

Purchase and Sales by Report Date

Composite

March 1, 2021 to March 31, 2021

View Date: April 13, 2021



STATE STREET.

Funds Included in Composite

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

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Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

03784Y200	APPLE HOSPITALITY REIT INC		REIT NPV	18 Mar 2021	22 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	15.899400	0.00	100.00	0.00	159,094.00
				Base	15.899400	0.00	100.00	0.00	159,094.00
10482B101	BRAEMAR HOTELS + RESORTS INC		REIT USD.01	18 Mar 2021	22 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	6.949100	0.00	100.00	0.00	69,591.00
				Base	6.949100	0.00	100.00	0.00	69,591.00
11120U105	BRIXMOR PROPERTY GROUP INC		REIT USD.01	01 Mar 2021	03 Mar 2021		FBN SECURITIES INC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	19.946400	0.00	70.00	0.00	199,534.00
				Base	19.946400	0.00	70.00	0.00	199,534.00
11135E203	BROADSTONE NET LEASE INC		REIT USD.00025	22 Mar 2021	23 Mar 2021		CUSIP CHANGE NON CASH	USD/DTC	
	84,500.000	1.000000	NJFR	Local	17.054056	0.00	0.00	0.00	1,441,067.78
				Base	17.054056	0.00	0.00	0.00	1,441,067.78
14174T107	CARETRUST REIT INC		REIT USD.01	18 Mar 2021	22 Mar 2021		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	24.268900	0.00	100.00	0.00	242,789.00
				Base	24.268900	0.00	100.00	0.00	242,789.00
18539C204	CLEARWAY ENERGY INC C		COMMON STOCK	19 Feb 2021	CANCEL		RBC CAPITAL MARKETS, LLC	USD/DTC	
	-42,936.000	1.000000	NJCX	Local	30.055200	0.00	-10.73	0.00	-1,290,460.80
				Base	30.055200	0.00	-10.73	0.00	-1,290,460.80
29472R108	EQUITY LIFESTYLE PROPERTIES		REIT USD.01	02 Mar 2021	04 Mar 2021		PENSERRA SECURITIES LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	61.382900	0.00	100.00	0.00	613,929.00
				Base	61.382900	0.00	100.00	0.00	613,929.00
45378A106	INDEPENDENCE REALTY TRUST IN		REIT USD.01	02 Mar 2021	04 Mar 2021		PENSERRA SECURITIES LLC	USD/DTC	0.01
	7,000.000	1.000000	NJFR	Local	14.306900	0.00	70.00	0.00	100,218.30
				Base	14.306900	0.00	70.00	0.00	100,218.30

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
45378A106 Total			24 Mar 2021	26 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	0.01	
	15,000.000	1.000000 NJFR	Local						
			15.141300		0.00	150.00	0.00	227,269.50	
			Base		0.00	150.00	0.00	227,269.50	
	22,000.000		Local		0.00	220.00	0.00	327,487.80	
			Base		0.00	220.00	0.00	327,487.80	
49446R109	KIMCO REALTY CORP	REIT USD.01	01 Mar 2021	03 Mar 2021		FBN SECURITIES INC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local		0.00	70.00	0.00	187,358.00	
			Base		0.00	70.00	0.00	187,358.00	
65341D102	NEXPOINT RESIDENTIAL	REIT USD.01	02 Mar 2021	04 Mar 2021		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local		0.00	100.00	0.00	416,021.00	
			Base		0.00	100.00	0.00	416,021.00	
78440X804	SL GREEN REALTY CORP	REIT USD.01	25 Jan 2021	25 Jan 2021		FRACTIONAL SHARES	USD/DTC		
	1.000	1.000000 NJCX	Local		0.00	0.00	0.00	0.00	
			Base		0.00	0.00	0.00	0.00	
828806109	SIMON PROPERTY GROUP INC	REIT USD.0001	18 Mar 2021	22 Mar 2021		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01	
	2,300.000	1.000000 NJFR	Local		0.00	23.00	0.00	271,342.96	
			Base		0.00	23.00	0.00	271,342.96	
866082100	SUMMIT HOTEL PROPERTIES INC	REIT	18 Mar 2021	22 Mar 2021		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local		0.00	100.00	0.00	112,342.00	
			Base		0.00	100.00	0.00	112,342.00	
867892101	SUNSTONE HOTEL INVESTORS INC	REIT USD.01	01 Mar 2021	03 Mar 2021		FBN SECURITIES INC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local		0.00	70.00	0.00	129,532.00	
			Base		0.00	70.00	0.00	129,532.00	
87807B107	TC ENERGY CORP	COMMON STOCK	03 Mar 2021	03 Mar 2021		MERGER	USD/DTC		
	80,640.000	1.000000 NJEU	Local		0.00	0.00	0.00	3,487,680.00	
			Base		0.00	0.00	0.00	3,487,680.00	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
98311A105	WYNDHAM HOTELS + RESORTS INC		COMMON STOCK	USD.01	19 Mar 2021	23 Mar 2021		LOOP CAPITAL MARKETS LLC	USD/DTC	0.01
	5,000.000	1.000000	NJFR	Local	69.316100		0.00	50.00	0.00	346,630.50
				Base	69.316100		0.00	50.00	0.00	346,630.50
98390M103	XPERI HOLDING CORP		COMMON STOCK		23 Feb 2021	03 Mar 2021	6	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	
	28,723.000	1.000000	NJCX	Local	21.749400		0.00	7.18	0.00	624,715.20
				Base	21.749400		0.00	7.18	0.00	624,715.20
98421B100	XPERI CORP		COMMON STOCK	USD.	23 Feb 2021	CANCEL		RBC CAPITAL MARKETS, LLC	USD/DTC	
	-28,723.000	1.000000	NJCX	Local	21.749400		0.00	-7.18	0.00	-624,715.20
				Base	21.749400		0.00	-7.18	0.00	-624,715.20
US DOLLAR Total										
	241,505.000			Local			0.00	1,092.27	0.00	6,713,938.24
				Base			0.00	1,092.27	0.00	6,713,938.24
EQUITY Total										
	241,505.000									
				Base			0.00	1,092.27	0.00	6,713,938.24
PURCHASE Total										
	241,505.000									
				Base			0.00	1,092.27	0.00	6,713,938.24

Sales Report by Report Date

Composite

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STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

00401C108	ACACIA COMMUNICATIONS INC		COMMON STOCK USD.	01 Mar 2021	01 Mar 2021	MERGER		USD/DTC	
	23,402.000	1.000000	NJCX	Local	115.000000	0.00	0.00	0.00	2,691,230.00
				Base	115.000000	0.00	0.00	0.00	2,691,230.00
09627J102	BLUEROCK RESIDENTIAL GROWTH		REIT USD.01	24 Mar 2021	26 Mar 2021	J.P. MORGAN SECURITIES LLC		USD/DTC	0.01
	8,900.000	1.000000	NJFR	Local	10.603500	0.00	89.00	0.49	94,281.66
				Base	10.603500	0.00	89.00	0.49	94,281.66
				25 Mar 2021	29 Mar 2021	J.P. MORGAN SECURITIES LLC		USD/DTC	0.01
	11,100.000	1.000000	NJFR	Local	10.472600	0.00	111.00	0.60	116,134.26
				Base	10.472600	0.00	111.00	0.60	116,134.26
09627J102 Total									
	20,000.000			Local		0.00	200.00	1.09	210,415.92
				Base		0.00	200.00	1.09	210,415.92
101121101	BOSTON PROPERTIES INC		REIT USD.01	18 Mar 2021	22 Mar 2021	INSTINET LLC		USD/DTC	0.01
	2,500.000	1.000000	NJFR	Local	106.683400	0.00	17.50	1.37	266,689.63
				Base	106.683400	0.00	17.50	1.37	266,689.63
11135E104	BROADSTONE NET LEASE INC A		COMMON STOCK USD.	22 Mar 2021	23 Mar 2021	CUSIP CHANGE NON CASH		USD/DTC	
	84,500.000	1.000000	NJFR	Local	17.054056	0.00	0.00	0.00	1,441,067.78
				Base	17.054056	0.00	0.00	0.00	1,441,067.78
278265103	EATON VANCE CORP		COMMON STOCK USD.	01 Mar 2021	03 Mar 2021	MERGER		USD/DTC	
	69,659.000	1.000000	NJCX	Local	73.000000	0.00	0.00	0.00	5,085,107.00
				Base	73.000000	0.00	0.00	0.00	5,085,107.00
29476L107	EQUITY RESIDENTIAL		REIT USD.01	02 Mar 2021	04 Mar 2021	PENSERRA SECURITIES LLC		USD/DTC	0.01
	7,700.000	1.000000	NJFR	Local	66.977100	0.00	77.00	2.64	515,644.03
				Base	66.977100	0.00	77.00	2.64	515,644.03
297178105	ESSEX PROPERTY TRUST INC		REIT USD.0001	02 Mar 2021	04 Mar 2021	PENSERRA SECURITIES LLC		USD/DTC	0.01

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	2,330.000	1.000000	NJFR	Local	262.517700	0.00	23.30	3.12	611,639.82
				Base	262.517700	0.00	23.30	3.12	611,639.82
30224P200	EXTENDED STAY AMERICA INC		UNIT USD.01	19 Mar 2021	23 Mar 2021		INSTINET LLC	USD/DTC	0.01
	50,000.000	1.000000	NJFR	Local	19.350000	0.00	350.00	4.94	967,145.06
				Base	19.350000	0.00	350.00	4.94	967,145.06
84860W300	SPIRIT REALTY CAPITAL INC		REIT USD.05	01 Mar 2021	03 Mar 2021		FBN SECURITIES INC	USD/DTC	0.01
	15,000.000	1.000000	NJFR	Local	43.366100	0.00	105.00	3.32	650,383.18
				Base	43.366100	0.00	105.00	3.32	650,383.18
87233Q108	TC PIPELINES LP		MLP USD.01	03 Mar 2021	03 Mar 2021		MERGER	USD/DTC	
	115,200.000	1.000000	NJEU	Local	30.275000	0.00	0.00	0.00	3,487,680.00
				Base	30.275000	0.00	0.00	0.00	3,487,680.00
G8827U100	THIRD POINT REINSURANCE LTD		COMMON STOCK USD.1	01 Mar 2021	01 Mar 2021		CUSIP CHANGE NON CASH	USD/DTC	
	243,931.000	1.000000	NJCX	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									
	634,222.000			Local		0.00	772.80	16.48	15,927,002.42
				Base		0.00	772.80	16.48	15,927,002.42
EQUITY Total									
	634,222.000								
				Base		0.00	772.80	16.48	15,927,002.42
SALES Total									
	634,222.000								
				Base		0.00	772.80	16.48	15,927,002.42

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Currency Summary - Composite

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Base Currency: USD - US DOLLAR							
Shares/Par/Contracts Units/Original Face		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost	
US DOLLAR							
EQUITY							
241,505.000			Local	0.00	1,092.27	0.00	6,713,938.24
			Base	0.00	1,092.27	0.00	6,713,938.24
	TRADES:	17					
	CANCELS:	2					
US DOLLAR Total							
Long	241,505.000		Local	0.00	1,092.27	0.00	6,713,938.24
			Base	0.00	1,092.27	0.00	6,713,938.24
	TRADES:	17					
	CANCELS:	2					
PURCHASE Total							
Long	241,505.000						
			Base	0.00	1,092.27	0.00	6,713,938.24
	TRADES:	17					
	CANCELS:	2					

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Base Currency: USD - US DOLLAR						
Shares/Par/Contracts		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face						
US DOLLAR						
EQUITY						
	634,222.000		Local	0.00	772.80	15,927,002.42
			Base	0.00	772.80	15,927,002.42
	TRADES:	12				
	CANCELS:	0				
US DOLLAR Total						
Long	634,222.000		Local	0.00	772.80	15,927,002.42
			Base	0.00	772.80	15,927,002.42
	TRADES:	12				
	CANCELS:	0				
SALES Total						
Long	634,222.000		Base	0.00	772.80	15,927,002.42
	TRADES:	12				
	CANCELS:	0				

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Base Currency: USD - US DOLLAR							
Shares/Par/Contracts		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
EQUITY							
	241,505.000		Base	0.00	1,092.27	0.00	6,713,938.24
		TRADES:	17				
		CANCELS:	2				

PURCHASE Total							
Long	241,505.000		Base	0.00	1,092.27	0.00	6,713,938.24
		TRADES:	17				
		CANCELS:	2				

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Base Currency: USD - US DOLLAR						
Shares/Par/Contracts		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face						
EQUITY						
634,222.000		Base	0.00	772.80	16.48	15,927,002.42
TRADES:		12				
CANCELS:		0				
<hr/>						
SALES Total						
Long 634,222.000		Base	0.00	772.80	16.48	15,927,002.42
TRADES:		12				
CANCELS:		0				