00	6,184.32	6.18	3,085,969.95	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	7.040995		0.00	576.00	287,421.24
		04 Jun 2014	11 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
26,871.000	10.774500 NJEB	Local	74.864200		0.00	4,023.35	2,007,648.55
		Base	6.948276		0.00	373.41	186,333.34
		05 Jun 2014	12 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
45,542.000	10.737550 NJEB	Local	76.578000		0.00	6,975.03	3,480,533.27
		Base	7.131794		0.00	649.59	324,145.94
		06 Jun 2014	13 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
43,285.000	10.563000 NJEB	Local	75.881800		0.00	6,569.09	3,277,968.05
		Base	7.183736		0.00	621.90	310,325.48
		09 Jun 2014	17 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
83,394.000	10.637300 NJEB	Local	76.509000		0.00	12,760.78	6,367,618.01
		Base	7.192521		0.00	1,199.63	598,612.24
		10 Jun 2014	18 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
94,293.000	10.728400 NJEB	Local	76.941700		0.00	14,510.13	7,240,539.08
		Base	7.171778		0.00	1,352.50	674,894.59
		24 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
9,156.000	10.556400 NJEB	Local	73.400400		0.00	1,344.11	670,708.61
		Base	6.953166		0.00	127.33	63,535.73
		25 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
14,243.000	10.579500 NJEB	Local	72.948900		0.00	2,078.02	1,036,931.08
		Base	6.895307		0.00	196.42	98,013.24
		26 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
53,798.000	10.654400 NJEB	Local	73.668800		0.00	7,926.47	3,955,299.70
		Base	6.914402		0.00	743.96	371,236.27
		27 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01
8,423.000	10.628400 NJEB	Local	74.837900		0.00	1,260.72	629,097.65
		Base	7.041314		0.00	118.62	59,190.25
		30 Jun 2014	OPEN		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl 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								
	14,853.000	10.638750	NJEB	Local	74.962200	0.00	2,226.83	2.23	1,111,184.50
				Base	7.046147	0.00	209.31	0.21	104,446.90
611348905 Total	462,559.000			Local		0.00	70,161.55	70.16	35,010,542.61
				Base		0.00	6,572.65	6.57	3,279,741.41
662269901	NASPERS LTD N SHS		COMMON STOCK	ZAR.02	03 Jun 2014	10 Jun 2014	MORGAN STANLEY CO INCORPORATED	ZAR/ZA1	0.04
	5,192.000	10.736750	NJEM	Local	1,186.093100	0.00	2,155.37	0.00	6,156,040.01
				Base	110.470403	0.00	200.75	0.00	573,361.59
B65B4D905	VODACOM GROUP LTD		COMMON STOCK		02 Jun 2014	09 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
	18,578.000	10.650750	NJEB	Local	127.875500	0.00	4,751.34	4.75	2,370,914.95
				Base	12.006244	0.00	446.10	0.45	222,605.45
					03 Jun 2014	10 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
	27,656.000	10.736750	NJEB	Local	126.440900	0.00	6,993.70	6.99	3,489,848.84
				Base	11.776459	0.00	651.38	0.65	325,037.73
					04 Jun 2014	11 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
	9,327.000	10.774500	NJEB	Local	127.102500	0.00	2,370.97	2.37	1,183,111.68
				Base	11.796603	0.00	220.05	0.22	109,806.64
					04 Jun 2014	11 Jun 2014	UBS WARBURG LTD	ZAR/ZA1	0.02
	17,055.000	10.774500	NJEB	Local	127.150000	0.00	4,337.09	0.00	2,164,206.16
				Base	11.801012	0.00	402.53	0.00	200,863.72
					05 Jun 2014	12 Jun 2014	UBS WARBURG LTD	ZAR/ZA1	0.02
	9,121.000	10.737550	NJEB	Local	127.004500	0.00	2,316.82	0.00	1,156,091.22
				Base	11.828071	0.00	215.77	0.00	107,668.06
					06 Jun 2014	13 Jun 2014	CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
	6,914.000	10.563000	NJEB	Local	127.450000	0.00	1,762.38	1.76	879,425.16
				Base	12.065701	0.00	166.84	0.17	83,255.25
					06 Jun 2014	13 Jun 2014	UBS WARBURG LTD	ZAR/ZA1	0.02
	23,047.000	10.563000	NJEB	Local	127.350100	0.00	5,870.08	0.00	2,929,167.67
				Base	12.056243	0.00	555.72	0.00	277,304.52

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		09 Jun 2014	17 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
5,847.000	10.637300 NJEB	Local 127.111700		0.00	1,486.44	0.00	741,735.67
		Base 11.949621		0.00	139.74	0.00	69,729.69
		10 Jun 2014	18 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
23,477.000	10.728400 NJEB	Local 127.041800		0.00	5,965.12	0.00	2,976,595.22
		Base 11.841635		0.00	556.01	0.00	277,450.06
		10 Jun 2014	18 Jun 2014		J.P. MORGAN CLEARING CORP.	ZAR/ZA1	0.01
9,399.000	10.728400 NJEB	Local 127.115000		0.00	836.33	0.00	1,193,917.56
		Base 11.848458		0.00	77.95	0.00	111,285.71
		11 Jun 2014	19 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
2,583.000	10.769000 NJEB	Local 127.293300		0.00	657.60	0.00	328,140.99
		Base 11.820345		0.00	61.06	0.00	30,470.89
		12 Jun 2014	20 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
1,330.000	10.683150 NJEB	Local 127.047500		0.00	337.95	0.00	168,635.23
		Base 11.892326		0.00	31.63	0.00	15,785.16
		13 Jun 2014	23 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
18,338.000	10.756500 NJEB	Local 126.150000		0.00	4,626.68	0.00	2,308,712.02
		Base 11.727792		0.00	430.13	0.00	214,634.13
		17 Jun 2014	24 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
27,507.000	10.834000 NJEB	Local 127.188400		0.00	6,997.14	7.00	3,491,567.18
		Base 11.739745		0.00	645.85	0.65	322,278.68
		17 Jun 2014	24 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
51,347.000	10.834000 NJEB	Local 127.290300		0.00	13,071.95	0.00	6,522,903.08
		Base 11.749151		0.00	1,206.57	0.00	602,077.08
		18 Jun 2014	25 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
50,431.000	10.729150 NJEB	Local 128.108000		0.00	12,921.23	0.00	6,447,693.32
		Base 11.940182		0.00	1,204.31	0.00	600,950.99
		18 Jun 2014	25 Jun 2014		CREDIT SUISSE SECURITIES (EUROPE) L	ZAR/ZA1	0.02
18,338.000	10.729150 NJEB	Local 128.062500		0.00	4,696.82	4.70	2,343,708.61

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

	Base	11.935941		0.00	437.76	0.44	218,443.08
		19 Jun 2014	26 Jun 2014		UBS WARBURG LTD	ZAR/ZA1	0.02
17,085.000	10.658750 NJEB	Local	129.867100	0.00	4,437.56	0.00	2,214,341.84
	Base	12.184083		0.00	416.33	0.00	207,748.74
B65B4D905 Total							
337,380.000		Local		0.00	84,437.20	27.57	42,910,716.40
		Base		0.00	7,865.73	2.58	3,997,395.58

SOUTH AFRICAN RAND Total

1,154,391.000		Local		0.00	355,108.30	97.73	183,725,668.06
		Base		0.00	33,175.96	9.15	17,163,234.80

SOUTH KOREAN WON

617340906	COWAY CO LTD	COMMON STOCK	03 Jun 2014	09 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.18	
	3,013.000	1,023.150000 NJEM	Local	85,524.761699	0.00	566,900.00	773,058.00	256,346,149.00	
			Base	83.589661	0.00	554.07	755.57	250,546.01	
				05 Jun 2014	10 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.18
	3,601.000	1,020.450000 NJEM	Local	84,228.794779	0.00	667,270.00	909,922.00	301,730,698.00	
			Base	82.540835	0.00	653.90	891.69	295,683.96	
617340906	COWAY CO LTD	COMMON STOCK	11 Jun 2014	13 Jun 2014		BARCLAYS CAPITAL	KRW/KR4	0.16	
	8,452.000	1,015.800000 NJEA	Local	81,763.137719	0.00	1,382,124.00	2,073,186.00	687,606,730.00	
			Base	80.491374	0.00	1,360.63	2,040.94	676,911.53	
				12 Jun 2014	16 Jun 2014		BARCLAYS CAPITAL	KRW/KR4	0.16
	7,266.000	1,017.600000 NJEA	Local	81,435.319433	0.00	1,183,418.00	1,775,128.00	588,750,485.00	
			Base	80.026847	0.00	1,162.95	1,744.43	578,567.69	
				13 Jun 2014	17 Jun 2014		BARCLAYS CAPITAL	KRW/KR4	0.16
	2,355.000	1,017.850000 NJEA	Local	83,054.728662	0.00	391,188.00	586,782.00	194,615,916.00	
			Base	81.598201	0.00	384.33	576.49	191,202.94	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
617340906 Total							
24,687.000			Local	0.00	4,190,900.00	6,118,076.00	2,029,049,978.00
			Base	0.00	4,115.88	6,009.12	1,992,912.13
622487908	SK TELECOM	09 Jun 2014	11 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	0.43
3,335.000	1,016.550000 NJEA	218,480.544528	Local	0.00	1,457,260.00	2,185,896.00	724,989,460.00
		214.923560	Base	0.00	1,433.53	2,150.31	713,186.23
		10 Jun 2014	12 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	0.43
1,413.000	1,017.300000 NJEA	219,225.406936	Local	0.00	619,530.00	929,296.00	308,216,674.00
		215.497304	Base	0.00	608.99	913.49	302,975.20
622487908 Total							
4,748.000			Local	0.00	2,076,790.00	3,115,192.00	1,033,206,134.00
			Base	0.00	2,042.52	3,063.80	1,016,161.43
626418909	NC SOFT CORPORATION	23 Jun 2014	25 Jun 2014		MORGAN STANLEY AND CO INTERNATIONAL	KRW/KR4	0.34
1,701.000	1,018.450000 NJEA	172,524.691358	Local	0.00	586,929.00	880,392.00	291,997,179.00
		169.399275	Base	0.00	576.30	864.44	286,707.43
639750900	SHINHAN FINANCIAL GROUP LTD	09 Jun 2014	11 Jun 2014		MACQUARIE SECURITIES LTD SEOUL	KRW/KR4	0.02
7,159.000	1,016.550000 NJEA	45,606.559436	Local	0.00	146,920.00	979,408.00	325,371,031.00
		44.864059	Base	0.00	144.53	963.46	320,073.81
		10 Jun 2014	12 Jun 2014		MACQUARIE SECURITIES LTD SEOUL	KRW/KR4	0.09
10,354.000	1,017.300000 NJEA	45,830.740390	Local	0.00	949,060.00	1,423,512.00	472,158,914.00
		45.051352	Base	0.00	932.92	1,399.30	464,129.47
		11 Jun 2014	13 Jun 2014		MACQUARIE SECURITIES LTD SEOUL	KRW/KR4	0.09
5,412.000	1,015.800000 NJEA	45,965.208241	Local	0.00	497,520.00	746,232.00	247,519,955.00
		45.250254	Base	0.00	489.78	734.62	243,669.97
639750900 Total							
22,925.000			Local	0.00	1,593,500.00	3,149,152.00	1,045,049,900.00
			Base	0.00	1,567.23	3,097.38	1,027,873.25
644954000	HYUNDAI MOBIS CO LTD	02 Jun 2014	05 Jun 2014		J.P.MORGAN SECURITIES(FAR EAST)LTD	KRW/KR4	0.14

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20.000	1,024.000000 NJEB	Local	289,500.000000	0.00	2,895.00	17,370.00	5,769,735.00
		Base	282.714844	0.00	2.83	16.96	5,634.51
			10 Jun 2014	12 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.34
498.000	1,017.300000 NJEB	Local	288,250.000000	0.00	172,250.00	430,644.00	142,945,606.00
		Base	283.348078	0.00	169.32	423.32	140,514.70
			17 Jun 2014	19 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.31
393.000	1,021.850000 NJEB	Local	291,761.480916	0.00	126,120.00	343,986.00	114,192,156.00
		Base	285.522808	0.00	123.42	336.63	111,750.41
			26 Jun 2014	30 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.70
429.000	1,016.250000 NJEB	Local	282,608.205128	0.00	303,090.00	363,716.00	120,572,114.00
		Base	278.089255	0.00	298.24	357.90	118,644.15
644954000 Total							
1,340.000		Local		0.00	604,355.00	1,155,716.00	383,479,611.00
		Base		0.00	593.81	1,134.81	376,543.77
645026907	SK HYNIX INC	COMMON STOCK	17 Jun 2014	19 Jun 2014	ITG SECURITIES (HK) LTD	KRW/KR4	0.01
7,384.000	1,021.850000 NJEM	Local	49,000.000000	0.00	108,545.00	1,085,448.00	360,622,007.00
		Base	47.952243	0.00	106.22	1,062.24	352,910.90
			20 Jun 2014		INSTINET PACIFIC LIMITED	KRW/KR4	0.11
33,365.000	1,020.700000 NJEM	Local	49,935.405785	0.00	3,665,400.00	4,998,284.00	1,657,431,130.00
		Base	48.922706	0.00	3,591.06	4,896.92	1,623,818.10
			20 Jun 2014	CANCEL	INSTINET PACIFIC LIMITED	KRW/KR4	0.11
-33,365.000	1,020.700000 NJEM	Local	49,935.405785	0.00	-3,665,400.00	-4,998,284.00	-1,657,431,130.00
		Base	48.922706	0.00	-3,591.06	-4,896.92	-1,623,818.10
			20 Jun 2014	24 Jun 2014	NOMURA FINANCIAL AND INVESTMENT	KRW/KR4	0.11
33,365.000	1,020.700000 NJEM	Local	49,935.405785	0.00	3,665,407.00	4,998,078.00	1,657,431,329.00
		Base	48.922706	0.00	3,591.07	4,896.72	1,623,818.29
			20 Jun 2014		NOMURA FINANCIAL AND INVESTMENT	KRW/KR4	0.11
33,365.000	1,020.700000 NJEM	Local	49,935.405785	0.00	3,665,407.00	4,998,078.00	1,657,431,329.00
		Base	48.922706	0.00	3,591.07	4,896.72	1,623,818.29

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		20 Jun 2014	CANCEL		NOMURA FINANCIAL AND INVESTMENT	KRW/KR4	0.11
-33,365.000	1,020.700000 NJEM	Local 49,935.405785		0.00	-3,665,407.00	-4,998,078.00	-1,657,431,329.00
		Base 48.922706		0.00	-3,591.07	-4,896.72	-1,623,818.29
645026907 Total							
40,749.000		Local		0.00	3,773,952.00	6,083,526.00	2,018,053,336.00
		Base		0.00	3,697.29	5,958.96	1,976,729.19
645098005	HYUNDAI ENGINEERING + CONST	COMMON STOCK	09 Jun 2014	11 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
6,767.000	1,016.550000 NJEA	Local 53,996.342101		0.00	164,420.00	1,096,178.00	364,132,649.00
		Base 53.117252		0.00	161.74	1,078.33	358,204.37
			10 Jun 2014	12 Jun 2014	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.11
797.000	1,017.300000 NJEA	Local 53,731.208281		0.00	85,648.00	128,471.00	42,609,654.00
		Base 52.817466		0.00	84.19	126.29	41,885.04
645098005 Total							
7,564.000		Local		0.00	250,068.00	1,224,649.00	406,742,303.00
		Base		0.00	245.93	1,204.62	400,089.41
645105909	HYUNDAI MOTOR CO	COMMON STOCK	09 Jun 2014	11 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.10
5,824.000	1,016.550000 NJEA	Local 224,704.330701		0.00	588,900.00	3,926,034.00	1,304,163,088.00
		Base 221.046019		0.00	579.31	3,862.12	1,282,930.59
			10 Jun 2014	12 Jun 2014	KOREA INVESTMENT AND SECURITIES CO.	KRW/KR4	0.44
1,310.000	1,017.300000 NJEA	Local 223,723.560305		0.00	586,150.00	879,232.00	291,612,482.00
		Base 219.918962		0.00	576.18	864.28	286,653.38
			11 Jun 2014	13 Jun 2014	GOLDMAN SACHS (ASIA) LLC	KRW/KR4	0.44
5,492.000	1,015.800000 NJEA	Local 223,704.738165		0.00	2,457,170.00	3,685,758.00	1,222,443,494.00
		Base 220.225180		0.00	2,418.95	3,628.43	1,203,429.31
			12 Jun 2014	16 Jun 2014	GOLDMAN SACHS (ASIA) LLC	KRW/KR4	0.44
7,120.000	1,017.600000 NJEA	Local 224,850.425140		0.00	3,201,870.00	4,802,804.00	1,592,930,353.00
		Base 220.961503		0.00	3,146.49	4,719.74	1,565,379.67
			23 Jun 2014	25 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.43

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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								
	9,467.000	1,018.450000 NJEA	Local	219,330.788529	0.00	4,152,800.00	6,229,212.00	2,066,022,563.00
			Base	215.357444	0.00	4,077.57	6,116.37	2,028,594.99
645105909 Total	29,213.000		Local		0.00	10,986,890.00	19,523,040.00	6,477,171,980.00
			Base		0.00	10,798.50	19,190.94	6,366,987.94
649573904	KOREA ELECTRIC POWER CORP	COMMON STOCK		09 Jun 2014	11 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.09
	15,175.000	1,016.550000 NJEM	Local	39,072.164745	0.00	1,393,360.00	1,778,576.00	589,748,164.00
			Base	38.436048	0.00	1,370.68	1,749.62	580,146.74
				10 Jun 2014	12 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.08
	21,824.000	1,017.300000 NJEM	Local	38,169.742027	0.00	1,832,630.00	2,498,820.00	828,685,000.00
			Base	37.520635	0.00	1,801.46	2,456.33	814,592.55
649573904 Total	36,999.000		Local		0.00	3,225,990.00	4,277,396.00	1,418,433,164.00
			Base		0.00	3,172.14	4,205.95	1,394,739.29
656093903	PARADISE CO LTD	COMMON STOCK		26 Jun 2014	30 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
	6,586.000	1,016.250000 NJEA	Local	37,082.153204	0.00	109,900.00	732,669.00	243,380,492.00
			Base	36.489204	0.00	108.14	720.95	239,488.80
				26 Jun 2014	30 Jun 2014	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.02
	4,182.000	1,016.250000 NJEA	Local	37,765.899570	0.00	71,072.00	473,811.00	157,392,109.00
			Base	37.162017	0.00	69.94	466.23	154,875.38
				26 Jun 2014	30 Jun 2014	MACQUARIESECURITIES LTD SEOUL	KRW/KR4	0.02
	2,972.000	1,016.250000 NJEA	Local	37,138.787012	0.00	49,660.00	331,108.00	109,995,707.00
			Base	36.544932	0.00	48.87	325.81	108,236.86
				27 Jun 2014	OPEN	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.02
	3,920.000	1,013.600000 NJEA	Local	37,343.856888	0.00	65,875.00	439,164.00	145,882,880.00
			Base	36.842795	0.00	64.99	433.27	143,925.49
				27 Jun 2014	OPEN	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
	4,817.000	1,013.600000 NJEA	Local	37,408.035914	0.00	81,080.00	540,583.00	179,572,846.00
			Base	36.906113	0.00	79.99	533.33	177,163.42

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			30 Jun 2014	OPEN		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.02
4,178.000	1,011.800000	NJEA	Local 36,997.613212		0.00	69,550.00	463,728.00	154,042,750.00
			Base 36.566133		0.00	68.74	458.32	152,246.24
656093903 Total								
26,655.000			Local		0.00	447,137.00	2,981,063.00	990,266,784.00
			Base		0.00	440.67	2,937.91	975,936.19
677172009	SAMSUNG ELECTRONICS CO LTD	COMMON STOCK	09 Jun 2014	11 Jun 2014		MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.63
2,050.000	1,016.550000	NJEA	Local 1,427,094.929756		0.00	1,316,495.00	8,776,634.00	2,915,451,477.00
			Base 1,403.861030		0.00	1,295.06	8,633.75	2,867,986.30
			23 Jun 2014	25 Jun 2014		MORGAN STANLEY AND CO INTERNATIONAL	KRW/KR4	2.60
2,067.000	1,018.450000	NJEA	Local 1,321,822.447992		0.00	5,464,414.00	8,196,620.00	2,718,545,966.00
			Base 1,297.876624		0.00	5,365.42	8,048.13	2,669,297.43
677172009 Total								
4,117.000			Local		0.00	6,780,909.00	16,973,254.00	5,633,997,443.00
			Base		0.00	6,660.48	16,681.88	5,537,283.73
677381907	SAMSUNG ELECTRONICS PEF	PREFERENCE	02 Jun 2014	05 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	2.18
260.000	1,024.000000	NJEA	Local 1,115,319.388462		0.00	579,966.00	869,950.00	288,533,125.00
			Base 1,089.179090		0.00	566.37	849.56	281,770.63
			03 Jun 2014	09 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	2.22
227.000	1,023.150000	NJEA	Local 1,134,463.757709		0.00	515,046.00	772,570.00	256,235,657.00
			Base 1,108.795150		0.00	503.39	755.09	250,438.02
			11 Jun 2014	13 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	2.16
514.000	1,015.800000	NJEA	Local 1,098,526.048638		0.00	1,129,284.00	1,693,928.00	561,819,177.00
			Base 1,081.439308		0.00	1,111.72	1,667.58	553,080.51
			12 Jun 2014	16 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.48
108.000	1,017.600000	NJEA	Local 1,080,812.250000		0.00	52,520.00	350,182.00	116,325,021.00
			Base 1,062.118956		0.00	51.61	344.13	114,313.11
			23 Jun 2014	25 Jun 2014		MORGAN STANLEY AND CO INTERNATIONAL	KRW/KR4	2.08

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
1,698.000	1,018.450000 NJEA	Local	1,056,912.249706	0.00	3,589,274.00	5,383,910.00	1,785,663,816.00
		Base	1,037.765477	0.00	3,524.25	5,286.38	1,753,315.15
677381907 Total							
2,807.000		Local		0.00	5,866,090.00	9,070,540.00	3,008,576,796.00
		Base		0.00	5,757.34	8,902.74	2,952,917.42
ACI018F67	GS RETAIL CO LTD	COMMON STOCK	10 Jun 2014	12 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.01
1,925.000	1,017.300000 NJEA	Local	23,512.908571	0.00	20,360.00	135,786.00	45,106,203.00
		Base	23.113053	0.00	20.01	133.48	44,339.14
			11 Jun 2014	13 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	KRW/KR4	0.01
1,443.000	1,015.800000 NJEA	Local	23,625.910603	0.00	15,341.00	102,277.00	33,974,571.00
		Base	23.258427	0.00	15.10	100.69	33,446.12
			12 Jun 2014	16 Jun 2014	CITIGROUPGLBL MARKET KOERA SECS LT	KRW/KR4	0.01
4,850.000	1,017.600000 NJEA	Local	23,810.622268	0.00	51,967.00	346,444.00	115,083,107.00
		Base	23.398803	0.00	51.07	340.45	113,092.68
			13 Jun 2014	17 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.01
4,253.000	1,017.850000 NJEA	Local	23,392.474018	0.00	44,760.00	298,464.00	99,144,968.00
		Base	22.982241	0.00	43.98	293.23	97,406.27
			16 Jun 2014	18 Jun 2014	CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.05
4,264.000	1,019.950000 NJEA	Local	23,191.427064	0.00	197,770.00	296,664.00	98,393,811.00
		Base	22.737808	0.00	193.90	290.86	96,469.25
			17 Jun 2014	19 Jun 2014	MACQUARIESECURITIES LTD SEOUL	KRW/KR4	0.05
1,858.000	1,021.850000 NJEA	Local	23,380.983315	0.00	86,880.00	130,298.00	43,224,689.00
		Base	22.881033	0.00	85.02	127.51	42,300.42
			18 Jun 2014	20 Jun 2014	MACQUARIESECURITIES LTD SEOUL	KRW/KR4	0.04
3,208.000	1,022.450000 NJEA	Local	22,994.737219	0.00	147,530.00	221,242.00	73,398,345.00
		Base	22.489840	0.00	144.29	216.38	71,786.73
			19 Jun 2014	23 Jun 2014	MACQUARIESECURITIES LTD SEOUL	KRW/KR4	0.04
2,594.000	1,018.700000 NJEA	Local	22,802.681958	0.00	118,300.00	177,416.00	58,854,441.00
		Base	22.384099	0.00	116.13	174.16	57,774.07

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		20 Jun 2014	24 Jun 2014		CREDIT SUISSE FIRST BOSTON (EUROPE)	KRW/KR4	0.04
3,137.000	1,020.700000 NJEA	Local 22,524.233025		0.00	141,310.00	211,974.00	70,305,235.00
		Base 22.067437		0.00	138.44	207.68	68,879.43
		23 Jun 2014	25 Jun 2014		MACQUARIESECURITIES LTD SEOUL	KRW/KR4	0.04
4,363.000	1,018.450000 NJEA	Local 22,392.079762		0.00	195,390.00	293,036.00	97,208,218.00
		Base 21.986430		0.00	191.85	287.73	95,447.22
		24 Jun 2014	26 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	0.04
7,166.000	1,018.450000 NJEA	Local 22,493.723556		0.00	322,379.00	483,570.00	160,384,074.00
		Base 22.086233		0.00	316.54	474.81	157,478.59
		25 Jun 2014	27 Jun 2014		CLSA SECURITIES KOREA LTD.	KRW/KR4	0.04
2,861.000	1,021.050000 NJEA	Local 22,638.926599		0.00	129,539.00	194,310.00	64,446,120.00
		Base 22.172202		0.00	126.87	190.30	63,117.50
ACI018F67 Total							
41,922.000		Local		0.00	1,471,526.00	2,891,481.00	959,523,782.00
		Base		0.00	1,443.20	2,837.28	941,537.42
B0V3XR904	HYUNDAI GLOVIS CO LTD	COMMON STOCK	09 Jun 2014	11 Jun 2014	MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.12
1,830.000	1,016.550000 NJEA	Local 270,576.718579		0.00	222,820.00	1,485,466.00	493,447,109.00
		Base 266.171579		0.00	219.19	1,461.28	485,413.52
		10 Jun 2014	12 Jun 2014		MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.53
1,691.000	1,017.300000 NJEA	Local 268,156.005322		0.00	906,904.00	1,360,355.00	451,184,546.00
		Base 263.595798		0.00	891.48	1,337.22	443,511.79
		11 Jun 2014	13 Jun 2014		MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.53
1,467.000	1,015.800000 NJEA	Local 270,615.751193		0.00	793,987.00	1,190,980.00	395,008,340.00
		Base 266.406528		0.00	781.64	1,172.46	388,864.28
		12 Jun 2014	16 Jun 2014		MERRILL LYNCH INTERNATIONAL	KRW/KR4	0.12
1,474.000	1,017.600000 NJEA	Local 263,669.511533		0.00	174,892.00	1,165,947.00	387,308,021.00
		Base 259.109190		0.00	171.87	1,145.78	380,609.30

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

B0V3XR904 Total

6,462.000	Local	0.00	2,098,603.00	5,202,748.00	1,726,948,016.00
	Base	0.00	2,064.18	5,116.74	1,698,398.89

SOUTH KOREAN WON Total

251,889.000	Local	0.00	43,953,639.00	82,646,225.00	27,422,496,406.00
	Base	0.00	43,175.47	81,206.57	26,944,817.49

SWEDISH KRONA

538003906	NORDEA BANK AB	COMMON STOCK NPV	23 Jun 2014	26 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	SEK/SE1	
424,140.000	6.705650 NJDE	Local	96.409500	0.00	3,066.83	0.00	40,888,058.50
		Base	14.377353	0.00	457.35	0.00	6,097,553.33

SWEDISH KRONA Total

424,140.000	Local	0.00	3,066.83	0.00	40,888,058.50
	Base	0.00	457.35	0.00	6,097,553.33

SWISS FRANC

711075903	HOLCIM LTD REG	COMMON STOCK CHF2.	20 Jun 2014	26 Jun 2014	1 CITIGROUPGLOBAL MARKETS LIMITED	CHF/CH1	0.01
68,778.000	0.896650 NJDE	Local	79.818000	0.00	411.73	0.00	5,489,310.66
		Base	89.018011	0.00	459.19	0.00	6,122,021.59

B39VJC900	ARYZTA AG	COMMON STOCK CHF.02	20 Jun 2014	26 Jun 2014	1 CITIGROUPGLOBAL MARKETS LIMITED	CHF/CH1	0.01
125,168.000	0.896650 NJDE	Local	84.636100	0.00	794.53	0.00	10,592,936.83
		Base	94.391457	0.00	886.11	0.00	11,813,903.79

SWISS FRANC Total

193,946.000	Local	0.00	1,206.26	0.00	16,082,247.49
	Base	0.00	1,345.30	0.00	17,935,925.38

THAILAND BAHT

636476905	KASIKORNBANK PCL NVDR	NVDR THB10.0	03 Jun 2014	06 Jun 2014	JPMORGAN SECURITIES(ASIA PACIFIC)LT	THB/TH1	0.02
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
	194,900.000	32.685000 NJEA	Local	197.160000	0.00	96,066.21	4,034.78	38,326,383.01	
			Base	6.032125	0.00	2,939.15	123.44	1,172,598.53	
636476905	KASIKORNBANK PCL NVDR	NVDR THB10.0		19 Jun 2014	24 Jun 2014	UBS AG	THB/TH1	0.02	
	174,600.000	32.410000 NJEM	Local	200.667900	0.00	105,109.85	4,905.13	34,926,600.36	
			Base	6.191543	0.00	3,243.13	151.35	1,077,648.88	
636476905 Total									
	369,500.000		Local		0.00	201,176.06	8,939.91	73,252,983.37	
			Base		0.00	6,182.28	274.79	2,250,247.41	
636836900	BANGKOK BANK PUBLIC CO NVDR	NVDR THB10.0		12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1		
	59,200.000	32.455000 NJEA	Local	194.389700	0.00	5,178.54	1,611.10	11,501,080.60	
			Base	5.989515	0.00	159.56	49.64	354,370.07	
				13 Jun 2014	18 Jun 2014	CITIGROUPGLOBAL MARKETS LIMITED	THB/TH1		
	76,700.000	32.380000 NJEA	Local	193.486400	0.00	6,678.18	2,077.66	14,831,651.04	
			Base	5.975491	0.00	206.24	64.16	458,049.75	
				16 Jun 2014	19 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	THB/TH1	0.01	
	110,200.000	32.360000 NJEA	Local	192.885000	0.00	53,139.82	1,859.89	21,200,927.29	
			Base	5.960600	0.00	1,642.15	57.47	655,158.45	
				17 Jun 2014	20 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	THB/TH1	0.01	
	60,500.000	32.450000 NJEA	Local	192.632200	0.00	29,135.62	1,019.75	11,624,092.73	
			Base	5.936277	0.00	897.86	31.43	358,215.49	
				18 Jun 2014	23 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	THB/TH1	0.01	
	63,300.000	32.510000 NJEA	Local	191.273900	0.00	30,269.09	1,059.42	12,076,309.36	
			Base	5.883540	0.00	931.07	32.59	371,464.45	
				19 Jun 2014	24 Jun 2014	STANDARD CHARTERED BANK (HONG KONG)	THB/TH1	0.01	
	59,800.000	32.410000 NJEA	Local	190.093800	0.00	28,419.02	994.67	11,338,195.55	
			Base	5.865282	0.00	876.86	30.69	349,836.33	
636836900 Total									
	429,700.000		Local		0.00	152,820.27	8,622.49	82,572,256.57	
			Base		0.00	4,713.74	265.98	2,547,094.54	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
641259908	ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A	03 Jun 2014	06 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	0.02
15,800.000	32.685000 NJEA	241.000000		0.00	9,519.50	79.96	3,798,200.54
		7.373413		0.00	291.25	2.45	116,206.23
		04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	0.02
14,100.000	32.675000 NJEA	241.000000		0.00	8,495.25	71.36	3,389,533.39
		7.375669		0.00	259.99	2.18	103,734.76
		06 Jun 2014	11 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	0.02
66,700.000	32.570000 NJEA	241.041100		0.00	40,193.60	337.63	16,036,910.14
		7.400709		0.00	1,234.07	10.37	492,382.87
		09 Jun 2014	12 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	0.02
34,800.000	32.430000 NJEA	241.908800		0.00	21,046.07	176.79	8,397,203.38
		7.459414		0.00	648.97	5.45	258,933.19
641259908 Total							
131,400.000				0.00	79,254.42	665.74	31,621,847.45
				0.00	2,434.28	20.45	971,257.05
655467900	SUPALAI PUBLIC CO LTD FOR FOREIGN SH. THB1.0 A	02 Jun 2014	05 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	
311,100.000	32.890000 NJEA	20.400700		0.00	15,866.64	133.28	6,330,657.85
		0.620271		0.00	482.42	4.05	192,479.72
		03 Jun 2014	06 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	
202,100.000	32.685000 NJEA	20.539600		0.00	10,377.63	87.17	4,140,588.36
		0.628411		0.00	317.50	2.67	126,681.61
		04 Jun 2014	09 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	
108,300.000	32.675000 NJEA	20.579400		0.00	5,571.87	46.80	2,223,130.35
		0.629821		0.00	170.52	1.43	68,037.65
		05 Jun 2014	10 Jun 2014		GOLDMAN SACHS + CO	THB/TH1	
197,200.000	32.670000 NJEA	21.390300		0.00	10,545.42	88.58	4,207,533.16
		0.654738		0.00	322.79	2.71	128,788.89

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

655467900 Total

818,700.000			Local			0.00	42,361.56	355.83	16,901,909.72
			Base			0.00	1,293.23	10.86	515,987.87

658194907	LAND + HOUSES PUB NVDR	NVDR THB1.0			12 Jun 2014	17 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	629,600.000	32.455000 NJEA	Local		10.271800		0.00	16,167.81	248.98	6,450,708.49
			Base		0.316494		0.00	498.16	7.67	198,758.54
					13 Jun 2014	18 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	390,800.000	32.380000 NJEA	Local		10.162500		0.00	9,928.76	152.90	3,961,423.34
			Base		0.313851		0.00	306.63	4.72	122,341.67
					16 Jun 2014	19 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	573,700.000	32.360000 NJEA	Local		10.033100		0.00	14,389.97	221.61	5,741,377.89
			Base		0.310046		0.00	444.68	6.85	177,422.06
					17 Jun 2014	20 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	217,300.000	32.450000 NJEA	Local		10.050300		0.00	5,459.83	84.08	2,178,386.28
			Base		0.309716		0.00	168.25	2.59	67,130.55
					18 Jun 2014	23 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	388,500.000	32.510000 NJEA	Local		9.895900		0.00	9,611.39	148.02	3,834,797.74
			Base		0.304396		0.00	295.64	4.55	117,957.48
					19 Jun 2014	24 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	249,200.000	32.410000 NJEA	Local		10.000000		0.00	6,230.00	95.94	2,485,674.06
			Base		0.308547		0.00	192.22	2.96	76,694.66
					20 Jun 2014	25 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1		
	95,700.000	32.462500 NJEA	Local		10.000000		0.00	2,392.50	36.84	954,570.66
			Base		0.308048		0.00	73.70	1.13	29,405.33
					23 Jun 2014	26 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1		
	122,100.000	32.475000 NJEA	Local		10.008500		0.00	3,055.09	102.65	1,218,880.11
			Base		0.308191		0.00	94.08	3.16	37,532.87
					24 Jun 2014	27 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1		
	162,900.000	32.420000 NJEA	Local		10.023300		0.00	4,081.99	137.15	1,628,576.43

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	0.309170	0.00	125.91	4.23	50,233.70
		25 Jun 2014	30 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
224,900.000	32.470000 NJEA	Local	10.025200	0.00	5,636.67	189.39	2,248,841.42
		Base	0.308753	0.00	173.60	5.83	69,259.05
		26 Jun 2014	OPEN		MERRILL LYNCH INTERNATIONAL	THB/TH1	
225,900.000	32.480000 NJEA	Local	10.000000	0.00	5,647.50	189.76	2,253,162.74
		Base	0.307882	0.00	173.88	5.84	69,370.77
		27 Jun 2014	OPEN		MERRILL LYNCH INTERNATIONAL	THB/TH1	
335,700.000	32.467500 NJEA	Local	10.000000	0.00	8,392.50	281.99	3,348,325.51
		Base	0.308000	0.00	258.49	8.69	103,128.53
658194907 Total							
3,616,300.000		Local		0.00	90,994.01	1,889.31	36,304,724.67
		Base		0.00	2,805.24	58.22	1,119,235.21
674511001	ROBINSON DEPT STORE PCL FOR FOREIGN SH. THB3.55	03 Jun 2014	06 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
6,300.000	32.685000 NJEA	Local	58.837500	0.00	926.69	31.14	369,718.42
		Base	1.800138	0.00	28.35	0.95	11,311.56
		05 Jun 2014	10 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
14,700.000	32.670000 NJEA	Local	58.000000	0.00	2,131.50	71.62	850,396.88
		Base	1.775329	0.00	65.24	2.19	26,029.90
		06 Jun 2014	11 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
20,700.000	32.570000 NJEA	Local	58.020100	0.00	3,002.54	100.89	1,197,912.64
		Base	1.781397	0.00	92.19	3.10	36,779.63
		09 Jun 2014	12 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
24,700.000	32.430000 NJEA	Local	58.005800	0.00	3,581.86	120.35	1,429,041.05
		Base	1.788646	0.00	110.45	3.71	44,065.40
		10 Jun 2014	13 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	
40,900.000	32.515000 NJEA	Local	58.533900	0.00	5,985.09	201.10	2,387,850.32
		Base	1.800212	0.00	184.07	6.18	73,438.42
		11 Jun 2014	16 Jun 2014		MERRILL LYNCH INTERNATIONAL	THB/TH1	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
50,800.000	32.520000 NJEA	Local	58.578000	0.00	7,439.41	249.96	2,968,073.03
		Base	1.801292	0.00	228.76	7.69	91,269.16
			12 Jun 2014	17 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
75,800.000	32.455000 NJEA	Local	58.813100	0.00	11,145.08	374.47	4,446,513.43
		Base	1.812143	0.00	343.40	11.54	137,005.50
			13 Jun 2014	18 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
15,700.000	32.380000 NJEA	Local	58.365900	0.00	2,290.86	76.97	913,976.80
		Base	1.802529	0.00	70.75	2.38	28,226.58
			16 Jun 2014	19 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
5,300.000	32.360000 NJEA	Local	58.353900	0.00	773.19	25.98	308,476.50
		Base	1.803273	0.00	23.89	0.80	9,532.65
			17 Jun 2014	20 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
9,000.000	32.450000 NJEA	Local	58.000000	0.00	1,305.00	43.85	520,651.15
		Base	1.787365	0.00	40.22	1.35	16,044.72
			23 Jun 2014	26 Jun 2014	MERRILL LYNCH INTERNATIONAL	THB/TH1	
3,400.000	32.475000 NJEA	Local	58.000000	0.00	493.00	16.56	196,690.44
		Base	1.785989	0.00	15.18	0.51	6,056.67
			27 Jun 2014	OPEN	MERRILL LYNCH INTERNATIONAL	THB/TH1	
3,500.000	32.467500 NJEA	Local	58.000000	0.00	507.50	17.05	202,475.45
		Base	1.786402	0.00	15.63	0.53	6,236.25
			30 Jun 2014	OPEN	MERRILL LYNCH INTERNATIONAL	THB/TH1	
4,000.000	32.455000 NJEA	Local	58.096400	0.00	580.96	19.52	231,785.12
		Base	1.790060	0.00	17.90	0.60	7,141.74
674511001 Total							
274,800.000		Local		0.00	40,162.68	1,349.46	16,023,561.23
		Base		0.00	1,236.03	41.53	493,138.18
ACI08C1Z2	LAND + HOUSES PUB CO LTD	LAND + HOUSES PUB CO	25 Jun 2014	OPEN	EXERCISE WARRANTS	THB/TH1	
3,367,820.000	32.420000 NJEA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
ACI08C6S3	LAND + HOUSES PUB CO LTD	27 Jun 2014	OPEN		EXERCISE WARRANTS	THB/TH1	
1,981,780.000	32.467500 NJEA	0.000000		0.00	0.00	0.00	0.00
		0.000000		0.00	0.00	0.00	0.00
B018BZ902	MINOR INTERNATIONAL PCL FOR	19 Jun 2014	24 Jun 2014		MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
51,600.000	32.410000 NJEA	28.374700		0.00	3,660.34	56.37	1,460,417.81
		0.875492		0.00	112.94	1.74	45,060.72
			20 Jun 2014	25 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
89,200.000	32.462500 NJEA	28.576300		0.00	6,372.51	98.14	2,542,535.31
		0.880286		0.00	196.30	3.02	78,322.23
			23 Jun 2014	26 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
61,300.000	32.475000 NJEA	28.229200		0.00	4,326.13	66.62	1,726,057.21
		0.869259		0.00	133.21	2.05	53,150.34
			24 Jun 2014	27 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
37,800.000	32.420000 NJEA	28.281400		0.00	2,672.59	41.16	1,066,323.17
		0.872344		0.00	82.44	1.27	32,890.91
			25 Jun 2014	30 Jun 2014	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
2,900.000	32.470000 NJEA	28.000000		0.00	203.00	3.13	80,993.87
		0.862334		0.00	6.25	0.10	2,494.42
			26 Jun 2014	OPEN	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
51,300.000	32.480000 NJEA	28.288000		0.00	3,627.94	55.87	1,447,490.59
		0.870936		0.00	111.70	1.72	44,565.60
			27 Jun 2014	OPEN	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
104,500.000	32.467500 NJEA	29.034400		0.00	7,585.24	116.81	3,026,392.75
		0.894260		0.00	233.63	3.60	93,212.99
			30 Jun 2014	OPEN	MACQUARIESECURITIES (SINGAPORE)	THB/TH1	
64,100.000	32.455000 NJEA	29.481400		0.00	4,724.39	72.76	1,884,960.59
		0.908378		0.00	145.57	2.24	58,079.20

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

B018BZ902 Total

462,700.000		Local		0.00	33,172.14	510.86	13,235,171.30
		Base		0.00	1,022.04	15.74	407,776.41

B1YWK0908	TOTAL ACCESS COMMUNICA NVDR	NVDR THB2.0	12 Jun 2014	17 Jun 2014	BARCLAYS CAPITAL	THB/TH1		
118,500.000	32.455000 NJEA	Local	114.862000		0.00	5,444.46	1,190.98	13,604,511.56
		Base	3.539116		0.00	167.75	36.70	419,180.76
			13 Jun 2014	18 Jun 2014	GOLDMAN SACHS + CO	THB/TH1	0.01	
171,500.000	32.380000 NJEA	Local	108.396900		0.00	46,475.17	390.39	18,543,202.79
		Base	3.347650		0.00	1,435.30	12.06	572,674.58
			16 Jun 2014	19 Jun 2014	GOLDMAN SACHS + CO	THB/TH1	0.01	
128,900.000	32.360000 NJEA	Local	112.640100		0.00	36,298.27	304.91	14,482,705.71
		Base	3.480844		0.00	1,121.70	9.42	447,549.62

B1YWK0908 Total

418,900.000		Local		0.00	88,217.90	1,886.28	46,630,420.06
		Base		0.00	2,724.75	58.18	1,439,404.96

B5KZ7P907	INDORAMA VENTURES PCL NVDR	NVDR THB1.0	02 Jun 2014	02 Jun 2014	CUSIP CHANGE NON CASH	THB/TH1		
1,100.000	32.596716 NJEA	Local	24.957527		0.00	0.00	0.00	27,453.28
		Base	0.765645		0.00	0.00	0.00	842.21
			06 Jun 2014	06 Jun 2014	CUSIP CHANGE NON CASH	THB/TH1		
770,800.000	32.596716 NJEA	Local	24.957527		0.00	0.00	0.00	19,237,262.02
		Base	0.765645		0.00	0.00	0.00	590,159.52
			09 Jun 2014	09 Jun 2014	CUSIP CHANGE NON CASH	THB/TH1		
205,800.000	32.596788 NJEA	Local	24.957529		0.00	0.00	0.00	5,136,259.56
		Base	0.765644		0.00	0.00	0.00	157,569.50
			29 May 2014	29 May 2014	CUSIP CHANGE NON CASH	THB/TH1		
457,200.000	32.596788 NJEA	Local	24.957529		0.00	0.00	0.00	11,410,582.46
		Base	0.765644		0.00	0.00	0.00	350,052.36
			30 May 2014	30 May 2014	CUSIP CHANGE NON CASH	THB/TH1		

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
126,400.000	32.596788 NJEA	24.957529	0.00	0.00	0.00	3,154,631.72	
	Local						
	Base	0.765644	0.00	0.00	0.00	96,777.38	
B5KZ7P907 Total							
1,561,300.000			0.00	0.00	0.00	38,966,189.04	
	Local						
	Base		0.00	0.00	0.00	1,195,400.97	
THAILAND BAHT Total							
13,432,900.000			0.00	728,159.04	24,219.88	355,509,063.41	
	Local						
	Base		0.00	22,411.59	745.75	10,939,542.60	

US DOLLAR

00756M404	ADVANCED SEMICONDUCTOR E ADR	ADR	04 Jun 2014	09 Jun 2014	KNIGHT EQUITY MARKETS L.P.	USD/DTC	0.03
291,700.000	1.000000 NJEM	Local	6.325400	0.00	8,751.00	40.78	1,836,327.40
		Base	6.325400	0.00	8,751.00	40.78	1,836,327.40
			05 Jun 2014	10 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.01
50,000.000	1.000000 NJEM	Local	6.177700	0.00	500.00	0.00	308,385.00
		Base	6.177700	0.00	500.00	0.00	308,385.00
			17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.01
54,144.000	1.000000 NJEM	Local	6.392800	0.00	541.44	7.65	345,582.67
		Base	6.392800	0.00	541.44	7.65	345,582.67
00756M404 Total							
395,844.000		Local		0.00	9,792.44	48.43	2,490,295.07
		Base		0.00	9,792.44	48.43	2,490,295.07
008956005	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	19 Jun 2014	24 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/GBB	0.03
500,000.000	1.000000 NJDE	Local	49.471200	0.00	15,000.00	0.00	24,720,600.00
		Base	49.471200	0.00	15,000.00	0.00	24,720,600.00
015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	10 Jun 2014	13 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
15,000.000	1.000000 NJFQ	Local	76.650600	0.00	150.00	25.41	1,149,583.59
		Base	76.650600	0.00	150.00	25.41	1,149,583.59
			12 Jun 2014	17 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,475.000	1.000000	NJFQ	Local	76.641600	0.00	14.75	2.50	113,029.11	
				Base	76.641600	0.00	14.75	2.50	113,029.11	
015271109 Total	16,475.000			Local		0.00	164.75	27.91	1,262,612.70	
				Base		0.00	164.75	27.91	1,262,612.70	
14912K202	CATCHER TECHNOLOGY GDR REGS		DEPOSITORY RECEIPT		17 Jun 2014	20 Jun 2014	UBS AG	USD/EUR	0.04	
	10,899.000	1.000000	NJEM	Local	47.300000	0.00	381.47	0.00	515,141.23	
				Base	47.300000	0.00	381.47	0.00	515,141.23	
151290889	CEMEX SAB SPONS ADR PART CER		ADR NPV		17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04	
	50,854.000	1.000000	NJEA	Local	13.064000	0.00	1,779.89	14.69	662,562.09	
				Base	13.064000	0.00	1,779.89	14.69	662,562.09	
					18 Jun 2014	23 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04	
	29,060.000	1.000000	NJEA	Local	13.057400	0.00	1,017.10	8.39	378,422.55	
				Base	13.057400	0.00	1,017.10	8.39	378,422.55	
					25 Jun 2014	30 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04	
	33,651.000	1.000000	NJEA	Local	13.145600	0.00	1,177.79	9.78	441,175.02	
				Base	13.145600	0.00	1,177.79	9.78	441,175.02	
151290889 Total	113,565.000			Local		0.00	3,974.78	32.86	1,482,159.66	
				Base		0.00	3,974.78	32.86	1,482,159.66	
344419106	FOMENTO ECONOMICO MEX SP ADR		ADR		17 Jun 2014	20 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04	
	1,591.000	1.000000	NJEA	Local	93.363708	0.00	55.69	3.29	148,482.68	
				Base	93.363708	0.00	55.69	3.29	148,482.68	
					17 Jun 2014	20 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	1,591.000	1.000000	NJEA	Local	93.250000	0.00	55.69	3.28	148,301.78	
				Base	93.250000	0.00	55.69	3.28	148,301.78	
					18 Jun 2014	23 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.02	
	771.000	1.000000	NJEA	Local	93.760100	0.00	15.42	1.60	72,272.02	
				Base	93.760100	0.00	15.42	1.60	72,272.02	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			25 Jun 2014	30 Jun 2014		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04
1,592.000	1.000000	NJEA	Local	95.416400	0.00	55.72	3.36	151,843.83
			Base	95.416400	0.00	55.72	3.36	151,843.83
			26 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04
548.000	1.000000	NJEA	Local	95.043613	0.00	19.18	1.16	52,063.56
			Base	95.043613	0.00	19.18	1.16	52,063.56
			27 Jun 2014	OPEN		CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.04
1,119.000	1.000000	NJEA	Local	95.055308	0.00	39.17	2.36	106,325.36
			Base	95.055308	0.00	39.17	2.36	106,325.36
			27 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
917.000	1.000000	NJEA	Local	95.030000	0.00	32.10	1.93	87,108.48
			Base	95.030000	0.00	32.10	1.93	87,108.48
			27 Jun 2014	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
2,986.000	1.000000	NJEA	Local	95.055300	0.00	104.51	6.27	283,724.35
			Base	95.055300	0.00	104.51	6.27	283,724.35
			30 Jun 2014	OPEN		J.P. MORGAN SECURITIES INC.	USD/DTC	0.04
6,104.000	1.000000	NJEA	Local	93.838400	0.00	213.64	12.66	572,563.29
			Base	93.838400	0.00	213.64	12.66	572,563.29
344419106 Total								
17,219.000			Local		0.00	591.12	35.91	1,622,685.35
			Base		0.00	591.12	35.91	1,622,685.35
40415F101	HDFC BANK LTD ADR	ADR		13 Jun 2014	18 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.04
25,602.000	1.000000	NJEA	Local	47.323000	0.00	896.07	26.78	1,210,640.60
			Base	47.323000	0.00	896.07	26.78	1,210,640.60
				25 Jun 2014	30 Jun 2014	ISI GROUPINC	USD/DTC	0.04
40,724.000	1.000000	NJEA	Local	46.294800	0.00	1,425.34	41.67	1,883,842.42
			Base	46.294800	0.00	1,425.34	41.67	1,883,842.42

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

40415F101 Total

66,326.000			Local	0.00	2,321.41	68.45	3,094,483.02
			Base	0.00	2,321.41	68.45	3,094,483.02

443809900	ITC LTD GDR REGS		GDR	04 Jun 2014	09 Jun 2014		MACQUARIESECURITIES LIMITED	USD/EUR	
46,455.000	1.000000 NJEA		Local	5.560000			25.83	0.00	258,263.97
			Base	5.560000			25.83	0.00	258,263.97

45174L108	IKANG HEALTHCARE GROUP ADR		ADR USD.01	20 Jun 2014	25 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.04
2,184.000	1.000000 NJEA		Local	17.515600			76.44	0.85	38,176.78
			Base	17.515600			76.44	0.85	38,176.78
				23 Jun 2014	26 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.04
1,350.000	1.000000 NJEA		Local	18.020200			47.25	0.54	24,279.48
			Base	18.020200			47.25	0.54	24,279.48
				24 Jun 2014	27 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.04
1,851.000	1.000000 NJEA		Local	17.559600			64.79	0.72	32,437.31
			Base	17.559600			64.79	0.72	32,437.31
				25 Jun 2014	30 Jun 2014		UBS SECURITIES LLC	USD/DTC	0.04
3,792.000	1.000000 NJEA		Local	17.035500			132.72	1.43	64,464.47
			Base	17.035500			132.72	1.43	64,464.47
				26 Jun 2014	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.02
518.000	1.000000 NJEA		Local	17.581100			10.36	0.20	9,096.45
			Base	17.581100			10.36	0.20	9,096.45
				26 Jun 2014	OPEN		UBS SECURITIES LLC	USD/DTC	0.04
2,825.000	1.000000 NJEA		Local	17.309805			98.88	1.09	48,800.23
			Base	17.309805			98.88	1.09	48,800.23
				27 Jun 2014	OPEN		UBS SECURITIES LLC	USD/DTC	0.04
3,514.000	1.000000 NJEA		Local	17.283304			122.99	1.35	60,609.19
			Base	17.283304			122.99	1.35	60,609.19
				30 Jun 2014	OPEN		LIQUIDNETINC	USD/DTC	0.04

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	1,851.000	1.000000 NJEA	Local	17.500000	0.00	64.79	0.72	32,326.99	
			Base	17.500000	0.00	64.79	0.72	32,326.99	
				30 Jun 2014	OPEN	UBS SECURITIES LLC	USD/DTC	0.04	
	4,668.000	1.000000 NJEA	Local	17.492502	0.00	163.38	1.81	81,489.81	
			Base	17.492502	0.00	163.38	1.81	81,489.81	
45174L108 Total									
	22,553.000		Local		0.00	781.60	8.71	391,680.71	
			Base		0.00	781.60	8.71	391,680.71	
456788108	INFOSYS LTD SP ADR		ADR	30 May 2014	04 Jun 2014	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.01	
	19,722.000	1.000000 NJEM	Local	50.692000	0.00	197.22	22.10	999,528.30	
			Base	50.692000	0.00	197.22	22.10	999,528.30	
456788108	INFOSYS LTD SP ADR		ADR	19 Jun 2014	24 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02	
	10,228.000	1.000000 NJEA	Local	54.506601	0.00	204.56	12.33	557,276.62	
			Base	54.506601	0.00	204.56	12.33	557,276.62	
				20 Jun 2014	25 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02	
	28,312.000	1.000000 NJEA	Local	54.568801	0.00	566.24	34.15	1,544,351.49	
			Base	54.568801	0.00	566.24	34.15	1,544,351.49	
				25 Jun 2014	30 Jun 2014	ISI GROUP INC	USD/DTC	0.03	
	9,271.000	1.000000 NJEA	Local	52.933000	0.00	324.48	10.85	490,406.51	
			Base	52.933000	0.00	324.48	10.85	490,406.51	
456788108 Total									
	67,533.000		Local		0.00	1,292.50	79.43	3,591,562.92	
			Base		0.00	1,292.50	79.43	3,591,562.92	
464286715	ISHARES MSCI TURKEY ETF		ISHARES MSCI TURKEY	12 Jun 2014	17 Jun 2014	WALLACH BETH CAPITAL	USD/DTC	0.01	
	100,000.000	1.000000 NJBD	Local	57.061900	0.00	1,000.00	126.11	5,705,063.88	
			Base	57.061900	0.00	1,000.00	126.11	5,705,063.88	
464287234	ISHARES MSCI EMERGING MARKETS		ISHARES MSCI EMERGIN	20 Jun 2014	25 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.01	
	1,244,600.000	1.000000 NJBD	Local	43.500000	0.00	12,446.00	1,196.50	54,126,457.50	
			Base	43.500000	0.00	12,446.00	1,196.50	54,126,457.50	

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl 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							
464287465	ISHARES MSCI EAFE ETF		ISHARES MSCI EAFE ET	18 Jun 2014	23 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.01
	2,500.000	1.000000 NJDO	Local	68.000000	0.00	25.00	3.76	169,971.24
			Base	68.000000	0.00	25.00	3.76	169,971.24
				19 Jun 2014	24 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.01
	2,500.000	1.000000 NJDO	Local	68.000000	0.00	25.00	3.76	169,971.24
			Base	68.000000	0.00	25.00	3.76	169,971.24
				20 Jun 2014	25 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.01
	995,000.000	1.000000 NJDO	Local	68.000000	0.00	9,950.00	1,495.29	67,648,554.70
			Base	68.000000	0.00	9,950.00	1,495.29	67,648,554.70
464287465 Total	1,000,000.000		Local		0.00	10,000.00	1,502.81	67,988,497.18
			Base		0.00	10,000.00	1,502.81	67,988,497.18
560317208	MAIL.RU GROUP GDR REGS		GDR USD.000005	12 Jun 2014	17 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	USD/EUR	0.05
	37,718.000	1.000000 NJEM	Local	36.400200	0.00	1,697.31	0.00	1,371,245.43
			Base	36.400200	0.00	1,697.31	0.00	1,371,245.43
				12 Jun 2014	17 Jun 2014	INVESTMENT TECHNOLOGY GROUP LTD	USD/EUR	0.01
	5,296.000	1.000000 NJEM	Local	36.449800	0.00	57.91	0.00	192,980.23
			Base	36.449800	0.00	57.91	0.00	192,980.23
				13 Jun 2014	18 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	USD/EUR	0.05
	2,424.000	1.000000 NJEM	Local	35.760000	0.00	109.08	0.00	86,573.16
			Base	35.760000	0.00	109.08	0.00	86,573.16
				16 Jun 2014	19 Jun 2014	CITIGROUPGLOBAL MARKETS INC.	USD/EUR	0.04
	2,112.000	1.000000 NJEM	Local	35.376100	0.00	73.92	0.00	74,640.40
			Base	35.376100	0.00	73.92	0.00	74,640.40
				17 Jun 2014		INVESTMENT TECHNOLOGY GROUP LTD	USD/EUR	0.01
	715.000	1.000000 NJEM	Local	35.748100	0.00	7.67	0.00	25,552.22
			Base	35.748100	0.00	7.67	0.00	25,552.22
				17 Jun 2014	CANCEL	INVESTMENT TECHNOLOGY GROUP LTD	USD/EUR	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
-715.000	1.000000 NJEM	Local	35.748100	0.00	-7.67	0.00	-25,552.22
		Base	35.748100	0.00	-7.67	0.00	-25,552.22
		17 Jun 2014	20 Jun 2014		MORGAN STANLEY CO INCORPORATED	USD/EUR	0.05
4,870.000	1.000000 NJEM	Local	35.800000	0.00	219.15	0.00	174,126.85
		Base	35.800000	0.00	219.15	0.00	174,126.85
		17 Jun 2014	20 Jun 2014		CITIGROUPGLOBAL MARKETS INC.	USD/EUR	0.05
3,587.000	1.000000 NJEM	Local	35.750000	0.00	161.42	0.00	128,073.83
		Base	35.750000	0.00	161.42	0.00	128,073.83
		17 Jun 2014	20 Jun 2014		INVESTMENT TECHNOLOGY GROUP LTD	USD/EUR	0.01
715.000	1.000000 NJEM	Local	35.748100	0.00	7.68	0.00	25,552.21
		Base	35.748100	0.00	7.68	0.00	25,552.21
		23 Jun 2014			DEUTSCHE BANK SECURITIES INC	USD/EUR	0.01
6,967.000	1.000000 NJEM	Local	35.989400	0.00	100.29	0.00	250,637.86
		Base	35.989400	0.00	100.29	0.00	250,637.86
		23 Jun 2014	CANCEL		DEUTSCHE BANK SECURITIES INC	USD/EUR	0.01
-6,967.000	1.000000 NJEM	Local	35.989400	0.00	-100.29	0.00	-250,637.86
		Base	35.989400	0.00	-100.29	0.00	-250,637.86
		23 Jun 2014	30 Jun 2014	4	DEUTSCHE BANK SECURITIES INC	USD/EUR	0.04
6,967.000	1.000000 NJEM	Local	35.989400	0.00	278.70	0.00	250,459.45
		Base	35.989400	0.00	278.70	0.00	250,459.45
		24 Jun 2014	30 Jun 2014	3	UBS AG	USD/EUR	0.05
2,589.000	1.000000 NJEM	Local	35.850000	0.00	116.51	0.00	92,699.14
		Base	35.850000	0.00	116.51	0.00	92,699.14
		24 Jun 2014	30 Jun 2014	3	BARCLAYS CAPITAL	USD/EUR	0.05
21,933.000	1.000000 NJEM	Local	35.982000	0.00	986.99	0.00	788,206.22
		Base	35.982000	0.00	986.99	0.00	788,206.22
560317208 Total		Local		0.00	3,708.67	0.00	3,184,556.92
88,211.000		Base		0.00	3,708.67	0.00	3,184,556.92

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
566828901	COMMERCIAL INTL BANK GDR REG GDR EGP10.	02 Jun 2014	05 Jun 2014		HSBC BANKPLC	USD/EUR	
6,850.000	1.000000 NJEB	Local	4.950000	0.00	23.74	0.00	33,883.76
		Base	4.950000	0.00	23.74	0.00	33,883.76
		05 Jun 2014	10 Jun 2014		HSBC BANKPLC	USD/EUR	
22,224.000	1.000000 NJEB	Local	4.950000	0.00	77.01	0.00	109,931.79
		Base	4.950000	0.00	77.01	0.00	109,931.79
		09 Jun 2014	12 Jun 2014		HSBC BANKPLC	USD/EUR	
1,872.000	1.000000 NJEB	Local	4.950000	0.00	6.49	0.00	9,259.91
		Base	4.950000	0.00	6.49	0.00	9,259.91
		10 Jun 2014	13 Jun 2014		HSBC BANKPLC	USD/EUR	
17,286.000	1.000000 NJEB	Local	4.950000	0.00	59.90	0.00	85,505.80
		Base	4.950000	0.00	59.90	0.00	85,505.80
		11 Jun 2014	16 Jun 2014		HSBC BANKPLC	USD/EUR	
139,521.000	1.000000 NJEB	Local	4.950900	0.00	483.53	0.00	690,270.99
		Base	4.950900	0.00	483.53	0.00	690,270.99
		12 Jun 2014	17 Jun 2014		HSBC BANKPLC	USD/EUR	
3,907.000	1.000000 NJEB	Local	5.004000	0.00	13.69	0.00	19,536.94
		Base	5.004000	0.00	13.69	0.00	19,536.94
		18 Jun 2014	23 Jun 2014		HSBC BANKPLC	USD/EUR	
1,237.000	1.000000 NJEB	Local	5.000000	0.00	4.33	0.00	6,180.67
		Base	5.000000	0.00	4.33	0.00	6,180.67
		19 Jun 2014	24 Jun 2014		HSBC BANKPLC	USD/EUR	
22,258.000	1.000000 NJEB	Local	4.926700	0.00	76.76	0.00	109,581.73
		Base	4.926700	0.00	76.76	0.00	109,581.73
		23 Jun 2014	26 Jun 2014		HSBC BANKPLC	USD/EUR	
1,239.000	1.000000 NJEB	Local	4.905600	0.00	4.25	0.00	6,073.79
		Base	4.905600	0.00	4.25	0.00	6,073.79
		24 Jun 2014	27 Jun 2014		HSBC BANKPLC	USD/EUR	
1,773.000	1.000000 NJEB	Local	4.784000	0.00	5.94	0.00	8,476.09

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	4.784000		0.00	5.94	0.00	8,476.09
		26 Jun 2014	OPEN		HSBC BANKPLC	USD/EUR	
28,620.000	1.000000 NJEB	Local	4.809000	0.00	96.34	0.00	137,537.24
	Base	4.809000		0.00	96.34	0.00	137,537.24
566828901 Total							
246,787.000		Local		0.00	851.98	0.00	1,216,238.71
		Base		0.00	851.98	0.00	1,216,238.71
715684106	TELEKOMUNIK INDONESIA SP ADR	ADR IDR50.	02 Jun 2014	05 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02
500.000	1.000000 NJEB	Local	43.229800	0.00	8.75	0.48	21,605.67
		Base	43.229800	0.00	8.75	0.48	21,605.67
			03 Jun 2014	04 Jun 2014	J.P. MORGAN SECURITIES INC.	USD/DTC	0.04
6,700.000	1.000000 NJEB	Local	42.757900	0.00	268.00	6.34	286,203.59
		Base	42.757900	0.00	268.00	6.34	286,203.59
			05 Jun 2014	10 Jun 2014	J.P. MORGAN SECURITIES INC.	USD/DTC	0.04
10,800.000	1.000000 NJEB	Local	42.446500	0.00	432.00	10.14	457,980.06
		Base	42.446500	0.00	432.00	10.14	457,980.06
			06 Jun 2014	11 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.02
4,900.000	1.000000 NJEB	Local	42.380100	0.00	85.75	4.59	207,572.15
		Base	42.380100	0.00	85.75	4.59	207,572.15
			10 Jun 2014	13 Jun 2014	CITIGROUPGLOBAL MARKETS INC	USD/DTC	0.02
900.000	1.000000 NJEB	Local	42.379000	0.00	15.75	0.85	38,124.50
		Base	42.379000	0.00	15.75	0.85	38,124.50
			13 Jun 2014	18 Jun 2014	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.03
123,000.000	1.000000 NJEB	Local	40.343100	0.00	3,690.00	109.67	4,958,401.63
		Base	40.343100	0.00	3,690.00	109.67	4,958,401.63
715684106 Total							
146,800.000		Local		0.00	4,500.25	132.07	5,969,887.60
		Base		0.00	4,500.25	132.07	5,969,887.60

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
74734M109	QIHOO 360 TECHNOLOGY CO ADR	ADR USD.001	03 Jun 2014	06 Jun 2014	UBS SECURITIES LLC	USD/DTC	0.02
20,387.000	1.000000 NJEA	Local	86.822500	0.00	407.74	39.12	1,769,603.45
		Base	86.822500	0.00	407.74	39.12	1,769,603.45
78413F103	SESA STERLITE LTD ADR	ADR	06 Jun 2014	11 Jun 2014	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
37,500.000	1.000000 NJEM	Local	20.720700	0.00	310.81	0.00	776,715.44
		Base	20.720700	0.00	310.81	0.00	776,715.44
			11 Jun 2014	16 Jun 2014	MACQUARIESECURITIES (USA) INC	USD/DTC	0.04
20,400.000	1.000000 NJEM	Local	19.766900	0.00	714.00	0.00	402,530.76
		Base	19.766900	0.00	714.00	0.00	402,530.76
78413F103 Total							
57,900.000		Local		0.00	1,024.81	0.00	1,179,246.20
		Base		0.00	1,024.81	0.00	1,179,246.20
78440P108	SK TELECOM CO LTD ADR	ADR	09 Jun 2014	12 Jun 2014	GOLDMAN SACHS + CO	USD/DTC	0.04
44,500.000	1.000000 NJEA	Local	23.739900	0.00	1,557.50	23.35	1,054,844.70
		Base	23.739900	0.00	1,557.50	23.35	1,054,844.70
876568502	TATA MOTORS LTD SPON ADR	ADR USD.1	04 Jun 2014	09 Jun 2014	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.01
25,000.000	1.000000 NJEM	Local	37.403200	0.00	250.00	20.67	934,809.33
		Base	37.403200	0.00	250.00	20.67	934,809.33
929042109	VORNADO REALTY TRUST	REIT USD.04	06 Jun 2014	11 Jun 2014	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,500.000	1.000000 NJFQ	Local	108.614000	0.00	25.00	6.01	271,503.99
		Base	108.614000	0.00	25.00	6.01	271,503.99
B174ZJ903	ISHARES MSCI INDIA INDEX ETF	ISHARES MSCI INDIA I	02 Jun 2014	05 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
68,700.000	1.000000 NJEA	Local	7.069800	0.00	971.39	157.85	484,566.02
		Base	7.069800	0.00	971.39	157.85	484,566.02
			03 Jun 2014	06 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
94,700.000	1.000000 NJEA	Local	7.099300	0.00	1,344.61	218.49	670,740.61
		Base	7.099300	0.00	1,344.61	218.49	670,740.61
			04 Jun 2014	09 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
200,700.000	1.000000 NJEA	Local	7.085400	0.00	2,844.08	462.16	1,418,733.54
		Base	7.085400	0.00	2,844.08	462.16	1,418,733.54
			05 Jun 2014	10 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
66,600.000	1.000000 NJEA	Local	7.120900	0.00	948.50	154.13	473,149.31
		Base	7.120900	0.00	948.50	154.13	473,149.31
			06 Jun 2014	11 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
80,300.000	1.000000 NJEA	Local	7.243000	0.00	1,163.23	189.02	580,260.65
		Base	7.243000	0.00	1,163.23	189.02	580,260.65
			09 Jun 2014	12 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
152,400.000	1.000000 NJEA	Local	7.382000	0.00	2,250.03	365.63	1,122,401.14
		Base	7.382000	0.00	2,250.03	365.63	1,122,401.14
			10 Jun 2014	13 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
64,147.000	1.000000 NJEA	Local	7.324300	0.00	939.66	152.69	468,739.52
		Base	7.324300	0.00	939.66	152.69	468,739.52
			13 Jun 2014	18 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
47,700.000	1.000000 NJEA	Local	7.261100	0.00	692.71	112.56	345,549.20
		Base	7.261100	0.00	692.71	112.56	345,549.20
			16 Jun 2014	19 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
39,400.000	1.000000 NJEA	Local	7.168900	0.00	564.91	91.79	281,797.96
		Base	7.168900	0.00	564.91	91.79	281,797.96
			17 Jun 2014	20 Jun 2014	DAIWA SECURITIES (HK) LTD.	USD/SG4	0.01
40,166.000	1.000000 NJEA	Local	7.194900	0.00	577.98	93.92	288,318.45
		Base	7.194900	0.00	577.98	93.92	288,318.45
B174ZJ903 Total							
854,813.000		Local		0.00	12,297.10	1,998.24	6,134,256.40
		Base		0.00	12,297.10	1,998.24	6,134,256.40

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

US DOLLAR Total

5,088,367.000				0.00	82,394.95	5,346.58	188,964,450.49
	Local						
	Base			0.00	82,394.95	5,346.58	188,964,450.49

EQUITY Total

353,693,560.000				0.00	328,133.93	151,961.79	547,409,287.24
	Base						

SALES Total

393,945,436.830				0.00	328,133.93	151,961.79	587,661,164.07
	Base						

Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
AUSTRALIAN DOLLAR						
EQUITY						
5,461,256.000		Local	0.00	49.00	0.00	23,279,284.24
		Base	0.00	46.18	0.00	23,012,140.77
	TRADES: 5					
	CANCELS: 0					
AUSTRALIAN DOLLAR Total						
Long 5,461,256.000		Local	0.00	49.00	0.00	23,279,284.24
		Base	0.00	46.18	0.00	23,012,140.77
	TRADES: 5					
	CANCELS: 0					
BRAZILIAN REAL						
EQUITY						
27,300.000		Local	0.00	1,396.31	328.24	1,011,660.15
		Base	0.00	624.83	146.89	452,704.90
	TRADES: 10					
	CANCELS: 0					
BRAZILIAN REAL Total						
Long 27,300.000		Local	0.00	1,396.31	328.24	1,011,660.15
		Base	0.00	624.83	146.89	452,704.90
	TRADES: 10					
	CANCELS: 0					
CANADIAN DOLLAR						
EQUITY						
144,951.000		Local	0.00	644.65	0.00	6,781,634.72
		Base	0.00	597.41	0.00	6,294,051.19
	TRADES: 5					
	CANCELS: 1					
CANADIAN DOLLAR Total						

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Long	144,951.000		Local	0.00	644.65	0.00	6,781,634.72
			Base	0.00	597.41	0.00	6,294,051.19
		TRADES: 5					
		CANCELS: 1					

CHILEAN PESO

EQUITY							
	40,895.000		Local	0.00	614,861.00	0.00	280,096,992.00
			Base	0.00	1,111.88	0.00	506,507.88
		TRADES: 4					
		CANCELS: 0					

CHILEAN PESO Total

Long	40,895.000		Local	0.00	614,861.00	0.00	280,096,992.00
			Base	0.00	1,111.88	0.00	506,507.88
		TRADES: 4					
		CANCELS: 0					

CZECH KORUNA

EQUITY							
	151,120.000		Local	0.00	427,637.81	0.00	150,053,570.91
			Base	0.00	21,109.25	0.00	7,407,494.70
		TRADES: 11					
		CANCELS: 0					

CZECH KORUNA Total

Long	151,120.000		Local	0.00	427,637.81	0.00	150,053,570.91
			Base	0.00	21,109.25	0.00	7,407,494.70
		TRADES: 11					
		CANCELS: 0					

DANISH KRONE

EQUITY							
	2,679.000		Local	0.00	2,579.13	0.00	34,390,924.04
			Base	0.00	469.77	0.00	6,264,070.36
		TRADES: 2					
		CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
DANISH KRONE Total						
Long 2,679.000		Local	0.00	2,579.13	0.00	34,390,924.04
		Base	0.00	469.77	0.00	6,264,070.36
	TRADES: 2					
	CANCELS: 0					

EURO CURRENCY

FRANCE						
EQUITY						
377,142.000		Local	0.00	0.00	0.00	10,242,777.93
		Base	0.00	0.00	0.00	14,763,934.20
	TRADES: 5					
	CANCELS: 2					

FRANCE Total						
377,142.000		Local	0.00	0.00	0.00	10,242,777.93
		Base	0.00	0.00	0.00	14,763,934.20
	TRADES: 5					
	CANCELS: 2					

GERMANY						
EQUITY						
849,705.000		Local	0.00	366.22	0.00	4,883,268.07
		Base	0.00	497.16	0.00	6,629,281.64
	TRADES: 3					
	CANCELS: 1					

GERMANY Total						
849,705.000		Local	0.00	366.22	0.00	4,883,268.07
		Base	0.00	497.16	0.00	6,629,281.64
	TRADES: 3					
	CANCELS: 1					

GREECE

Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
1,352,721.000		Local	0.00	4,503.10	748.95	2,309,730.46
		Base	0.00	6,139.28	1,021.07	3,148,965.99
	TRADES: 7					
	CANCELS: 0					
GREECE Total						
1,352,721.000		Local	0.00	4,503.10	748.95	2,309,730.46
		Base	0.00	6,139.28	1,021.07	3,148,965.99
	TRADES: 7					
	CANCELS: 0					
ITALY						
EQUITY						
3,716,577.000		Local	0.00	1,053.27	14,043.57	14,058,663.50
		Base	0.00	1,429.86	19,064.85	19,085,341.72
	TRADES: 3					
	CANCELS: 1					
ITALY Total						
3,716,577.000		Local	0.00	1,053.27	14,043.57	14,058,663.50
		Base	0.00	1,429.86	19,064.85	19,085,341.72
	TRADES: 3					
	CANCELS: 1					
NETHERLANDS						
EQUITY						
271,564.000		Local	0.00	343.57	0.00	4,581,248.05
		Base	0.00	466.41	0.00	6,219,274.29
	TRADES: 1					
	CANCELS: 0					
NETHERLANDS Total						
271,564.000		Local	0.00	343.57	0.00	4,581,248.05
		Base	0.00	466.41	0.00	6,219,274.29
	TRADES: 1					
	CANCELS: 0					
SPAIN						

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
2,082,574.000		Local	0.00	0.00	0.00	357,537.08
		Base	0.00	0.00	0.00	487,210.83
	TRADES: 3					
	CANCELS: 1					
SPAIN Total						
2,082,574.000		Local	0.00	0.00	0.00	357,537.08
		Base	0.00	0.00	0.00	487,210.83
	TRADES: 3					
	CANCELS: 1					
EURO CURRENCY Total						
Long 8,650,283.000		Local	0.00	6,266.16	14,792.52	36,433,225.09
		Base	0.00	8,532.71	20,085.92	50,334,008.67
	TRADES: 22					
	CANCELS: 5					
HONG KONG DOLLAR						
EQUITY						
11,143,200.000		Local	0.00	117,516.15	75,290.42	73,926,301.37
		Base	0.00	15,159.80	9,712.59	9,536,630.07
	TRADES: 39					
	CANCELS: 0					
HONG KONG DOLLAR Total						
Long 11,143,200.000		Local	0.00	117,516.15	75,290.42	73,926,301.37
		Base	0.00	15,159.80	9,712.59	9,536,630.07
	TRADES: 39					
	CANCELS: 0					
INDONESIAN RUPIAH						
EQUITY						
1,767,200.000		Local	0.00	43,865,878.00	8,977,912.00	17,727,311,685.00
		Base	0.00	3,702.45	756.50	1,493,328.51
	TRADES: 17					
	CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
INDONESIAN RUPIAH Total						
Long 1,767,200.000		Local	0.00	43,865,878.00	8,977,912.00	17,727,311,685.00
		Base	0.00	3,702.45	756.50	1,493,328.51
	TRADES: 17					
	CANCELS: 0					

JAPANESE YEN

EQUITY						
94,250.000		Local	0.00	237,355.00	0.00	295,694,171.00
		Base	0.00	2,326.88	0.00	2,899,645.93
	TRADES: 4					
	CANCELS: 0					

JAPANESE YEN Total

Long 94,250.000		Local	0.00	237,355.00	0.00	295,694,171.00
		Base	0.00	2,326.88	0.00	2,899,645.93
	TRADES: 4					
	CANCELS: 0					

MEXICAN PESO

EQUITY						
2,673,945.000		Local	0.00	253,436.01	0.00	118,181,649.32
		Base	0.00	19,495.02	0.00	9,086,956.70
	TRADES: 48					
	CANCELS: 1					

MEXICAN PESO Total

Long 2,673,945.000		Local	0.00	253,436.01	0.00	118,181,649.32
		Base	0.00	19,495.02	0.00	9,086,956.70
	TRADES: 48					
	CANCELS: 1					

PAKISTAN RUPEE

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
5,387,300.000		Local	0.00	4,255,967.00	34,047.74	855,483,414.74
		Base	0.00	43,306.71	346.45	8,704,995.32
	TRADES: 1					
	CANCELS: 0					
PAKISTAN RUPEE Total						
Long 5,387,300.000		Local	0.00	4,255,967.00	34,047.74	855,483,414.74
		Base	0.00	43,306.71	346.45	8,704,995.32
	TRADES: 1					
	CANCELS: 0					
PHILIPPINE PESO						
EQUITY						
774,370.000		Local	0.00	164,964.58	26,394.34	66,177,192.17
		Base	0.00	3,763.68	602.20	1,509,846.97
	TRADES: 15					
	CANCELS: 0					
PHILIPPINE PESO Total						
Long 774,370.000		Local	0.00	164,964.58	26,394.34	66,177,192.17
		Base	0.00	3,763.68	602.20	1,509,846.97
	TRADES: 15					
	CANCELS: 0					
POLISH ZLOTY						
EQUITY						
55,235.000		Local	0.00	13,657.84	0.00	4,566,272.84
		Base	0.00	4,499.84	0.00	1,504,445.99
	TRADES: 7					
	CANCELS: 0					
POLISH ZLOTY Total						
Long 55,235.000		Local	0.00	13,657.84	0.00	4,566,272.84
		Base	0.00	4,499.84	0.00	1,504,445.99
	TRADES: 7					
	CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

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

EQUITY					
5,162,168.000		Local	0.00	864.85	7,842,550.38
		Base	0.00	1,463.53	13,333,546.82
	TRADES: 4				
	CANCELS: 0				

POUND STERLING Total

Long 5,162,168.000		Local	0.00	864.85	7,842,550.38
		Base	0.00	1,463.53	13,333,546.82
	TRADES: 4				
	CANCELS: 0				

SOUTH AFRICAN RAND

EQUITY					
487,675.000		Local	0.00	84,673.85	53,246,528.49
		Base	0.00	7,922.09	4,974,587.83
	TRADES: 17				
	CANCELS: 0				

SOUTH AFRICAN RAND Total

Long 487,675.000		Local	0.00	84,673.85	53,246,528.49
		Base	0.00	7,922.09	4,974,587.83
	TRADES: 17				
	CANCELS: 0				

SOUTH KOREAN WON

EQUITY					
306,965.000		Local	0.00	46,748,216.00	20,322,551,759.00
		Base	0.00	45,752.34	19,910,067.09
	TRADES: 38				
	CANCELS: 2				

SOUTH KOREAN WON Total

Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Long 306,965.000		Local	0.00	46,748,216.00	0.00	20,322,551,759.00
		Base	0.00	45,752.34	0.00	19,910,067.09
	TRADES: 38					
	CANCELS: 2					

THAILAND BAHT

EQUITY						
10,070,800.000		Local	0.00	161,650.02	8,638.67	142,289,150.39
		Base	0.00	4,936.80	264.84	4,361,287.18
	TRADES: 17					
	CANCELS: 0					

THAILAND BAHT Total

Long 10,070,800.000		Local	0.00	161,650.02	8,638.67	142,289,150.39
		Base	0.00	4,936.80	264.84	4,361,287.18
	TRADES: 17					
	CANCELS: 0					

TURKISH LIRA

EQUITY						
489,047.000		Local	0.00	8,307.37	0.00	5,009,312.00
		Base	0.00	3,917.01	0.00	2,361,869.01
	TRADES: 4					
	CANCELS: 0					

TURKISH LIRA Total

Long 489,047.000		Local	0.00	8,307.37	0.00	5,009,312.00
		Base	0.00	3,917.01	0.00	2,361,869.01
	TRADES: 4					
	CANCELS: 0					

US DOLLAR

CASH EQUIVALENTS						
89,241,997.010		Local	0.00	0.00	0.00	89,241,997.01
		Base	0.00	0.00	0.00	89,241,997.01
	TRADES: 46					
	CANCELS: 0					

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
1,335,137.000		Local	0.00	24,460.88	0.00	27,516,018.88
		Base	0.00	24,460.88	0.00	27,516,018.88
	TRADES: 54					
	CANCELS: 0					
US DOLLAR Total						
Long 90,577,134.010		Local	0.00	24,460.88	0.00	116,758,015.89
		Base	0.00	24,460.88	0.00	116,758,015.89
	TRADES: 100					
	CANCELS: 0					
PURCHASE Total						
Long 143,467,773.010		Base	0.00	213,199.06	106,555.35	290,706,201.78
	TRADES: 370					
	CANCELS: 9					

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
AUSTRALIAN DOLLAR						
EQUITY						
6,185,709.000		Local	0.00	1,492.96	0.00	43,085,800.82
		Base	0.00	1,400.62	0.00	41,593,196.07
	TRADES: 7					
	CANCELS: 0					
AUSTRALIAN DOLLAR Total						
Long 6,185,709.000		Local	0.00	1,492.96	0.00	43,085,800.82
		Base	0.00	1,400.62	0.00	41,593,196.07
	TRADES: 7					
	CANCELS: 0					
BRAZILIAN REAL						
EQUITY						
183,100.000		Local	0.00	7,236.93	1,102.63	3,384,363.40
		Base	0.00	3,244.66	494.34	1,517,307.66
	TRADES: 3					
	CANCELS: 0					
BRAZILIAN REAL Total						
Long 183,100.000		Local	0.00	7,236.93	1,102.63	3,384,363.40
		Base	0.00	3,244.66	494.34	1,517,307.66
	TRADES: 3					
	CANCELS: 0					
CANADIAN DOLLAR						
EQUITY						
439,900.000		Local	0.00	2,637.62	0.00	23,313,600.72
		Base	0.00	2,443.81	0.00	21,633,687.95
	TRADES: 5					
	CANCELS: 0					

CANADIAN DOLLAR Total

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Long 439,900.000		Local	0.00	2,637.62	0.00	23,313,600.72
		Base	0.00	2,443.81	0.00	21,633,687.95
	TRADES: 5					
	CANCELS: 0					

EURO CURRENCY

FRANCE

EQUITY						
560,550.000		Local	0.00	28,471.14	0.00	33,555,125.50
		Base	0.00	38,562.42	0.00	46,352,645.63
	TRADES: 6					
	CANCELS: 2					

FRANCE Total

560,550.000		Local	0.00	28,471.14	0.00	33,555,125.50
		Base	0.00	38,562.42	0.00	46,352,645.63
	TRADES: 6					
	CANCELS: 2					

GERMANY

EQUITY						
713,090.000		Local	0.00	390.34	0.00	6,103,738.27
		Base	0.00	529.91	0.00	8,285,816.32
	TRADES: 2					
	CANCELS: 0					

GERMANY Total

713,090.000		Local	0.00	390.34	0.00	6,103,738.27
		Base	0.00	529.91	0.00	8,285,816.32
	TRADES: 2					
	CANCELS: 0					

NETHERLANDS

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY						
283,912.000		Local	0.00	5,642.01	0.00	8,054,372.71
		Base	0.00	7,669.24	0.00	10,948,399.17
	TRADES: 2					
	CANCELS: 0					
NETHERLANDS Total						
283,912.000		Local	0.00	5,642.01	0.00	8,054,372.71
		Base	0.00	7,669.24	0.00	10,948,399.17
	TRADES: 2					
	CANCELS: 0					
SPAIN						
EQUITY						
2,447,777.000		Local	0.00	494.99	0.00	5,046,860.43
		Base	0.00	672.17	0.00	6,851,432.56
	TRADES: 3					
	CANCELS: 0					
SPAIN Total						
2,447,777.000		Local	0.00	494.99	0.00	5,046,860.43
		Base	0.00	672.17	0.00	6,851,432.56
	TRADES: 3					
	CANCELS: 0					
EURO CURRENCY Total						
Long 4,005,329.000		Local	0.00	34,998.48	0.00	52,760,096.91
		Base	0.00	47,433.74	0.00	72,438,293.68
	TRADES: 13					
	CANCELS: 2					
HONG KONG DOLLAR						
EQUITY						
10,033,190.000		Local	0.00	247,874.78	170,660.89	157,584,308.59
		Base	0.00	31,976.81	22,015.83	20,328,871.16
	TRADES: 48					
	CANCELS: 1					

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
HONG KONG DOLLAR Total					
Long 10,033,190.000		Local 0.00	247,874.78	170,660.89	157,584,308.59
		Base 0.00	31,976.81	22,015.83	20,328,871.16
	TRADES: 48				
	CANCELS: 1				

HUNGARIAN FORINT

EQUITY					
342,723.000		Local 0.00	4,627,104.70	0.00	1,537,741,128.05
		Base 0.00	20,541.75	0.00	6,826,709.21
	TRADES: 7				
	CANCELS: 0				

HUNGARIAN FORINT Total

Long 342,723.000		Local 0.00	4,627,104.70	0.00	1,537,741,128.05
		Base 0.00	20,541.75	0.00	6,826,709.21
	TRADES: 7				
	CANCELS: 0				

INDONESIAN RUPIAH

EQUITY					
2,773,200.000		Local 0.00	50,315,947.00	42,220,434.00	27,956,119,985.00
		Base 0.00	4,242.05	3,559.36	2,356,720.77
	TRADES: 58				
	CANCELS: 0				

INDONESIAN RUPIAH Total

Long 2,773,200.000		Local 0.00	50,315,947.00	42,220,434.00	27,956,119,985.00
		Base 0.00	4,242.05	3,559.36	2,356,720.77
	TRADES: 58				
	CANCELS: 0				

JAPANESE YEN

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY						
5,760,030.000		Local	0.00	498,503.00	0.00	3,628,521,934.00
		Base	0.00	4,884.31	0.00	35,537,984.01
	TRADES: 8					
	CANCELS: 0					

JAPANESE YEN Total

Long	5,760,030.000		Local	0.00	498,503.00	0.00	3,628,521,934.00
			Base	0.00	4,884.31	0.00	35,537,984.01
			TRADES: 8				
			CANCELS: 0				

MALAYSIAN RINGGIT

EQUITY							
	276,200.000		Local	0.00	4,824.87	778.98	1,924,343.65
			Base	0.00	1,489.85	240.54	594,208.32
			TRADES: 1				
			CANCELS: 0				

MALAYSIAN RINGGIT Total

Long	276,200.000		Local	0.00	4,824.87	778.98	1,924,343.65
			Base	0.00	1,489.85	240.54	594,208.32
			TRADES: 1				
			CANCELS: 0				

MEXICAN PESO

EQUITY							
	329,109.000		Local	0.00	77,756.94	0.00	31,025,016.44
			Base	0.00	5,955.71	0.00	2,376,332.25
			TRADES: 7				
			CANCELS: 0				

MEXICAN PESO Total

Long	329,109.000		Local	0.00	77,756.94	0.00	31,025,016.44
			Base	0.00	5,955.71	0.00	2,376,332.25
			TRADES: 7				
			CANCELS: 0				

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
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PHILIPPINE PESO

EQUITY					
16,784,510.000		Local	0.00	728,641.33	289,154,025.77
		Base	0.00	16,612.79	6,592,619.31
	TRADES: 52				
	CANCELS: 0				

PHILIPPINE PESO Total

Long 16,784,510.000		Local	0.00	728,641.33	289,154,025.77
		Base	0.00	16,612.79	6,592,619.31
	TRADES: 52				
	CANCELS: 0				

POUND STERLING

EQUITY					
284,731,459.000		Local	0.00	2,575.53	34,847,477.73
		Base	0.00	4,383.04	59,296,331.93
	TRADES: 12				
	CANCELS: 0				

POUND STERLING Total

Long 284,731,459.000		Local	0.00	2,575.53	34,847,477.73
		Base	0.00	4,383.04	59,296,331.93
	TRADES: 12				
	CANCELS: 0				

SINGAPORE DOLLAR

EQUITY					
1,303,468.000		Local	0.00	705.56	10,343,682.95
		Base	0.00	564.17	8,271,500.83
	TRADES: 4				
	CANCELS: 1				

SINGAPORE DOLLAR Total

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Long	1,303,468.000		Local	0.00	705.56	3,057.41	10,343,682.95
			Base	0.00	564.17	2,444.74	8,271,500.83
		TRADES: 4					
		CANCELS: 1					

SOUTH AFRICAN RAND

EQUITY							
	1,154,391.000		Local	0.00	355,108.30	97.73	183,725,668.06
			Base	0.00	33,175.96	9.15	17,163,234.80
		TRADES: 44					
		CANCELS: 0					

SOUTH AFRICAN RAND Total

Long	1,154,391.000		Local	0.00	355,108.30	97.73	183,725,668.06
			Base	0.00	33,175.96	9.15	17,163,234.80
		TRADES: 44					
		CANCELS: 0					

SOUTH KOREAN WON

EQUITY							
	251,889.000		Local	0.00	43,953,639.00	82,646,225.00	27,422,496,406.00
			Base	0.00	43,175.47	81,206.57	26,944,817.49
		TRADES: 57					
		CANCELS: 2					

SOUTH KOREAN WON Total

Long	251,889.000		Local	0.00	43,953,639.00	82,646,225.00	27,422,496,406.00
			Base	0.00	43,175.47	81,206.57	26,944,817.49
		TRADES: 57					
		CANCELS: 2					

SWEDISH KRONA

EQUITY							
	424,140.000		Local	0.00	3,066.83	0.00	40,888,058.50
			Base	0.00	457.35	0.00	6,097,553.33
		TRADES: 1					
		CANCELS: 0					

Sales Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
SWEDISH KRONA Total						
Long 424,140.000		Local	0.00	3,066.83	0.00	40,888,058.50
		Base	0.00	457.35	0.00	6,097,553.33
	TRADES: 1					
	CANCELS: 0					
SWISS FRANC						
EQUITY						
193,946.000		Local	0.00	1,206.26	0.00	16,082,247.49
		Base	0.00	1,345.30	0.00	17,935,925.38
	TRADES: 2					
	CANCELS: 0					
SWISS FRANC Total						
Long 193,946.000		Local	0.00	1,206.26	0.00	16,082,247.49
		Base	0.00	1,345.30	0.00	17,935,925.38
	TRADES: 2					
	CANCELS: 0					
THAILAND BAHT						
EQUITY						
13,432,900.000		Local	0.00	728,159.04	24,219.88	355,509,063.41
		Base	0.00	22,411.59	745.75	10,939,542.60
	TRADES: 59					
	CANCELS: 0					
THAILAND BAHT Total						
Long 13,432,900.000		Local	0.00	728,159.04	24,219.88	355,509,063.41
		Base	0.00	22,411.59	745.75	10,939,542.60
	TRADES: 59					
	CANCELS: 0					
US DOLLAR						

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS						
40,251,876.830		Local	0.00	0.00	0.00	40,251,876.83
		Base	0.00	0.00	0.00	40,251,876.83
	TRADES: 18					
	CANCELS: 0					
EQUITY						
5,088,367.000		Local	0.00	82,394.95	5,346.58	188,964,450.49
		Base	0.00	82,394.95	5,346.58	188,964,450.49
	TRADES: 85					
	CANCELS: 2					
US DOLLAR Total						
Long 45,340,243.830		Local	0.00	82,394.95	5,346.58	229,216,327.32
		Base	0.00	82,394.95	5,346.58	229,216,327.32
	TRADES: 103					
	CANCELS: 2					
SALES Total						
Long 393,945,436.830		Base	0.00	328,133.93	151,961.79	587,661,164.07
	TRADES: 491					
	CANCELS: 8					

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
89,241,997.010		0.00	0.00	0.00	89,241,997.01
	TRADES: 46				
	CANCELS: 0				
EQUITY					
54,225,776.000		0.00	213,199.06	106,555.35	201,464,204.77
	TRADES: 324				
	CANCELS: 9				
PURCHASE Total					
Long 143,467,773.010		0.00	213,199.06	106,555.35	290,706,201.78
	TRADES: 370				
	CANCELS: 9				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
40,251,876.830		0.00	0.00	0.00	40,251,876.83
	TRADES: 18				
	CANCELS: 0				
EQUITY					
353,693,560.000		0.00	328,133.93	151,961.79	547,409,287.24
	TRADES: 473				
	CANCELS: 8				
SALES Total					
Long 393,945,436.830		0.00	328,133.93	151,961.79	587,661,164.07
	TRADES: 491				
	CANCELS: 8				

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON E PRIVATE EQUITY

COMMON E PRIVATE EQUITY

FUND: NJBE

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON E REAL ESTATE

COMMON E REAL ESTATE

FUND: NJBR

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI



STATE STREET

by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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EURO CURRENCY

SOLD EUR / BOUGHT USD	OPEN	27 May 2014 CANCEL	28 Nov 2014		BANK OF NEW YORK 0.734403	-49,019,400.00 USD	-36,000,000.00 EUR
SOLD EUR / BOUGHT USD	OPEN	27 May 2014 OPEN	28 Nov 2014		BANK OF NEW YORK 0.733326	49,091,400.00 USD	36,000,000.00 EUR

EURO CURRENCY Total

Local Purchased	Base Purchased	Local Sold	Base Sold
0.00 EUR	0.00 USD	0.00 EUR	72,000.00 USD

JAPANESE YEN

BOUGHT JPY / SOLD USD	OPEN	12 Jun 2014 16 Jun 2014	16 Jun 2014		GOLDMAN SACHS + CO 101.910000	5,000,000,000.00 JPY	49,062,898.64 USD
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JAPANESE YEN Total

Local Purchased	Base Purchased	Local Sold	Base Sold
5,000,000,000.00 JPY	49,062,898.64 USD	0.00 JPY	0.00 USD

FX PURCHASED Total

1 49,062,898.64 USD

Base Equivalent

FX SOLD Total

2 72,000.00 USD

Base Equivalent

FX CROSSDEAL Total

0 0.00 USD

Base Equivalent

FUND Total

49,134,898.64 USD

FX Forward Activity

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA



STATE STREET.

by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING LAZARD

LAZARD ASSET MANAGEMENT

FUND: NJEB

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON E HEDGE FUNDS

COMMON E HEDGE FUNDS

FUND: NJEF

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM



STATE STREET.

by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: *July 11, 2014*



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT
FUND: NJFH

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D FIXED INCOME HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFL

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

June 1, 2014 to June 30, 2014

COMMON D GLOBAL PROPERTY EQTY

NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: July 11, 2014



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING
COMMON D EMERGING
FUND: NJBD

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON E PRIVATE EQUITY

COMMON E PRIVATE EQUITY

FUND: NJBE

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON E REAL ESTATE

COMMON E REAL ESTATE

FUND: NJBR

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

COMMON D INTL EQTY HEDGE
COMMON D HEDGES
FUND: NJDI



STATE STREET.

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
EURO CURRENCY	0.00	0.00	0.00	72,000.00
JAPANESE YEN	5,000,000,000.00	49,062,898.64	0.00	0.00
FX PURCHASED Total		Base Equivalent 49,062,898.64		
FX SOLD Total		Base Equivalent 72,000.00		
FX CROSSDEAL Total		Base Equivalent 0.00		
FUND Total		Base Equivalent 49,134,898.64		

FX Forward Activity

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA



STATE STREET.

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING LAZARD
LAZARD ASSET MANAGEMENT

FUND: NJEB

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON E HEDGE FUNDS

COMMON E HEDGE FUNDS

FUND: NJEF

View Date:

July 11, 2014



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY



STATE STREET.

Fund Summary by Report Date

FUND: NJEM

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D INFLATION LINKED
NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

COMMON D HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: July 11, 2014



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

COMMON D FIXED INCOME HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFL



STATE STREET.

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

FX Forward Activity

COMMON D GLOBAL PROPERTY EQTY
NJ DIVISION OF INVESTMENT
FUND: NJFQ



STATE STREET.

Fund Summary by Report Date

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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******* No Activity for This Fund *******

Purchase and Sales by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET.

Funds Included in Composite

NJBE	COMMON E PRIVATE EQUITY
NJBR	COMMON E REAL ESTATE
NJEF	COMMON E HEDGE FUNDS
NJER	COMMON E COMMODITIES
NJGD	COMMON E GLOBAL CREDIT FUNDS

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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

EURO CURRENCY

FRANCE

ACI004Z24	ANACAP FINANCIAL PARTNERS II LIMITED PARTNERSHIP	09 Jun 2014	09 Jun 2014		CAPITAL CALL	EUR/BOS	
14,546,804.050	0.735673 NJBE	Local	1.000000	0.00	0.00	0.00	14,546,804.05
		Base	1.359300	0.00	0.00	0.00	19,773,464.64
			09 Jun 2014	09 Jun 2014	PARTNERSHIP COST-INSIDE COMMIT	EUR/BOS	
100,741.710	0.735673 NJBE	Local	1.000000	0.00	0.00	0.00	100,741.71
		Base	1.359300	0.00	0.00	0.00	136,938.16
			15 Aug 2012	15 Aug 2012	RETURN OFCAPITAL UNUSED CAP	EUR/BOS	
50,780.070	0.811096 NJBE	Local	1.000000	0.00	0.00	0.00	50,780.07
		Base	1.232900	0.00	0.00	0.00	62,606.75
ACI004Z24 Total		Local		0.00	0.00	0.00	14,698,325.83
14,698,325.830		Base		0.00	0.00	0.00	19,973,009.55

FRANCE Total		Local		0.00	0.00	0.00	14,698,325.83
14,698,325.830		Base		0.00	0.00	0.00	19,973,009.55

UNITED KINGDOM

ACI06QYK0	PERELLA WEINBERG RE II LIMITED PARTNERSHIP	26 Jun 2014	26 Jun 2014		CAPITAL CALL	EUR/BOS	
6,924,628.880	0.734322 NJBR	Local	1.000000	0.00	0.00	0.00	6,924,628.88
		Base	1.361800	0.00	0.00	0.00	9,429,959.61
UNITED KINGDOM Total		Local		0.00	0.00	0.00	6,924,628.88
6,924,628.880		Base		0.00	0.00	0.00	9,429,959.61

EURO CURRENCY Total		Local		0.00	0.00	0.00	21,622,954.71
21,622,954.710		Base		0.00	0.00	0.00	29,402,969.16

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

POUND STERLING

922RCA902	M+G RE DEBT FUND II	LIMITED PARTNERSHIP	17 Jun 2014	17 Jun 2014	CAPITAL CALL	GBP/BOS	
11,169,315.490	0.593895 NJBR	Local	1.000000		0.00	0.00	11,169,315.49
		Base	1.683800		0.00	0.00	18,806,893.42
922RCB900	M+G RE DEBT FUND III	LIMITED PARTNERSHIP	17 Jun 2014	17 Jun 2014	CAPITAL CALL	GBP/BOS	
9,080,827.770	0.593895 NJBR	Local	1.000000		0.00	0.00	9,080,827.77
		Base	1.683800		0.00	0.00	15,290,297.80
ACI016K19	ANACAP CREDIT OPPS II LP	LIMITED PARTNERSHIP	23 Jun 2014	23 Jun 2014	CAPITAL CALL	GBP/BOS	
4,916,223.620	0.587959 NJBE	Local	1.000000		0.00	0.00	4,916,223.62
		Base	1.700799		0.00	0.00	8,361,507.55

POUND STERLING Total

25,166,366.880		Local			0.00	0.00	25,166,366.88
		Base			0.00	0.00	42,458,698.77

US DOLLAR

01999M953	BLACKSTONE REAL ESTATE PTNRS V		06 Jun 2014	06 Jun 2014	CAPITAL CALL	USD/BOS	
182,820.000	1.000000 NJBR	Local	1.000000		0.00	0.00	182,820.00
		Base	1.000000		0.00	0.00	182,820.00
14399C921	CARLYLE REALTY PARTNERS V LP		25 Jun 2014	25 Jun 2014	CAPITAL CALL	USD/BOS	
22,061.000	1.000000 NJBR	Local	1.000000		0.00	0.00	22,061.00
		Base	1.000000		0.00	0.00	22,061.00
42199K942	HELLMAN + FRIEDMAN CAP P VI LP		09 Jun 2014	09 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
58,316.000	1.000000 NJBE	Local	1.000000		0.00	0.00	58,316.00
		Base	1.000000		0.00	0.00	58,316.00
469993943	JLL PARTNERS FUND V LP		12 Jun 2014	12 Jun 2014	CAPITAL CALL	USD/BOS	
28,829.000	1.000000 NJBE	Local	1.000000		0.00	0.00	28,829.00
		Base	1.000000		0.00	0.00	28,829.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
469993968	JLL PARTNERS FUND VI LP	12 Jun 2014	12 Jun 2014		CAPITAL CALL	USD/BOS	
294,643.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	294,643.00
	Local						
	Base	1.000000		0.00	0.00	0.00	294,643.00
57399D928	MATLIN PATTERSON GLB OPP PRTN III LP	26 Jun 2014	26 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
258,000.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	258,000.00
	Local						
	Base	1.000000		0.00	0.00	0.00	258,000.00
		26 Jun 2014	26 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
42,000.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	42,000.00
	Local						
	Base	1.000000		0.00	0.00	0.00	42,000.00
57399D928 Total							
300,000.000				0.00	0.00	0.00	300,000.00
	Local						
	Base			0.00	0.00	0.00	300,000.00
648992998	KPS SPECIAL SITUATIONS FND III LIMITED PARTNERSHIP	20 Jun 2014	20 Jun 2014		CAPITAL CALL	USD/BOS	
519,067.800	1.000000 NJBE	1.000000		0.00	0.00	0.00	519,067.80
	Local						
	Base	1.000000		0.00	0.00	0.00	519,067.80
		20 Jun 2014	20 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
8,388.550	1.000000 NJBE	1.000000		0.00	0.00	0.00	8,388.55
	Local						
	Base	1.000000		0.00	0.00	0.00	8,388.55
648992998 Total							
527,456.350				0.00	0.00	0.00	527,456.35
	Local						
	Base			0.00	0.00	0.00	527,456.35
65299R947	ONEX PARTNERS III L P	26 Jun 2014	26 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
89,673.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	89,673.00
	Local						
	Base	1.000000		0.00	0.00	0.00	89,673.00
		26 Jun 2014	26 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
316,239.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	316,239.00
	Local						
	Base	1.000000		0.00	0.00	0.00	316,239.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

65299R947 Total

405,912.000						Local	0.00	405,912.00
						Base	0.00	405,912.00

66899X995	NORTHWOOD REAL ESTATE LP	12 Jun 2014	12 Jun 2014		CAPITAL CALL	USD/BOS		
108,647.000	1.000000 NJBR					Local	0.00	108,647.00
						Base	0.00	108,647.00
		30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS		
26,979.000	1.000000 NJBR					Local	0.00	26,979.00
						Base	0.00	26,979.00

66899X995 Total

135,626.000						Local	0.00	135,626.00
						Base	0.00	135,626.00

671999936	OAK HILL CAPITAL PARTNERS III LP	12 Jun 2014	12 Jun 2014		CAPITAL CALL	USD/BOS		
3,419,140.610	1.000000 NJBE					Local	0.00	3,419,140.61
						Base	0.00	3,419,140.61
		27 Jun 2014	27 Jun 2014		CAPITAL CALL	USD/BOS		
9,205,378.570	1.000000 NJBE					Local	0.00	9,205,378.57
						Base	0.00	9,205,378.57

671999936 Total

12,624,519.180						Local	0.00	12,624,519.18
						Base	0.00	12,624,519.18

68299M959	ONEX PARTNERS II LP	23 Jun 2014	23 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS		
8,559.000	1.000000 NJBE					Local	0.00	8,559.00
						Base	0.00	8,559.00

76199H921	THE RESOLUTE FUND II L.P.	30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS		
459,188.000	1.000000 NJBE					Local	0.00	459,188.00
						Base	0.00	459,188.00

770999928	TPG STAR LIMITED PARTNERSHIP	04 Jun 2014	04 Jun 2014		CAPITAL CALL	USD/BOS		
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Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	1,235,190.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	1,235,190.00	
			Base	1.000000	0.00	0.00	0.00	1,235,190.00	
77099A966	TPG PARTNERS V	LIMITED PARTNERS		25 Jun 2014	25 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	138,447.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	138,447.00	
			Base	1.000000	0.00	0.00	0.00	138,447.00	
82799Y934	SILVER LAKE PARTNERS III	LIMITED PARTNERSHIP		02 Jun 2014	02 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	47,785.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	47,785.00	
			Base	1.000000	0.00	0.00	0.00	47,785.00	
913QTR900	LINDSAY GOLDBERG III LP			13 Jun 2014	13 Jun 2014	CAPITAL CALL	USD/BOS		
	3,389,786.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	3,389,786.00	
			Base	1.000000	0.00	0.00	0.00	3,389,786.00	
				20 Jun 2014	20 Jun 2014	CAPITAL CALL	USD/BOS		
	328,008.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	328,008.00	
			Base	1.000000	0.00	0.00	0.00	328,008.00	
913QTR900 Total	3,717,794.000		Local		0.00	0.00	0.00	3,717,794.00	
			Base		0.00	0.00	0.00	3,717,794.00	
923NHT904	SIGULER GUFF NEW JERSEY DEVELO	LIMITED PARTNERSHIP		06 Jun 2014	06 Jun 2014	CAPITAL CALL	USD/BOS		
	15,000,000.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	15,000,000.00	
			Base	1.000000	0.00	0.00	0.00	15,000,000.00	
927997999	VISTA EQUITY PARTNERS III	L P		11 Jun 2014	11 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	11,681.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	11,681.00	
			Base	1.000000	0.00	0.00	0.00	11,681.00	
ACI004QN8	CSFB NJDI INVESTMENT FUND	LIMITED PARTNERSHIP		03 Jun 2014	03 Jun 2014	CAPITAL CALL	USD/BOS		
	13,405.630	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	13,405.63	
			Base	1.000000	0.00	0.00	0.00	13,405.63	
				24 Jun 2014	24 Jun 2014	CAPITAL CALL	USD/BOS		
	181,985.480	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	181,985.48	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	1.000000		0.00	0.00	0.00	181,985.48
ACI004QN8 Total	195,391.110		Local			0.00	0.00	0.00	195,391.11
			Base			0.00	0.00	0.00	195,391.11
ACI004QS7	GS PRIVATE EQUITY PARTNERS NJ		LIMITED PARTNERSHIP	11 Jun 2014	11 Jun 2014		CAPITAL CALL	USD/BOS	
	29,830.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	29,830.00
			Base	1.000000		0.00	0.00	0.00	29,830.00
				25 Jun 2014	25 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
	29,697.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	29,697.00
			Base	1.000000		0.00	0.00	0.00	29,697.00
ACI004QS7 Total	59,527.000		Local			0.00	0.00	0.00	59,527.00
			Base			0.00	0.00	0.00	59,527.00
ACI004QX6	NJDOI/GMAM OPPORT REAL EST INV		REIT	06 Jun 2014	06 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
	20,746.280	1.000000	NJBR	Local	1.000000	0.00	0.00	0.00	20,746.28
			Base	1.000000		0.00	0.00	0.00	20,746.28
ACI004RE7	CS/NJDI EMERGING OPPS FND		LIMITED PARTNERSHIP	24 Jun 2014	24 Jun 2014		CAPITAL CALL	USD/BOS	
	71,380.890	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	71,380.89
			Base	1.000000		0.00	0.00	0.00	71,380.89
ACI004RH0	NJHL EUR BUYOUT FND SER C		LIMITED PARTNERSHIP	03 Jun 2014	03 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
	4,406.930	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	4,406.93
			Base	1.000000		0.00	0.00	0.00	4,406.93
				03 Jun 2014	03 Jun 2014		CAPITAL CALL	USD/BOS	
	128,376.140	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	128,376.14
			Base	1.000000		0.00	0.00	0.00	128,376.14
				03 Jun 2014	03 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
	10,637.390	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	10,637.39
			Base	1.000000		0.00	0.00	0.00	10,637.39

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		03 Jun 2014	03 Jun 2014		CAPITAL CALL	USD/BOS	
97,988.160	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	97,988.16
		Base	1.000000	0.00	0.00	0.00	97,988.16
		03 Jun 2014	03 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
41,652.980	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	41,652.98
		Base	1.000000	0.00	0.00	0.00	41,652.98
		04 Jun 2014	04 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
42,044.780	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	42,044.78
		Base	1.000000	0.00	0.00	0.00	42,044.78
		04 Jun 2014	04 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
53,700.310	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	53,700.31
		Base	1.000000	0.00	0.00	0.00	53,700.31
		11 Jun 2014	11 Jun 2014		CAPITAL CALL	USD/BOS	
117,663.730	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	117,663.73
		Base	1.000000	0.00	0.00	0.00	117,663.73
		30 Jun 2014	30 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
8,499.430	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	8,499.43
		Base	1.000000	0.00	0.00	0.00	8,499.43
		30 Jun 2014	30 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
75,602.790	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	75,602.79
		Base	1.000000	0.00	0.00	0.00	75,602.79
ACI004RH0 Total							
580,572.640		Local		0.00	0.00	0.00	580,572.64
		Base		0.00	0.00	0.00	580,572.64
ACI004R18	SONJ PVT OPPORTUNITIES FND II	LIMITED PARTNERSHIP	26 Jun 2014	26 Jun 2014	CAPITAL CALL	USD/BOS	
41,931,034.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	41,931,034.00
		Base	1.000000	0.00	0.00	0.00	41,931,034.00
ACI004S48	NJHL EUR BUYOUT FND SER B	LIMITED PARTNERSHIP	10 Jun 2014	10 Jun 2014	CAPITAL CALL	USD/BOS	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	620,265.280	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	620,265.28	
				Base	1.000000	0.00	0.00	0.00	620,265.28	
					12 Jun 2014	12 Jun 2014	CAPITAL CALL	USD/BOS		
	700,512.490	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	700,512.49	
				Base	1.000000	0.00	0.00	0.00	700,512.49	
					20 Jun 2014	20 Jun 2014	CAPITAL CALL	USD/BOS		
	172,157.530	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	172,157.53	
				Base	1.000000	0.00	0.00	0.00	172,157.53	
ACI004S48 Total	1,492,935.300			Local		0.00	0.00	0.00	1,492,935.30	
				Base		0.00	0.00	0.00	1,492,935.30	
ACI004S55	NJHL EUR BUYOUT FND SER A		LIMITED PARTNERSHIP		30 Jun 2014	30 Jun 2014	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS		
	12,262.420	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	12,262.42	
				Base	1.000000	0.00	0.00	0.00	12,262.42	
					30 Jun 2014	30 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	87,858.700	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	87,858.70	
				Base	1.000000	0.00	0.00	0.00	87,858.70	
ACI004S55 Total	100,121.120			Local		0.00	0.00	0.00	100,121.12	
				Base		0.00	0.00	0.00	100,121.12	
ACI004X83	CSFB/NJDI EMER OPP FD 2008 1		LIMITED PARTNERSHIP		24 Jun 2014	24 Jun 2014	CAPITAL CALL	USD/BOS		
	70,237.260	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	70,237.26	
				Base	1.000000	0.00	0.00	0.00	70,237.26	
ACI004X91	CSFB/NJDI INVESTMENT 2008 1SER		LIMITED PARTNERSHIP		03 Jun 2014	03 Jun 2014	CAPITAL CALL	USD/BOS		
	40,426.430	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	40,426.43	
				Base	1.000000	0.00	0.00	0.00	40,426.43	
					18 Jun 2014	18 Jun 2014	CAPITAL CALL	USD/BOS		
	4,000,000.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	4,000,000.00	
				Base	1.000000	0.00	0.00	0.00	4,000,000.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
		24 Jun 2014	24 Jun 2014		CAPITAL CALL	USD/BOS	
189,248.040	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	189,248.04
		Base	1.000000	0.00	0.00	0.00	189,248.04
ACI004X91 Total							
4,229,674.470		Local		0.00	0.00	0.00	4,229,674.47
		Base		0.00	0.00	0.00	4,229,674.47
ACI004XC4	CSFB/NJDI INVESTMENT SER 2006 LIMITED PARTNERSHIP	03 Jun 2014	03 Jun 2014		CAPITAL CALL	USD/BOS	
389,447.190	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	389,447.19
		Base	1.000000	0.00	0.00	0.00	389,447.19
		24 Jun 2014	24 Jun 2014		CAPITAL CALL	USD/BOS	
216,160.410	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	216,160.41
		Base	1.000000	0.00	0.00	0.00	216,160.41
ACI004XC4 Total							
605,607.600		Local		0.00	0.00	0.00	605,607.60
		Base		0.00	0.00	0.00	605,607.60
ACI0093T9	SHERIDAN PRODUCTION PTN II B LIMITED PARTNERSHIP	23 Jun 2014	23 Jun 2014		CAPITAL CALL	USD/BOS	
4,000,000.000	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	4,000,000.00
		Base	1.000000	0.00	0.00	0.00	4,000,000.00
ACI00DFJ9	NEWSTONE CAP PARTNERS II, LP LIMITED PARTNERSHIP	10 Jun 2014	10 Jun 2014		CAPITAL CALL	USD/BOS	
6,250,000.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	6,250,000.00
		Base	1.000000	0.00	0.00	0.00	6,250,000.00
		27 Jun 2014	27 Jun 2014		CAPITAL CALL	USD/BOS	
1,481,250.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	1,481,250.00
		Base	1.000000	0.00	0.00	0.00	1,481,250.00
ACI00DFJ9 Total							
7,731,250.000		Local		0.00	0.00	0.00	7,731,250.00
		Base		0.00	0.00	0.00	7,731,250.00
ACI00GR67	CENTERBRIDGE CAPITAL PTRNS II LIMITED PARTNERSHIP	30 Jun 2014	30 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl 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									
	60,043.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	60,043.00	
				Base	1.000000	0.00	0.00	0.00	60,043.00	
					30 Jun 2014	30 Jun 2014	MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	373,253.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	373,253.00	
				Base	1.000000	0.00	0.00	0.00	373,253.00	
ACI00GR67 Total	433,296.000			Local		0.00	0.00	0.00	433,296.00	
				Base		0.00	0.00	0.00	433,296.00	
ACI00NUB7	NEW JERSEY ASIA INVESTORS II		LIMITED PARTNERSHIP	Local	13 Jun 2014	13 Jun 2014	CAPITAL CALL	USD/BOS		
	1,791,769.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	1,791,769.00	
				Base	1.000000	0.00	0.00	0.00	1,791,769.00	
ACI00O5M9	LONE STAR REAL ESTATE FD II US		REIT	Local	18 Jun 2014	18 Jun 2014	CAPITAL CALL	USD/BOS		
	1,181,490.930	1.000000	NJBR	Local	1.000000	0.00	0.00	0.00	1,181,490.93	
				Base	1.000000	0.00	0.00	0.00	1,181,490.93	
ACI00QQ90	GSO CAPITAL OPPS FUND II L.P.		LIMITED PARTNERSHIP	Local	05 Jun 2014	05 Jun 2014	CAPITAL CALL	USD/BOS		
	432,653.000	1.000000	NJBE	Local	1.000000	0.00	0.00	0.00	432,653.00	
				Base	1.000000	0.00	0.00	0.00	432,653.00	
ACI00TKE9	GS ABSOLUTE RETURN FUNDS		LIMITED PARTNERSHIP	Local	30 Apr 2014	30 Apr 2014	CAPITAL CALL	USD/BOS		
	7,883,205.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	7,883,205.00	
				Base	1.000000	0.00	0.00	0.00	7,883,205.00	
					31 May 2014	31 May 2014	CAPITAL CALL	USD/BOS		
	41,498.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	41,498.00	
				Base	1.000000	0.00	0.00	0.00	41,498.00	
ACI00TKE9 Total	7,924,703.000			Local		0.00	0.00	0.00	7,924,703.00	
				Base		0.00	0.00	0.00	7,924,703.00	
ACI00TKG4	GS EQUITY ORIENTED FUNDS		LIMITED PARTNERSHIP	Local	30 Apr 2014	30 Apr 2014	CAPITAL CALL	USD/BOS		
	3,360.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	3,360.00	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	1.000000		0.00	0.00	0.00	3,360.00
				31 May 2014	31 May 2014		CAPITAL CALL	USD/BOS	
	1,268.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	1,268.00
			Base	1.000000		0.00	0.00	0.00	1,268.00
ACI00TKG4 Total									
	4,628.000		Local			0.00	0.00	0.00	4,628.00
			Base			0.00	0.00	0.00	4,628.00
ACI00TKI0	RCW ABSOLUTE RETURN FUNDS		LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
	47,629,248.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	47,629,248.00
			Base	1.000000		0.00	0.00	0.00	47,629,248.00
ACI00TKN9	PP CASH OTHER 2		LIMITED PARTNERSHIP	31 May 2014	31 May 2014		CAPITAL CALL	USD/BOS	
	1.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	1.00
			Base	1.000000		0.00	0.00	0.00	1.00
				30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS	
	1.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	1.00
			Base	1.000000		0.00	0.00	0.00	1.00
ACI00TKN9 Total									
	2.000		Local			0.00	0.00	0.00	2.00
			Base			0.00	0.00	0.00	2.00
ACI00TKR0	GS OTHER ASSETS LIABILITIES		LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		CAPITAL CALL	USD/BOS	
	1,778,473.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	1,778,473.00
			Base	1.000000		0.00	0.00	0.00	1,778,473.00
				31 May 2014	31 May 2014		CAPITAL CALL	USD/BOS	
	325,583.000	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	325,583.00
			Base	1.000000		0.00	0.00	0.00	325,583.00
ACI00TKR0 Total									
	2,104,056.000		Local			0.00	0.00	0.00	2,104,056.00
			Base			0.00	0.00	0.00	2,104,056.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
ACI00TKS8	RCW EQUITY ORIENTED FUNDS LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
8,000,000.000	1.000000 NJEF	1.000000		0.00	0.00	0.00	8,000,000.00
	Local						
	Base	1.000000		0.00	0.00	0.00	8,000,000.00
ACI00TKT6	RCW CASH/RECEIVABLES LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		ASSET TRANSFER AT MARKET NON CASH	USD/BOS	
35,629,033.000	1.000000 NJEF	1.000000		0.00	0.00	0.00	35,629,033.00
	Local						
	Base	1.000000		0.00	0.00	0.00	35,629,033.00
ACI00TLB4	AIA CASH RECEIVABLES LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		CAPITAL CALL	USD/BOS	
96,083.000	1.000000 NJEF	1.000000		0.00	0.00	0.00	96,083.00
	Local						
	Base	1.000000		0.00	0.00	0.00	96,083.00
			31 May 2014	31 May 2014	CAPITAL CALL	USD/BOS	
5,557,478.000	1.000000 NJEF	1.000000		0.00	0.00	0.00	5,557,478.00
	Local						
	Base	1.000000		0.00	0.00	0.00	5,557,478.00
ACI00TLB4 Total							
5,653,561.000				0.00	0.00	0.00	5,653,561.00
	Local						
	Base			0.00	0.00	0.00	5,653,561.00
ACI00WOP3	VISTA EQUITY PARTNERS IV LIMITED PARTNERSHIP	04 Jun 2014	04 Jun 2014		CAPITAL CALL	USD/BOS	
6,121,087.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	6,121,087.00
	Local						
	Base	1.000000		0.00	0.00	0.00	6,121,087.00
			27 Jun 2014	27 Jun 2014	CAPITAL CALL	USD/BOS	
1,749,028.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	1,749,028.00
	Local						
	Base	1.000000		0.00	0.00	0.00	1,749,028.00
			27 Jun 2014	27 Jun 2014	PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
4,379.000	1.000000 NJBE	1.000000		0.00	0.00	0.00	4,379.00
	Local						
	Base	1.000000		0.00	0.00	0.00	4,379.00
ACI00WOP3 Total							
7,874,494.000				0.00	0.00	0.00	7,874,494.00
	Local						
	Base			0.00	0.00	0.00	7,874,494.00
ACI01BTQ1	TENAYA CAPITAL VI LP LIMITED PARTNERSHIP	26 Jun 2014	26 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description		Trd Date	Stl 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									
	200,000.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	200,000.00		
			Base	1.000000	0.00	0.00	0.00	200,000.00		
				26 Jun 2014	26 Jun 2014	CAPITAL CALL	USD/BOS			
	1,509,931.050	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	1,509,931.05		
			Base	1.000000	0.00	0.00	0.00	1,509,931.05		
ACI01BTQ1 Total										
	1,709,931.050		Local		0.00	0.00	0.00	1,709,931.05		
			Base		0.00	0.00	0.00	1,709,931.05		
ACI010MV9	BLACKSTONE TACTICAL OPPTY FUND LIMITED PARTNERSHIP			13 Jun 2014	13 Jun 2014	CAPITAL CALL	USD/BOS			
	49,834.560	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	49,834.56		
			Base	1.000000	0.00	0.00	0.00	49,834.56		
				19 Jun 2014	19 Jun 2014	CAPITAL CALL	USD/BOS			
	10,807,511.650	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	10,807,511.65		
			Base	1.000000	0.00	0.00	0.00	10,807,511.65		
				26 Jun 2014	26 Jun 2014	CAPITAL CALL	USD/BOS			
	13,372,827.670	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	13,372,827.67		
			Base	1.000000	0.00	0.00	0.00	13,372,827.67		
ACI010MV9 Total										
	24,230,173.880		Local		0.00	0.00	0.00	24,230,173.88		
			Base		0.00	0.00	0.00	24,230,173.88		
ACI01S911	BLACKSTONE ENERGY PARTNERS LP			23 Jun 2014	23 Jun 2014	CAPITAL CALL	USD/BOS			
	3,956,295.570	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	3,956,295.57		
			Base	1.000000	0.00	0.00	0.00	3,956,295.57		
ACI01T471	GSO ENERGY PARTNERS ? A LP LP			25 Jun 2014	25 Jun 2014	CAPITAL CALL	USD/BOS			
	17,489,810.000	1.000000 NJER	Local	1.000000	0.00	0.00	0.00	17,489,810.00		
			Base	1.000000	0.00	0.00	0.00	17,489,810.00		
ACI01UGH3	EXETER CORE INDUSTRIAL VENTURE REIT			09 Jun 2014	09 Jun 2014	CAPITAL CALL	USD/BOS			
	26,730,000.000	1.000000 NJBR	Local	1.000000	0.00	0.00	0.00	26,730,000.00		

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	1.000000		0.00	0.00	0.00	26,730,000.00
ACI01UZE9	NB/NJ CUSTOM INVESTMNT FND II LIMITED PARTNERSHIP	13 Jun 2014	13 Jun 2014		CAPITAL CALL	USD/BOS	
1,460,396.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	1,460,396.00
	Base	1.000000		0.00	0.00	0.00	1,460,396.00
ACI01YEJ3	WARBURG PINCUS XI, LP LIMITED PARTNERSHIP	17 Jun 2014	17 Jun 2014		CAPITAL CALL	USD/BOS	
22,165,426.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	22,165,426.00
	Base	1.000000		0.00	0.00	0.00	22,165,426.00
		17 Jun 2014	17 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
934,574.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	934,574.00
	Base	1.000000		0.00	0.00	0.00	934,574.00
ACI01YEJ3 Total							
23,100,000.000		Local		0.00	0.00	0.00	23,100,000.00
		Base		0.00	0.00	0.00	23,100,000.00
ACI023X59	BLACKSTONE CAPITAL PARTNERS VI LIMITED PARTNERSHIP	23 Jun 2014	23 Jun 2014		CAPITAL CALL	USD/BOS	
324,018.110	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	324,018.11
	Base	1.000000		0.00	0.00	0.00	324,018.11
		30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS	
3,093,933.230	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	3,093,933.23
	Base	1.000000		0.00	0.00	0.00	3,093,933.23
ACI023X59 Total							
3,417,951.340		Local		0.00	0.00	0.00	3,417,951.34
		Base		0.00	0.00	0.00	3,417,951.34
ACI02KM38	DYAL NJ INVESTORS LP LIMITED PARTNERSHIP	26 Jun 2014	26 Jun 2014		CAPITAL CALL	USD/BOS	
20,722,096.550	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	20,722,096.55
	Base	1.000000		0.00	0.00	0.00	20,722,096.55
ACI05YDD3	KPS SPECIAL SITUATIONS FUND IV LIMITED PARTNERSHIP	23 Jun 2014	23 Jun 2014		CAPITAL CALL	USD/BOS	
5,055,430.170	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	5,055,430.17
	Base	1.000000		0.00	0.00	0.00	5,055,430.17

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl 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								
			23 Jun 2014	23 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS		
	169,523.810	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	169,523.81	
			Base	1.000000	0.00	0.00	0.00	169,523.81	
ACI05YDD3 Total									
	5,224,953.980		Local		0.00	0.00	0.00	5,224,953.98	
			Base		0.00	0.00	0.00	5,224,953.98	
ACI06CK59	CARLYLE PARTNERS VI, LP LIMITED PARTNERSHIP		20 Jun 2014	20 Jun 2014		CAPITAL CALL	USD/BOS		
	21,457,446.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	21,457,446.00	
			Base	1.000000	0.00	0.00	0.00	21,457,446.00	
ACI06CZQ7	VISTA FOUNDATION FUND II LIMITED PARTNERSHIP		24 Jun 2014	24 Jun 2014		CAPITAL CALL	USD/BOS		
	6,455,618.000	1.000000 NJBE	Local	1.000000	0.00	0.00	0.00	6,455,618.00	
			Base	1.000000	0.00	0.00	0.00	6,455,618.00	
ACI06GG48	STARBOARD LEADERS FUND LP LIMITED PARTNERSHIP		18 Jun 2014	18 Jun 2014		CAPITAL CALL	USD/BOS		
	27,081,314.000	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	27,081,314.00	
			Base	1.000000	0.00	0.00	0.00	27,081,314.00	
ACI06HTC4	JANA STRATEGIC II LIMITED PARTNERSHIP		02 Jun 2014	02 Jun 2014		CAPITAL CALL	USD/BOS		
	194,165.510	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	194,165.51	
			Base	1.000000	0.00	0.00	0.00	194,165.51	
				03 Jun 2014	03 Jun 2014		CAPITAL CALL	USD/BOS	
	678,594.120	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	678,594.12	
			Base	1.000000	0.00	0.00	0.00	678,594.12	
				04 Jun 2014	04 Jun 2014		CAPITAL CALL	USD/BOS	
	533,041.200	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	533,041.20	
			Base	1.000000	0.00	0.00	0.00	533,041.20	
				06 Jun 2014	06 Jun 2014		CAPITAL CALL	USD/BOS	
	433,348.700	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	433,348.70	
			Base	1.000000	0.00	0.00	0.00	433,348.70	
				11 Jun 2014	11 Jun 2014		CAPITAL CALL	USD/BOS	

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							
183,704.750	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	183,704.75
		Base	1.000000	0.00	0.00	0.00	183,704.75
			12 Jun 2014	12 Jun 2014	CAPITAL CALL	USD/BOS	
695,473.630	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	695,473.63
		Base	1.000000	0.00	0.00	0.00	695,473.63
			13 Jun 2014	13 Jun 2014	CAPITAL CALL	USD/BOS	
504,854.730	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	504,854.73
		Base	1.000000	0.00	0.00	0.00	504,854.73
			16 Jun 2014	16 Jun 2014	CAPITAL CALL	USD/BOS	
783,358.890	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	783,358.89
		Base	1.000000	0.00	0.00	0.00	783,358.89
			17 Jun 2014	17 Jun 2014	CAPITAL CALL	USD/BOS	
1,957,607.550	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	1,957,607.55
		Base	1.000000	0.00	0.00	0.00	1,957,607.55
			20 Jun 2014	20 Jun 2014	CAPITAL CALL	USD/BOS	
573,167.780	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	573,167.78
		Base	1.000000	0.00	0.00	0.00	573,167.78
			23 Jun 2014	23 Jun 2014	CAPITAL CALL	USD/BOS	
1,197,220.070	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	1,197,220.07
		Base	1.000000	0.00	0.00	0.00	1,197,220.07
			24 Jun 2014	24 Jun 2014	CAPITAL CALL	USD/BOS	
1,131,557.880	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	1,131,557.88
		Base	1.000000	0.00	0.00	0.00	1,131,557.88
			25 Jun 2014	25 Jun 2014	CAPITAL CALL	USD/BOS	
635,530.540	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	635,530.54
		Base	1.000000	0.00	0.00	0.00	635,530.54
			26 Jun 2014	26 Jun 2014	CAPITAL CALL	USD/BOS	
1,484,997.490	1.000000 NJEF	Local	1.000000	0.00	0.00	0.00	1,484,997.49
		Base	1.000000	0.00	0.00	0.00	1,484,997.49

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face								
			27 Jun 2014	27 Jun 2014		CAPITAL CALL	USD/BOS	
693,249.980	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	693,249.98
			Base	1.000000	0.00	0.00	0.00	693,249.98
			30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS	
2,014,514.330	1.000000	NJEF	Local	1.000000	0.00	0.00	0.00	2,014,514.33
			Base	1.000000	0.00	0.00	0.00	2,014,514.33
ACI06HTC4 Total								
13,694,387.150			Local		0.00	0.00	0.00	13,694,387.15
			Base		0.00	0.00	0.00	13,694,387.15
ACI06SFC5	NORTHWOOD RE SERIES IV LIMITED PARTNERSHIP		12 Jun 2014	12 Jun 2014		CAPITAL CALL	USD/BOS	
6,087,079.000	1.000000	NJBR	Local	1.000000	0.00	0.00	0.00	6,087,079.00
			Base	1.000000	0.00	0.00	0.00	6,087,079.00
			30 Jun 2014	30 Jun 2014		CAPITAL CALL	USD/BOS	
6,412,057.000	1.000000	NJBR	Local	1.000000	0.00	0.00	0.00	6,412,057.00
			Base	1.000000	0.00	0.00	0.00	6,412,057.00
ACI06SFC5 Total								
12,499,136.000			Local		0.00	0.00	0.00	12,499,136.00
			Base		0.00	0.00	0.00	12,499,136.00
ACI07FXJ7	TPG OPPS PARTNERS III A, L.P. PARTNERSHIP		20 Jun 2014	20 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT	USD/BOS	
6,546.000	1.000000	NJGD	Local	1.000000	0.00	0.00	0.00	6,546.00
			Base	1.000000	0.00	0.00	0.00	6,546.00
			20 Jun 2014	20 Jun 2014		CAPITAL CALL	USD/BOS	
862,164.000	1.000000	NJGD	Local	1.000000	0.00	0.00	0.00	862,164.00
			Base	1.000000	0.00	0.00	0.00	862,164.00
			20 Jun 2014	20 Jun 2014		MANAGEMENT FEES INSIDE-COMMIT	USD/BOS	
378,082.000	1.000000	NJGD	Local	1.000000	0.00	0.00	0.00	378,082.00
			Base	1.000000	0.00	0.00	0.00	378,082.00

Purchase Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

ACI07FXJ7 Total

1,246,792.000						Local	0.00	0.00	0.00	1,246,792.00
						Base	0.00	0.00	0.00	1,246,792.00

ACI07RR90	TCV VIII, LP		LIMITED PARTNERSHIP	20 Jun 2014	20 Jun 2014		CAPITAL CALL		USD/BOS	
829,761.000	1.000000	NJBE		Local	1.000000		0.00	0.00	0.00	829,761.00
				Base	1.000000		0.00	0.00	0.00	829,761.00
				20 Jun 2014	20 Jun 2014		PARTNERSHIP COST-INSIDE COMMIT		USD/BOS	
11,413.000	1.000000	NJBE		Local	1.000000		0.00	0.00	0.00	11,413.00
				Base	1.000000		0.00	0.00	0.00	11,413.00

ACI07RR90 Total

841,174.000						Local	0.00	0.00	0.00	841,174.00
						Base	0.00	0.00	0.00	841,174.00

US DOLLAR Total

426,263,713.650						Local	0.00	0.00	0.00	426,263,713.65
						Base	0.00	0.00	0.00	426,263,713.65

EQUITY Total

473,053,035.240						Base	0.00	0.00	0.00	498,125,381.58
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PURCHASE Total

473,053,035.240						Base	0.00	0.00	0.00	498,125,381.58
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Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

EURO CURRENCY

FRANCE

ACI004Z24	ANACAP FINANCIAL PARTNERS II LIMITED PARTNERSHIP	16 Jun 2014			ASSET TRANSFER NON CASH	EUR/BOS	
62,500,000.000	0.736893 NJBE	Local	0.100000	0.00	0.00	0.00	6,250,000.00
		Base	0.135705	0.00	0.00	0.00	8,481,557.02
		16 Jun 2014	CANCEL		ASSET TRANSFER NON CASH	EUR/BOS	
-62,500,000.000	0.736893 NJBE	Local	0.100000	0.00	0.00	0.00	-6,250,000.00
		Base	0.135705	0.00	0.00	0.00	-8,481,557.02
		16 Jun 2014			ASSET TRANSFER NON CASH	EUR/BOS	
6,250,000.000	0.736893 NJBE	Local	1.000000	0.00	0.00	0.00	6,250,000.00
		Base	1.357049	0.00	0.00	0.00	8,481,557.02
		16 Jun 2014	CANCEL		ASSET TRANSFER NON CASH	EUR/BOS	
-6,250,000.000	0.736893 NJBE	Local	1.000000	0.00	0.00	0.00	-6,250,000.00
		Base	1.357049	0.00	0.00	0.00	-8,481,557.02
		16 Jun 2014	16 Jun 2014		ASSET TRANSFER NON CASH	EUR/BOS	
6,250,000.000	0.736893 NJBE	Local	1.000000	0.00	0.00	0.00	6,250,000.00
		Base	1.357049	0.00	0.00	0.00	8,481,557.02
ACI004Z24 Total							
6,250,000.000		Local		0.00	0.00	0.00	6,250,000.00
		Base		0.00	0.00	0.00	8,481,557.02
FRANCE Total							
6,250,000.000		Local		0.00	0.00	0.00	6,250,000.00
		Base		0.00	0.00	0.00	8,481,557.02
EURO CURRENCY Total							
6,250,000.000		Local		0.00	0.00	0.00	6,250,000.00
		Base		0.00	0.00	0.00	8,481,557.02

Sales Report by Report Date

Composite

June 1, 2014 to June 30, 2014

View Date:

July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl 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							

US DOLLAR

ACI00TKJ8	RCW CREDIT ORIENTED FUNDS	LIMITED PARTNERSHIP	30 Apr 2014	30 Apr 2014		ASSET TRANSFER AT MARKET NON CASH	USD/BOS
1.000	1.000000 NJEF	Local	10,713,283.000000		0.00	0.00	10,713,283.00
		Base	10,713,283.000000		0.00	0.00	10,713,283.00

ACI02KM38	DYAL NJ INVESTORS LP	LIMITED PARTNERSHIP	25 Jun 2014	25 Jun 2014		ASSET TRANSFER NON CASH	USD/OTH
124,584,417.230	1.000000 NJEF	Local	1.000000		0.00	0.00	124,584,417.23
		Base	1.000000		0.00	0.00	124,584,417.23

			26 Jun 2014	26 Jun 2014		ASSET TRANSFER NON CASH	USD/BOS
20,722,096.550	1.000000 NJEF	Local	1.000000		0.00	0.00	20,722,096.55
		Base	1.000000		0.00	0.00	20,722,096.55

ACI02KM38 Total

145,306,513.780		Local			0.00	0.00	145,306,513.78
		Base			0.00	0.00	145,306,513.78

US DOLLAR Total

145,306,514.780		Local			0.00	0.00	156,019,796.78
		Base			0.00	0.00	156,019,796.78

EQUITY Total

151,556,514.780		Base			0.00	0.00	164,501,353.80
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SALES Total

151,556,514.780		Base			0.00	0.00	164,501,353.80
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Purchase Report by Report Date

Currency Summary - Composite



STATE STREET

June 1, 2014 to June 30, 2014

View Date: July 11, 2014

Base Currency: USD - US DOLLAR

Shares/Par/Contracts
Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

EURO CURRENCY

FRANCE

EQUITY

14,698,325.830

Local

0.00

0.00

0.00

14,698,325.83

Base

0.00

0.00

0.00

19,973,009.55

TRADES: 3

CANCELS: 0

FRANCE Total

14,698,325.830

Local

0.00

0.00

0.00

14,698,325.83

Base

0.00

0.00

0.00

19,973,009.55

TRADES: 3

CANCELS: 0

UNITED KINGDOM

EQUITY

6,924,628.880

Local

0.00

0.00

0.00

6,924,628.88

Base

0.00

0.00

0.00

9,429,959.61

TRADES: 1

CANCELS: 0

UNITED KINGDOM Total

6,924,628.880

Local

0.00

0.00

0.00

6,924,628.88

Base

0.00

0.00

0.00

9,429,959.61

TRADES: 1

CANCELS: 0

EURO CURRENCY Total

Long 21,622,954.710

Local

0.00

0.00

0.00

21,622,954.71

Base

0.00

0.00

0.00

29,402,969.16

TRADES: 4

CANCELS: 0

POUND STERLING

Purchase Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
25,166,366.880		Local	0.00	0.00	0.00	25,166,366.88
		Base	0.00	0.00	0.00	42,458,698.77
	TRADES: 3					
	CANCELS: 0					
POUND STERLING Total						
Long 25,166,366.880		Local	0.00	0.00	0.00	25,166,366.88
		Base	0.00	0.00	0.00	42,458,698.77
	TRADES: 3					
	CANCELS: 0					
US DOLLAR						
EQUITY						
426,263,713.650		Local	0.00	0.00	0.00	426,263,713.65
		Base	0.00	0.00	0.00	426,263,713.65
	TRADES: 118					
	CANCELS: 0					
US DOLLAR Total						
Long 426,263,713.650		Local	0.00	0.00	0.00	426,263,713.65
		Base	0.00	0.00	0.00	426,263,713.65
	TRADES: 118					
	CANCELS: 0					
PURCHASE Total						
Long 473,053,035.240		Base	0.00	0.00	0.00	498,125,381.58
	TRADES: 125					
	CANCELS: 0					

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EURO CURRENCY						
FRANCE						
EQUITY						
6,250,000.000		Local	0.00	0.00	0.00	6,250,000.00
		Base	0.00	0.00	0.00	8,481,557.02
	TRADES: 3					
	CANCELS: 2					
FRANCE Total						
6,250,000.000		Local	0.00	0.00	0.00	6,250,000.00
		Base	0.00	0.00	0.00	8,481,557.02
	TRADES: 3					
	CANCELS: 2					
EURO CURRENCY Total						
Long 6,250,000.000		Local	0.00	0.00	0.00	6,250,000.00
		Base	0.00	0.00	0.00	8,481,557.02
	TRADES: 3					
	CANCELS: 2					
US DOLLAR						
EQUITY						
145,306,514.780		Local	0.00	0.00	0.00	156,019,796.78
		Base	0.00	0.00	0.00	156,019,796.78
	TRADES: 3					
	CANCELS: 0					
US DOLLAR Total						
Long 145,306,514.780		Local	0.00	0.00	0.00	156,019,796.78
		Base	0.00	0.00	0.00	156,019,796.78
	TRADES: 3					
	CANCELS: 0					

SALES Total

Sales Report by Report Date

Currency Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Long	151,556,514.780		Base	0.00	0.00	0.00	164,501,353.80
		TRADES: 6					
		CANCELS: 2					

Purchase Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
473,053,035.240	Base	0.00	0.00	0.00	498,125,381.58
	TRADES: 125				
	CANCELS: 0				
<hr/>					
PURCHASE Total					
Long 473,053,035.240	Base	0.00	0.00	0.00	498,125,381.58
	TRADES: 125				
	CANCELS: 0				

Sales Report by Report Date

Fund Summary - Composite

June 1, 2014 to June 30, 2014

View Date: July 11, 2014



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
151,556,514.780	Base	0.00	0.00	0.00	164,501,353.80
	TRADES: 6				
	CANCELS: 2				
<hr/>					
SALES Total					
Long 151,556,514.780	Base	0.00	0.00	0.00	164,501,353.80
	TRADES: 6				
	CANCELS: 2				

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

ST LOTTERY FD - INVESTMENT (3690)

PAGE: 1

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
<u>PURCHASE OF FIXED INCOME SECURITIES</u>									
PUR 57323	6/09/14 6/11/14	9128337P 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			3.414 56.384			
				5/15/31	80,000.00			45,107.20	
PUR 57324	6/09/14 6/11/14	9128337R 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			3.465 54.020			
				5/15/32	80,000.00			43,216.00	
PUR 57325	6/09/14 6/11/14	9128337T 290161	US TREASURY STRIPS JEFFERIES & COMPANY			3.490 51.953			
				5/15/33	80,000.00			41,562.40	
PUR 57326	6/09/14 6/11/14	9128337V 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			3.505 50.039			
				5/15/34	80,000.00			40,031.20	
PUR 19940	6/09/14 6/11/14	912833KE 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			.129 99.881			
				5/15/15	80,000.00			79,904.80	
PUR 19941	6/09/14 6/11/14	912833KH 290161	US TREASURY STRIPS MERRILL LYNCH, PIERCE, FENNE			.409 99.216			
				5/15/16	80,000.00			79,372.80	
PUR 57314	6/09/14 6/11/14	912833KM 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			.886 97.446			
				5/15/17	80,000.00			77,956.80	
PUR 57315	6/09/14 6/11/14	912833KR 290161	US TREASURY STRIPS CITIGROUP(FMLY CITIBANK)			1.357 94.827			
				5/15/18	80,000.00			75,861.60	
PUR 19937	6/09/14 6/11/14	912833KV 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			1.744 91.799			
				5/15/19	80,000.00			73,439.20	
PUR 57316	6/09/14 6/11/14	912833KZ 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK			2.051 88.607			
				5/15/20	80,000.00			70,885.60	
PUR 57317	6/09/14 6/11/14	912833LD 290161	US TREASURY STRIPS JEFFERIES & COMPANY			2.299 85.354			
				5/15/21	80,000.00			68,283.20	
PUR 19935	6/09/14 6/11/14	912833LH 290161	US TREASURY STRIPS CITIGROUP(FMLY CITIBANK)			2.499 82.134			
				5/15/22	80,000.00			65,707.20	

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

ST LOTTERY FD - INVESTMENT (3690) -Cont.

PAGE: 2

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 19936	6/09/14 6/11/14	912833LN 290161	US TREASURY STRIPS CREDIT SUISSE SEC (USA) LLC	5/15/23	80,000.00	2.671 78.908		63,126.40	
PUR 19930	6/09/14 6/11/14	912833LR 290161	US TREASURY STRIPS CITIGROUP(FMLY CITIBANK)	5/15/24	80,000.00	2.796 75.910		60,728.00	
PUR 19933	6/09/14 6/11/14	912833LV 290161	US TREASURY STRIPS CITIGROUP(FMLY CITIBANK)	5/15/25	80,000.00	2.911 72.923		58,338.40	
PUR 19932	6/09/14 6/11/14	912833LZ 290161	US TREASURY STRIPS JP MORGAN SECURITIES/SOFT	5/15/26	80,000.00	3.020 69.940		55,952.00	
PUR 57318	6/09/14 6/11/14	912833PD 290161	U S TREAS SEC STRIPPED INT JEFFERIES & COMPANY	5/15/27	80,000.00	3.114 67.067		53,653.60	
PUR 57319	6/09/14 6/11/14	912833WQ 290161	U S TREAS SEC STRIPPED INT BARCLAYS BANK OF NEW YORK	5/15/28	80,000.00	3.210 64.175		51,340.00	
PUR 57327	6/09/14 6/11/14	912833X8 290161	US TREASURY STRIPS JEFFERIES & CO INC	5/15/35	80,000.00	3.535 48.033		38,426.40	
PUR 57320	6/09/14 6/11/14	912833XS 290161	U S TREAS SEC STRIPPED INT BARCLAYS BANK OF NEW YORK	5/15/29	80,000.00	3.286 61.474		49,179.20	
PUR 57321	6/09/14 6/11/14	912833XU 290161	U S TREAS SEC STRIPPED INT RBS GREENWICH	5/15/30	80,000.00	3.370 58.729		46,983.20	
PUR 76171	6/09/14 6/11/14	912833Y2 290161	US TREASURY STRIPS JEFFERIES & CO INC	5/15/36	80,000.00	3.547 46.255		37,004.00	
PUR 76172	6/09/14 6/11/14	912833Y4 290161	US TREASURY STRIPS CREDIT SUISSE SEC (MSCI DAT	5/15/37	80,000.00	3.568 44.451		35,560.80	
PUR 76173	6/09/14 6/11/14	912834AE 290161	US TREASURY STRIPS BARCLAYS BANK OF NEW YORK	5/15/38	80,000.00	3.586 42.725		34,180.00	
SUBTOTAL FIXED PURCHASES:					1,920,000.00			1,345,800.00	
TOTAL FUND PURCHASES:					1,920,000.00			1,345,800.00	

END OF REPORT FOR: ST LOTTERY FD - INVESTMENT

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

DCP EQUITY (4300)

PAGE: 3

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PURCHASE OF STOCK AND OTHER EQUITIES

PUR	6/26/14	46433010	ISIS PHARMACEUTICALS INC						
76735	7/01/14	430838	THEMIS TRADING LLC		30,000.00	36.300	300.00	1,089,306.00	
SUBTOTAL STOCK PURCHASES:					30,000.00		300.00	1,089,306.00	
TOTAL FUND PURCHASES:					30,000.00		300.00	1,089,306.00	

SALES OF STOCK AND OTHER EQUITIES

SALE	6/23/14	19121610	COCA-COLA CO. (THE)				22.94		
12143	6/24/14	430825	JP MORGAN CHASE - IER		25,000.00	41.511	750.00	1,036,989.56	549,469.05
SALE	6/13/14	30231G10	EXXON MOBIL CORP.				22.62		
15198	6/16/14	430795	JP MORGAN CHASE - IER		10,000.00	102.32	300.00	1,022,948.38	813,554.33
SALE	6/26/14	67011P10	NOW INC						
76381	6/26/14		BROKER CODE UNDEFINED		.50	33.720		16.86	13.57
SALE	6/30/14	78651420	SAFEWAY INC.				3.80		
08825	7/03/14	430852	MERIDIAN EQUITY PARTNERS		5,000.00	34.311	50.00	171,500.70	31,725.26
SALE	6/26/14	96945710	WILLIAMS COS INC.				19.22		
08826	7/01/14	430840	THEMIS TRADING LLC		15,000.00	57.965	150.00	869,308.78	558,600.84
SALE	6/26/14	98978V10	ZOETIS INC				17.83		
66152	7/01/14	430840	CITIGROUP/CITIBANK DOMESTIC		25,000.00	32.260	750.00	805,739.67	338,316.97
SALE	6/27/14	G8807B10	THERAVANCE BIOPHARMA INC						
76411	6/27/14		BROKER CODE UNDEFINED		.86	29.302		25.20	14.84
SUBTOTAL STOCK SALES:					80,001.36		86.41	3,906,529.15	2,291,694.86
TOTAL FUND SALES:					80,001.36		2,000.00	3,906,529.15	2,291,694.86

END OF REPORT FOR: DCP EQUITY

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

DCP SMALL CAP. (EQUITY) (4302)

PAGE: 4

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PURCHASE OF STOCK AND OTHER EQUITIES

PUR	6/26/14	46433010	ISIS PHARMACEUTICALS INC						
63425	7/01/14	430839	THEMIS TRADING LLC		20,000.00	36.300	200.00	726,204.00	
SUBTOTAL STOCK PURCHASES:					20,000.00		200.00	726,204.00	
TOTAL FUND PURCHASES:					20,000.00		200.00	726,204.00	

SALES OF STOCK AND OTHER EQUITIES

SALE	6/27/14	G8807B10	THERAVANCE BIOPHARMA INC						
76410	6/27/14		BROKER CODE UNDEFINED		.86	29.314		25.21	14.85
SUBTOTAL STOCK SALES:					.86			25.21	14.85
TOTAL FUND SALES:					.86			25.21	14.85

END OF REPORT FOR: DCP SMALL CAP. (EQUITY)

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340)

PAGE: 5

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
<u>PURCHASE OF STOCK AND OTHER EQUITIES</u>									
PUR 76041	6/02/14 6/05/14	01849010 430747	ALLERGAN INC CL KING		1,000.00	169.00	10.00	169,010.00	
PUR 76041	6/05/14 6/10/14	01849010 430763	ALLERGAN INC MERIDIAN EQUITY PARTNERS		500.00	165.35	5.00	82,680.00	
PUR 69275	6/30/14 7/03/14	02313510 430848	AMAZON.COM INC MERIDIAN EQUITY PARTNERS		200.00	324.98	2.00	64,998.00	
PUR 76668	6/23/14 6/26/14	02406110 430823	AMERICAN AXLE MERIDIAN EQUITY PARTNERS		40,000.00	19.149	400.00	766,352.00	
PUR 76668	6/24/14 6/27/14	02406110 430828	AMERICAN AXLE MERIDIAN EQUITY PARTNERS		10,000.00	18.906	100.00	189,162.00	
PUR 76668	6/30/14 7/03/14	02406110 430848	AMERICAN AXLE WILLIAMS CAPITAL GROUP		10,000.00	18.857	100.00	188,673.00	
PUR 36208	6/19/14 6/24/14	03783310 430815	APPLE INC BLAYLOCK ROBERT VAN LLC		1,000.00	92.260	10.00	92,270.00	
PUR 36208	6/19/14 6/24/14	03783310 430815	APPLE INC WILLIAMS CAPITAL GROUP		1,000.00	91.570	10.00	91,580.00	
PUR 75919	6/11/14 6/16/14	07330210 430785	B.E. AEROSPACE INC BMO CAPITAL MARKETS/EXECUTI		1,000.00	93.300	10.00	93,310.00	
PUR 37974	6/04/14 6/09/14	11012210 430759	BRISTOL-MYERS SQUIBB CO. BLAYLOCK ROBERT VAN LLC		2,000.00	47.200	20.00	94,420.00	
PUR 69888	6/03/14 6/06/14	16676410 430755	CHEVRON CORP BLAYLOCK ROBERT VAN LLC		2,000.00	122.20	20.00	244,420.00	
PUR 56999	6/26/14 7/01/14	17296742 430836	CITIGROUP INC CL KING		2,000.00	47.190	20.00	94,399.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 6

<u>TRXN/ INVNT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 71373	6/11/14 6/16/14	19239V30 430785	COGENT COMMUNICATIONS HOLDI BLAYLOCK ROBERT VAN LLC		2,000.00	35.479	20.00	70,978.60	
PUR 71373	6/30/14 7/03/14	19239V30 430848	COGENT COMMUNICATIONS HOLDI MERIDIAN EQUITY PARTNERS		2,000.00	33.701	20.00	67,421.60	
PUR 75557	6/18/14 6/23/14	20416610 430811	COMMVAULT SYSTEMS INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	49.678	20.00	99,376.20	
PUR 76119	6/18/14 6/23/14	20588710 430811	CONAGRA BLAYLOCK ROBERT VAN LLC		3,000.00	31.112	30.00	93,365.10	
PUR 76119	6/20/14 6/25/14	20588710 430819	CONAGRA WILLIAMS CAPITAL GROUP		1,000.00	28.760	10.00	28,770.00	
PUR 71458	6/17/14 6/20/14	22966910 430807	CUBIC CORP BMO CAPITAL MARKETS/EXECUTI		2,000.00	45.594	20.00	91,207.40	
PUR 71458	6/18/14 6/23/14	22966910 430811	CUBIC CORP BLAYLOCK ROBERT VAN LLC		2,000.00	45.885	20.00	91,790.00	
PUR 71458	6/19/14 6/24/14	22966910 430815	CUBIC CORP WILLIAMS CAPITAL GROUP		1,000.00	45.772	10.00	45,782.00	
PUR 71670	6/04/14 6/09/14	23108210 430759	CUMULUS MEDIA MERIDIAN EQUITY PARTNERS		10,000.00	6.337	100.00	63,466.00	
PUR 75931	6/17/14 6/20/14	23257720 430807	CYNOSURE INC CL A BMO CAPITAL MARKETS/EXECUTI		2,000.00	20.628	20.00	41,276.00	
PUR 76648	6/20/14 6/25/14	23719410 430819	DARDEN RESTAURANTS BLAYLOCK ROBERT VAN LLC		16,000.00	47.910	160.00	766,720.00	
PUR 76648	6/23/14 6/26/14	23719410 430823	DARDEN RESTAURANTS CL KING		1,000.00	47.400	10.00	47,410.00	
PUR 76648	6/25/14 6/30/14	23719410 430832	DARDEN RESTAURANTS BLAYLOCK ROBERT VAN LLC		1,000.00	46.690	10.00	46,700.00	

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 7

<u>TRXN/ INVNT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 76648	6/30/14 7/03/14	23719410 430848	DARDEN RESTAURANTS WILLIAMS CAPITAL GROUP		2,000.00	46.260	20.00	92,540.00	
PUR 75556	6/02/14 6/05/14	23791720 430747	DATAWATCH CORP BLAYLOCK ROBERT VAN LLC		1,000.00	13.810	10.00	13,819.50	
PUR 75556	6/04/14 6/09/14	23791720 430759	DATAWATCH CORP BLAYLOCK ROBERT VAN LLC		2,000.00	13.879	20.00	27,777.40	
PUR 75556	6/05/14 6/10/14	23791720 430763	DATAWATCH CORP MERIDIAN EQUITY PARTNERS		6,000.00	13.805	60.00	82,890.60	
PUR 75556	6/06/14 6/11/14	23791720 430767	DATAWATCH CORP MERIDIAN EQUITY PARTNERS		3,000.00	14.152	30.00	42,487.20	
PUR 75556	6/12/14 6/17/14	23791720 430791	DATAWATCH CORP CL KING		1,000.00	14.180	10.00	14,190.00	
PUR 75556	6/16/14 6/19/14	23791720 430803	DATAWATCH CORP CL KING		2,000.00	14.057	20.00	28,134.40	
PUR 71576	6/12/14 6/17/14	24419910 430791	DEERE & CO CL KING		1,000.00	91.110	10.00	91,120.00	
PUR 71576	6/16/14 6/19/14	24419910 430803	DEERE & CO CL KING		1,000.00	90.251	10.00	90,260.50	
PUR 76498	6/11/14 6/16/14	24990610 430785	DESCARTES SYSTEMS GROUP/THE BLAYLOCK ROBERT VAN LLC		10,000.00	13.764	100.00	137,740.00	
PUR 76498	6/12/14 6/17/14	24990610 430791	DESCARTES SYSTEMS GROUP/THE CL KING		5,000.00	13.937	50.00	69,735.00	
PUR 76498	6/13/14 6/18/14	24990610 430798	DESCARTES SYSTEMS GROUP/THE BLAYLOCK ROBERT VAN LLC		5,000.00	14.057	50.00	70,334.00	
PUR 76498	6/13/14 6/18/14	24990610 430798	DESCARTES SYSTEMS GROUP/THE BMO CAPITAL MARKETS/EXECUTI		2,000.00	14.025	20.00	28,070.60	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 8

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76498	6/16/14 6/19/14	24990610 430803	DESCARTES SYSTEMS GROUP/THE CL KING		4,000.00	14.210	40.00	56,880.00	
PUR 76498	6/17/14 6/20/14	24990610 430807	DESCARTES SYSTEMS GROUP/THE CL KING		4,000.00	14.484	40.00	57,974.40	
PUR 76498	6/18/14 6/23/14	24990610 430811	DESCARTES SYSTEMS GROUP/THE BLAYLOCK ROBERT VAN LLC		2,000.00	14.594	20.00	29,208.00	
PUR 76498	6/19/14 6/24/14	24990610 430815	DESCARTES SYSTEMS GROUP/THE BLAYLOCK ROBERT VAN LLC		2,000.00	14.558	20.00	29,135.00	
PUR 76498	6/20/14 6/25/14	24990610 430819	DESCARTES SYSTEMS GROUP/THE MERIDIAN EQUITY PARTNERS		2,000.00	14.518	20.00	29,056.00	
PUR 76498	6/25/14 6/30/14	24990610 430832	DESCARTES SYSTEMS GROUP/THE CL KING		2,000.00	14.147	20.00	28,314.00	
PUR 76498	6/26/14 7/01/14	24990610 430836	DESCARTES SYSTEMS GROUP/THE WILLIAMS CAPITAL GROUP		2,000.00	14.084	20.00	28,188.60	
PUR 76498	6/27/14 7/02/14	24990610 430844	DESCARTES SYSTEMS GROUP/THE BLAYLOCK ROBERT VAN LLC		2,000.00	13.809	20.00	27,637.00	
PUR 76498	6/30/14 7/03/14	24990610 430848	DESCARTES SYSTEMS GROUP/THE MERIDIAN EQUITY PARTNERS		2,000.00	14.041	20.00	28,102.60	
PUR 68737	6/27/14 7/02/14	25179M10 430844	DEVON ENERGY BLAYLOCK ROBERT VAN LLC		1,000.00	78.460	10.00	78,470.00	
PUR 76432	6/05/14 6/10/14	25490A30 430763	DIRECTV GROUP INC BLAYLOCK ROBERT VAN LLC		11,000.00	82.558	110.00	908,246.90	
PUR 76432	6/06/14 6/11/14	25490A30 430767	DIRECTV GROUP INC MERIDIAN EQUITY PARTNERS		1,000.00	83.270	10.00	83,280.00	
PUR 76432	6/06/14 6/11/14	25490A30 430767	DIRECTV GROUP INC MERIDIAN EQUITY PARTNERS		1,000.00	83.050	10.00	83,060.00	
2 INTRA-DAY TRANSACTIONS SUBTOTAL:					2,000.00	83.160	20.00	166,340.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 9

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 76432	6/09/14 6/12/14	25490A30 430773	DIRECTV GROUP INC BMO CAPITAL MARKETS/EXECUTI		1,000.00	83.290	10.00	83,300.00	
PUR 76650	6/20/14 6/25/14	26153C10 430819	DREAMWORKS ANIMATION MERIDIAN EQUITY PARTNERS		24,000.00	24.497	240.00	588,172.80	
PUR 67085	6/05/14 6/10/14	26168L20 430763	DREW INDS INC BLAYLOCK ROBERT VAN LLC		1,000.00	48.517	10.00	48,527.00	
PUR 70180	6/27/14 7/02/14	26353410 430844	DUPONT BLAYLOCK ROBERT VAN LLC		1,000.00	65.700	10.00	65,710.00	
PUR 70180	6/27/14 7/02/14	26353410 430844	DUPONT CL KING		2,000.00	64.440	20.00	128,900.00	
PUR 76804	6/30/14 7/03/14	26864810 430848	EMC CORP MASS WILLIAMS CAPITAL GROUP		30,000.00	26.324	300.00	790,017.00	
PUR 51210	6/12/14 6/17/14	29152510 430791	EMMIS COMMUNICATIONS CL KING		10,000.00	2.670	100.00	26,796.00	
PUR 51210	6/16/14 6/19/14	29152510 430803	EMMIS COMMUNICATIONS CL KING		10,000.00	2.754	100.00	27,640.00	
PUR 51210	6/17/14 6/20/14	29152510 430807	EMMIS COMMUNICATIONS BMO CAPITAL MARKETS/EXECUTI		10,000.00	2.771	100.00	27,809.00	
PUR 51210	6/30/14 7/03/14	29152510 430848	EMMIS COMMUNICATIONS WILLIAMS CAPITAL GROUP		10,000.00	2.972	100.00	29,816.00	
PUR 69749	6/03/14 6/06/14	29482P10 430755	ERICKSON AIR-CRANE MERIDIAN EQUITY PARTNERS		1,000.00	14.415	10.00	14,425.00	
PUR 69749	6/04/14 6/09/14	29482P10 430759	ERICKSON AIR-CRANE MERIDIAN EQUITY PARTNERS		1,000.00	14.520	10.00	14,530.00	
PUR 69749	6/05/14 6/10/14	29482P10 430763	ERICKSON AIR-CRANE MERIDIAN EQUITY PARTNERS		1,000.00	14.590	10.00	14,600.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 10

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 69749	6/16/14 6/19/14	29482P10 430803	ERICKSON AIR-CRANE MERIDIAN EQUITY PARTNERS		1,000.00	15.060	10.00	15,070.00	
PUR 69749	6/17/14 6/20/14	29482P10 430807	ERICKSON AIR-CRANE CL KING		1,000.00	15.162	10.00	15,171.70	
PUR 76702	6/25/14 6/30/14	30219E10 430832	EXPRESS INC MERIDIAN EQUITY PARTNERS		60,000.00	16.322	600.00	979,938.00	
PUR 76702	6/26/14 7/01/14	30219E10 430836	EXPRESS INC WILLIAMS CAPITAL GROUP		4,000.00	16.443	40.00	65,810.00	
PUR 76702	6/30/14 7/03/14	30219E10 430848	EXPRESS INC MERIDIAN EQUITY PARTNERS		4,000.00	16.710	40.00	66,880.00	
PUR 76306	6/02/14 6/05/14	30226D10 430747	EXTREME NETWORK CL KING		20,000.00	4.014	200.00	80,476.00	
PUR 76306	6/03/14 6/06/14	30226D10 430755	EXTREME NETWORK MERIDIAN EQUITY PARTNERS		10,000.00	3.829	100.00	38,387.00	
PUR 76306	6/04/14 6/09/14	30226D10 430759	EXTREME NETWORK MERIDIAN EQUITY PARTNERS		20,000.00	3.815	200.00	76,504.00	
PUR 76306	6/05/14 6/10/14	30226D10 430763	EXTREME NETWORK MERIDIAN EQUITY PARTNERS		10,000.00	4.021	100.00	40,313.00	
PUR 76306	6/26/14 7/01/14	30226D10 430836	EXTREME NETWORK WILLIAMS CAPITAL GROUP		20,000.00	4.358	200.00	87,354.00	
PUR 15201	6/19/14 6/24/14	30231G10 430815	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP		1,000.00	101.80	10.00	101,815.00	
PUR 15201	6/25/14 6/30/14	30231G10 430832	EXXON MOBIL CORP. BMO CAPITAL MARKETS/EXECUTI		3,000.00	101.90	30.00	305,730.00	
PUR 15201	6/26/14 7/01/14	30231G10 430836	EXXON MOBIL CORP. WILLIAMS CAPITAL GROUP		5,000.00	102.04	50.00	510,250.00	

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 11

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 64830	6/23/14 6/26/14	30303M10 430823	FACEBOOK INC CL KING		1,000.00	64.300	10.00	64,310.00	
PUR 70157	6/04/14 6/09/14	34341210 430759	FLUOR CORP MERIDIAN EQUITY PARTNERS		1,000.00	74.700	10.00	74,710.00	
PUR 76701	6/25/14 6/30/14	36237H10 430832	G-III APPAREL GROUP LTD BARCLAYS CAPITAL (DOMESTIC)		7,000.00	77.630		543,410.00	
PUR 76701	6/25/14 6/30/14	36237H10 430832	G-III APPAREL GROUP LTD CL KING		3,000.00	78.710	30.00	236,160.00	
PUR 76701	6/26/14 7/01/14	36237H10 430836	G-III APPAREL GROUP LTD WILLIAMS CAPITAL GROUP		1,000.00	82.118	10.00	82,128.00	
PUR 12731	6/23/14 6/26/14	36960410 430823	GENERAL ELECTRIC CO. BMO CAPITAL MARKETS/EXECUTI		2,000.00	26.610	20.00	53,240.00	
PUR 60979	6/09/14 6/12/14	37555810 430773	GILEAD SCIENCES BMO CAPITAL MARKETS/EXECUTI		1,000.00	79.257	10.00	79,267.00	
PUR 60979	6/18/14 6/23/14	37555810 430811	GILEAD SCIENCES BMO CAPITAL MARKETS/EXECUTI		1,000.00	79.110	10.00	79,120.00	
PUR 69855	6/17/14 6/20/14	40521710 430807	HAIN CELESTIAL GROUP BMO CAPITAL MARKETS/EXECUTI		1,000.00	87.656	10.00	87,666.00	
PUR 69855	6/18/14 6/23/14	40521710 430811	HAIN CELESTIAL GROUP BLAYLOCK ROBERT VAN LLC		2,000.00	87.837	20.00	175,694.00	
PUR 76628	6/19/14 6/24/14	41282210 430815	HARLEY DAVIDSON MERIDIAN EQUITY PARTNERS		12,000.00	70.582	120.00	847,099.20	
PUR 76628	6/20/14 6/25/14	41282210 430819	HARLEY DAVIDSON MERIDIAN EQUITY PARTNERS		2,000.00	70.360	20.00	140,740.00	
PUR 76628	6/25/14 6/30/14	41282210 430832	HARLEY DAVIDSON BLAYLOCK ROBERT VAN LLC		1,000.00	69.390	10.00	69,400.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 12

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 76704	6/25/14 6/30/14	43610610 430832	HOLLYFRONTIER CORP MERIDIAN EQUITY PARTNERS		22,000.00	45.789	220.00	1,007,573.60	
PUR 76003	6/04/14 6/09/14	45672H10 430759	INFOBLOX INC MERIDIAN EQUITY PARTNERS		3,000.00	12.179	30.00	36,567.90	
PUR 76003	6/05/14 6/10/14	45672H10 430763	INFOBLOX INC BLAYLOCK ROBERT VAN LLC		3,000.00	12.430	30.00	37,320.00	
PUR 76511	6/12/14 6/17/14	46120E60 430791	INTUITIVE SURGICAL INC CL KING		3,000.00	383.95	30.00	1,151,897.40	
PUR 71467	6/19/14 6/24/14	48242W10 430815	KBR INC WILLIAMS CAPITAL GROUP		6,000.00	24.007	60.00	144,100.80	
PUR 71097	6/05/14 6/10/14	51783410 430763	LAS VEGAS SANDS CORP BLAYLOCK ROBERT VAN LLC		1,000.00	75.343	10.00	75,353.00	
PUR 76683	6/24/14 6/27/14	53220K50 430828	LIGAND PHARM. BMO CAPITAL MARKETS/EXECUTI		13,000.00	60.409	130.00	785,448.30	
PUR 76683	6/25/14 6/30/14	53220K50 430832	LIGAND PHARM. CL KING		2,000.00	61.120	20.00	122,260.00	
PUR 71712	6/18/14 6/23/14	53591920 430811	LIONS GATE ENTERTAINMENT CO BMO CAPITAL MARKETS/EXECUTI		1,000.00	26.615	10.00	26,625.00	
PUR 70854	6/27/14 7/02/14	54414710 430844	LORILLARD INC CL KING		1,000.00	60.878	10.00	60,888.00	
PUR 76491	6/10/14 6/13/14	55402X10 430779	MWI VETERINARY SUPPLY MERIDIAN EQUITY PARTNERS		4,000.00	139.65	40.00	558,659.60	
PUR 76491	6/11/14 6/16/14	55402X10 430785	MWI VETERINARY SUPPLY BLAYLOCK ROBERT VAN LLC		1,000.00	140.78	10.00	140,794.60	
PUR 76491	6/17/14 6/20/14	55402X10 430807	MWI VETERINARY SUPPLY CL KING		1,000.00	143.63	10.00	143,639.60	

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 13

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 76351	6/02/14 6/05/14	55826P10 430747	MADISON SQUARE CL KING		2,000.00	55.540	20.00	111,100.00	
PUR 76351	6/03/14 6/06/14	55826P10 430755	MADISON SQUARE BLAYLOCK ROBERT VAN LLC		1,000.00	55.453	10.00	55,463.40	
PUR 76267	6/04/14 6/09/14	58720010 430759	MENTOR GRAPHICS MERIDIAN EQUITY PARTNERS		6,000.00	20.584	60.00	123,565.20	
PUR 76267	6/05/14 6/10/14	58720010 430763	MENTOR GRAPHICS MERIDIAN EQUITY PARTNERS		2,000.00	20.490	20.00	41,000.00	
PUR 76267	6/25/14 6/30/14	58720010 430832	MENTOR GRAPHICS BLAYLOCK ROBERT VAN LLC		2,000.00	21.470	20.00	42,960.00	
PUR 68416	6/05/14 6/10/14	61174010 430763	MONSTER BEVERAGE CORP BLAYLOCK ROBERT VAN LLC		2,000.00	68.350	20.00	136,720.80	
PUR 71059	6/02/14 6/05/14	62007110 430747	MOTORCAR PARTS OF AMERICA I BLAYLOCK ROBERT VAN LLC		2,000.00	23.081	20.00	46,182.60	
PUR 71059	6/03/14 6/06/14	62007110 430755	MOTORCAR PARTS OF AMERICA I MERIDIAN EQUITY PARTNERS		2,000.00	23.000	20.00	46,020.00	
PUR 76431	6/05/14 6/10/14	63934E10 430763	NAVISTAR BLAYLOCK ROBERT VAN LLC		20,000.00	36.628	200.00	732,762.00	
PUR 76431	6/06/14 6/11/14	63934E10 430767	NAVISTAR MERIDIAN EQUITY PARTNERS		2,000.00	36.500	20.00	73,020.00	
PUR 76431	6/12/14 6/17/14	63934E10 430791	NAVISTAR CL KING		1,000.00	37.860	10.00	37,870.00	
PUR 76431	6/12/14 6/17/14	63934E10 430791	NAVISTAR WILLIAMS CAPITAL GROUP		2,000.00	36.845	20.00	73,709.00	
PUR 76380	6/02/14 6/05/14	64051M40 430747	NEONODE INC CL KING		50,000.00	3.039	500.00	152,425.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 14

<u>TRXN/ INVNT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 76380	6/03/14 6/06/14	64051M40 430755	NEONODE INC BLAYLOCK ROBERT VAN LLC		30,000.00	3.179	300.00	95,673.00	
PUR 76380	6/04/14 6/09/14	64051M40 430759	NEONODE INC MERIDIAN EQUITY PARTNERS		30,000.00	3.101	300.00	93,330.00	
PUR 76380	6/05/14 6/10/14	64051M40 430763	NEONODE INC MERIDIAN EQUITY PARTNERS		30,000.00	3.303	300.00	99,399.00	
PUR 76379	6/02/14 6/05/14	67018T10 430747	NU SKIN ENTERPRISES INC - A BLAYLOCK ROBERT VAN LLC		10,000.00	73.634	100.00	736,437.00	
PUR 76379	6/03/14 6/06/14	67018T10 430755	NU SKIN ENTERPRISES INC - A BLAYLOCK ROBERT VAN LLC		2,000.00	73.290	20.00	146,600.00	
PUR 76379	6/04/14 6/09/14	67018T10 430759	NU SKIN ENTERPRISES INC - A MERIDIAN EQUITY PARTNERS		2,000.00	73.000	20.00	146,020.00	
PUR 75880	6/05/14 6/10/14	67069D10 430763	NUTRISYSTEM MERIDIAN EQUITY PARTNERS		4,000.00	16.228	40.00	64,950.00	
PUR 48433	6/18/14 6/23/14	71708110 430811	PFIZER INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	29.480	20.00	58,980.00	
PUR 40646	6/27/14 7/02/14	71817210 430844	PHILIP MORRIS INTERNATIONAL CL KING		1,000.00	84.310	10.00	84,319.50	
PUR 68669	6/25/14 6/30/14	73933G20 430832	POWER SOLUTIONS INTERNATION BLAYLOCK ROBERT VAN LLC		1,000.00	72.553	10.00	72,562.50	
PUR 68669	6/26/14 7/01/14	73933G20 430836	POWER SOLUTIONS INTERNATION CL KING		1,000.00	71.513	10.00	71,522.60	
PUR 68669	6/30/14 7/03/14	73933G20 430848	POWER SOLUTIONS INTERNATION MERIDIAN EQUITY PARTNERS		1,000.00	70.745	10.00	70,755.10	
PUR 70921	6/03/14 6/06/14	76017410 430755	RENTRAK CORP MERIDIAN EQUITY PARTNERS		2,000.00	46.529	20.00	93,077.20	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 15

<u>TRXN/ INVNT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
PUR 70921	6/04/14 6/09/14	76017410 430759	RENTRAK CORP BLAYLOCK ROBERT VAN LLC		2,000.00	45.352	20.00	90,723.80	
PUR 70921	6/04/14 6/09/14	76017410 430759	RENTRAK CORP MERIDIAN EQUITY PARTNERS		2,000.00	47.230	20.00	94,480.00	
PUR 70921	6/05/14 6/10/14	76017410 430763	RENTRAK CORP MERIDIAN EQUITY PARTNERS		2,000.00	45.940	20.00	91,900.00	
PUR 76305	6/02/14 6/05/14	76169B10 430747	REXNORD CORP CL KING		2,000.00	25.820	20.00	51,660.00	
PUR 76305	6/04/14 6/09/14	76169B10 430759	REXNORD CORP MERIDIAN EQUITY PARTNERS		1,000.00	26.660	10.00	26,670.00	
PUR 76307	6/16/14 6/19/14	80004C10 430803	SANDISK CORP CL KING		1,000.00	99.390	10.00	99,400.00	
PUR 76307	6/19/14 6/24/14	80004C10 430815	SANDISK CORP BLAYLOCK ROBERT VAN LLC		1,000.00	102.36	10.00	102,370.00	
PUR 60144	6/03/14 6/06/14	83083010 430755	SKYLINE CORP MERIDIAN EQUITY PARTNERS		2,000.00	4.560	20.00	9,139.40	
PUR 60144	6/05/14 6/10/14	83083010 430763	SKYLINE CORP MERIDIAN EQUITY PARTNERS		2,000.00	4.560	20.00	9,140.00	
PUR 60144	6/09/14 6/12/14	83083010 430773	SKYLINE CORP WILLIAMS CAPITAL GROUP		2,000.00	4.202	20.00	8,423.00	
PUR 60144	6/10/14 6/13/14	83083010 430779	SKYLINE CORP BLAYLOCK ROBERT VAN LLC		2,000.00	4.357	20.00	8,733.20	
PUR 60144	6/16/14 6/19/14	83083010 430803	SKYLINE CORP MERIDIAN EQUITY PARTNERS		2,000.00	4.120	20.00	8,260.60	
PUR 60144	6/18/14 6/23/14	83083010 430811	SKYLINE CORP BLAYLOCK ROBERT VAN LLC		2,000.00	4.011	20.00	8,041.80	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 16

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76422	6/04/14 6/09/14	84863710 430759	SPLUNK INC MERIDIAN EQUITY PARTNERS		16,000.00	40.214	160.00	643,584.00	
PUR 76422	6/05/14 6/10/14	84863710 430763	SPLUNK INC MERIDIAN EQUITY PARTNERS		2,000.00	40.330	20.00	80,680.00	
PUR 70837	6/30/14 7/03/14	87651B10 430848	TASER INTL INC WILLIAMS CAPITAL GROUP		2,000.00	13.190	20.00	26,400.00	
PUR 76465	6/09/14 6/12/14	88722810 430773	TIME INC BMO CAPITAL MARKETS/EXECUTI		10,000.00	22.405	100.00	224,146.00	
PUR 76465	6/10/14 6/13/14	88722810 430779	TIME INC BLAYLOCK ROBERT VAN LLC		6,000.00	23.036	60.00	138,276.00	
PUR 76465	6/11/14 6/16/14	88722810 430785	TIME INC BLAYLOCK ROBERT VAN LLC		2,000.00	22.659	20.00	45,338.60	
PUR 75918	6/02/14 6/05/14	89531P10 430747	TREX COMPANY CL KING		1,000.00	30.880	10.00	30,890.00	
PUR 75918	6/25/14 6/30/14	89531P10 430832	TREX COMPANY BLAYLOCK ROBERT VAN LLC		1,000.00	28.410	10.00	28,420.00	
PUR 75918	6/30/14 7/03/14	89531P10 430848	TREX COMPANY WILLIAMS CAPITAL GROUP		1,000.00	28.899	10.00	28,908.50	
PUR 76649	6/20/14 6/25/14	90130A20 430819	TWENTY FIRST CENTURY FOX-B BLAYLOCK ROBERT VAN LLC		21,000.00	34.175	210.00	717,887.10	
PUR 76649	6/20/14 6/25/14	90130A20 430819	TWENTY FIRST CENTURY FOX-B WILLIAMS CAPITAL GROUP		3,000.00	33.610	30.00	100,859.40	
PUR 60461	6/04/14 6/09/14	90431110 430759	UNDER ARMOUR INC MERIDIAN EQUITY PARTNERS		1,000.00	52.240	10.00	52,250.00	
PUR 76584	6/16/14 6/19/14	91004710 430803	UNITED CONTINENTAL HOLDINGS MERIDIAN EQUITY PARTNERS		20,000.00	42.429	200.00	848,786.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 17

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76584	6/17/14 6/20/14	91004710 430807	UNITED CONTINENTAL HOLDINGS CL KING		2,000.00	42.580	20.00	85,180.00	
PUR 69856	6/11/14 6/16/14	91116310 430785	UNITED NATURAL FOODS INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	63.052	20.00	126,123.20	
PUR 69856	6/12/14 6/17/14	91116310 430791	UNITED NATURAL FOODS INC CL KING		1,000.00	63.539	10.00	63,549.00	
PUR 71874	6/24/14 6/27/14	92553P20 430828	VIACOM INC. "B" MERIDIAN EQUITY PARTNERS		1,000.00	85.250	10.00	85,260.00	
PUR 76684	6/24/14 6/27/14	94733A10 430828	WEB.COM GROUP INC BMO CAPITAL MARKETS/EXECUTI		30,000.00	27.213	300.00	816,675.00	
SUBTOTAL STOCK PURCHASES:					904,700.00		8,977.00	25,308,780.60	
TOTAL FUND PURCHASES:					904,700.00		8,977.00	25,308,780.60	
<u>SALES OF STOCK AND OTHER EQUITIES</u>									
SALE 66623	6/03/14 6/06/14	00164V10 430756	AMC NETWORKS INC CL KING		2,000.00	61.930	2.74 20.00	123,837.26	1,459.08
SALE 66623	6/19/14 6/24/14	00164V10 430816	AMC NETWORKS INC THEMIS TRADING LLC		1,000.00	61.601	1.36 10.00	61,589.44	400.35
SALE 66623	6/23/14 6/26/14	00164V10 430824	AMC NETWORKS INC MERIDIAN EQUITY PARTNERS		2,000.00	61.121	2.71 20.00	122,218.29	-159.89
SALE 65632	6/23/14 6/26/14	00287Y10 430824	ABBVIE INC MERIDIAN EQUITY PARTNERS		1,000.00	53.620	1.19 10.00	53,608.81	19,879.32
SALE 76041	6/25/14 6/30/14	01849010 430833	ALLERGAN INC WILLIAMS CAPITAL GROUP		500.00	166.70	1.85 5.00	83,343.15	2,321.94

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 18

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 76207	6/02/14 6/05/14	01880410 430748	ALLIANT TECHSYS BLAYLOCK ROBERT VAN LLC		1,000.00	128.52	2.85 10.00	128,507.15	7,937.75
SALE 76207	6/09/14 6/12/14	01880410 430774	ALLIANT TECHSYS BLAYLOCK ROBERT VAN LLC		1,000.00	138.98	3.08 10.00	138,976.32	18,406.92
SALE 76207	6/12/14 6/17/14	01880410 430792	ALLIANT TECHSYS WILLIAMS CAPITAL GROUP		1,000.00	137.94	3.05 10.00	137,928.15	17,358.75
SALE 76207	6/16/14 6/19/14	01880410 430804	ALLIANT TECHSYS BMO CAPITAL MARKETS/EXECUTI		1,000.00	137.18	3.04 10.00	137,173.86	16,604.46
SALE 76207	6/17/14 6/20/14	01880410 430808	ALLIANT TECHSYS BLAYLOCK ROBERT VAN LLC		1,000.00	136.91	3.03 10.00	136,905.57	16,336.17
SALE 76207	6/18/14 6/23/14	01880410 430812	ALLIANT TECHSYS MERIDIAN EQUITY PARTNERS		2,000.00	136.47	6.04 20.00	272,923.96	31,785.16
SALE 76207	6/19/14 6/24/14	01880410 430816	ALLIANT TECHSYS MERIDIAN EQUITY PARTNERS		2,000.00	136.58	6.04 20.00	273,148.36	32,009.56
SALE 69275	6/12/14 6/17/14	02313510 430792	AMAZON.COM INC BLAYLOCK ROBERT VAN LLC		200.00	335.00	1.49 2.00	66,996.51	-7,236.17
SALE 47265	6/25/14 6/30/14	03076C10 430833	AMERIPRISE FINANCIAL INC MERIDIAN EQUITY PARTNERS		4,000.00	117.85	10.42 40.00	471,349.58	336,802.48
SALE 47265	6/27/14 7/02/14	03076C10 430845	AMERIPRISE FINANCIAL INC CL KING		1,000.00	119.31	2.64 10.00	119,297.36	85,660.59
SALE 36208	6/04/14 6/09/14	03783310 430760	APPLE INC BLAYLOCK ROBERT VAN LLC		200.00	646.87	2.86 2.00	129,369.14	55,913.29
SALE 70138	6/12/14 6/17/14	04916420 430792	ATLAS AIR WORLDWIDE HOLDING BLAYLOCK ROBERT VAN LLC		2,000.00	37.588	1.67 20.00	75,154.53	-1,690.39
SALE 46954	6/09/14 6/12/14	06050510 430774	BANK OF AMERICA CORP BLAYLOCK ROBERT VAN LLC		2,000.00	15.790	.70 20.00	31,559.30	8,158.32

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 19

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 64556	6/04/14 6/09/14	07556Q88 430760	BEAZER HOMES USA INC BLAYLOCK ROBERT VAN LLC		30,000.00	18.852	12.50 300.00	565,247.50	119,062.03
SALE 65453	6/02/14 6/05/14	08467070 430748	BERKSHIRE HATH- MERIDIAN EQUITY PARTNERS		1,000.00	128.02	2.83 10.00	128,007.17	35,640.25
SALE 75636	6/23/14 6/26/14	09238E20 430824	BLACKHAWK NETWORK HLDGS INC MERIDIAN EQUITY PARTNERS		4,000.00	25.210	2.23 40.00	100,797.77	6,384.66
SALE 75636	6/24/14 6/27/14	09238E20 430829	BLACKHAWK NETWORK HLDGS INC WILLIAMS CAPITAL GROUP		23,000.00	25.574	13.00 230.00	587,956.70	45,081.35
SALE 76004	6/11/14 6/16/14	12485720 430786	CBS CORPORATION BMO CAPITAL MARKETS/EXECUTI		3,000.00	61.957	4.11 30.00	185,837.79	14,449.66
SALE 76004	6/11/14 6/16/14	12485720 430786	CBS CORPORATION MERIDIAN EQUITY PARTNERS		3,000.00	62.915	4.18 30.00	188,711.72	17,323.60
SALE 76004	6/12/14 6/17/14	12485720 430792	CBS CORPORATION WILLIAMS CAPITAL GROUP		2,000.00	61.552	2.73 20.00	123,081.87	8,823.12
SALE 76004	6/16/14 6/19/14	12485720 430804	CBS CORPORATION BLAYLOCK ROBERT VAN LLC		3,000.00	60.007	3.98 30.00	179,986.72	8,598.60
SALE 76004	6/17/14 6/20/14	12485720 430808	CBS CORPORATION BLAYLOCK ROBERT VAN LLC		2,000.00	60.500	2.68 20.00	120,977.32	6,718.57
SALE 76004	6/18/14 6/23/14	12485720 430812	CBS CORPORATION MERIDIAN EQUITY PARTNERS		1,000.00	60.009	1.33 10.00	59,997.67	2,868.29
SALE 71851	6/10/14 6/13/14	15102010 430780	CELGENE CORP MERIDIAN EQUITY PARTNERS		3,000.00	162.65	10.79 30.00	487,927.81	61,974.53
SALE 71851	6/12/14 6/17/14	15102010 430792	CELGENE CORP WILLIAMS CAPITAL GROUP		3,000.00	160.41	10.64 30.00	481,189.36	55,236.07
SALE 69888	6/19/14 6/24/14	16676410 430816	CHEVRON CORP MERIDIAN EQUITY PARTNERS		1,000.00	130.25	2.88 10.00	130,237.12	11,424.19

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 20

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 69912	6/19/14 6/24/14	17240610 430816	CINEDIGM CORP THEMIS TRADING LLC		2,000.00	2.783	.12 20.00	5,544.88	2,369.21
SALE 60767	6/16/14 6/19/14	18449910 430804	CLEAN ENERGY FUELS CORP BMO CAPITAL MARKETS/EXECUTI		2,000.00	11.043	.49 20.00	22,065.51	-6,167.26
SALE 69825	6/05/14 6/10/14	19416210 430764	COLGATE-PALMOLI BMO CAPITAL MARKETS/EXECUTI		12,000.00	67.999	18.04 120.00	815,853.56	107,438.96
SALE 71458	6/02/14 6/05/14	22966910 430748	CUBIC CORP BLAYLOCK ROBERT VAN LLC		2,000.00	48.207	2.14 20.00	96,392.46	-5,843.10
SALE 71458	6/05/14 6/10/14	22966910 430764	CUBIC CORP CL KING		1,000.00	48.171	1.07 10.00	48,159.93	-2,957.85
SALE 76152	6/12/14 6/17/14	23719410 430792	DARDEN RESTAURANTS WILLIAMS CAPITAL GROUP		1,000.00	50.200	1.11 10.00	50,188.89	1,768.37
SALE 76152	6/16/14 6/19/14	23719410 430804	DARDEN RESTAURANTS BMO CAPITAL MARKETS/EXECUTI		15,000.00	49.968	16.57 150.00	749,356.43	23,048.55
SALE 75948	6/05/14 6/10/14	25470F30 430764	DISCOVERY COMMUNICATIONS-C BMO CAPITAL MARKETS/EXECUTI		1,000.00	78.588	1.74 10.00	78,576.26	11,030.01
SALE 75948	6/09/14 6/12/14	25470F30 430774	DISCOVERY COMMUNICATIONS-C BLAYLOCK ROBERT VAN LLC		1,000.00	79.182	1.75 10.00	79,170.25	11,624.00
SALE 76650	6/25/14 6/30/14	26153C10 430833	DREAMWORKS ANIMATION MERIDIAN EQUITY PARTNERS		24,000.00	22.510	11.94 240.00	539,988.06	-48,184.74
SALE 70180	6/02/14 6/05/14	26353410 430748	DUPONT BLAYLOCK ROBERT VAN LLC		2,000.00	69.238	3.07 20.00	138,452.53	15,843.65
SALE 71397	6/05/14 6/10/14	26864810 430764	EMC CORP MASS BMO CAPITAL MARKETS/EXECUTI		20,000.00	26.448	11.70 200.00	528,750.30	11,225.30
SALE 65116	6/02/14 6/05/14	26884U10 430748	EPR PROPERTIES BLAYLOCK ROBERT VAN LLC		2,000.00	54.471	2.41 20.00	108,920.19	16,235.46

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 21

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 63516	6/05/14 6/10/14	27876810 430764	ECHOSTAR HOLDIN BMO CAPITAL MARKETS/EXECUTI		2,000.00	51.531	2.28 20.00	103,038.72	42,576.46
SALE 63516	6/06/14 6/11/14	27876810 430768	ECHOSTAR HOLDIN MERIDIAN EQUITY PARTNERS		2,000.00	51.537	2.28 20.00	103,052.52	42,590.27
SALE 63516	6/09/14 6/12/14	27876810 430774	ECHOSTAR HOLDIN BLAYLOCK ROBERT VAN LLC		2,000.00	51.762	2.29 20.00	103,500.71	43,038.45
SALE 63516	6/10/14 6/13/14	27876810 430780	ECHOSTAR HOLDIN BLAYLOCK ROBERT VAN LLC		2,000.00	51.043	2.26 20.00	102,063.54	41,601.29
SALE 63516	6/11/14 6/16/14	27876810 430786	ECHOSTAR HOLDIN MERIDIAN EQUITY PARTNERS		2,000.00	51.401	2.28 20.00	102,779.72	42,317.46
SALE 64830	6/12/14 6/17/14	30303M10 430792	FACEBOOK INC WILLIAMS CAPITAL GROUP		1,000.00	65.869	1.46 10.00	65,857.54	13,841.70
SALE 64830	6/30/14 7/03/14	30303M10 430849	FACEBOOK INC MERIDIAN EQUITY PARTNERS		1,000.00	67.450	1.50 10.00	67,438.50	15,081.15
SALE 75480	6/19/14 6/24/14	37518B10 430816	GIGAMON INC MERIDIAN EQUITY PARTNERS		10,000.00	18.823	4.16 100.00	188,126.84	9,809.34
SALE 75480	6/20/14 6/25/14	37518B10 430820	GIGAMON INC BLAYLOCK ROBERT VAN LLC		14,000.00	18.638	5.77 140.00	260,790.43	11,145.93
SALE 75480	6/25/14 6/30/14	37518B10 430833	GIGAMON INC MERIDIAN EQUITY PARTNERS		14,000.00	19.190	5.94 140.00	268,516.86	18,872.36
SALE 71298	6/30/14 7/03/14	43289P10 430849	HIMAX TECHNOLOGIES INC BMO CAPITAL MARKETS/EXECUTI		80,000.00	6.840	12.10 800.00	546,411.90	-413,555.67
SALE 76511	6/30/14 7/03/14	46120E60 430849	INTUITIVE SURGICAL INC MERIDIAN EQUITY PARTNERS		300.00	421.78	2.80 3.00	126,528.20	11,338.46
SALE 70831	6/02/14 6/05/14	46204410 430748	ION GEOPHYSICAL CORP MERIDIAN EQUITY PARTNERS		10,000.00	4.146	.92 100.00	41,362.08	9,517.25

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 22

<u>TRXN/ INVNT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
SALE 70831	6/03/14 6/06/14	46204410 430756	ION GEOPHYSICAL CORP CL KING		10,000.00	4.007	.89 100.00	39,967.11	8,122.27
SALE 70831	6/04/14 6/09/14	46204410 430760	ION GEOPHYSICAL CORP BLAYLOCK ROBERT VAN LLC		10,000.00	3.994	.89 100.00	39,841.11	7,996.28
SALE 70831	6/05/14 6/10/14	46204410 430764	ION GEOPHYSICAL CORP CL KING		10,000.00	4.039	.90 100.00	40,285.10	8,440.26
SALE 75879	6/18/14 6/23/14	46612J50 430812	JDS UNIPHASE CO WILLIAMS CAPITAL GROUP		10,000.00	11.655	2.58 100.00	116,447.42	9,467.17
SALE 75879	6/20/14 6/25/14	46612J50 430820	JDS UNIPHASE CO WILLIAMS CAPITAL GROUP		10,000.00	11.944	2.64 100.00	119,332.36	12,352.11
SALE 75879	6/24/14 6/27/14	46612J50 430829	JDS UNIPHASE CO WILLIAMS CAPITAL GROUP		30,000.00	11.813	7.84 300.00	354,085.16	33,144.41
SALE 69251	6/02/14 6/05/14	50207910 430748	LMI AEROSPACE INC BLAYLOCK ROBERT VAN LLC		2,000.00	13.561	.60 20.00	27,100.60	1,719.37
SALE 69251	6/25/14 6/30/14	50207910 430833	LMI AEROSPACE INC WILLIAMS CAPITAL GROUP		2,000.00	13.340	.59 20.00	26,658.41	1,277.18
SALE 69251	6/26/14 7/01/14	50207910 430837	LMI AEROSPACE INC CL KING		2,000.00	13.382	.60 20.00	26,743.40	1,362.17
SALE 69804	6/04/14 6/09/14	51843910 430760	ESTEE LAUDER BLAYLOCK ROBERT VAN LLC		7,000.00	76.399	11.82 70.00	534,710.48	45,088.63
SALE 69804	6/05/14 6/10/14	51843910 430764	ESTEE LAUDER CL KING		7,000.00	76.352	11.82 70.00	534,382.88	44,761.03
SALE 63840	6/05/14 6/10/14	52605730 430764	LENNAR CORP CL-B BMO CAPITAL MARKETS/EXECUTI		1,000.00	34.590	.77 10.00	34,579.23	7,820.60
SALE 71873	6/25/14 6/30/14	56256220 430833	MANDALAY DIGITAL GROUP INC MERIDIAN EQUITY PARTNERS		10,000.00	4.085	.91 100.00	40,747.09	-510.21

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 23

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 71732	6/02/14 6/05/14	56382Q10 430748	MANNING & NAPIER INC MERIDIAN EQUITY PARTNERS		5,000.00	16.879	1.87 50.00	84,343.63	9,293.63
SALE 71732	6/03/14 6/06/14	56382Q10 430756	MANNING & NAPIER INC CL KING		5,000.00	16.820	1.86 50.00	84,047.64	8,997.64
SALE 71732	6/04/14 6/09/14	56382Q10 430760	MANNING & NAPIER INC BLAYLOCK ROBERT VAN LLC		5,000.00	16.720	1.85 50.00	83,546.65	8,496.65
SALE 75635	6/24/14 6/27/14	59511210 430829	MICRON TECHNOLOGY INC MERIDIAN EQUITY PARTNERS		8,000.00	32.707	5.79 80.00	261,567.01	82,161.60
SALE 69351	6/26/14 7/01/14	61166W10 430837	MONSANTO CO CL KING		1,000.00	127.00	2.81 10.00	126,987.19	29,327.19
SALE 69351	6/27/14 7/02/14	61166W10 430845	MONSANTO CO BLAYLOCK ROBERT VAN LLC		1,000.00	125.30	2.77 10.00	125,287.23	27,627.23
SALE 69351	6/30/14 7/03/14	61166W10 430849	MONSANTO CO BMO CAPITAL MARKETS/EXECUTI		5,000.00	124.52	13.77 50.00	622,572.23	134,272.23
SALE 71086	6/02/14 6/05/14	62458M20 430748	MOVE INC COM MERIDIAN EQUITY PARTNERS		5,000.00	13.073	1.45 50.00	65,313.55	932.14
SALE 71086	6/04/14 6/09/14	62458M20 430760	MOVE INC COM BLAYLOCK ROBERT VAN LLC		5,000.00	12.612	1.40 50.00	63,006.60	-1,374.81
SALE 76380	6/12/14 6/17/14	64051M40 430792	NEONODE INC BLAYLOCK ROBERT VAN LLC		20,000.00	4.101	1.82 200.00	81,812.18	16,087.08
SALE 75634	6/04/14 6/09/14	67072V10 430760	NXSTAGE MEDICAL INC BLAYLOCK ROBERT VAN LLC		2,000.00	13.478	.60 20.00	26,935.00	2,920.65
SALE 75634	6/12/14 6/17/14	67072V10 430792	NXSTAGE MEDICAL INC BLAYLOCK ROBERT VAN LLC		2,000.00	13.693	.61 20.00	27,364.59	3,350.24
SALE 75634	6/16/14 6/19/14	67072V10 430804	NXSTAGE MEDICAL INC BLAYLOCK ROBERT VAN LLC		2,000.00	13.695	.61 20.00	27,369.99	3,355.64

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 24

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 75634	6/19/14 6/24/14	67072V10 430816	NXSTAGE MEDICAL INC MERIDIAN EQUITY PARTNERS		2,000.00	13.990	.62 20.00	27,959.38	3,945.04
SALE 75634	6/20/14 6/25/14	67072V10 430820	NXSTAGE MEDICAL INC MERIDIAN EQUITY PARTNERS		2,000.00	13.833	.62 20.00	27,644.38	3,630.03
SALE 75634	6/23/14 6/26/14	67072V10 430824	NXSTAGE MEDICAL INC CL KING		2,000.00	14.106	.63 20.00	28,191.37	4,177.03
SALE 75634	6/24/14 6/27/14	67072V10 430829	NXSTAGE MEDICAL INC CL KING		2,000.00	14.415	.64 20.00	28,809.36	4,795.01
SALE 75634	6/26/14 7/01/14	67072V10 430837	NXSTAGE MEDICAL INC MERIDIAN EQUITY PARTNERS		10,000.00	14.372	3.18 100.00	143,618.82	23,547.10
SALE 76208	6/05/14 6/10/14	71676810 430764	PETSMART BMO CAPITAL MARKETS/EXECUTI		1,000.00	58.860	1.31 10.00	58,848.69	945.12
SALE 76208	6/25/14 6/30/14	71676810 430833	PETSMART WILLIAMS CAPITAL GROUP		1,000.00	59.490	1.32 10.00	59,478.68	1,575.11
SALE 76208	6/26/14 7/01/14	71676810 430837	PETSMART CL KING		1,000.00	59.190	1.31 10.00	59,178.69	1,275.12
SALE 69807	6/16/14 6/19/14	73936N10 430804	POWERSECURE INTL INC BMO CAPITAL MARKETS/EXECUTI		2,000.00	8.220	.37 20.00	16,419.63	-7,706.09
SALE 69807	6/25/14 6/30/14	73936N10 430833	POWERSECURE INTL INC MERIDIAN EQUITY PARTNERS		56,000.00	9.511	11.78 560.00	532,038.62	-143,481.66
SALE 71807	6/17/14 6/20/14	74733T10 430808	QLIK TECHNOLOGIES INC WILLIAMS CAPITAL GROUP		2,000.00	23.958	1.06 20.00	47,893.94	-6,345.81
SALE 71807	6/20/14 6/25/14	74733T10 430820	QLIK TECHNOLOGIES INC WILLIAMS CAPITAL GROUP		2,000.00	22.777	1.01 20.00	45,532.59	-8,707.16
SALE 71807	6/23/14 6/26/14	74733T10 430824	QLIK TECHNOLOGIES INC CL KING		2,000.00	22.840	1.01 20.00	45,658.99	-8,580.76

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 25

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 59820	6/04/14 6/09/14	7591EP10 430760	REGIONS FINANCIAL BLAYLOCK ROBERT VAN LLC		10,000.00	10.420	2.31 100.00	104,097.69	54,482.04
SALE 59820	6/24/14 6/27/14	7591EP10 430829	REGIONS FINANCIAL CL KING		20,000.00	10.657	4.72 200.00	212,929.28	113,697.98
SALE 59820	6/25/14 6/30/14	7591EP10 430833	REGIONS FINANCIAL MERIDIAN EQUITY PARTNERS		40,000.00	10.544	9.33 400.00	421,334.67	222,872.06
SALE 76305	6/06/14 6/11/14	76169B10 430768	REXNORD CORP MERIDIAN EQUITY PARTNERS		2,000.00	28.690	1.27 20.00	57,358.73	6,288.44
SALE 76305	6/09/14 6/12/14	76169B10 430774	REXNORD CORP BLAYLOCK ROBERT VAN LLC		2,000.00	28.897	1.28 20.00	57,772.92	6,702.63
SALE 76305	6/10/14 6/13/14	76169B10 430780	REXNORD CORP BLAYLOCK ROBERT VAN LLC		2,000.00	28.830	1.28 20.00	57,638.72	6,568.43
SALE 76305	6/11/14 6/16/14	76169B10 430786	REXNORD CORP MERIDIAN EQUITY PARTNERS		2,000.00	28.763	1.28 20.00	57,504.32	6,434.04
SALE 76305	6/12/14 6/17/14	76169B10 430792	REXNORD CORP WILLIAMS CAPITAL GROUP		2,000.00	28.740	1.28 20.00	57,458.72	6,388.43
SALE 69226	6/05/14 6/10/14	76973Q10 430764	ROADRUNNER TRNSN SVCS HLD BMO CAPITAL MARKETS/EXECUTI		2,000.00	27.322	1.21 20.00	54,622.19	2,829.29
SALE 69226	6/12/14 6/17/14	76973Q10 430792	ROADRUNNER TRNSN SVCS HLD BLAYLOCK ROBERT VAN LLC		4,000.00	26.851	2.38 40.00	107,359.62	3,773.82
SALE 69226	6/17/14 6/20/14	76973Q10 430808	ROADRUNNER TRNSN SVCS HLD WILLIAMS CAPITAL GROUP		2,000.00	27.844	1.24 20.00	55,665.76	3,872.86
SALE 69226	6/19/14 6/24/14	76973Q10 430816	ROADRUNNER TRNSN SVCS HLD MERIDIAN EQUITY PARTNERS		4,000.00	28.695	2.54 40.00	114,735.86	11,150.06
SALE 69226	6/20/14 6/25/14	76973Q10 430820	ROADRUNNER TRNSN SVCS HLD BLAYLOCK ROBERT VAN LLC		15,000.00	28.363	9.41 150.00	425,291.59	36,844.85

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 26

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 69226	6/23/14 6/26/14	76973Q10 430824	ROADRUNNER TRNSN SVCS HLD MERIDIAN EQUITY PARTNERS		10,000.00	28.446	6.29 100.00	284,348.71	25,384.21
SALE 76266	6/12/14 6/17/14	79014810 430792	ST JOE COMPANY WILLIAMS CAPITAL GROUP		2,000.00	24.401	1.08 20.00	48,780.92	3,507.51
SALE 76266	6/19/14 6/24/14	79014810 430816	ST JOE COMPANY THEMIS TRADING LLC		2,000.00	25.575	1.13 20.00	51,128.87	5,855.46
SALE 76266	6/20/14 6/25/14	79014810 430820	ST JOE COMPANY MERIDIAN EQUITY PARTNERS		2,000.00	25.600	1.14 20.00	51,178.86	5,905.45
SALE 76266	6/23/14 6/26/14	79014810 430824	ST JOE COMPANY CL KING		2,000.00	26.120	1.16 20.00	52,218.84	6,945.43
SALE 76266	6/25/14 6/30/14	79014810 430833	ST JOE COMPANY WILLIAMS CAPITAL GROUP		2,000.00	25.767	1.14 20.00	51,512.86	6,239.45
SALE 71225	6/02/14 6/05/14	82922610 430748	SINCLAIR BROADC MERIDIAN EQUITY PARTNERS		2,000.00	29.610	1.31 20.00	59,198.69	2,770.68
SALE 71225	6/03/14 6/06/14	82922610 430756	SINCLAIR BROADC CL KING		2,000.00	29.920	1.33 20.00	59,818.67	3,390.66
SALE 71225	6/16/14 6/19/14	82922610 430804	SINCLAIR BROADC BMO CAPITAL MARKETS/EXECUTI		2,000.00	31.213	1.38 20.00	62,403.62	5,975.60
SALE 71225	6/18/14 6/23/14	82922610 430812	SINCLAIR BROADC WILLIAMS CAPITAL GROUP		2,000.00	30.970	1.37 20.00	61,919.23	5,491.22
SALE 71225	6/19/14 6/24/14	82922610 430816	SINCLAIR BROADC MERIDIAN EQUITY PARTNERS		2,000.00	30.938	1.37 20.00	61,854.63	5,426.61
SALE 71225	6/25/14 6/30/14	82922610 430833	SINCLAIR BROADC BMO CAPITAL MARKETS/EXECUTI		10,000.00	33.400	7.39 100.00	333,892.61	51,752.54
SALE 71225	6/26/14 7/01/14	82922610 430837	SINCLAIR BROADC CL KING		14,000.00	33.494	10.37 140.00	468,765.63	73,769.52

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
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STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 27

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 76422	6/23/14 6/26/14	84863710 430824	SPLUNK INC MERIDIAN EQUITY PARTNERS		4,000.00	50.700	4.49 40.00	202,755.51	41,807.95
SALE 76422	6/24/14 6/27/14	84863710 430829	SPLUNK INC MERIDIAN EQUITY PARTNERS		2,000.00	53.707	2.38 20.00	107,392.22	26,918.44
SALE 76422	6/25/14 6/30/14	84863710 430833	SPLUNK INC MERIDIAN EQUITY PARTNERS		2,000.00	52.260	2.31 20.00	104,497.69	24,023.91
SALE 71784	6/17/14 6/20/14	88554D20 430808	3D SYSTEMS CORP WILLIAMS CAPITAL GROUP		2,000.00	54.074	2.40 20.00	108,125.40	-5,044.46
SALE 71784	6/18/14 6/23/14	88554D20 430812	3D SYSTEMS CORP WILLIAMS CAPITAL GROUP		2,000.00	53.789	2.38 20.00	107,555.82	-5,614.04
SALE 71784	6/19/14 6/24/14	88554D20 430816	3D SYSTEMS CORP MERIDIAN EQUITY PARTNERS		2,000.00	53.880	2.39 20.00	107,737.61	-5,432.25
SALE 71784	6/20/14 6/25/14	88554D20 430820	3D SYSTEMS CORP MERIDIAN EQUITY PARTNERS		8,000.00	53.710	9.50 80.00	429,590.50	-23,088.93
SALE 69118	6/24/14 6/27/14	88732J20 430829	TIME WARNER CABLE INC MERIDIAN EQUITY PARTNERS		500.00	143.96	1.60 5.00	71,977.90	6,293.80
SALE 70260	6/05/14 6/10/14	89469A10 430764	TREEHOUSE FOODS BMO CAPITAL MARKETS/EXECUTI		1,000.00	75.825	1.68 10.00	75,813.52	4,937.24
SALE 69640	6/03/14 6/06/14	89681810 430756	TRIUMPH GROUP BMO CAPITAL MARKETS/EXECUTI		2,000.00	70.440	3.12 20.00	140,856.88	153.82
SALE 60461	6/26/14 7/01/14	90431110 430837	UNDER ARMOUR INC CL KING		1,000.00	59.140	1.31 10.00	59,128.69	10,655.76
SALE 68154	6/05/14 6/10/14	91136310 430764	UTD RENTALS BMO CAPITAL MARKETS/EXECUTI		1,000.00	106.59	2.36 10.00	106,580.14	56,158.68
SALE 75974	6/05/14 6/10/14	91347P10 430764	UNIVERSAL DISPLAY CORP BMO CAPITAL MARKETS/EXECUTI		1,000.00	27.700	.62 10.00	27,689.38	124.53

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 28

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 75974	6/12/14 6/17/14	91347P10 430792	UNIVERSAL DISPLAY CORP BLAYLOCK ROBERT VAN LLC		3,000.00	29.291	1.95 30.00	87,840.15	5,145.61
SALE 75974	6/13/14 6/18/14	91347P10 430799	UNIVERSAL DISPLAY CORP BLAYLOCK ROBERT VAN LLC		2,000.00	29.990	1.33 20.00	59,958.67	4,828.98
SALE 75974	6/16/14 6/19/14	91347P10 430804	UNIVERSAL DISPLAY CORP BLAYLOCK ROBERT VAN LLC		2,000.00	30.319	1.35 20.00	60,616.65	5,486.96
SALE 75974	6/17/14 6/20/14	91347P10 430808	UNIVERSAL DISPLAY CORP BLAYLOCK ROBERT VAN LLC		2,000.00	30.265	1.34 20.00	60,508.66	5,378.97
SALE 75974	6/18/14 6/23/14	91347P10 430812	UNIVERSAL DISPLAY CORP MERIDIAN EQUITY PARTNERS		2,000.00	30.636	1.36 20.00	61,249.64	6,119.94
SALE 75974	6/19/14 6/24/14	91347P10 430816	UNIVERSAL DISPLAY CORP MERIDIAN EQUITY PARTNERS		2,000.00	31.263	1.39 20.00	62,503.61	7,373.92
SALE 75974	6/20/14 6/25/14	91347P10 430820	UNIVERSAL DISPLAY CORP MERIDIAN EQUITY PARTNERS		2,000.00	30.398	1.35 20.00	60,773.65	5,643.95
SALE 75974	6/23/14 6/26/14	91347P10 430824	UNIVERSAL DISPLAY CORP CL KING		2,000.00	29.600	1.31 20.00	59,178.69	4,049.00
SALE 75974	6/24/14 6/27/14	91347P10 430829	UNIVERSAL DISPLAY CORP MERIDIAN EQUITY PARTNERS		18,000.00	29.361	11.68 180.00	528,304.52	32,137.26
SALE 71874	6/27/14 7/02/14	92553P20 430845	VIACOM INC. "B" CL KING		2,000.00	85.980	3.81 20.00	171,936.19	2,876.15
SALE 63884	6/03/14 6/06/14	93114210 430756	WAL-MART STORES BMO CAPITAL MARKETS/EXECUTI		1,000.00	76.784	1.70 10.00	76,772.30	2,287.81
SALE 46540	6/02/14 6/05/14	94974610 430748	WELLS FARGO & CO BLAYLOCK ROBERT VAN LLC		2,000.00	51.030	2.26 20.00	102,037.74	42,891.48
SALE 75947	6/12/14 6/17/14	G5258J10 430792	KING DIGITAL ENTERTAINMEN BLAYLOCK ROBERT VAN LLC		10,000.00	17.156	3.80 100.00	171,460.20	11,596.36

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

N.J. BEST - POOLED EQUITY FD (4340) -Cont.

PAGE: 29

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 75947	6/19/14 6/24/14	G5258J10 430816	KING DIGITAL ENTERTAINMEN THEMIS TRADING LLC		20,000.00	17.578	7.77 200.00	351,356.23	31,628.55
SALE 75947	6/20/14 6/25/14	G5258J10 430820	KING DIGITAL ENTERTAINMEN BLAYLOCK ROBERT VAN LLC		20,000.00	17.426	7.71 200.00	348,314.29	28,586.61
SUBTOTAL STOCK SALES:					870,700.00		516.39 8,707.00	23,324,341.71	2,448,939.35
TOTAL FUND SALES:					870,700.00		516.39 8,707.00	23,324,341.71	2,448,939.35

END OF REPORT FOR: N.J. BEST - POOLED EQUITY FD

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

SUPPLEMENTAL ANNUITY COLLECT TR (4805)

PAGE: 30

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
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PURCHASE OF STOCK AND OTHER EQUITIES

PUR	6/02/14	20030N20	COMCAST "A SPL"						
76378	6/05/14	430750	THEMIS TRADING LLC		35,000.00	52.260	350.00	1,829,457.00	
PUR	6/02/14	38259P70	GOOGLE INC CL C						
75414	6/05/14	430750	THEMIS TRADING LLC		3,040.00	548.76	30.40	1,668,263.54	
PUR	6/02/14	90130A20	TWENTY FIRST CENTURY FOX-B						
76377	6/05/14	430750	THEMIS TRADING LLC		30,000.00	34.418	300.00	1,032,846.00	
SUBTOTAL STOCK PURCHASES:					68,040.00			4,530,566.54	
							680.40		
TOTAL FUND PURCHASES:					68,040.00			4,530,566.54	
							680.40		

SALES OF STOCK AND OTHER EQUITIES

SALE	6/02/14	11132010	BROADCOM CORP				9.71		
62582	6/05/14	430751	THEMIS TRADING LLC		12,742.00	34.477	127.42	439,166.26	25,529.08
SALE	6/02/14	20030N10	COMCAST "A" COM				40.23		
62587	6/05/14	430751	THEMIS TRADING LLC		34,605.00	52.605	346.05	1,820,013.21	764,865.24
SALE	6/02/14	30161N10	EXELON CORP.				12.62		
18383	6/05/14	430751	THEMIS TRADING LLC		15,600.00	36.603	156.00	570,844.42	363,698.42
SALE	6/02/14	35671D85	FREEPORT-MCMORAN COPPER-B				13.86		
62612	6/05/14	430751	THEMIS TRADING LLC		18,412.00	34.070	184.12	627,097.02	43,583.92
SALE	6/02/14	38259P50	GOOGLE INC				37.55		
62617	6/05/14	430751	THEMIS TRADING LLC		3,040.00	558.97	30.40	1,699,222.13	843,280.22
SALE	6/09/14	67011P10	NOW INC						
76382	6/09/14		BROKER CODE UNDEFINED		.75	33.067		24.80	7.11

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

SUPPLEMENTAL ANNUITY COLLECT TR (4805) -Cont.

PAGE: 31

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
SALE 68568	6/02/14 6/05/14	90130A10 430751	TWENTY-FIRST CENTURY FOX IN THEMIS TRADING LLC		30,000.00	35.379	23.46 300.00	1,061,046.54	564,906.66
SUBTOTAL STOCK SALES:					114,399.75		137.43 1,143.99	6,217,414.38	2,605,870.65
TOTAL FUND SALES:					114,399.75		137.43 1,143.99	6,217,414.38	2,605,870.65

END OF REPORT FOR: SUPPLEMENTAL ANNUITY COLLECT TR

* NOTE: The format of this listing does not accommodate the *
* presentation of information related to non-BC\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
 PRODUCTION: 7/09/14 @ 11:09:27

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT
 SECURITIES TRANSACTION ACTIVITY

QED-R2v11.00
 NOTE: Inter-transaction amortization/
 accretion reported seperately as AMOR.

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
 PAGE: 1

INVST#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
271905	MAT	6/02/14	6/02/14	PROVINCE OF .090	6/02/14 5050	45,000,000.00	45,000,000.00			
275508	MAT	6/10/14	6/10/14	PROVINCE OF .090	6/10/14 5050	49,000,000.00	49,000,000.00			
275671	MAT	6/16/14	6/16/14	PROVINCE OF .090	6/16/14 5050	29,000,000.00	29,000,000.00			
276056	MAT	6/26/14	6/26/14	PROVINCE OF .080	6/26/14 5050	58,000,000.00	58,000,000.00			
276232	MAT	6/26/14	6/26/14	PROVINCE OF .070	6/26/14 5050	14,000,000.00	14,000,000.00			
276325	MAT	6/26/14	6/26/14	PROVINCE OF .070	6/26/14 5050	75,000,000.00	75,000,000.00			
276352	MAT	6/26/14	6/26/14	PROVINCE OF .070	6/26/14 5050	45,000,000.00	45,000,000.00			
7	TXNS FOR: GOVT	CANADA COMMERC PAPER DISCOU (TYPE: 21)				315,000,000.00	315,000,000.00			
276573	MAT	6/30/14	6/30/14	ALABAMA POW .100	6/30/14 5050	8,000,000.00	8,000,000.00			
276575	MAT	6/30/14	6/30/14	ALABAMA POW .100	6/30/14 5050	13,437,000.00	13,437,000.00			
276254	MAT	6/06/14	6/06/14	ARCHER DANI .070	6/06/14 5050	46,500,000.00	46,500,000.00			
276690	MAT	6/26/14	6/26/14	ARMY & AIR .080	6/26/14 5050	68,000,000.00	68,000,000.00			
275621	MAT	6/27/14	6/27/14	ARMY & AIR .090	6/27/14 5050	25,000,000.00	25,000,000.00			
276363	MAT	6/05/14	6/05/14	BAKER HUGHE .080	6/05/14 5050	25,000,000.00	25,000,000.00			
276397	MAT	6/11/14	6/11/14	BAKER HUGHE .090	6/11/14 5050	30,000,000.00	30,000,000.00			
276132	MAT	6/13/14	6/13/14	BAKER HUGHE .080	6/13/14 5050	40,000,000.00	40,000,000.00			
276538	MAT	6/20/14	6/20/14	BAKER HUGHE .080	6/20/14 5050	25,000,000.00	25,000,000.00			
276539	MAT	6/20/14	6/20/14	BAKER HUGHE .100	6/20/14 5050	17,900,000.00	17,900,000.00			
276398	MAT	6/25/14	6/25/14	BAKER HUGHE .100	6/25/14 5050	25,000,000.00	25,000,000.00			
276518	MAT	6/25/14	6/25/14	BAKER HUGHE .080	6/25/14 5050	21,000,000.00	21,000,000.00			
276692	MAT	6/26/14	6/26/14	BAKER HUGHE .080	6/26/14 5050	25,000,000.00	25,000,000.00			
276565	MAT	6/30/14	6/30/14	BAKER HUGHE .080	6/30/14 5050	25,000,000.00	25,000,000.00			
275612	MAT	6/16/14	6/16/14	BANK OF NOV .085	6/16/14 5050	100,000,000.00	100,000,000.00			
275613	MAT	6/18/14	6/18/14	BANK OF NOV .085	6/18/14 5050	100,000,000.00	100,000,000.00			
275614	MAT	6/19/14	6/19/14	BANK OF NOV .085	6/19/14 5050	90,000,000.00	90,000,000.00			
275670	MAT	6/23/14	6/23/14	CANADIAN IM .070	6/23/14 5050	40,000,000.00	40,000,000.00			
276442	MAT	6/26/14	6/26/14	CATERPILLAR .070	6/26/14 5050	10,975,000.00	10,975,000.00			
275607	MAT	6/02/14	6/02/14	CHEVRON FUN .070	6/02/14 5050	45,000,000.00	45,000,000.00			
275449	MAT	6/06/14	6/06/14	CHEVRON FUN .080	6/06/14 5050	13,400,000.00	13,400,000.00			
275609	MAT	6/12/14	6/12/14	CHEVRON FUN .070	6/12/14 5050	25,000,000.00	25,000,000.00			
275706	MAT	6/12/14	6/12/14	CHEVRON FUN .070	6/12/14 5050	12,557,000.00	12,557,000.00			
275719	MAT	6/12/14	6/12/14	CHEVRON FUN .070	6/12/14 5050	34,000,000.00	34,000,000.00			
275734	MAT	6/12/14	6/12/14	CHEVRON FUN .070	6/12/14 5050	11,943,000.00	11,943,000.00			
275725	MAT	6/26/14	6/26/14	CHEVRON FUN .070	6/26/14 5050	20,000,000.00	20,000,000.00			
276061	MAT	6/26/14	6/26/14	CHEVRON FUN .070	6/26/14 5050	35,000,000.00	35,000,000.00			
276074	MAT	6/26/14	6/26/14	CHEVRON FUN .070	6/26/14 5050	46,110,000.00	46,110,000.00			
275630	MAT	6/03/14	6/03/14	COCA-COLA C .080	6/03/14 5050	25,000,000.00	25,000,000.00			

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
 PRODUCTION: 7/09/14 @ 11:09:27

STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
 accretion reported seperately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
 PAGE: 2

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
275629	MAT	6/04/14	6/04/14	COCA-COLA C .080	6/04/14 5050	50,000,000.00	50,000,000.00			
276068	MAT	6/09/14	6/09/14	COLGATE PAL .070	6/09/14 5050	80,000,000.00	80,000,000.00			
276621	MAT	6/23/14	6/23/14	COLGATE PAL .070	6/23/14 5050	35,000,000.00	35,000,000.00			
276406	MAT	6/24/14	6/24/14	COLGATE PAL .070	6/24/14 5050	10,000,000.00	10,000,000.00			
276233	MAT	6/26/14	6/26/14	COLGATE PAL .070	6/26/14 5050	19,443,000.00	19,443,000.00			
276235	MAT	6/26/14	6/26/14	COLGATE PAL .070	6/26/14 5050	17,857,000.00	17,857,000.00			
276253	MAT	6/26/14	6/26/14	COLGATE PAL .070	6/26/14 5050	45,000,000.00	45,000,000.00			
276260	MAT	6/26/14	6/26/14	COLGATE PAL .070	6/26/14 5050	14,000,000.00	14,000,000.00			
276517	MAT	6/27/14	6/27/14	COLGATE PAL .070	6/27/14 5050	89,000,000.00	89,000,000.00			
276696	MAT	6/27/14	6/27/14	COLGATE PAL .070	6/27/14 5050	92,800,000.00	92,800,000.00			
276698	MAT	6/27/14	6/27/14	COLGATE PAL .070	6/27/14 5050	13,000,000.00	13,000,000.00			
276359	MAT	6/05/14	6/05/14	CREDIT AGRI .098	6/05/14 5050	25,000,000.00	25,000,000.00			
276389	MAT	6/13/14	6/13/14	CREDIT AGRI .100	6/13/14 5050	40,000,000.00	40,000,000.00			
276425	MAT	6/13/14	6/13/14	CREDIT AGRI .100	6/13/14 5050	35,000,000.00	35,000,000.00			
276446	MAT	6/13/14	6/13/14	CREDIT AGRI .090	6/13/14 5050	70,000,000.00	70,000,000.00			
276510	MAT	6/13/14	6/13/14	CREDIT AGRI .090	6/13/14 5050	70,000,000.00	70,000,000.00			
276642	MAT	6/24/14	6/24/14	CREDIT AGRI .090	6/24/14 5050	154,000,000.00	154,000,000.00			
276681	MAT	6/25/14	6/25/14	CREDIT AGRI .100	6/25/14 5050	213,000,000.00	213,000,000.00			
276691	MAT	6/26/14	6/26/14	CREDIT AGRI .100	6/26/14 5050	240,000,000.00	240,000,000.00			
275970	MAT	6/10/14	6/10/14	DANAHER COR .090	6/10/14 5050	14,490,000.00	14,490,000.00			
275759	MAT	6/02/14	6/02/14	JOHN DEERE .070	6/02/14 5050	100,000,000.00	100,000,000.00			
275791	MAT	6/06/14	6/06/14	JOHN DEERE .080	6/06/14 5050	10,000,000.00	10,000,000.00			
276269	MAT	6/12/14	6/12/14	JOHN DEERE .070	6/12/14 5050	30,000,000.00	30,000,000.00			
276375	MAT	6/17/14	6/17/14	JOHN DEERE .070	6/17/14 5050	47,000,000.00	47,000,000.00			
276373	MAT	6/19/14	6/19/14	JOHN DEERE .070	6/19/14 5050	26,000,000.00	26,000,000.00			
276424	MAT	6/13/14	6/13/14	DEUTSCHE FI .100	6/13/14 5050	75,000,000.00	75,000,000.00			
276501	MAT	6/13/14	6/13/14	DEUTSCHE FI .090	6/13/14 5050	30,000,000.00	30,000,000.00			
276663	MAT	6/24/14	6/24/14	DEUTSCHE FI .100	6/24/14 5050	40,000,000.00	40,000,000.00			
276665	MAT	6/24/14	6/24/14	DEUTSCHE FI .100	6/24/14 5050	4,556,000.00	4,556,000.00			
276686	MAT	6/26/14	6/26/14	DEUTSCHE FI .100	6/26/14 5050	120,000,000.00	120,000,000.00			
275451	MAT	6/19/14	6/19/14	WALT DISNEY .070	6/19/14 5050	20,000,000.00	20,000,000.00			
275616	MAT	6/20/14	6/20/14	WALT DISNEY .070	6/20/14 5050	31,500,000.00	31,500,000.00			
275618	MAT	6/20/14	6/20/14	WALT DISNEY .070	6/20/14 5050	45,500,000.00	45,500,000.00			
276298	MAT	6/23/14	6/23/14	WALT DISNEY .070	6/23/14 5050	23,000,000.00	23,000,000.00			
276071	MAT	6/26/14	6/26/14	WALT DISNEY .070	6/26/14 5050	60,000,000.00	60,000,000.00			
275924	MAT	6/19/14	6/19/14	EBAY INC DI .070	6/19/14 5050	32,600,000.00	32,600,000.00			
276520	MAT	6/24/14	6/24/14	EMERSON ELE .070	6/24/14 5050	13,000,000.00	13,000,000.00			
275860	MAT	6/25/14	6/25/14	EMERSON ELE .080	6/25/14 5050	15,000,000.00	15,000,000.00			
275615	MAT	6/20/14	6/20/14	GENERAL ELE .080	6/20/14 5050	83,000,000.00	83,000,000.00			
275676	MAT	6/27/14	6/27/14	GENERAL ELE .080	6/27/14 5050	118,000,000.00	118,000,000.00			

DELIVER TO: TYIJHIN
 PROGRAM-ID: Q_AUDIT.TXNS
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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
 accretion reported separately as AMOR.

SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
 PAGE: 3

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
275726	MAT	6/24/14	6/24/14	GENERAL ELE .070	6/24/14 5050	72,800,000.00	72,800,000.00			
275733	MAT	6/25/14	6/25/14	GENERAL ELE .070	6/25/14 5050	100,000,000.00	100,000,000.00			
275760	MAT	6/26/14	6/26/14	GENERAL ELE .070	6/26/14 5050	25,000,000.00	25,000,000.00			
275784	MAT	6/26/14	6/26/14	GENERAL ELE .070	6/26/14 5050	91,200,000.00	91,200,000.00			
275555	MAT	6/12/14	6/12/14	HONEYWELL I .070	6/12/14 5050	4,475,000.00	4,475,000.00			
275483	MAT	6/25/14	6/25/14	HONEYWELL I .090	6/25/14 5050	21,000,000.00	21,000,000.00			
275707	MAT	6/20/14	6/20/14	IBM CORP DI .070	6/20/14 5050	49,750,000.00	49,750,000.00			
275936	MAT	6/23/14	6/23/14	IBM CORP DI .070	6/23/14 5050	73,000,000.00	73,000,000.00			
276299	MAT	6/26/14	6/26/14	IBM CORP DI .070	6/26/14 5050	162,250,000.00	162,250,000.00			
276567	MAT	6/25/14	6/25/14	JOHNSON & J .070	6/25/14 5050	65,000,000.00	65,000,000.00			
276487	MAT	6/26/14	6/26/14	JOHNSON & J .070	6/26/14 5050	30,000,000.00	30,000,000.00			
276568	MAT	6/30/14	6/30/14	JOHNSON & J .070	6/30/14 5050	50,000,000.00	50,000,000.00			
276578	MAT	6/26/14	6/26/14	KIMBERLY CL .070	6/26/14 5050	15,000,000.00	15,000,000.00			
275893	MAT	6/10/14	6/10/14	KOCH RESOUR .070	6/10/14 5050	50,000,000.00	50,000,000.00			
275923	MAT	6/10/14	6/10/14	KOCH RESOUR .080	6/10/14 5050	50,000,000.00	50,000,000.00			
275925	MAT	6/23/14	6/23/14	KOCH RESOUR .090	6/23/14 5050	27,400,000.00	27,400,000.00			
276231	MAT	6/25/14	6/25/14	KOCH RESOUR .070	6/25/14 5050	10,000,000.00	10,000,000.00			
276228	MAT	6/26/14	6/26/14	KOCH RESOUR .070	6/26/14 5050	25,000,000.00	25,000,000.00			
276244	MAT	6/26/14	6/26/14	KOCH RESOUR .070	6/26/14 5050	75,000,000.00	75,000,000.00			
276502	MAT	6/25/14	6/25/14	MERCK & CO .070	6/25/14 5050	50,000,000.00	50,000,000.00			
275611	MAT	6/17/14	6/17/14	NESTLE CAPI .070	6/17/14 5050	100,000,000.00	100,000,000.00			
275894	MAT	6/11/14	6/11/14	PARKER HANN .070	6/11/14 5050	40,500,000.00	40,500,000.00			
276255	MAT	6/16/14	6/16/14	PARKER HANN .070	6/16/14 5050	15,200,000.00	15,200,000.00			
276157	MAT	6/24/14	6/24/14	PARKER HANN .080	6/24/14 5050	44,400,000.00	44,400,000.00			
276540	MAT	6/24/14	6/24/14	PARKER HANN .080	6/24/14 5050	6,120,000.00	6,120,000.00			
275857	MAT	6/26/14	6/26/14	PHILIP MORR .070	6/26/14 5050	25,000,000.00	25,000,000.00			
275888	MAT	6/26/14	6/26/14	PHILIP MORR .070	6/26/14 5050	50,000,000.00	50,000,000.00			
276287	MAT	6/26/14	6/26/14	PHILIP MORR .070	6/26/14 5050	37,000,000.00	37,000,000.00			
276356	MAT	6/26/14	6/26/14	PHILIP MORR .070	6/26/14 5050	68,000,000.00	68,000,000.00			
275708	MAT	6/05/14	6/05/14	PRAXAIR INC .070	6/05/14 5050	32,693,000.00	32,693,000.00			
275680	MAT	6/09/14	6/09/14	PRAXAIR INC .080	6/09/14 5050	22,000,000.00	22,000,000.00			
275608	MAT	6/11/14	6/11/14	PRAXAIR INC .070	6/11/14 5050	15,600,000.00	15,600,000.00			
275610	MAT	6/12/14	6/12/14	PRAXAIR INC .070	6/12/14 5050	55,000,000.00	55,000,000.00			
276057	MAT	6/23/14	6/23/14	PRAXAIR INC .070	6/23/14 5050	42,000,000.00	42,000,000.00			
276072	MAT	6/26/14	6/26/14	PRAXAIR INC .070	6/26/14 5050	40,000,000.00	40,000,000.00			
276230	MAT	6/26/14	6/26/14	PRAXAIR INC .070	6/26/14 5050	25,557,000.00	25,557,000.00			
275665	MAT	6/27/14	6/27/14	PRAXAIR INC .070	6/27/14 5050	30,000,000.00	30,000,000.00			
276286	MAT	6/27/14	6/27/14	PRAXAIR INC .070	6/27/14 5050	23,600,000.00	23,600,000.00			
276526	MAT	6/27/14	6/27/14	PRAXAIR INC .070	6/27/14 5050	22,900,000.00	22,900,000.00			
276569	MAT	6/27/14	6/27/14	PRAXAIR INC .070	6/27/14 5050	35,000,000.00	35,000,000.00			

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STATE OF NEW JERSEY
 DIVISION OF INVESTMENT

NOTE: Inter-transaction amortization/
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SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
 PAGE: 4

INVST#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR	
276205	MAT	6/30/14	6/30/14	PRAXAIR INC .070	6/30/14 5050	43,550,000.00	43,550,000.00				
276070	MAT	6/26/14	6/26/14	PROCTER & G .070	6/26/14 5050	100,000,000.00	100,000,000.00				
276005	MAT	6/11/14	6/11/14	PRUDENTIAL .070	6/11/14 5050	50,000,000.00	50,000,000.00				
276471	MAT	6/20/14	6/20/14	PRUDENTIAL .070	6/20/14 5050	25,000,000.00	25,000,000.00				
276646	MAT	6/24/14	6/24/14	PRUDENTIAL .070	6/24/14 5050	135,000,000.00	135,000,000.00				
276441	MAT	6/09/14	6/09/14	SYSO CORP .100	6/09/14 5050	45,000,000.00	45,000,000.00				
276148	MAT	6/24/14	6/24/14	TORONTO DOM .100	6/24/14 5050	25,000,000.00	25,000,000.00				
276174	MAT	6/25/14	6/25/14	TORONTO DOM .100	6/25/14 5050	50,000,000.00	50,000,000.00				
275528	MAT	6/03/14	6/03/14	TOYOTA MOTO .090	6/03/14 5050	50,000,000.00	50,000,000.00				
275735	MAT	6/24/14	6/24/14	TOYOTA MOTO .080	6/24/14 5050	8,000,000.00	8,000,000.00				
276521	MAT	6/26/14	6/26/14	UNITED TECH .070	6/26/14 5050	50,000,000.00	50,000,000.00				
276360	MAT	6/30/14	6/30/14	WALMART STO .070	6/30/14 5050	70,000,000.00	70,000,000.00				
276374	MAT	6/30/14	6/30/14	WALMART STO .070	6/30/14 5050	26,248,000.00	26,248,000.00				
276495	MAT	6/16/14	6/16/14	WELLS FARGO .070	6/16/14 5050	5,964,000.00	5,964,000.00				
123	TXNS	FOR: COMMERCIAL PAPER-DISCOUNT BASED (TYPE: 25)					5716775000.00	5716775000.00			
276022	MAT	6/03/14	6/03/14	BANK MONTRE .090	6/03/14 5050	85,000,000.00	85,000,000.00		4,462.50		
276077	MAT	6/04/14	6/04/14	BANK MONTRE .070	6/04/14 5050	75,000,000.00	75,000,000.00		2,916.67		
276078	MAT	6/05/14	6/05/14	BANK MONTRE .070	6/05/14 5050	37,990,000.00	37,990,000.00		1,551.26		
276200	MAT	6/26/14	6/26/14	BANK MONTRE .080	6/26/14 5050	52,000,000.00	52,000,000.00		4,160.00		
276326	MAT	6/26/14	6/26/14	BANK MONTRE .080	6/26/14 5050	150,000,000.00	150,000,000.00		9,000.00		
276327	MAT	6/26/14	6/26/14	BANK MONTRE .080	6/26/14 5050	40,000,000.00	40,000,000.00		2,400.00		
276346	MAT	6/26/14	6/26/14	BANK MONTRE .090	6/26/14 5050	135,000,000.00	135,000,000.00		8,100.00		
276402	MAT	6/13/14	6/13/14	BANK MONTRE .070	6/13/14 5050	25,000,000.00	25,000,000.00		437.50		
276158	MAT	6/02/14	6/02/14	BANK OF TOK .110	6/02/14 5050	50,000,000.00	50,000,000.00		2,138.89		
276161	MAT	6/02/14	6/02/14	BANK OF TOK .110	6/02/14 5050	10,000,000.00	10,000,000.00		427.78		
276328	MAT	6/06/14	6/06/14	BANK OF TOK .100	6/06/14 5050	55,000,000.00	55,000,000.00		1,069.44		
276334	MAT	6/10/14	6/10/14	BANK OF TOK .100	6/10/14 5050	36,000,000.00	36,000,000.00		1,100.00		
276357	MAT	6/10/14	6/10/14	BANK OF TOK .100	6/10/14 5050	25,000,000.00	25,000,000.00		555.56		
276358	MAT	6/13/14	6/13/14	BANK OF TOK .110	6/13/14 5050	44,000,000.00	44,000,000.00		1,478.89		
276592	MAT	6/26/14	6/26/14	BANK OF TOK .100	6/26/14 5050	150,000,000.00	150,000,000.00		3,750.00		
276272	MAT	6/26/14	6/26/14	BRANCH BANK .080	6/26/14 5050	92,800,000.00	92,800,000.00		6,186.67		
275731	MAT	6/27/14	6/27/14	BRANCH BANK .130	6/27/14 5050	57,200,000.00	57,200,000.00		13,219.56		
275581	MAT	6/13/14	6/13/14	CANADIAN IM .070	6/13/14 5050	110,000,000.00	110,000,000.00		12,833.33		
275891	MAT	6/26/14	6/26/14	CANADIAN IM .080	6/26/14 5050	90,000,000.00	90,000,000.00		11,000.00		
275969	MAT	6/26/14	6/26/14	CANADIAN IM .070	6/26/14 5050	35,000,000.00	35,000,000.00		3,266.67		
275934	MAT	6/26/14	6/26/14	NORDEA BANK .070	6/26/14 5050	240,000,000.00	240,000,000.00		23,333.33		
275902	MAT	6/26/14	6/26/14	SVENSKA HAN .120	6/26/14 5050	50,000,000.00	50,000,000.00		8,666.67		

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SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
 PAGE: 5

INVT#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR	
276006	MAT	6/26/14	6/26/14	SVENSKA HAN .110	6/26/14 5050	45,000,000.00	45,000,000.00	6,050.00			
276185	MAT	6/20/14	6/20/14	SVENSKA HAN .100	6/20/14 5050	50,000,000.00	50,000,000.00	4,305.56			
276199	MAT	6/26/14	6/26/14	SVENSKA HAN .100	6/26/14 5050	95,000,000.00	95,000,000.00	9,500.00			
275968	MAT	6/26/14	6/26/14	TORONTO DOM .110	6/26/14 5050	75,000,000.00	75,000,000.00	11,000.00			
276023	MAT	6/26/14	6/26/14	TORONTO DOM .110	6/26/14 5050	100,000,000.00	100,000,000.00	13,444.44			
276362	MAT	6/26/14	6/26/14	TORONTO DOM .090	6/26/14 5050	100,000,000.00	100,000,000.00	6,000.00			
28	TXNS FOR:	CERTIFICATES OF DEPOSIT (TYPE: 30)					2109990000.00	2109990000.00	172,354.72		
270793	MAT	6/26/14	6/26/14	UNITED STAT .070	6/26/14 5050	23,112,000.00	23,112,000.00				
1	TXNS FOR:	U.S. TREASURY BILLS (TYPE: 110)					23,112,000.00	23,112,000.00			
269322	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	46,000,000.00	46,000,000.00	57,500.00			
269359	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	84,000,000.00	84,000,000.00	105,000.00			
269541	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	166,100,000.00	166,100,000.00	207,625.00			
269580	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	200,000,000.00	200,000,000.00	250,000.00			
269683	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	200,000,000.00	200,000,000.00	250,000.00			
269728	MAT	6/30/14	6/30/14	US TREASURY .250	6/30/14 5050	30,000,000.00	30,000,000.00	37,500.00			
6	TXNS FOR:	U.S. TREASURY NOTES (TYPE: 120)					726,100,000.00	726,100,000.00	907,625.00		
165	TRANSACTIONS FOR:	CASH MANAGEMENT FD				(FUND 5050)	90977000.00	8890977000.00	1,079,979.72		
165	"MAT "	TRANSACTIONS REPORTED					8890977000.00	8890977000.00	1,079,979.72		

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SECURITIES TRANSACTION ACTIVITY

TRADE ACTIVITY 6/01/14 THRU 6/30/14

TYPE: MAT
PAGE: 6

INVST#	TYPE	TRADE	SETTLE	SECURITY-DESCRIPTION	FUND	PAR/SHARES	CHANGE-TO-BOOK	INT/DIV-RCPT	GAIN/LOSS	COMM+OTHR
165				TRANSACTIONS REPORTED DURING PERIOD		8890977000.00	8890977000.00	1,079,979.72		

**** END OF REPORT ****

 * NOTE: The format of this listing does not accommodate the *
 * presentation of information related to non-BC\$ denominated *
 * investments. All such information has been categorically *
 * excluded from the content of this report. *

DELIVER TO: TYIJHIN
 PRODUCTION: 7/09/14
 PROGRAM ID: Q_D1.DETAIL

DETAIL REPORT OF SECURITIES TRANSACTIONS
 DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050)

PAGE: 1

<u>TRXN/ INVT#</u>	<u>TRADE/ DELIVERY</u>	<u>CUSIP/ DOCUMENT</u>	<u>SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD</u>	<u>RATE/ MATURITY</u>	<u>PAR-OR-SHARES</u>	<u>YIELD/ PRICE</u>	<u>EXPENSE/ COMMISSION</u>	<u>COST/PROCEEDS</u>	<u>GAIN-OR-LOSS</u>
<u>PURCHASE OF FIXED INCOME SECURITIES</u>									
PUR 76624	6/19/14 6/19/14	00282DGH 290167	ABBOTT LABORATORIES DISC CP MORGAN STANLEY	.0700 7/17/14		.070 99.995		49,997,278.00	
PUR 76634	6/20/14 6/20/14	00282DHM 290168	ABBOTT LABORATORIES DISC CP MERRILL LYNCH, PIERCE, FENNE	.0800 8/21/14	15,000,000.00	.080 99.986		14,997,933.33	
PUR 76633	6/20/14 6/20/14	00282DHM 290168	ABBOTT LABORATORIES DISC CP MORGAN STANLEY	.0800 8/21/14	15,000,000.00	.080 99.986		14,997,933.33	
PUR 76573	6/16/14 6/16/14	01039MFW 290164	ALABAMA POWER CO DISC CP MERRILL LYNCH, PIERCE, FENNE	.1000 6/30/14	8,000,000.00	.100 99.996		7,999,688.89	
PUR 76575	6/16/14 6/16/14	01039MFW 290164	ALABAMA POWER CO DISC CP MERRILL LYNCH, PIERCE, FENNE	.1000 6/30/14	13,437,000.00	.100 99.996		13,436,477.45	
PUR 76690	6/25/14 6/25/14	04249LFS 290171	ARMY & AIR FORCE EXCHG DISC WELLS FARGO	.0800 6/26/14	68,000,000.00	.080 100.00		67,999,848.90	
PUR 76599	6/17/14 6/17/14	04249LGH 290165	ARMY & AIR FORCE EXCHG DISC JP MORGAN CHASE	.1000 7/17/14	4,307,000.00	.100 99.992		4,306,641.08	
PUR 76363	6/02/14 6/02/14	05722MF5 290154	BAKER HUGHES DISC CP WELLS FARGO	.0800 6/05/14	25,000,000.00	.080 99.999		24,999,833.33	
PUR 76397	6/04/14 6/04/14	05722MFB 290156	BAKER HUGHES DISC CP WELLS FARGO	.0900 6/11/14	30,000,000.00	.090 99.998		29,999,475.00	
PUR 76538	6/13/14 6/13/14	05722MFL 290163	BAKER HUGHES DISC CP MERRILL LYNCH, PIERCE, FENNE	.0800 6/20/14	25,000,000.00	.080 99.998		24,999,611.10	
PUR 76539	6/13/14 6/13/14	05722MFL 290163	BAKER HUGHES DISC CP WELLS FARGO	.1000 6/20/14	17,900,000.00	.100 99.998		17,899,651.95	
PUR 76398	6/04/14 6/04/14	05722MFR 290156	BAKER HUGHES DISC CP WELLS FARGO	.1000 6/25/14	25,000,000.00	.100 99.994		24,998,541.60	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 2

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76518	6/13/14 6/13/14	05722MFR 290163	BAKER HUGHES DISC CP BARCLAYS CAPITAL INC	.0800 6/25/14	21,000,000.00	.080 99.997		20,999,439.99	
PUR 76692	6/25/14 6/25/14	05722MFS 290171	BAKER HUGHES DISC CP WELLS FARGO	.0800 6/26/14	25,000,000.00	.080 100.00		24,999,944.44	
PUR 76565	6/16/14 6/16/14	05722MFW 290164	BAKER HUGHES DISC CP BARCLAYS CAPITAL INC	.0800 6/30/14	25,000,000.00	.080 99.997		24,999,222.23	
PUR 76603	6/18/14 6/18/14	05722MG2 290166	BAKER HUGHES DISC CP BARCLAYS CAPITAL INC	.0800 7/02/14	20,000,000.00	.080 99.997		19,999,377.78	
PUR 76705	6/26/14 6/26/14	05722MGA 290172	BAKER HUGHES DISC CP BARCLAYS CAPITAL INC	.0800 7/10/14	42,700,000.00	.080 99.997		42,698,671.56	
PUR 76537	6/13/14 6/13/14	05722MGB 290163	BAKER HUGHES DISC CP MERRILL LYNCH, PIERCE,FENNE	.0800 7/11/14	32,000,000.00	.080 99.994		31,998,008.90	
PUR 76706	6/26/14 6/26/14	05722MGR 290172	BAKER HUGHES DISC CP MERRILL LYNCH, PIERCE,FENNE	.0800 7/25/14	30,000,000.00	.080 99.994		29,998,066.68	
PUR 76777	6/30/14 6/30/14	06366BC7 290174	BANK MONTREAL YANKEE C D BANK OF NEW YORK	.0700 8/01/14	380,000,000.00	.070 100.00		380,000,000.00	
PUR 76346	6/02/14 6/02/14	06366BWH 290154	BANK MONTREAL YANKEE C D BANK OF NEW YORK	.0900 6/26/14	135,000,000.00	.090 100.00		135,000,000.00	
PUR 76402	6/04/14 6/04/14	06366BXX 290156	BANK MONTREAL YANKEE C D BANK OF NEW YORK	.0700 6/13/14	25,000,000.00	.070 100.00		25,000,000.00	
PUR 76488	6/10/14 6/10/14	06366BYN 290160	BANK MONTREAL YANKEE C D BANK OF NEW YORK	.0900 7/01/14	15,000,000.00	.090 100.00		15,000,000.00	
PUR 76598	6/17/14 6/17/14	06366BZT 290165	BANK MONTREAL YANKEE C D BANK OF NEW YORK	.0700 7/01/14	35,000,000.00	.070 100.00		35,000,000.00	
PUR 76626	6/19/14 6/19/14	06416KH4 290167	BANK OF NOVA SCOTIA DISC CP MERRILL LYNCH, PIERCE,FENNE	.1200 8/04/14	3,000,000.00	.120 99.985		2,999,540.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 3

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76574	6/16/14 6/16/14	06417HNB 290164	BANK OF NOVA SCOTIA YANK CD CITIGROUP GBL MKT(FMLY SALO	.0800 8/01/14	40,000,000.00	.080 100.00		40,000,000.00	
PUR 76606	6/18/14 6/18/14	06417HNU 290166	BANK OF NOVA SCOTIA YANK CD CITIGROUP GBL MKT(FMLY SALO	.0800 8/01/14	160,000,000.00	.080 100.00		160,000,000.00	
PUR 76641	6/20/14 6/20/14	06417HNN 290168	BANK OF NOVA SCOTIA YANK CD BANK OF NOVA SCOTIA	.0800 8/20/14	77,000,000.00	.080 100.00		77,000,000.00	
PUR 76357	6/02/14 6/02/14	06538HLD 290154	BANK OF TOKYO MITSUBISHI YA BANK OF NEW YORK	.1000 6/10/14	25,000,000.00	.100 100.00		25,000,000.00	
PUR 76358	6/02/14 6/02/14	06538HLE 290154	BANK OF TOKYO MITSUBISHI YA BANK OF NEW YORK	.1100 6/13/14	44,000,000.00	.110 100.00		44,000,000.00	
PUR 76592	6/17/14 6/17/14	06538HNV 290165	BANK OF TOKYO MITSUBISHI YA BANK OF NEW YORK	.1000 6/26/14	150,000,000.00	.100 100.00		150,000,000.00	
PUR 76707	6/26/14 6/26/14	06538HQC 290172	BANK OF TOKYO MITSUBISHI YA BANK OF NEW YORK	.1000 7/03/14	160,000,000.00	.100 100.00		160,000,000.00	
PUR 76708	6/26/14 6/26/14	10513DE9 290172	BRANCH BANKING & TRUST CD BRANCH BANK & TRUST	.1200 8/29/14	102,800,000.00	.120 100.00		102,800,000.00	
PUR 76749	6/27/14 6/27/14	10513DF3 290173	BRANCH BANKING & TRUST YANK US Bank (issuer)	.1200 8/29/14	57,200,000.00	.120 100.00		57,200,000.00	
PUR 76780	6/30/14 6/30/14	13606JAJ 290174	CANADIAN IMPERIAL BK YANKEE CIBC WOOD GUNDY SECURITIES	.0700 8/01/14	65,600,000.00	.070 100.00		65,600,000.00	
PUR 76661	6/23/14 6/23/14	13606Y7A 290169	CANADIAN IMPERIAL BK YANKEE JP MORGAN	.0700 7/01/14	30,000,000.00	.070 100.00		30,000,000.00	
PUR 76622	6/19/14 6/19/14	13607HF1 290167	CANADIAN IMPERIAL HLDGS DIS BGC FINANCIAL	.0700 8/01/14	115,000,000.00	.070 99.992		114,990,384.71	
PUR 76442	6/06/14 6/06/14	14912EFS 290158	CATERPILLAR FINANCIAL SV DI JP MORGAN	.0700 6/26/14	10,975,000.00	.070 99.996		10,974,573.19	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 4

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76566	6/16/14 6/16/14	16677KG8 290164	CHEVRON FUNDING CORP DISC C BARCLAYS CAPITAL INC	.0700 7/08/14	18,500,000.00	.070 99.996		18,499,208.61	
PUR 76618	6/19/14 6/19/14	16677KGW 290167	CHEVRON FUNDING CORP DISC C BARCLAYS CAPITAL INC	.0700 7/30/14	17,390,000.00	.070 99.992		17,388,613.63	
PUR 76555	6/16/14 6/16/14	16677KGX 290164	CHEVRON FUNDING CORP DISC C MORGAN STANLEY	.0800 7/31/14	20,000,000.00	.080 99.990		19,998,000.00	
PUR 76469	6/09/14 6/09/14	16677KH1 290159	CHEVRON FUNDING CORP DISC C BGC FINANCIAL	.0700 8/01/14	14,000,000.00	.070 99.990		13,998,557.22	
PUR 76519	6/13/14 6/13/14	16677KH1 290163	CHEVRON FUNDING CORP DISC C BGC FINANCIAL	.0800 8/01/14	28,000,000.00	.080 99.989		27,996,951.11	
PUR 76396	6/04/14 6/04/14	16677KH5 290156	CHEVRON FUNDING CORP DISC C MORGAN STANLEY	.0700 8/05/14	81,000,000.00	.070 99.988		80,990,235.00	
PUR 76688	6/25/14 6/25/14	19121BHE 290171	COCA-COLA CO DISC CP BGC FINANCIAL	.0800 8/14/14	50,000,000.00	.080 99.989		49,994,444.44	
PUR 76689	6/25/14 6/25/14	19121BHV 290171	COCA-COLA CO DISC CP BGC FINANCIAL	.0900 8/29/14	30,000,000.00	.090 99.984		29,995,125.00	
PUR 76621	6/19/14 6/19/14	19416FFP 290167	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 6/23/14	35,000,000.00	.070 99.999		34,999,727.78	
PUR 76406	6/04/14 6/04/14	19416FFQ 290156	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 6/24/14	10,000,000.00	.070 99.996		9,999,611.11	
PUR 76517	6/13/14 6/13/14	19416FFT 290163	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 6/27/14	89,000,000.00	.070 99.997		88,997,577.24	
PUR 76696	6/25/14 6/25/14	19416FFT 290171	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 6/27/14	92,800,000.00	.070 100.00		92,799,639.11	
PUR 76698	6/25/14 6/25/14	19416FFT 290171	COLGATE PALMOLIVE CO DISC C CITIGROUP GBL MKT(FMLY SALO	.0700 6/27/14	13,000,000.00	.070 100.00		12,999,949.44	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 5

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76359	6/02/14 6/02/14	22532CF5 290154	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.0980 6/05/14	25,000,000.00	.098 99.999		24,999,795.83	
PUR 76389	6/03/14 6/03/14	22532CFD 290155	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.1000 6/13/14	40,000,000.00	.100 99.997		39,998,888.89	
PUR 76425	6/05/14 6/05/14	22532CFD 290157	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.1000 6/13/14	35,000,000.00	.100 99.998		34,999,222.22	
PUR 76446	6/09/14 6/09/14	22532CFD 290159	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.0900 6/13/14	70,000,000.00	.090 99.999		69,999,300.00	
PUR 76510	6/12/14 6/12/14	22532CFD 290162	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.0900 6/13/14	70,000,000.00	.090 100.00		69,999,825.00	
PUR 76642	6/20/14 6/20/14	22532CFQ 290168	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.0900 6/24/14	154,000,000.00	.090 99.999		153,998,460.00	
PUR 76681	6/24/14 6/24/14	22532CFR 290170	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.1000 6/25/14	213,000,000.00	.100 100.00		212,999,408.33	
PUR 76691	6/25/14 6/25/14	22532CFS 290171	CREDIT AGRICOLE N.A. DISC C JP MORGAN	.1000 6/26/14	240,000,000.00	.100 100.00		239,999,332.80	
PUR 76373	6/03/14 6/03/14	24422MFH 290155	JOHN DEERE CAPITAL CORP DIS BGC FINANCIAL	.0700 6/19/14	26,000,000.00	.070 99.997		25,999,191.11	
PUR 76375	6/03/14 6/03/14	24422MFH 290155	JOHN DEERE CAPITAL CORP DIS CITIGROUP GBL MKT(FMLY SALO	.0700 6/17/14	47,000,000.00	.070 99.997		46,998,720.57	
PUR 76600	6/18/14 6/18/14	24422MGG 290166	JOHN DEERE CAPITAL CORP DIS CITIGROUP GBL MKT(FMLY SALO	.0800 7/16/14	31,000,000.00	.080 99.994		30,998,071.12	
PUR 76601	6/18/14 6/18/14	24422MGH 290166	JOHN DEERE CAPITAL CORP DIS BARCLAYS CAPITAL INC	.0900 7/17/14	20,000,000.00	.090 99.993		19,998,550.00	
PUR 76403	6/04/14 6/04/14	24422MGJ 290156	JOHN DEERE CAPITAL CORP DIS BGC FINANCIAL	.0700 7/18/14	50,000,000.00	.070 99.991		49,995,722.22	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 6

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76620	6/19/14 6/19/14	24422MGM 290167	JOHN DEERE CAPITAL CORP DIS BARCLAYS CAPITAL INC	.0900 7/21/14	15,000,000.00	.090 99.992		14,998,800.00	
PUR 76605	6/18/14 6/18/14	24422MGN 290166	JOHN DEERE CAPITAL CORP DIS BGC FINANCIAL	.0800 7/22/14	10,000,000.00	.080 99.992		9,999,244.44	
PUR 76685	6/25/14 6/25/14	24422MGN 290171	JOHN DEERE CAPITAL CORP DIS BARCLAYS CAPITAL INC	.0800 7/22/14	25,000,000.00	.080 99.994		24,998,500.00	
PUR 76619	6/19/14 6/19/14	24422MGP 290167	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH, PIERCE,FENNE	.0700 7/23/14	25,000,000.00	.070 99.993		24,998,347.23	
PUR 76625	6/19/14 6/19/14	24422MGP 290167	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH, PIERCE,FENNE	.0700 7/23/14	16,000,000.00	.070 99.993		15,998,942.22	
PUR 76632	6/20/14 6/20/14	24422MH4 290168	JOHN DEERE CAPITAL CORP DIS MERRILL LYNCH, PIERCE,FENNE	.0700 8/04/14	45,552,000.00	.070 99.991		45,548,014.20	
PUR 76424	6/05/14 6/05/14	25153KFD 290157	DEUTSCHE FINANCIAL INC DISC DEUTSCHE BANK	.1000 6/13/14	75,000,000.00	.100 99.998		74,998,333.33	
PUR 76501	6/12/14 6/12/14	25153KFD 290162	DEUTSCHE FINANCIAL INC DISC DEUTSCHE BANK AG (DOMESTIC)	.0900 6/13/14	30,000,000.00	.090 100.00		29,999,925.00	
PUR 76663	6/23/14 6/23/14	25153KFQ 290169	DEUTSCHE FINANCIAL INC DISC DEUTSCHE BANK AG (DOMESTIC)	.1000 6/24/14	40,000,000.00	.100 100.00		39,999,888.88	
PUR 76665	6/23/14 6/23/14	25153KFQ 290169	DEUTSCHE FINANCIAL INC DISC DEUTSCHE BANK AG (DOMESTIC)	.1000 6/24/14	4,556,000.00	.100 100.00		4,555,987.34	
PUR 76686	6/25/14 6/25/14	25153KFS 290171	DEUTSCHE FINANCIAL INC DISC DEUTSCHE BANK AG (DOMESTIC)	.1000 6/26/14	120,000,000.00	.100 100.00		119,999,666.64	
PUR 76536	6/13/14 6/13/14	2635J5G8 290163	DUPONT DISC CP CREDIT SUISSE SEC (USA) LLC	.0700 7/08/14	45,000,000.00	.070 99.995		44,997,812.51	
PUR 76602	6/18/14 6/18/14	2635J5GQ 290166	DUPONT DISC CP CREDIT SUISSE SEC (USA) LLC	.0800 7/24/14	29,000,000.00	.080 99.992		28,997,680.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 7

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76564	6/16/14 6/16/14	2635J5GR 290164	DUPONT DISC CP JP MORGAN CHASE	.0800 7/25/14	65,000,000.00	.080 99.991		64,994,366.65	
PUR 76593	6/17/14 6/17/14	2635J5GR 290165	DUPONT DISC CP CREDIT SUISSE SEC (USA) LLC	.0800 7/25/14	33,000,000.00	.080 99.992		32,997,213.35	
PUR 76604	6/18/14 6/18/14	27864BHK 290166	EBAY INC DISC CP CREDIT SUISSE SEC (USA) LLC	.1000 8/19/14	15,000,000.00	.100 99.983		14,997,416.67	
PUR 76638	6/20/14 6/20/14	27864BHK 290168	EBAY INC DISC CP MORGAN STANLEY	.0900 8/19/14	76,800,000.00	.090 99.985		76,788,480.00	
PUR 76637	6/20/14 6/20/14	27864BHK 290168	EBAY INC DISC CP RBS GREENWICH	.0900 8/19/14	66,200,000.00	.090 99.985		66,190,070.00	
PUR 76520	6/13/14 6/13/14	29101BFQ 290163	EMERSON ELECTRIC DISC CP BARCLAYS CAPITAL INC	.0700 6/24/14	13,000,000.00	.070 99.998		12,999,721.94	
PUR 76476	6/09/14 6/09/14	29101BGG 290159	EMERSON ELECTRIC DISC CP MERRILL LYNCH, PIERCE, FENNE	.0700 7/16/14	15,000,000.00	.070 99.993		14,998,920.84	
PUR 76489	6/10/14 6/10/14	29101BGH	EMERSON ELECTRIC DISC CP MERRILL LYNCH, PIERCE, FENNE	.0700 7/17/14	15,000,000.00	.070 99.993		14,998,920.84	
PUR 76639	6/20/14 6/20/14	29101BHK 290167	EMERSON ELECTRIC DISC CP BARCLAYS CAPITAL INC	.0900 8/19/14	13,500,000.00	.090 99.985		13,497,975.00	
PUR 76470	6/09/14 6/09/14	30229BH1 290159	EXXON MOBIL CORP DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 8/01/14	21,000,000.00	.070 99.990		20,997,835.83	
PUR 76486	6/10/14 6/10/14	30229BH1 290160	EXXON MOBIL CORP DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 8/01/14	81,000,000.00	.070 99.990		80,991,810.00	
PUR 76493	6/11/14 6/11/14	30229BH1 290161	EXXON MOBIL CORP DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 8/01/14	210,000,000.00	.070 99.990		209,979,175.01	
PUR 76500	6/12/14 6/12/14	3022BG8 290162	EXXON MOBIL CORP DISC CP CITIGROUP GBL MKT(FMLY SALO	.0800 7/08/14	75,000,000.00	.080 99.994		74,995,666.65	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 8

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76673	6/24/14 6/24/14	3130A2FA 290170	FEDERAL HOME LOAN-BONDS TD SECURITIES	.0900 12/17/14		.102 99.994		216,987,767.71	
PUR 76572	6/16/14 6/16/14	313385E6 290164	FEDL HOME LOAN BK CONS DISC OPPENHEIMER & CO., INC	.0700 9/05/14	71,500,000.00	99.984		71,488,738.75	
PUR 76664	6/23/14 6/23/14	313385M4 290169	FEDERAL HOME LOAN DISC NOTE OPPENHEIMER & CO., INC	.0750 10/29/14	70,000,000.00	99.973		69,981,333.10	
PUR 76674	6/24/14 6/24/14	313385M4 290170	FEDERAL HOME LOAN DISC NOTE OPPENHEIMER & CO., INC	.0700 10/29/14	23,131,000.00	99.975		23,125,288.03	
PUR 76678	6/24/14 6/24/14	313385M6 290170	FEDL HOME LOAN BK CONS DISC OPPENHEIMER & CO., INC	.0750 10/31/14	17,000,000.00	99.973		16,995,431.25	
PUR 76643	6/20/14 6/20/14	36959JHN 290168	GENERAL ELECTRIC CAP DISC C DEUTSCHE BANK AG (DOMESTIC)	.0700 8/22/14	25,000,000.00	99.988		24,996,937.50	
PUR 76657	6/23/14 6/23/14	36959JHN 290169	GENERAL ELECTRIC CAP DISC C DEUTSCHE BANK AG (DOMESTIC)	.0700 8/22/14	58,000,000.00	99.988		57,993,233.33	
PUR 76693	6/25/14 6/25/14	36959JHS 290171	GENERAL ELECTRIC CAP DISC C DEUTSCHE BANK AG (DOMESTIC)	.0700 8/26/14	75,000,000.00	99.988		74,990,958.33	
PUR 76694	6/25/14 6/25/14	36959JHV 290171	GENERAL ELECTRIC CAP DISC C DEUTSCHE BANK AG (DOMESTIC)	.0700 8/29/14	97,000,000.00	99.987		96,987,740.28	
PUR 76567	6/16/14 6/16/14	47816GFR 290164	JOHNSON & JOHNSON DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 6/25/14	65,000,000.00	99.998		64,998,862.50	
PUR 76487	6/10/14 6/10/14	47816GFS 290160	JOHNSON & JOHNSON DISC CP WILLIAMS CAPITAL GROUP	.0700 6/26/14	30,000,000.00	99.997		29,999,066.67	
PUR 76568	6/16/14 6/16/14	47816GFW 290164	JOHNSON & JOHNSON DISC CP BGC FINANCIAL	.0700 6/30/14	50,000,000.00	99.997		49,998,638.89	
PUR 76578	6/16/14 6/16/14	49438UFS 290164	KIMBERLY CLARK WORLDWIDE DI BARCLAYS CAPITAL INC	.0700 6/26/14	15,000,000.00	99.998		14,999,708.34	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 9

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76728	6/26/14 6/26/14	49438UGM 290172	KIMBERLY CLARK CORP DISC CP BARCLAYS CAPITAL INC	.0700 7/21/14	10,000,000.00	.070 99.995		9,999,513.89	
PUR 76660	6/23/14 6/23/14	50000BGQ 290169	KOCH RESOURCES LLC DISC CP CITIGROUP GBL MKT(FMLY SALO	.0800 7/24/14	27,400,000.00	.080 99.993		27,398,112.44	
PUR 76485	6/10/14 6/10/14	50000BH1 290160	KOCH RESOURCES LLC DISC CP CITIGROUP GBL MKT(FMLY SALO	.0800 8/01/14	100,000,000.00	.080 99.988		99,988,444.44	
PUR 76699	6/25/14 6/25/14	58013NJH 290171	MCDONALDS CORP DISC CP SUN TRUST BANKS INC.	.0800 9/17/14	17,000,000.00	.080 99.981		16,996,826.61	
PUR 76502	6/12/14 6/12/14	58934BFR 290162	MERCK & CO DISC CP JP MORGAN CHASE	.0700 6/25/14	50,000,000.00	.070 99.997		49,998,736.10	
PUR 76778	6/30/14 6/30/14	65558EV6 290174	NORDEA BK FINLAND YANK CD CITIGROUP GBL MKT(FMLY SALO	.0700 8/29/14	234,700,000.00	.070 100.00		234,700,000.00	
PUR 76352	6/02/14 6/02/14	68323KFS 290154	PROVINCE OF ONTARIO DISC CP TD SECURITIES	.0700 6/26/14	45,000,000.00	.070 99.995		44,997,900.00	
PUR 76484	6/10/14 6/10/14	68323KGA 290160	PROVINCE OF ONTARIO DISC CP RBC CAPITAL (DOMESTIC)	.0800 7/10/14	49,000,000.00	.080 99.993		48,996,733.33	
PUR 76645	6/20/14 6/20/14	68323KGQ 290168	PROVINCE OF ONTARIO DISC CP TD SECURITIES	.0800 7/24/14	29,000,000.00	.080 99.992		28,997,808.89	
PUR 76726	6/26/14 6/26/14	68323KGV 290172	PROVINCE OF ONTARIO DISC CP RBC CAPITAL (DOMESTIC)	.0700 7/29/14	66,500,000.00	.070 99.994		66,495,732.92	
PUR 76759	6/27/14 6/27/14	68323KGX 290173	PROVINCE OF ONTARIO DISC CP BMO/NESBITT(BK OF MONTREAL)	.0700 7/31/14	9,800,000.00	.070 99.993		9,799,352.10	
PUR 76758	6/27/14 6/27/14	68323KH1 290173	PROVINCE OF ONTARIO DISC CP BMO/NESBITT(BK OF MONTREAL)	.0700 8/01/14	50,000,000.00	.070 99.993		49,996,597.20	
PUR 76774	6/30/14 6/30/14	68323KH1 290174	PROVINCE OF ONTARIO DISC CP RBC CAPITAL (DOMESTIC)	.0800 8/01/14	42,700,000.00	.080 99.993		42,696,963.56	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 10

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76727	6/26/14 6/26/14	68323KH7 290172	PROVINCE OF ONTARIO DISC CP BMO CAPITAL MARKETS	.0900 8/07/14		.090 99.990		22,997,585.00	
PUR 76540	6/13/14 6/13/14	70109MFQ 290163	PARKER HANNIFAN CORP DISC C MORGAN STANLEY	.0800 6/24/14	6,120,000.00	.080 99.998		6,119,850.40	
PUR 76401	6/04/14 6/04/14	70109MG1 290156	PARKER HANNIFAN CORP DISC C WELLS FARGO	.0900 7/01/14	20,000,000.00	.090 99.993		19,998,650.00	
PUR 76407	6/04/14 6/04/14	70109MG2 290156	PARKER HANNIFAN CORP DISC C BGC FINANCIAL	.0700 7/02/14	40,700,000.00	.070 99.995		40,697,784.11	
PUR 76580	6/16/14 6/16/14	70109MGE 290164	PARKER HANNIFAN CORP DISC C JP MORGAN CHASE	.0800 7/14/14	20,000,000.00	.080 99.994		19,998,755.56	
PUR 76647	6/20/14 6/20/14	70109MGM 290168	PARKER HANNIFIN DISC CP WELLS FARGO	.0900 7/21/14	8,856,000.00	.090 99.992		8,855,313.66	
PUR 76659	6/23/14 6/23/14	70109MGM 290169	PARKER HANNIFAN CORP DISC C WELLS FARGO	.0900 7/21/14	11,744,000.00	.090 99.993		11,743,177.92	
PUR 76658	6/23/14 6/23/14	70109MGN 290169	PARKER HANNIFAN CORP DISC C BGC FINANCIAL	.0700 7/22/14	28,000,000.00	.070 99.994		27,998,421.11	
PUR 76695	6/25/14 6/25/14	70109MGQ 290171	PARKER HANNIFAN CORP DISC C BGC FINANCIAL	.0700 7/24/14	27,200,000.00	.070 99.994		27,198,466.22	
PUR 76635	6/20/14 6/20/14	71344UHL 290168	PEPSICO INC DISC CP MORGAN STANLEY	.0700 8/20/14	22,450,000.00	.070 99.988		22,447,337.18	
PUR 76724	6/26/14 6/26/14	71344UHV 290172	PEPSICO DISC CP WILLIAMS CAPITAL GROUP	.0700 8/29/14	30,000,000.00	.070 99.988		29,996,266.67	
PUR 76750	6/27/14 6/27/14	71344UHV 290173	PEPSICO DISC CP WILLIAMS CAPITAL GROUP	.0700 8/29/14	100,000,000.00	.070 99.988		99,987,750.00	
PUR 76356	6/02/14 6/02/14	71838MFS 290154	PHILIP MORRIS INT'L INC DIS RBS GREENWICH	.0700 6/26/14	68,000,000.00	.070 99.995		67,996,826.67	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 11

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76775	6/30/14 6/30/14	71838MHV 290174	PHILIP MORRIS INT'L INC DIS RBS GREENWICH	.0700 8/29/14	25,000,000.00	.070 99.988		24,997,083.33	
PUR 76526	6/13/14 6/13/14	74005JFT 290163	PRAXAIR INC DISC CP MORGAN STANLEY	.0700 6/27/14	22,900,000.00	.070 99.997		22,899,376.62	
PUR 76569	6/16/14 6/16/14	74005JFT 290164	PRAXAIR INC DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 6/27/14	35,000,000.00	.070 99.998		34,999,251.39	
PUR 76570	6/16/14 6/16/14	74005JGG 160164	PRAXAIR INC DISC CP CITIGROUP GBL MKT(FMLY SALO	.0700 7/16/14	50,000,000.00	.070 99.994		49,997,083.33	
PUR 76623	6/19/14 6/19/14	74005JGP 290167	PRAXAIR INC DISC CP RBS GREENWICH	.0700 7/23/14	17,393,000.00	.070 99.993		17,391,850.13	
PUR 76672	6/24/14 6/24/14	74005JH1 290170	PRAXAIR INC DISC CP RBS GREENWICH	.0700 8/01/14	39,000,000.00	.070 99.993		38,997,118.33	
PUR 76776	6/30/14 6/30/14	74005JHV 290174	PRAXAIR INC DISC CP RBS GREENWICH	.0700 8/29/14	40,000,000.00	.070 99.988		39,995,333.33	
PUR 76364	6/02/14 6/02/14	74271UGU 290154	PROCTER & GAMBLE DISC CP JP MORGAN CHASE	.0800 7/28/14	43,800,000.00	.080 99.988		43,794,549.35	
PUR 76471	6/09/14 6/09/14	74433HFL 290159	PRUDENTIAL FUNDING DISC CP JP MORGAN	.0700 6/20/14	25,000,000.00	.070 99.998		24,999,465.28	
PUR 76646	6/20/14 6/20/14	74433HFQ 290168	PRUDENTIAL FUNDING DISC CP JP MORGAN	.0700 6/24/14	135,000,000.00	.070 99.999		134,998,950.00	
PUR 76644	6/20/14 6/20/14	74433HGJ 290168	PRUDENTIAL FUNDING DISC CP JP MORGAN	.0800 7/18/14	25,000,000.00	.080 99.994		24,998,444.44	
PUR 76640	6/20/14 6/20/14	86958DCT 290168	SVENSKA HANDESBAKEN YANKEE CITIGROUP INC	.1050 7/25/14	50,000,000.00	.105 100.00		50,000,000.00	
PUR 76757	6/27/14 6/27/14	86958DCY 290173	SVENSKA HANDESBAKEN YANKEE CITIGROUP GBL MKT(FMLY SALO	.1050 8/01/14	113,000,000.00	.105 100.00		113,000,000.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 12

TRXN/ INVNT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76779	6/30/14 6/30/14	86958DDA 290174	SVENSKA HANDESBAKEN YANKEE SVENSKAHANDLESBANKEN	.1050 8/01/14	77,000,000.00	.105 100.00		77,000,000.00	
PUR 76441	6/06/14 6/06/14	87183BF9 290158	SYSCO CORP DISC CP JP MORGAN	.1000 6/09/14	45,000,000.00	.100 99.999		44,999,625.02	
PUR 76362	6/02/14 6/02/14	89112UGF 290154	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.0900 6/26/14	100,000,000.00	.090 100.00		100,000,000.00	
PUR 76675	6/24/14 6/24/14	89112UJZ 290170	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/25/14	15,000,000.00	.110 100.00		15,000,000.00	
PUR 76697	6/25/14 6/25/14	89112UKH 290171	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/25/14	50,000,000.00	.110 100.00		50,000,000.00	
PUR 76729	6/26/14 6/26/14	89112UKQ 290172	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1000 7/28/14	50,000,000.00	.100 100.00		50,000,000.00	
PUR 76756	6/27/14 6/27/14	89112UKS 290173	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/28/14	25,000,000.00	.110 100.00		25,000,000.00	
PUR 76755	6/27/14 6/27/14	89112UKT 290173	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/29/14	10,000,000.00	.110 100.00		10,000,000.00	
PUR 76754	6/27/14 6/27/14	89112UKU 290173	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/30/14	60,000,000.00	.110 100.00		60,000,000.00	
PUR 76753	6/27/14 6/27/14	89112UKV 290173	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 7/31/14	100,000,000.00	.110 100.00		100,000,000.00	
PUR 76752	6/27/14 6/27/14	89112UKW 290173	TORONTO DOMINION BK NY YANK BANK OF NEW YORK	.1100 8/01/14	30,000,000.00	.110 100.00		30,000,000.00	
PUR 76585	6/17/14 6/17/14	89233HGX 290165	TOYOTA MOTOR CORP DISC CP DEUTSCHE BANK AG (DOMESTIC)	.0700 7/31/14	157,000,000.00	.070 99.991		156,986,567.77	
PUR 76385	6/03/14 6/03/14	89233HH5 290155	TOYOTA MOTOR CREDIT CORP DI DEUTSCHE BANK AG (DOMESTIC)	.0700 8/05/14	100,000,000.00	.070 99.988		99,987,750.00	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 13

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
PUR 76405	6/04/14 6/04/14	89233HH5 290156	TOYOTA MOTOR CORP DISC CP DEUTSCHE BANK AG (DOMESTIC)	.0700 8/05/14		.070 99.988		34,995,780.56	
PUR 76662	6/23/14 6/23/14	912828MZ 290169	US TREASURY NOTES RBS GREENWICH	2.5000 4/30/15	122,000,000.00	.108 102.03		124,488,064.95	
PUR 76680	6/24/14 6/24/14	912828UT 290170	U. S. TREASURY NOTES BMO CAPITAL MARKETS	.2500 3/31/15	150,000,000.00	.087 100.12		150,188,002.50	
PUR 76521	6/13/14 6/13/14	91302DFS 290163	UNITED TECHNOLOGIES CORP DI MERRILL LYNCH, PIERCE, FENNE	.0700 6/26/14	50,000,000.00	.070 99.997		49,998,736.10	
PUR 76360	6/02/14 6/02/14	93114FFW 290154	WALMART STORES INC DISC C P CITIGROUP GBL MKT(FMLY SALO	.0700 6/30/14	70,000,000.00	.070 99.995		69,996,188.89	
PUR 76374	6/03/14 6/03/14	93114FFW 290155	WALMART STORES INC DISC C P BARCLAYS CAPITAL INC	.0700 6/30/14	26,248,000.00	.070 99.995		26,246,621.98	
PUR 76400	6/04/14 6/04/14	93114FG7 290156	WALMART STORES INC DISC C P RBS GREENWICH	.0700 7/07/14	53,000,000.00	.070 99.994		52,996,599.17	
PUR 76361	6/02/14 6/02/14	93114FG8 290154	WALMART STORES INC DISC C P RBS GREENWICH	.0700 7/08/14	70,000,000.00	.070 99.993		69,995,100.00	
PUR 76495	6/11/14 6/11/14	9497F1FG 290161	WELLS FARGO & CO DISC CP WELLS FARGO	.0700 6/16/14	5,964,000.00	.070 99.999		5,963,942.02	
SUBTOTAL FIXED PURCHASES:					8795323000.00			8797605080.94	
TOTAL FUND PURCHASES:					8795323000.00			8797605080.94	

DELIVER TO: TYIJHIN
PRODUCTION: 7/09/14
PROGRAM ID: Q_D1.DETAIL

STATE OF NEW JERSEY
DIVISION OF INVESTMENT

DETAIL REPORT OF SECURITIES TRANSACTIONS
DURING THE PERIOD 6/01/14 THROUGH 6/30/14

CASH MANAGEMENT FD (5050) -Cont.

PAGE: 14

TRXN/ INVT#	TRADE/ DELIVERY	CUSIP/ DOCUMENT	SECURITY DESCRIPTION/ BROKER/SERVICER OF RECORD	RATE/ MATURITY	PAR-OR-SHARES	YIELD/ PRICE	EXPENSE/ COMMISSION	COST/PROCEEDS	GAIN-OR-LOSS
<u>SALES OF FIXED INCOME SECURITIES</u>									
SALE 70772	6/06/14 6/06/14	912796BP 290158	UNITED STATES TREASURY BILL RBS GREENWICH	.0850 6/26/14	940,000.00	.085 99.998		939,979.11	23.50
SALE 70772	6/20/14 6/20/14	912796BP 290168	UNITED STATES TREASURY BILL MERRILL LYNCH PIERCE FENNER	.0850 6/26/14	83,112,000.00	.085 100.00		83,111,792.22	969.64
SALE 70793	6/20/14 6/20/14	912796BP 290168	UNITED STATES TREASURY BILL MERRILL LYNCH PIERCE FENNER	.0700 6/26/14	<u>41,888,000.00</u>	.070 100.00		<u>41,887,895.28</u>	<u>383.97</u>
SUBTOTAL FIXED SALES:					125,940,000.00			125,939,666.61	1,377.11
TOTAL FUND SALES:					125,940,000.00			125,939,666.61	1,377.11

END OF REPORT FOR: CASH MANAGEMENT FD

* NOTE: The format of this listing does not accommodate the *
* presentation of information related to non-BC\$ denominated *
* investments. All such information has been categorically *
* excluded from the content of this report. *
