

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date:

April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D DEVELOPED PASSIVE

COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D HEALTHCARE

COMMON D HEALTHCARE

FUND: NJDU

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING MORGAN STNLY  
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PICTET  
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING WELLINGTON  
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	-----------	-------------------------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D HIGH GRADE  
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D GLOBAL PROPERTY EQTY

NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D REAL PROPERTY EQUITY

NJ DIVISION OF INVESTMENT

FUND: NJFR

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D SMALL CAP WASATCH

WASATCH ADVISORS

FUND: NJGE

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PZENA  
PZENA INVESTMENT MANAGEMENT

FUND: NJGJ

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING QMA

QMA ASSET MANAGEMENT

FUND: NJGL

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	-----------	-------------------------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PARAMETRIC  
PARAMETRIC PORTFOLIO ASSOC.

FUND: NJGM

View Date: April 13, 2021



STATE STREET.

Base Currency: USD - USD

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

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING SCHRODER

SCHRODER INVESTMENT MGMT

FUND: NJGO

View Date: April 13, 2021



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
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING

COMMON D EMERGING

FUND: NJBD

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D DEVELOPED

COMMON D DEVELOPED

FUND: NJBU

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D DEVELOPED PASSIVE  
COMMON D DEVELOPED PASSIVE

FUND: NJDE

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D HEALTHCARE

COMMON D HEALTHCARE

FUND: NJDU

View Date:

April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING MORGAN STNLY  
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PICTET  
PICTET ASSET MANAGEMENT LTD

FUND: NJED

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING WELLINGTON  
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D INFLATION LINKED  
NJ DIVISION OF INVESTMENT

FUND: NJFG

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D HIGH GRADE  
NJ DIVISION OF INVESTMENT

FUND: NJFH

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D GLOBAL PROPERTY EQTY  
NJ DIVISION OF INVESTMENT

FUND: NJFQ

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D REAL PROPERTY EQUITY  
NJ DIVISION OF INVESTMENT

FUND: NJFR

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D SMALL CAP WASATCH  
WASATCH ADVISORS

FUND: NJGE

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*



# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PZENA  
PZENA INVESTMENT MANAGEMENT

FUND: NJGJ

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING QMA  
QMA ASSET MANAGEMENT

FUND: NJGL

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING PARAMETRIC  
PARAMETRIC PORTFOLIO ASSOC.

FUND: NJGM

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# FX Forward Activity

Fund Summary by Report Date

March 1, 2021 to March 31, 2021

COMMON D EMERGING SCHRODER  
SCHRODER INVESTMENT MGMT

FUND: NJGO

View Date: April 13, 2021



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*