

Purchase and Sales by Report Date

Composite

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Funds Included in Composite

NJDH	COMMON A HEDGES
NJDI	COMMON D HEDGES
NJDJ	COMMON B HEDGES
NJDL	COMMON E REAL ASSET HEDGES

Purchase 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 Curl/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							

OPTIONS BOUGHT

US DOLLAR

99Z502512	APPLE INC	JAN12 370 PUT	16 Dec 2011	19 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/NYF	2.00
750.000	1.000000 NJDH	Local	10.300000		0.00	1,500.00	774,000.00
		Base	10.300000		0.00	1,500.00	774,000.00
99Z505366	ISHARES MSCI EMERGING MKT IN	FEB12 36 PUT	20 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
30,000.000	1.000000 NJDI	Local	1.406200		0.00	30,000.00	4,248,600.00
		Base	1.406200		0.00	30,000.00	4,248,600.00
			20 Dec 2011	CANCEL	GOLDMAN SACHS + CO	USD/NYF	1.00
-30,000.000	1.000000 NJDI	Local	1.406200		0.00	-30,000.00	-4,248,600.00
		Base	1.406200		0.00	-30,000.00	-4,248,600.00
			20 Dec 2011	21 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
30,000.000	1.000000 NJDI	Local	1.406179		0.00	30,000.00	4,248,537.00
		Base	1.406179		0.00	30,000.00	4,248,537.00
99Z505366 Total							
30,000.000		Local			0.00	30,000.00	4,248,537.00
		Base			0.00	30,000.00	4,248,537.00
US DOLLAR Total							
30,750.000		Local			0.00	31,500.00	5,022,537.00
		Base			0.00	31,500.00	5,022,537.00
OPTIONS BOUGHT Total							
30,750.000							
		Base			0.00	31,500.00	5,022,537.00

OPTIONS BOUGHTBACK

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

US DOLLAR

99Z407613	GOOGLE INC CL A	DEC11 650 CALL	09 Dec 2011	12 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
500.000	1.000000 NJDH	Local	1.122800	0.00	500.00	0.00	56,640.00
		Base	1.122800	0.00	500.00	0.00	56,640.00

US DOLLAR Total

500.000		Local		0.00	500.00	0.00	56,640.00
		Base		0.00	500.00	0.00	56,640.00

OPTIONS BOUGHTBACK Total

500.000		Base		0.00	500.00	0.00	56,640.00
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OPTIONS EXPIRED_WRTS

US DOLLAR

99Z221543	ISHARES MSCI EAFE INDEX FUND	DEC11 65 CALL	17 Dec 2011	17 Dec 2011	OPTION EXPIRED	USD/	
20,000.000	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

99Z239495	ISHARES MSCI EAFE INDEX FUND	DEC11 64 CALL	17 Dec 2011	17 Dec 2011	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

99Z360903	APPLE INC	DEC11 500 CALL	17 Dec 2011	17 Dec 2011	OPTION EXPIRED	USD/	
2,000.000	1.000000 NJDH	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00

99Z414577	ISHARES MSCI EMERGING MKT IN	DEC11 48 CALL	17 Dec 2011	17 Dec 2011	OPTION EXPIRED	USD/	
5,000.000	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

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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							
US DOLLAR Total							
37,000.000	Local			0.00	0.00	0.00	0.00
	Base			0.00	0.00	0.00	0.00
OPTIONS EXPIRED_WRTS Total							
37,000.000							
	Base			0.00	0.00	0.00	0.00
PURCHASE Total							
68,250.000							
	Base			0.00	32,000.00	0.00	5,079,177.00

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STATE STREET

Base Currency: USD - US DOLLAR

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

FUTURE BUY TO OPEN

US DOLLAR

99Z372619	10YR US TREASURY NOTE FUTURES	MAR12 XCBT	20 Dec 2011	GOLDMAN SACHS + CO	
	500.000	1.000000 NJDJ	Local	1,000.00	65,414,050.00
146		50,000,000.000	Base	1,000.00	65,414,050.00
99Z390637	30YR US TREASURY BOND FUTURES	MAR12 XCBT	09 Dec 2011	GOLDMAN SACHS + CO	
	300.000	1.000000 NJDJ	Local	600.00	42,312,501.00
137		30,000,000.000	Base	600.00	42,312,501.00
			20 Dec 2011	GOLDMAN SACHS + CO	
	500.000	1.000000 NJDJ	Local	1,000.00	65,414,050.00
145		50,000,000.000	Base	1,000.00	65,414,050.00
			20 Dec 2011 CANCEL	GOLDMAN SACHS + CO	
	-500.000	1.000000 NJDJ	Local	-1,000.00	-65,414,050.00
145		-50,000,000.000	Base	-1,000.00	-65,414,050.00
			23 Dec 2011	GOLDMAN SACHS + CO	
	200.000	1.000000 NJDJ	Local	400.00	28,387,500.00
147		20,000,000.000	Base	400.00	28,387,500.00
99Z390637 Total					
	500.000		Local	1,000.00	70,700,001.00
		50,000,000.000	Base	1,000.00	70,700,001.00
US DOLLAR Total					
	1,000.000		Local	2,000.00	136,114,051.00
		100,000,000.000	Base	2,000.00	136,114,051.00

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STATE STREET

Base Currency: USD - US DOLLAR

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

FUTURE BUY TO OPEN Total

1,000.000					
	100,000,000.000		Base	2,000.00	136,114,051.00

FUTURE PURCHASE Total

1,000.000					
	100,000,000.000		Base	2,000.00	136,114,051.00

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Base Currency: USD - US DOLLAR

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

OPTIONS SOLD

US DOLLAR

99Z429351	ISHARES MSCI EAFE INDEX FUND	DEC11 47 PUT	07 Dec 2011	08 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
2,000.000	1.000000 NJDI	Local	0.297600		0.00	2,000.00	57,518.85
		Base	0.297600		0.00	2,000.00	57,518.85
			13 Dec 2011	14 Dec 2011	GOLDMAN SACHS + CO	USD/OTH	1.00
8,000.000	1.000000 NJDI	Local	0.137100		0.00	8,000.00	101,677.89
		Base	0.137100		0.00	8,000.00	101,677.89
			14 Dec 2011	15 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
3,000.000	1.000000 NJDI	Local	0.225000		0.00	3,000.00	64,498.70
		Base	0.225000		0.00	3,000.00	64,498.70
			15 Dec 2011	16 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	0.50
2,000.000	1.000000 NJDI	Local	0.055000		0.00	1,000.00	9,999.78
		Base	0.055000		0.00	1,000.00	9,999.78
99Z429351 Total							
15,000.000		Local			0.00	14,000.00	233,695.22
		Base			0.00	14,000.00	233,695.22

US DOLLAR Total

15,000.000		Local			0.00	14,000.00	233,695.22
		Base			0.00	14,000.00	233,695.22

OPTIONS SOLD Total

15,000.000		Base			0.00	14,000.00	233,695.22
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OPTIONS WRITTEN

US DOLLAR

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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
99Z480834	SPDR S+P REGIONAL BANKING		JAN12 26 CALL	02 Dec 2011	05 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
	750.000	1.000000	NJDH	Local		0.340000	0.00	750.00	24,749.51
				Base		0.340000	0.00	750.00	24,749.51
99Z480875	SPDR S+P REGIONAL BANKING		MAR12 26 CALL	02 Dec 2011	05 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
	750.000	1.000000	NJDH	Local		0.820000	0.00	750.00	60,748.81
				Base		0.820000	0.00	750.00	60,748.81
					22 Dec 2011	23 Dec 2011	GOLDMAN SACHS + CO	USD/NYF	1.00
	1,000.000	1.000000	NJDH	Local		0.940000	0.00	1,000.00	92,998.19
				Base		0.940000	0.00	1,000.00	92,998.19
99Z480875 Total									
	1,750.000			Local			0.00	1,750.00	153,747.00
				Base			0.00	1,750.00	153,747.00
99Z483531	ISHARES S+P 500 INDEX FUND/US		JAN12 131 CALL	06 Dec 2011	07 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
	2,000.000	1.000000	NJDH	Local		2.100000	0.00	2,000.00	417,991.93
				Base		2.100000	0.00	2,000.00	417,991.93
99Z507651	APPLE INC		JAN12 345 PUT	16 Dec 2011	19 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/NYF	2.00
	750.000	1.000000	NJDH	Local		3.800000	0.00	1,500.00	283,494.52
				Base		3.800000	0.00	1,500.00	283,494.52
99Z509889	ISHARES MSCI EMERGING MKT IN		FEB12 41 CALL	20 Dec 2011	21 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
	10,000.000	1.000000	NJDI	Local		0.622000	0.00	10,000.00	611,988.05
				Base		0.622000	0.00	10,000.00	611,988.05
99Z514244	CONOCOPHILLIPS		MAY12 72.5 CALL	23 Dec 2011	27 Dec 2011		GOLDMAN SACHS + CO	USD/NYF	1.00
	500.000	1.000000	NJDH	Local		3.980000	0.00	500.00	198,496.17
				Base		3.980000	0.00	500.00	198,496.17

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face									
99Z514251	CONOCOPHILLIPS			MAY12 75 CALL	23 Dec 2011	27 Dec 2011	GOLDMAN SACHS + CO		USD/NYF	1.00
	500.000	1.000000	NJDH	Local	2.780000	0.00	500.00	2.67		138,497.33
				Base	2.780000	0.00	500.00	2.67		138,497.33
US DOLLAR Total										
	16,250.000			Local		0.00	17,000.00	35.49		1,828,964.51
				Base		0.00	17,000.00	35.49		1,828,964.51
OPTIONS WRITTEN Total										
	16,250.000									
				Base		0.00	17,000.00	35.49		1,828,964.51
SALES Total										
	31,250.000									
				Base		0.00	31,000.00	40.27		2,062,659.73

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STATE STREET

Base Currency: USD - US DOLLAR

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

FUTURE SELL TO CLOSE

US DOLLAR

99Z372619	10YR US TREASURY NOTE FUTURES	MAR12 XCBT	29 Dec 2011	GOLDMAN SACHS + CO	
	500.000	1.000000 NJDJ	Local	1,000.00	65,421,900.00
151		50,000,000.000	Base	1,000.00	65,421,900.00
99Z390637	30YR US TREASURY BOND FUTURES	MAR12 XCBT	12 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,215,630.00
138		10,000,000.000	Base	200.00	14,215,630.00
			13 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,312,500.00
139		10,000,000.000	Base	200.00	14,312,500.00
			14 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,350,000.00
140		10,000,000.000	Base	200.00	14,350,000.00
			14 Dec 2011	GOLDMAN SACHS + CO	
	200.000	1.000000 NJDJ	Local	400.00	28,800,000.00
141		20,000,000.000	Base	400.00	28,800,000.00
			15 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,475,000.00
142		10,000,000.000	Base	200.00	14,475,000.00
			16 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,550,000.00
143		10,000,000.000	Base	200.00	14,550,000.00
			19 Dec 2011	GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,612,500.00
144		10,000,000.000	Base	200.00	14,612,500.00

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Description	Trd Date	Stl Date	Broker Name	Notional
Contracts	Exchange Rate	Price		Commissions	Proceeds
Lot	Fund			Taxes/Fees/Other	
	Notional Par				
		28 Dec 2011		GOLDMAN SACHS + CO	
	200.000	1.000000 NJDJ	Local	200.00	28,875,000.00
148	20,000,000.000	144.375000	Base	200.00	28,875,000.00
		28 Dec 2011	CANCEL	GOLDMAN SACHS + CO	
	-200.000	1.000000 NJDJ	Local	-200.00	-28,875,000.00
148	-20,000,000.000	144.375000	Base	-200.00	-28,875,000.00
		28 Dec 2011		GOLDMAN SACHS + CO	
	200.000	1.000000 NJDJ	Local	400.00	28,706,260.00
149	20,000,000.000	143.531300	Base	400.00	28,706,260.00
		28 Dec 2011		GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,437,500.00
150	10,000,000.000	144.375000	Base	200.00	14,437,500.00
		29 Dec 2011		GOLDMAN SACHS + CO	
	100.000	1.000000 NJDJ	Local	200.00	14,462,500.00
152	10,000,000.000	144.625000	Base	200.00	14,462,500.00
99Z390637 Total					
	1,200.000		Local	2,400.00	172,921,890.00
	120,000,000.000		Base	2,400.00	172,921,890.00
US DOLLAR Total					
	1,700.000		Local	3,400.00	238,343,790.00
	170,000,000.000		Base	3,400.00	238,343,790.00
FUTURE SELL TO CLOSE Total					
	1,700.000				
	170,000,000.000		Base	3,400.00	238,343,790.00

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STATE STREET

Base Currency: USD - US DOLLAR

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

FUTURE SALES Total

1,700.000

170,000,000.000

Base

3,400.00

238,343,790.00

Purchase Report by Report Date

Currency Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

OPTIONS BOUGHT

30,750.000		Local	0.00	31,500.00	0.00	5,022,537.00
		Base	0.00	31,500.00	0.00	5,022,537.00
	TRADES:	3				
	CANCELS:	1				

OPTIONS BOUGHTBACK

500.000		Local	0.00	500.00	0.00	56,640.00
		Base	0.00	500.00	0.00	56,640.00
	TRADES:	1				
	CANCELS:	0				

OPTIONS EXPIRED_WRTS

37,000.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES:	4				
	CANCELS:	0				

US DOLLAR Total

68,250.000		Local	0.00	32,000.00	0.00	5,079,177.00
		Base	0.00	32,000.00	0.00	5,079,177.00
	TRADES:	8				
	CANCELS:	1				

PURCHASE Total

68,250.000		Base	0.00	32,000.00	0.00	5,079,177.00
	TRADES:	8				
	CANCELS:	1				

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STATE STREET

Base Currency: USD - US DOLLAR

Contracts

of Trades

Notional Par

Notional Cost

US DOLLAR

FUTURE BUY TO OPEN

1,000.000

Local
Base

100,000,000.000

136,114,051.00

136,114,051.00

TRADES: 4

CANCELS: 1

US DOLLAR Total

1,000.000

Local
Base

100,000,000.000

136,114,051.00

136,114,051.00

TRADES: 4

CANCELS: 1

FUTURE PURCHASE Total

1,000.000

Base

100,000,000.000

136,114,051.00

TRADES: 4

CANCELS: 1

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

OPTIONS SOLD

15,000.000		Local	0.00	14,000.00	4.78	233,695.22
		Base	0.00	14,000.00	4.78	233,695.22
	TRADES:	4				
	CANCELS:	0				

OPTIONS WRITTEN

16,250.000		Local	0.00	17,000.00	35.49	1,828,964.51
		Base	0.00	17,000.00	35.49	1,828,964.51
	TRADES:	8				
	CANCELS:	0				

US DOLLAR Total

31,250.000		Local	0.00	31,000.00	40.27	2,062,659.73
		Base	0.00	31,000.00	40.27	2,062,659.73
	TRADES:	12				
	CANCELS:	0				

SALES Total

31,250.000		Base	0.00	31,000.00	40.27	2,062,659.73
	TRADES:	12				
	CANCELS:	0				

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STATE STREET

Base Currency: USD - US DOLLAR

Contracts	# of Trades	Notional Par	Notional Proceeds
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US DOLLAR

FUTURE SELL TO CLOSE

1,700.000		Local	170,000,000.000	238,343,790.00
		Base		238,343,790.00
	TRADES: 12			
	CANCELS: 1			

US DOLLAR Total

1,700.000		Local	170,000,000.000	238,343,790.00
		Base		238,343,790.00
	TRADES: 12			
	CANCELS: 1			

FUTURE SALES Total

1,700.000		Base	170,000,000.000	238,343,790.00
	TRADES: 12			
	CANCELS: 1			

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Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

OPTIONS BOUGHT

30,750.000

Base

0.00

31,500.00

0.00

5,022,537.00

TRADES: 3

CANCELS: 1

OPTIONS BOUGHTBACK

500.000

Base

0.00

500.00

0.00

56,640.00

TRADES: 1

CANCELS: 0

OPTIONS EXPIRED_WRTS

37,000.000

Base

0.00

0.00

0.00

0.00

TRADES: 4

CANCELS: 0

PURCHASE Total

68,250.000

Base

0.00

32,000.00

0.00

5,079,177.00

TRADES: 8

CANCELS: 1

Purchase Report by Report Date

Fund Summary - Composite

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	# of Trades	Notional Par	Notional Cost
FUTURE BUY TO OPEN			
1,000.000	Base	100,000,000.000	136,114,051.00

TRADES: 4
CANCELS: 1

FUTURE PURCHASE Total

1,000.000	Base	100,000,000.000	136,114,051.00
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TRADES: 4
CANCELS: 1

Sales Report by Report Date

Fund Summary - Composite

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

OPTIONS SOLD

15,000.000

Base

0.00

14,000.00

4.78

233,695.22

TRADES: 4

CANCELS: 0

OPTIONS WRITTEN

16,250.000

Base

0.00

17,000.00

35.49

1,828,964.51

TRADES: 8

CANCELS: 0

SALES Total

31,250.000

Base

0.00

31,000.00

40.27

2,062,659.73

TRADES: 12

CANCELS: 0

Sales Report by Report Date

Fund Summary - Composite

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	# of Trades	Notional Par	Notional Proceeds
FUTURE SELL TO CLOSE			
1,700.000	Base	170,000,000.000	238,343,790.00

TRADES: 12

CANCELS: 1

FUTURE SALES Total

1,700.000	Base	170,000,000.000	238,343,790.00
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TRADES: 12

CANCELS: 1