

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

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

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STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

00206R102	AT+T INC			COMMON STOCK USD1.		15 Dec 2011	20 Dec 2011	PERSHING LLC		USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	28.818200			0.00	1,000.00	0.00	2,882,820.00
				Base	28.818200			0.00	1,000.00	0.00	2,882,820.00
					16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.01	
	100,000.000	1.000000	NJEQ	Local	28.680800			0.00	1,000.00	0.00	2,869,080.00
				Base	28.680800			0.00	1,000.00	0.00	2,869,080.00
00206R102 Total											
	200,000.000			Local				0.00	2,000.00	0.00	5,751,900.00
				Base				0.00	2,000.00	0.00	5,751,900.00
002896207	ABERCROMBIE + FITCH CO CL A			COMMON STOCK USD.01		16 Dec 2011	21 Dec 2011	PERSHING LLC		USD/DTC	0.01
	9,000.000	1.000000	NJBA	Local	46.634800			0.00	90.00	0.00	419,803.20
				Base	46.634800			0.00	90.00	0.00	419,803.20
00738A106	ADTRAN INC			COMMON STOCK USD.01		20 Dec 2011	23 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.01
	289,600.000	1.000000	NJBA	Local	30.092200			0.00	2,896.00	0.00	8,717,597.11
				Base	30.092200			0.00	2,896.00	0.00	8,717,597.11
					20 Dec 2011	23 Dec 2011	FIRST NATIONAL BANK,ATLANTA-MUNI BD		USD/DTC	0.01	
	10,400.000	1.000000	NJBA	Local	30.365000			0.00	104.00	0.00	315,900.00
				Base	30.365000			0.00	104.00	0.00	315,900.00
00738A106 Total											
	300,000.000			Local				0.00	3,000.00	0.00	9,033,497.11
				Base				0.00	3,000.00	0.00	9,033,497.11

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	Units/Original Face								
00846U101	AGILENT TECHNOLOGIES INC			COMMON STOCK USD.0113 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	33.695700	0.00	250.00	0.00	842,642.50
				Base	33.695700	0.00	250.00	0.00	842,642.50
023135106	AMAZON.COM INC			COMMON STOCK USD.0101 Dec 2011	06 Dec 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	192.780500	0.00	200.00	0.00	3,855,810.00
				Base	192.780500	0.00	200.00	0.00	3,855,810.00
				02 Dec 2011	07 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	196.692200	0.00	200.00	0.00	3,934,044.00
				Base	196.692200	0.00	200.00	0.00	3,934,044.00
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	178.374200	0.00	70.00	0.00	1,783,812.00
				Base	178.374200	0.00	70.00	0.00	1,783,812.00
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	173.798800	0.00	100.00	0.00	1,738,088.00
				Base	173.798800	0.00	100.00	0.00	1,738,088.00
023135106 Total									
	60,000.000			Local		0.00	570.00	0.00	11,311,754.00
				Base		0.00	570.00	0.00	11,311,754.00
02553E106	AMERICAN EAGLE OUTFITTERS			COMMON STOCK USD.0116 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	14.676300	0.00	100.00	0.00	146,863.00
				Base	14.676300	0.00	100.00	0.00	146,863.00
037833100	APPLE INC			COMMON STOCK NPV	15 Dec 2011	20 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	379.477400	0.00	100.00	0.00	3,794,874.00
				Base	379.477400	0.00	100.00	0.00	3,794,874.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
044209104	ASHLAND INC		COMMON STOCK USD.01	14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	72,000.000	1.000000	NJBA	Local	53.398800	0.00	720.00	0.00	3,845,433.60
				Base	53.398800	0.00	720.00	0.00	3,845,433.60
				16 Dec 2011	21 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	28,000.000	1.000000	NJBA	Local	55.670000	0.00	280.00	0.00	1,559,040.00
				Base	55.670000	0.00	280.00	0.00	1,559,040.00
044209104 Total									
	100,000.000			Local		0.00	1,000.00	0.00	5,404,473.60
				Base		0.00	1,000.00	0.00	5,404,473.60
052769106	AUTODESK INC		COMMON STOCK USD.01	06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	34.597400	0.00	1,000.00	0.00	3,460,740.00
				Base	34.597400	0.00	1,000.00	0.00	3,460,740.00
057149106	MICHAEL BAKER CORP		COMMON STOCK USD1.	16 Dec 2011	21 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	19.007900	0.00	100.00	0.00	190,179.00
				Base	19.007900	0.00	100.00	0.00	190,179.00
060505104	BANK OF AMERICA CORP		COMMON STOCK USD.01	20 Dec 2011	23 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	5.136000	0.00	2,000.00	0.00	1,029,200.00
				Base	5.136000	0.00	2,000.00	0.00	1,029,200.00
				21 Dec 2011	27 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	5.202500	0.00	2,000.00	0.00	1,042,500.00
				Base	5.202500	0.00	2,000.00	0.00	1,042,500.00
060505104 Total									
	400,000.000			Local		0.00	4,000.00	0.00	2,071,700.00
				Base		0.00	4,000.00	0.00	2,071,700.00

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	Units/Original Face								
075571109	BEBE STORES INC			COMMON STOCK			INSTINET LLC	USD/DTC	0.01
	400.000	1.000000	NJBA	Local	14 Dec 2011	19 Dec 2011	8.000000	0.00	3,202.80
				Base			8.000000	0.00	3,202.80
084670702	BERKSHIRE HATHAWAY INC CL B			COMMON STOCK			MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16 Dec 2011	21 Dec 2011	74.896800	0.00	7,490,680.00
				Base			74.896800	0.00	7,490,680.00
							BOND RICHMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19 Dec 2011	22 Dec 2011	74.596600	0.00	3,730,330.00
				Base			74.596600	0.00	3,730,330.00
							PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19 Dec 2011	22 Dec 2011	74.701300	0.00	3,735,565.00
				Base			74.701300	0.00	3,735,565.00
							J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20 Dec 2011	23 Dec 2011	75.227800	0.00	7,523,780.00
				Base			75.227800	0.00	7,523,780.00
							GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	21 Dec 2011	27 Dec 2011	75.979800	0.00	7,598,980.00
				Base			75.979800	0.00	7,598,980.00
							BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	22 Dec 2011	28 Dec 2011	76.580300	0.00	3,829,515.00
				Base			76.580300	0.00	3,829,515.00
							PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23 Dec 2011	29 Dec 2011	77.176200	0.00	7,718,620.00
				Base			77.176200	0.00	7,718,620.00
							MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	27 Dec 2011	30 Dec 2011	77.293200	0.00	3,865,160.00
				Base			77.293200	0.00	3,865,160.00

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	Units/Original Face								
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	76.886900	0.00	1,000.00	0.00	7,689,690.00
				Base	76.886900	0.00	1,000.00	0.00	7,689,690.00
084670702 Total									
	700,000.000			Local		0.00	7,000.00	0.00	53,182,320.00
				Base		0.00	7,000.00	0.00	53,182,320.00
085789105	BERRY PETROLEUM CO CLASS A		COMMON STOCK USD.01	08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	40.942500	0.00	200.00	0.00	819,050.00
				Base	40.942500	0.00	200.00	0.00	819,050.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	36.272100	0.00	200.00	0.00	725,642.00
				Base	36.272100	0.00	200.00	0.00	725,642.00
				16 Dec 2011	21 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	36.138900	0.00	200.00	0.00	722,978.00
				Base	36.138900	0.00	200.00	0.00	722,978.00
085789105 Total									
	60,000.000			Local		0.00	600.00	0.00	2,267,670.00
				Base		0.00	600.00	0.00	2,267,670.00
09062X103	BIODEN IDEC INC		COMMON STOCK	02 Dec 2011	07 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	113.307800	0.00	100.00	0.00	1,133,178.00
				Base	113.307800	0.00	100.00	0.00	1,133,178.00
				05 Dec 2011	08 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	114.600800	0.00	100.00	0.00	1,146,108.00
				Base	114.600800	0.00	100.00	0.00	1,146,108.00

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	Units/Original Face								
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	110.330600	0.00	100.00	0.00	1,103,406.00
				Base	110.330600	0.00	100.00	0.00	1,103,406.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	111.181100	0.00	100.00	0.00	1,111,911.00
				Base	111.181100	0.00	100.00	0.00	1,111,911.00
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	111.058500	0.00	200.00	0.00	2,221,370.00
				Base	111.058500	0.00	200.00	0.00	2,221,370.00
09062X103 Total									
	60,000.000			Local		0.00	600.00	0.00	6,715,973.00
				Base		0.00	600.00	0.00	6,715,973.00
097023105	BOEING CO/THE		COMMON STOCK USD5.	05 Dec 2011	08 Dec 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	160,000.000	1.000000	NJBA	Local	71.732400	0.00	1,600.00	0.00	11,478,784.00
				Base	71.732400	0.00	1,600.00	0.00	11,478,784.00
				08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	0.01
	150,000.000	1.000000	NJBA	Local	70.345100	0.00	1,500.00	0.00	10,553,265.00
				Base	70.345100	0.00	1,500.00	0.00	10,553,265.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	45,000.000	1.000000	NJBA	Local	72.419700	0.00	450.00	0.00	3,259,336.50
				Base	72.419700	0.00	450.00	0.00	3,259,336.50
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	73.309600	0.00	500.00	0.00	3,665,980.00
				Base	73.309600	0.00	500.00	0.00	3,665,980.00

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097023105 Total

405,000.000	Local	0.00	4,050.00	0.00	28,957,365.50
	Base	0.00	4,050.00	0.00	28,957,365.50

105368203	BRANDYWINE REALTY TRUST	REIT USD.01	16 Dec 2011	21 Dec 2011	PERSHING LLC	USD/DTC	0.01
400.000	1.000000 NJBA	Local	8.650000		0.00	4.00	3,464.00
		Base	8.650000		0.00	4.00	3,464.00
			22 Dec 2011	28 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJBA	Local	9.593700		0.00	1,000.00	960,370.00
		Base	9.593700		0.00	1,000.00	960,370.00

105368203 Total

100,400.000	Local	0.00	1,004.00	0.00	963,834.00
	Base	0.00	1,004.00	0.00	963,834.00

111320107	BROADCOM CORP CLA	COMMON STOCK	14 Dec 2011	19 Dec 2011	ITG INC.	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	29.949200		0.00	70.00	299,562.00
		Base	29.949200		0.00	70.00	299,562.00
			15 Dec 2011	20 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	29.267500		0.00	500.00	1,463,875.00
		Base	29.267500		0.00	500.00	1,463,875.00
			21 Dec 2011	27 Dec 2011	ITG INC.	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	28.488700		0.00	350.00	1,424,785.00
		Base	28.488700		0.00	350.00	1,424,785.00
			22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	29.621100		0.00	500.00	1,481,555.00
		Base	29.621100		0.00	500.00	1,481,555.00

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	Units/Original Face								
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	29.801800	0.00	500.00	0.00	1,490,590.00
				Base	29.801800	0.00	500.00	0.00	1,490,590.00
111320107 Total									
	210,000.000			Local		0.00	1,920.00	0.00	6,160,367.00
				Base		0.00	1,920.00	0.00	6,160,367.00
11776U300	BSQUARE CORP		COMMON STOCK NPV	06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	9,800.000	1.000000	NJBA	Local	4.134800	0.00	98.00	0.00	40,619.04
				Base	4.134800	0.00	98.00	0.00	40,619.04
				07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	200.000	1.000000	NJBA	Local	4.150000	0.00	2.00	0.00	832.00
				Base	4.150000	0.00	2.00	0.00	832.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	3.398200	0.00	100.00	0.00	34,082.00
				Base	3.398200	0.00	100.00	0.00	34,082.00
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	3.569000	0.00	100.00	0.00	35,790.00
				Base	3.569000	0.00	100.00	0.00	35,790.00
11776U300 Total									
	30,000.000			Local		0.00	300.00	0.00	111,323.04
				Base		0.00	300.00	0.00	111,323.04
126408103	CSX CORP		COMMON STOCK USD1.	23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	21.310100	0.00	500.00	0.00	1,066,005.00
				Base	21.310100	0.00	500.00	0.00	1,066,005.00

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	Units/Original Face								
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	21.150300	0.00	500.00	0.00	1,058,015.00
				Base	21.150300	0.00	500.00	0.00	1,058,015.00
126408103 Total									
	100,000.000			Local		0.00	1,000.00	0.00	2,124,020.00
				Base		0.00	1,000.00	0.00	2,124,020.00
12673A108	CYS INVESTMENTS INC			REIT USD.01	21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	18,000.000	1.000000	NJBA	Local	13.106000	0.00	180.00	0.00	236,088.00
				Base	13.106000	0.00	180.00	0.00	236,088.00
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	11,000.000	1.000000	NJBA	Local	13.149000	0.00	110.00	0.00	144,749.00
				Base	13.149000	0.00	110.00	0.00	144,749.00
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	13.075000	0.00	100.00	0.00	130,850.00
				Base	13.075000	0.00	100.00	0.00	130,850.00
12673A108 Total									
	39,000.000			Local		0.00	390.00	0.00	511,687.00
				Base		0.00	390.00	0.00	511,687.00
12686C109	CABLEVISION SYSTEMS NY GRP A			COMMON STOCK USD.01	16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	11.984200	0.00	2,000.00	0.00	2,398,840.00
				Base	11.984200	0.00	2,000.00	0.00	2,398,840.00
				16 Dec 2011	21 Dec 2011		BOND RICHMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	12.029200	0.00	1,000.00	0.00	1,203,920.00
				Base	12.029200	0.00	1,000.00	0.00	1,203,920.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.969900	0.00	1,000.00	0.00	1,197,990.00
				Base	11.969900	0.00	1,000.00	0.00	1,197,990.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.174400	0.00	500.00	0.00	659,220.00
				Base	13.174400	0.00	500.00	0.00	659,220.00
				19 Dec 2011	22 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.067700	0.00	500.00	0.00	653,885.00
				Base	13.067700	0.00	500.00	0.00	653,885.00
12686C109 Total									
	500,000.000			Local		0.00	5,000.00	0.00	6,113,855.00
				Base		0.00	5,000.00	0.00	6,113,855.00
129603106	CALGON CARBON CORP		COMMON STOCK	USD.0123	Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	15.275600	0.00	200.00	0.00	305,712.00
				Base	15.275600	0.00	200.00	0.00	305,712.00
14964U108	CAVIUM INC		COMMON STOCK	13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	50,733.000	1.000000	NJBA	Local	28.703500	0.00	355.13	0.00	1,456,569.80
				Base	28.703500	0.00	355.13	0.00	1,456,569.80
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	24,267.000	1.000000	NJBA	Local	28.205600	0.00	169.87	0.00	684,635.17
				Base	28.205600	0.00	169.87	0.00	684,635.17
14964U108 Total									
	75,000.000			Local		0.00	525.00	0.00	2,141,204.97
				Base		0.00	525.00	0.00	2,141,204.97

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
165167107	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.0123		Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23.594000	0.00	1,000.00	0.00	2,360,400.00
				Base	23.594000	0.00	1,000.00	0.00	2,360,400.00
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	23.631700	0.00	1,000.00	0.00	2,364,170.00
				Base	23.631700	0.00	1,000.00	0.00	2,364,170.00
165167107 Total									
	200,000.000			Local		0.00	2,000.00	0.00	4,724,570.00
				Base		0.00	2,000.00	0.00	4,724,570.00
166764100	CHEVRON CORP	COMMON STOCK USD.7514		Dec 2011	19 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	100.443600	0.00	1,000.00	0.00	10,045,360.00
				Base	100.443600	0.00	1,000.00	0.00	10,045,360.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	100.927700	0.00	600.00	0.00	6,056,262.00
				Base	100.927700	0.00	600.00	0.00	6,056,262.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	100.106700	0.00	400.00	0.00	4,004,668.00
				Base	100.106700	0.00	400.00	0.00	4,004,668.00
				16 Dec 2011	21 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	100.280100	0.00	1,000.00	0.00	10,029,010.00
				Base	100.280100	0.00	1,000.00	0.00	10,029,010.00
				19 Dec 2011	22 Dec 2011		CREWS + ASSOCIATES, INC.	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	100.234400	0.00	500.00	0.00	5,012,220.00
				Base	100.234400	0.00	500.00	0.00	5,012,220.00

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	Units/Original Face								

166764100 Total

350,000.000	Local	0.00	3,500.00	0.00	35,147,520.00
	Base	0.00	3,500.00	0.00	35,147,520.00

17243V102	CINEMARK HOLDINGS INC	COMMON STOCK	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	19.528100	0.00	200.00	390,762.00
			Base	19.528100	0.00	200.00	390,762.00
			27 Dec 2011	30 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	19.058600	0.00	200.00	381,372.00
			Base	19.058600	0.00	200.00	381,372.00

17243V102 Total

40,000.000	Local	0.00	400.00	0.00	772,134.00
	Base	0.00	400.00	0.00	772,134.00

17275R102	CISCO SYSTEMS INC	COMMON STOCK	14 Dec 2011	19 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
200,000.000	1.000000	NJEQ	Local	17.921700	0.00	2,000.00	3,586,340.00
			Base	17.921700	0.00	2,000.00	3,586,340.00
			22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
275,000.000	1.000000	NJEQ	Local	18.116800	0.00	2,750.00	4,984,870.00
			Base	18.116800	0.00	2,750.00	4,984,870.00
			22 Dec 2011	28 Dec 2011	ITG INC.	USD/DTC	0.01
25,000.000	1.000000	NJEQ	Local	18.032800	0.00	175.00	450,995.00
			Base	18.032800	0.00	175.00	450,995.00
			23 Dec 2011	29 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
200,000.000	1.000000	NJEQ	Local	18.331900	0.00	2,000.00	3,668,380.00
			Base	18.331900	0.00	2,000.00	3,668,380.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	100,000.000	1.000000	NJEQ	Local	18.125800	0.00	5,000.00	0.00	1,817,580.00
				Base	18.125800	0.00	5,000.00	0.00	1,817,580.00
17275R102 Total									
	800,000.000			Local		0.00	11,925.00	0.00	14,508,165.00
				Base		0.00	11,925.00	0.00	14,508,165.00
177376100	CITRIX SYSTEMS INC		COMMON STOCK	13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	69.543300	0.00	140.00	0.00	1,391,006.00
				Base	69.543300	0.00	140.00	0.00	1,391,006.00
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	64.854500	0.00	200.00	0.00	1,297,290.00
				Base	64.854500	0.00	200.00	0.00	1,297,290.00
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	57.281500	0.00	140.00	0.00	1,145,770.00
				Base	57.281500	0.00	140.00	0.00	1,145,770.00
177376100 Total									
	60,000.000			Local		0.00	480.00	0.00	3,834,066.00
				Base		0.00	480.00	0.00	3,834,066.00
18538Q105	CLEARWIRE CORP CLASS A		COMMON STOCK	08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	
	3,300,000.000	1.000000	NJEQ	Local	2.000000	0.00	0.00	0.00	6,600,000.00
				Base	2.000000	0.00	0.00	0.00	6,600,000.00
20825C104	CONOCOPHILLIPS		COMMON STOCK USD.01	21 Dec 2011	27 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	70.265500	0.00	1,000.00	0.00	7,027,550.00
				Base	70.265500	0.00	1,000.00	0.00	7,027,550.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
20854P109	CONSOL ENERGY INC			COMMON STOCK USD.0108 Dec 2011			RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	38.910800	0.00	500.00	0.00	1,946,040.00
				Base	38.910800	0.00	500.00	0.00	1,946,040.00
216831107	COOPER TIRE + RUBBER			COMMON STOCK USD1. 13 Dec 2011			GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	13.528200	0.00	1,000.00	0.00	1,353,820.00
				Base	13.528200	0.00	1,000.00	0.00	1,353,820.00
228368106	CROWN HOLDINGS INC			COMMON STOCK USD5. 14 Dec 2011			MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	55,000.000	1.000000	NJBA	Local	32.522000	0.00	550.00	0.00	1,789,260.00
				Base	32.522000	0.00	550.00	0.00	1,789,260.00
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	150,000.000	1.000000	NJBA	Local	33.584400	0.00	1,500.00	0.00	5,039,160.00
				Base	33.584400	0.00	1,500.00	0.00	5,039,160.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	120,000.000	1.000000	NJBA	Local	33.507100	0.00	1,200.00	0.00	4,022,052.00
				Base	33.507100	0.00	1,200.00	0.00	4,022,052.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	125,000.000	1.000000	NJBA	Local	33.527600	0.00	1,250.00	0.00	4,192,200.00
				Base	33.527600	0.00	1,250.00	0.00	4,192,200.00
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	55,000.000	1.000000	NJBA	Local	33.520000	0.00	550.00	0.00	1,844,150.00
				Base	33.520000	0.00	550.00	0.00	1,844,150.00
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	150,000.000	1.000000	NJBA	Local	34.340400	0.00	1,500.00	0.00	5,152,560.00
				Base	34.340400	0.00	1,500.00	0.00	5,152,560.00

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

228368106 Total

655,000.000			Local			0.00	6,550.00	0.00	22,039,382.00
			Base			0.00	6,550.00	0.00	22,039,382.00

228411104	CROWN MEDIA HOLDINGS CLASS A		COMMON STOCK USD.0130 Dec 2011		OPEN	MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	1.203500	0.00	100.00	0.00	12,135.00
				Base	1.203500	0.00	100.00	0.00	12,135.00

229663109	CUBESMART		REIT USD.01	23 Dec 2011	29 Dec 2011	ITG INC.		USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	10.652600	0.00	350.00	0.00	532,980.00
				Base	10.652600	0.00	350.00	0.00	532,980.00

231021106	CUMMINS INC			COMMON STOCK USD2.528	Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJEQ	Local	87.790200		0.00	100.00	0.00	878,002.00
				Base	87.790200		0.00	100.00	0.00	878,002.00
					28 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJEQ	Local	88.012600		0.00	100.00	0.00	880,226.00
				Base	88.012600		0.00	100.00	0.00	880,226.00
					30 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJEQ	Local	88.650800		0.00	100.00	0.00	886,608.00
				Base	88.650800		0.00	100.00	0.00	886,608.00

231021106 Total

30,000.000			Local			0.00	300.00	0.00	2,644,836.00
			Base			0.00	300.00	0.00	2,644,836.00

23317H102	DDR CORP		REIT USD.1	22 Dec 2011	28 Dec 2011	PERSHING LLC		USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	12.341300	0.00	400.00	0.00	494,052.00
				Base	12.341300	0.00	400.00	0.00	494,052.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
252603105	DIAMOND FOODS INC			COMMON STOCK	09 Dec 2011	14 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.01
	9,500.000	1.000000	NJEQ	Local	32.264500		0.00	95.00	306,607.75
				Base	32.264500		0.00	95.00	306,607.75
					09 Dec 2011	14 Dec 2011	INSTINET LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	33.542800		0.00	140.00	670,996.00
				Base	33.542800		0.00	140.00	670,996.00
					23 Dec 2011	29 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,500.000	1.000000	NJEQ	Local	28.933800		0.00	105.00	303,909.90
				Base	28.933800		0.00	105.00	303,909.90
					28 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	29.564900		0.00	200.00	591,498.00
				Base	29.564900		0.00	200.00	591,498.00
252603105 Total									
	60,000.000			Local			0.00	540.00	1,873,011.65
				Base			0.00	540.00	1,873,011.65
25490A101	DIRECTV CLASS A			COMMON STOCK	USD.0119 Dec 2011	22 Dec 2011	VELARDE SECURITIES INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	41.675400		0.00	200.00	833,708.00
				Base	41.675400		0.00	200.00	833,708.00
					20 Dec 2011	23 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	42.408800		0.00	400.00	1,696,752.00
				Base	42.408800		0.00	400.00	1,696,752.00
					20 Dec 2011	23 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	43.010000		0.00	200.00	860,400.00
				Base	43.010000		0.00	200.00	860,400.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	43.238300	0.00	300.00	0.00	1,297,449.00
				Base	43.238300	0.00	300.00	0.00	1,297,449.00
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	42.990200	0.00	300.00	0.00	1,290,006.00
				Base	42.990200	0.00	300.00	0.00	1,290,006.00
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	43.196100	0.00	200.00	0.00	864,122.00
				Base	43.196100	0.00	200.00	0.00	864,122.00
25490A101 Total									
	160,000.000			Local		0.00	1,600.00	0.00	6,842,437.00
				Base		0.00	1,600.00	0.00	6,842,437.00
25960P109	DOUGLAS EMMETT INC			REIT USD.01	22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJBA	Local	18.633600	0.00	600.00	0.00	1,118,616.00
				Base	18.633600	0.00	600.00	0.00	1,118,616.00
263534109	DU PONT (E.I.) DE NEMOURS			COMMON STOCK USD.3	09 Dec 2011	14 Dec 2011	PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	45.500200	0.00	1,000.00	0.00	4,551,020.00
				Base	45.500200	0.00	1,000.00	0.00	4,551,020.00
				12 Dec 2011	15 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	44.174900	0.00	1,000.00	0.00	4,418,490.00
				Base	44.174900	0.00	1,000.00	0.00	4,418,490.00
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	44.507000	0.00	1,000.00	0.00	4,451,700.00
				Base	44.507000	0.00	1,000.00	0.00	4,451,700.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJBA	Local	43.451800	0.00	600.00	0.00	2,607,708.00
				Base	43.451800	0.00	600.00	0.00	2,607,708.00
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	172,500.000	1.000000	NJBA	Local	43.496800	0.00	1,725.00	0.00	7,504,923.00
				Base	43.496800	0.00	1,725.00	0.00	7,504,923.00
				19 Dec 2011	22 Dec 2011		CREWS + ASSOCIATES, INC.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	43.482900	0.00	1,000.00	0.00	4,349,290.00
				Base	43.482900	0.00	1,000.00	0.00	4,349,290.00
263534109 Total									
	632,500.000			Local		0.00	6,325.00	0.00	27,883,131.00
				Base		0.00	6,325.00	0.00	27,883,131.00
278642103	EBAY INC		COMMON STOCK	14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	30.925300	0.00	140.00	0.00	618,646.00
				Base	30.925300	0.00	140.00	0.00	618,646.00
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	30.389500	0.00	400.00	0.00	1,215,980.00
				Base	30.389500	0.00	400.00	0.00	1,215,980.00
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	29.643100	0.00	300.00	0.00	889,593.00
				Base	29.643100	0.00	300.00	0.00	889,593.00
				16 Dec 2011	21 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	6,100.000	1.000000	NJEQ	Local	30.770000	0.00	61.00	0.00	187,758.00
				Base	30.770000	0.00	61.00	0.00	187,758.00

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	Units/Original Face								
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	23,900.000	1.000000	NJEQ	Local	30.246000	0.00	239.00	0.00	723,118.40
				Base	30.246000	0.00	239.00	0.00	723,118.40
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	30.650900	0.00	200.00	0.00	613,218.00
				Base	30.650900	0.00	200.00	0.00	613,218.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	29.858100	0.00	200.00	0.00	597,362.00
				Base	29.858100	0.00	200.00	0.00	597,362.00
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	30.380300	0.00	100.00	0.00	303,903.00
				Base	30.380300	0.00	100.00	0.00	303,903.00
				21 Dec 2011	27 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	30.305000	0.00	100.00	0.00	303,150.00
				Base	30.305000	0.00	100.00	0.00	303,150.00
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	29.935400	0.00	140.00	0.00	598,848.00
				Base	29.935400	0.00	140.00	0.00	598,848.00
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	30.969200	0.00	200.00	0.00	619,584.00
				Base	30.969200	0.00	200.00	0.00	619,584.00
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	30.422200	0.00	200.00	0.00	608,644.00
				Base	30.422200	0.00	200.00	0.00	608,644.00
278642103 Total									
	240,000.000			Local		0.00	2,280.00	0.00	7,279,804.40
				Base		0.00	2,280.00	0.00	7,279,804.40

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	Units/Original Face								
278865100	ECOLAB INC		COMMON STOCK USD1.	01 Dec 2011	06 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	56.070300	0.00	400.00	0.00	2,243,212.00
				Base	56.070300	0.00	400.00	0.00	2,243,212.00
				02 Dec 2011	07 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.505100	0.00	200.00	0.00	1,130,302.00
				Base	56.505100	0.00	200.00	0.00	1,130,302.00
				05 Dec 2011	08 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.155700	0.00	200.00	0.00	1,123,314.00
				Base	56.155700	0.00	200.00	0.00	1,123,314.00
278865100 Total									
	80,000.000			Local		0.00	800.00	0.00	4,496,828.00
				Base		0.00	800.00	0.00	4,496,828.00
28140H104	EDUCATION REALTY TRUST INC		REIT USD.01	22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	9.953100	0.00	200.00	0.00	199,262.00
				Base	9.953100	0.00	200.00	0.00	199,262.00
294752100	EQUITY ONE INC		REIT USD.01	23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	75,000.000	1.000000	NJBA	Local	17.249500	0.00	750.00	0.00	1,294,462.50
				Base	17.249500	0.00	750.00	0.00	1,294,462.50
307000109	FAMILY DOLLAR STORES		COMMON STOCK USD.1	20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	57.873200	0.00	200.00	0.00	1,157,664.00
				Base	57.873200	0.00	200.00	0.00	1,157,664.00
343412102	FLUOR CORP		COMMON STOCK USD.01	23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	102,000.000	1.000000	NJBA	Local	50.633700	0.00	1,020.00	0.00	5,165,657.40
				Base	50.633700	0.00	1,020.00	0.00	5,165,657.40

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	Units/Original Face								
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	100,000.000	1.000000	NJBA	Local	50.327400	0.00	5,000.00	0.00	5,037,740.00
				Base	50.327400	0.00	5,000.00	0.00	5,037,740.00
343412102 Total									
	202,000.000			Local		0.00	6,020.00	0.00	10,203,397.40
				Base		0.00	6,020.00	0.00	10,203,397.40
344849104	FOOT LOCKER INC		COMMON STOCK	USD.0122	Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	24.142700	0.00	250.00	0.00	603,817.50
				Base	24.142700	0.00	250.00	0.00	603,817.50
345370860	FORD MOTOR CO		COMMON STOCK	USD.0120	Dec 2011	23 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	10.302200	0.00	1,000.00	0.00	1,031,220.00
				Base	10.302200	0.00	1,000.00	0.00	1,031,220.00
346091705	FOREST OIL CORP		COMMON STOCK	USD.1	13 Dec 2011	16 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	14.421600	0.00	500.00	0.00	721,580.00
				Base	14.421600	0.00	500.00	0.00	721,580.00
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	70,000.000	1.000000	NJBA	Local	13.329900	0.00	700.00	0.00	933,793.00
				Base	13.329900	0.00	700.00	0.00	933,793.00
				15 Dec 2011	20 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	67,100.000	1.000000	NJBA	Local	12.638700	0.00	671.00	0.00	848,727.77
				Base	12.638700	0.00	671.00	0.00	848,727.77
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	7,900.000	1.000000	NJBA	Local	12.694100	0.00	79.00	0.00	100,362.39
				Base	12.694100	0.00	79.00	0.00	100,362.39

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	Units/Original Face								

346091705 Total

195,000.000			Local			0.00	1,950.00	0.00	2,604,463.16
			Base			0.00	1,950.00	0.00	2,604,463.16

349882100	FOSSIL INC		COMMON STOCK USD.0115	Dec 2011	20 Dec 2011		ITG INC.	USD/DTC	0.01
5,000.000	1.000000	NJBA	Local	80.897800		0.00	35.00	0.00	404,524.00
			Base	80.897800		0.00	35.00	0.00	404,524.00

35671D857	FREEPORT MCMORAN COPPER		COMMON STOCK USD.1	12 Dec 2011	15 Dec 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	38.255200		0.00	200.00	0.00	765,304.00
			Base	38.255200		0.00	200.00	0.00	765,304.00
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000	NJEQ	Local	39.014700		0.00	300.00	0.00	1,170,741.00
			Base	39.014700		0.00	300.00	0.00	1,170,741.00

35671D857 Total

50,000.000			Local			0.00	500.00	0.00	1,936,045.00
			Base			0.00	500.00	0.00	1,936,045.00

35906A108	FRONTIER COMMUNICATIONS CORP		COMMON STOCK USD.2530	Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
1,500,000.000	1.000000	NJEQ	Local	5.224100		0.00	75,000.00	0.00	7,911,150.00
			Base	5.224100		0.00	75,000.00	0.00	7,911,150.00
				29 Dec 2011	29 Dec 2011		ASSET TRANSFER (NON CASH)	USD/DTC	
500,000.000	1.000000	NJEQ	Local	5.010000		0.00	0.00	0.00	2,505,000.00
			Base	5.010000		0.00	0.00	0.00	2,505,000.00

35906A108 Total

2,000,000.000			Local			0.00	75,000.00	0.00	10,416,150.00
			Base			0.00	75,000.00	0.00	10,416,150.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
369604103	GENERAL ELECTRIC CO			COMMON STOCK USD.0621	Dec 2011	27 Dec 2011	HARRIS UPHAM & CO INCORPORATED	USD/DTC	0.01
	567,000.000	1.000000	NJBA	Local	17.473900	0.00	2,835.00	0.00	9,910,536.30
				Base	17.473900	0.00	2,835.00	0.00	9,910,536.30
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	300,000.000	1.000000	NJBA	Local	18.245400	0.00	3,000.00	0.00	5,476,620.00
				Base	18.245400	0.00	3,000.00	0.00	5,476,620.00
				28 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	150,000.000	1.000000	NJBA	Local	17.831700	0.00	7,500.00	0.00	2,682,255.00
				Base	17.831700	0.00	7,500.00	0.00	2,682,255.00
369604103 Total									
	1,017,000.000			Local		0.00	13,335.00	0.00	18,069,411.30
				Base		0.00	13,335.00	0.00	18,069,411.30
370023103	GENERAL GROWTH PROPERTIES			REIT USD.01	08 Dec 2011	13 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	13.820000	0.00	100.00	0.00	138,300.00
				Base	13.820000	0.00	100.00	0.00	138,300.00
37244E107	GENON ENERGY INC			COMMON STOCK	21 Dec 2011	27 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	2.347900	0.00	500.00	0.00	117,895.00
				Base	2.347900	0.00	500.00	0.00	117,895.00
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	2.653700	0.00	500.00	0.00	133,185.00
				Base	2.653700	0.00	500.00	0.00	133,185.00
37244E107 Total									
	100,000.000			Local		0.00	1,000.00	0.00	251,080.00
				Base		0.00	1,000.00	0.00	251,080.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
37247D106	GENWORTH FINANCIAL INC CL A			22 Dec 2011	28 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	250,000.000	1.000000	NJEQ	Local	6.225000	0.00	2,500.00	0.00	1,558,750.00
				Base	6.225000	0.00	2,500.00	0.00	1,558,750.00
				22 Dec 2011	28 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	250,000.000	1.000000	NJEQ	Local	6.145100	0.00	2,500.00	0.00	1,538,775.00
				Base	6.145100	0.00	2,500.00	0.00	1,538,775.00
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.364700	0.00	1,000.00	0.00	637,470.00
				Base	6.364700	0.00	1,000.00	0.00	637,470.00
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.430200	0.00	1,000.00	0.00	644,020.00
				Base	6.430200	0.00	1,000.00	0.00	644,020.00
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.396500	0.00	1,000.00	0.00	640,650.00
				Base	6.396500	0.00	1,000.00	0.00	640,650.00
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.413700	0.00	1,000.00	0.00	642,370.00
				Base	6.413700	0.00	1,000.00	0.00	642,370.00
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.438300	0.00	1,000.00	0.00	644,830.00
				Base	6.438300	0.00	1,000.00	0.00	644,830.00
				27 Dec 2011	30 Dec 2011		RETIREMENT GROWTH PLANS OF AMERICA	USD/DTC	0.05
	500,000.000	1.000000	NJEQ	Local	6.496100	0.00	25,000.00	0.00	3,273,050.00
				Base	6.496100	0.00	25,000.00	0.00	3,273,050.00
				28 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	500,000.000	1.000000	NJEQ	Local	6.300600	0.00	25,000.00	0.00	3,175,300.00
				Base	6.300600	0.00	25,000.00	0.00	3,175,300.00

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	Units/Original Face								
				29 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	500,000.000	1.000000	NJEQ	Local	6.420100	0.00	25,000.00	0.00	3,235,050.00
				Base	6.420100	0.00	25,000.00	0.00	3,235,050.00
37247D106 Total									
	2,500,000.000			Local		0.00	85,000.00	0.00	15,990,265.00
				Base		0.00	85,000.00	0.00	15,990,265.00
379302102	GLIMCHER REALTY TRUST			REIT USD.01	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	80,000.000	1.000000	NJBA	Local	9.298200	0.00	800.00	0.00	744,656.00
				Base	9.298200	0.00	800.00	0.00	744,656.00
393122106	GREEN MOUNTAIN COFFEE ROASTE			COMMON STOCK USD.1	16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	45.521700	0.00	1,000.00	0.00	4,553,170.00
				Base	45.521700	0.00	1,000.00	0.00	4,553,170.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	46.101100	0.00	1,000.00	0.00	4,611,110.00
				Base	46.101100	0.00	1,000.00	0.00	4,611,110.00
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	44.481600	0.00	500.00	0.00	2,224,580.00
				Base	44.481600	0.00	500.00	0.00	2,224,580.00
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	45.451800	0.00	500.00	0.00	2,273,090.00
				Base	45.451800	0.00	500.00	0.00	2,273,090.00
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	45.299800	0.00	500.00	0.00	2,265,490.00
				Base	45.299800	0.00	500.00	0.00	2,265,490.00

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	Units/Original Face								
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	45.219200	0.00	500.00	0.00	2,261,460.00
				Base	45.219200	0.00	500.00	0.00	2,261,460.00
393122106 Total									
	400,000.000			Local		0.00	4,000.00	0.00	18,188,900.00
				Base		0.00	4,000.00	0.00	18,188,900.00
406216101	HALLIBURTON CO		COMMON STOCK	USD2.507 Dec 2011	12 Dec 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	34.001900	0.00	1,000.00	0.00	3,401,190.00
				Base	34.001900	0.00	1,000.00	0.00	3,401,190.00
				07 Dec 2011	12 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	33.457200	0.00	500.00	0.00	1,673,360.00
				Base	33.457200	0.00	500.00	0.00	1,673,360.00
406216101 Total									
	150,000.000			Local		0.00	1,500.00	0.00	5,074,550.00
				Base		0.00	1,500.00	0.00	5,074,550.00
415864107	HARSCO CORP		COMMON STOCK	12 Dec 2011	15 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.388100	0.00	1,000.00	0.00	2,039,810.00
				Base	20.388100	0.00	1,000.00	0.00	2,039,810.00
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.007400	0.00	1,000.00	0.00	2,001,740.00
				Base	20.007400	0.00	1,000.00	0.00	2,001,740.00
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	19.744100	0.00	1,000.00	0.00	1,975,410.00
				Base	19.744100	0.00	1,000.00	0.00	1,975,410.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	19.707900	0.00	1,000.00	0.00	1,971,790.00
				Base	19.707900	0.00	1,000.00	0.00	1,971,790.00
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.464700	0.00	1,000.00	0.00	2,047,470.00
				Base	20.464700	0.00	1,000.00	0.00	2,047,470.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19.971000	0.00	500.00	0.00	999,050.00
				Base	19.971000	0.00	500.00	0.00	999,050.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.382100	0.00	1,000.00	0.00	2,039,210.00
				Base	20.382100	0.00	1,000.00	0.00	2,039,210.00
				20 Dec 2011	23 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.700000	0.00	1,000.00	0.00	2,071,000.00
				Base	20.700000	0.00	1,000.00	0.00	2,071,000.00
				21 Dec 2011	27 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	20.255800	0.00	500.00	0.00	1,013,290.00
				Base	20.255800	0.00	500.00	0.00	1,013,290.00
				22 Dec 2011	28 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	20.797700	0.00	1,000.00	0.00	2,080,770.00
				Base	20.797700	0.00	1,000.00	0.00	2,080,770.00
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	20.421900	0.00	500.00	0.00	1,021,595.00
				Base	20.421900	0.00	500.00	0.00	1,021,595.00
				30 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	20.722000	0.00	500.00	0.00	1,036,600.00
				Base	20.722000	0.00	500.00	0.00	1,036,600.00

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Units/Original Face							

415864107 Total

1,000,000.000	Local	0.00	10,000.00	0.00	20,297,735.00
	Base	0.00	10,000.00	0.00	20,297,735.00

427825104	HERSHA HOSPITALITY TRUST	REIT USD.01	21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000 NJBA	Local	4.646200	0.00	500.00	0.00	232,810.00
		Base	4.646200	0.00	500.00	0.00	232,810.00

42809H107	HESS CORP	COMMON STOCK USD1.	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	56.721600	0.00	300.00	0.00	1,701,948.00
		Base	56.721600	0.00	300.00	0.00	1,701,948.00

436106108	HOLLYFRONTIER CORP	COMMON STOCK USD.01	09 Dec 2011	14 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	22.802000	0.00	200.00	0.00	456,240.00
		Base	22.802000	0.00	200.00	0.00	456,240.00
			12 Dec 2011	15 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	22.226200	0.00	200.00	0.00	444,724.00
		Base	22.226200	0.00	200.00	0.00	444,724.00
			29 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
25,000.000	1.000000 NJBA	Local	23.147900	0.00	250.00	0.00	578,947.50
		Base	23.147900	0.00	250.00	0.00	578,947.50

436106108 Total

65,000.000	Local	0.00	650.00	0.00	1,479,911.50
	Base	0.00	650.00	0.00	1,479,911.50

438516106	HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.	16 Dec 2011	21 Dec 2011	VELARDE SECURITIES INC	USD/DTC	0.01
150,000.000	1.000000 NJBA	Local	52.963900	0.00	1,500.00	0.00	7,946,085.00
		Base	52.963900	0.00	1,500.00	0.00	7,946,085.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	54.296800	0.00	500.00	0.00	2,715,340.00
				Base	54.296800	0.00	500.00	0.00	2,715,340.00
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	54.007500	0.00	500.00	0.00	2,700,875.00
				Base	54.007500	0.00	500.00	0.00	2,700,875.00
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	54.223200	0.00	400.00	0.00	2,169,328.00
				Base	54.223200	0.00	400.00	0.00	2,169,328.00
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	110,000.000	1.000000	NJBA	Local	54.901400	0.00	1,100.00	0.00	6,040,254.00
				Base	54.901400	0.00	1,100.00	0.00	6,040,254.00
438516106 Total									
	400,000.000			Local		0.00	4,000.00	0.00	21,571,882.00
				Base		0.00	4,000.00	0.00	21,571,882.00
447011107	HUNTSMAN CORP		COMMON STOCK USD.01	23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.747600	0.00	1,000.00	0.00	975,760.00
				Base	9.747600	0.00	1,000.00	0.00	975,760.00
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	10.020300	0.00	1,000.00	0.00	1,003,030.00
				Base	10.020300	0.00	1,000.00	0.00	1,003,030.00
				30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.956100	0.00	1,000.00	0.00	996,610.00
				Base	9.956100	0.00	1,000.00	0.00	996,610.00

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	Units/Original Face								

447011107 Total

300,000.000	Local	0.00	3,000.00	0.00	2,975,400.00
	Base	0.00	3,000.00	0.00	2,975,400.00

448579102	HYATT HOTELS CORP	CL A	COMMON STOCK	USD.0121 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
15,750.000	1.000000	NJBA	Local	36.121500		0.00	157.50	0.00	569,071.13
			Base	36.121500		0.00	157.50	0.00	569,071.13

451055107	ICONIX BRAND GROUP INC		COMMON STOCK	22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
25,000.000	1.000000	NJBA	Local	16.741700		0.00	175.00	0.00	418,717.50
			Base	16.741700		0.00	175.00	0.00	418,717.50

45867G101	INTERDIGITAL INC		COMMON STOCK	USD.0112 Dec 2011	15 Dec 2011		ITG INC.	USD/DTC	0.01
10,000.000	1.000000	NJEQ	Local	40.999800		0.00	70.00	0.00	410,068.00
			Base	40.999800		0.00	70.00	0.00	410,068.00
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
10,000.000	1.000000	NJEQ	Local	39.099800		0.00	70.00	0.00	391,068.00
			Base	39.099800		0.00	70.00	0.00	391,068.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
10,000.000	1.000000	NJEQ	Local	39.670200		0.00	100.00	0.00	396,802.00
			Base	39.670200		0.00	100.00	0.00	396,802.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
10,000.000	1.000000	NJEQ	Local	39.772300		0.00	100.00	0.00	397,823.00
			Base	39.772300		0.00	100.00	0.00	397,823.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
20,000.000	1.000000	NJEQ	Local	39.872500		0.00	200.00	0.00	797,650.00
			Base	39.872500		0.00	200.00	0.00	797,650.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	40.165100	0.00	200.00	0.00	803,502.00
				Base	40.165100	0.00	200.00	0.00	803,502.00
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	40.439600	0.00	200.00	0.00	808,992.00
				Base	40.439600	0.00	200.00	0.00	808,992.00
				23 Dec 2011	29 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	42.657400	0.00	140.00	0.00	853,288.00
				Base	42.657400	0.00	140.00	0.00	853,288.00
45867G101 Total									
	120,000.000			Local		0.00	1,080.00	0.00	4,859,193.00
				Base		0.00	1,080.00	0.00	4,859,193.00
48203R104	JUNIPER NETWORKS INC			COMMON STOCK	13 Dec 2011	16 Dec 2011	ITG INC.	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	19.387800	0.00	350.00	0.00	969,740.00
				Base	19.387800	0.00	350.00	0.00	969,740.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	90,100.000	1.000000	NJBA	Local	19.908800	0.00	901.00	0.00	1,794,683.87
				Base	19.908800	0.00	901.00	0.00	1,794,683.87
				20 Dec 2011	23 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	9,900.000	1.000000	NJBA	Local	19.835000	0.00	99.00	0.00	196,465.50
				Base	19.835000	0.00	99.00	0.00	196,465.50
48203R104 Total									
	150,000.000			Local		0.00	1,350.00	0.00	2,960,889.37
				Base		0.00	1,350.00	0.00	2,960,889.37

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
48242W106	KBR INC COMMON STOCK			16 Dec 2011	21 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	25.308500	0.00	2,500.00	0.00	6,329,625.00
				Base	25.308500	0.00	2,500.00	0.00	6,329,625.00
482470200	KIT DIGITAL INC COMMON STOCK			19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	8.483000	0.00	200.00	0.00	169,860.00
				Base	8.483000	0.00	200.00	0.00	169,860.00
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	8.464500	0.00	140.00	0.00	169,430.00
				Base	8.464500	0.00	140.00	0.00	169,430.00
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	8.630500	0.00	200.00	0.00	172,810.00
				Base	8.630500	0.00	200.00	0.00	172,810.00
482470200 Total									
	60,000.000			Local		0.00	540.00	0.00	512,100.00
				Base		0.00	540.00	0.00	512,100.00
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK			USD.0108 Dec 2011	13 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	64.990700	0.00	400.00	0.00	2,600,028.00
				Base	64.990700	0.00	400.00	0.00	2,600,028.00
				08 Dec 2011	13 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	65.187900	0.00	600.00	0.00	3,911,874.00
				Base	65.187900	0.00	600.00	0.00	3,911,874.00
				09 Dec 2011	14 Dec 2011		PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	66.072000	0.00	600.00	0.00	3,964,920.00
				Base	66.072000	0.00	600.00	0.00	3,964,920.00

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	Units/Original Face								
				12 Dec 2011	15 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	65.774900	0.00	600.00	0.00	3,947,094.00
				Base	65.774900	0.00	600.00	0.00	3,947,094.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	65.471400	0.00	200.00	0.00	1,309,628.00
				Base	65.471400	0.00	200.00	0.00	1,309,628.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	65.658900	0.00	400.00	0.00	2,626,756.00
				Base	65.658900	0.00	400.00	0.00	2,626,756.00
				21 Dec 2011	27 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	65.761500	0.00	800.00	0.00	5,261,720.00
				Base	65.761500	0.00	800.00	0.00	5,261,720.00
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	67.038000	0.00	200.00	0.00	1,340,960.00
				Base	67.038000	0.00	200.00	0.00	1,340,960.00
502424104 Total									
	380,000.000			Local		0.00	3,800.00	0.00	24,962,980.00
				Base		0.00	3,800.00	0.00	24,962,980.00
529043101	LEXINGTON REALTY TRUST			REIT USD.0001	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	7.588500	0.00	100.00	0.00	75,985.00
				Base	7.588500	0.00	100.00	0.00	75,985.00
534187109	LINCOLN NATIONAL CORP			COMMON STOCK NPV	19 Dec 2011	22 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.891800	0.00	500.00	0.00	895,090.00
				Base	17.891800	0.00	500.00	0.00	895,090.00

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	Units/Original Face								
538146101	LIVEPERSON INC		COMMON STOCK	01 Dec 2011	06 Dec 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	12.576800	0.00	200.00	0.00	251,736.00
				Base	12.576800	0.00	200.00	0.00	251,736.00
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	13.074800	0.00	200.00	0.00	261,696.00
				Base	13.074800	0.00	200.00	0.00	261,696.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	13.080100	0.00	200.00	0.00	261,802.00
				Base	13.080100	0.00	200.00	0.00	261,802.00
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	12.166400	0.00	140.00	0.00	243,468.00
				Base	12.166400	0.00	140.00	0.00	243,468.00
538146101 Total	80,000.000			Local		0.00	740.00	0.00	1,018,702.00
				Base		0.00	740.00	0.00	1,018,702.00
539320101	LIZ CLAIBORNE INC		COMMON STOCK USD1.	22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	8.124000	0.00	100.00	0.00	81,340.00
				Base	8.124000	0.00	100.00	0.00	81,340.00
576323109	MASTEC INC		COMMON STOCK USD.1	06 Dec 2011	09 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	15.848900	0.00	300.00	0.00	475,767.00
				Base	15.848900	0.00	300.00	0.00	475,767.00
580135101	MCDONALD S CORP		COMMON STOCK USD.01	13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	98.539900	0.00	1,000.00	0.00	9,854,990.00
				Base	98.539900	0.00	1,000.00	0.00	9,854,990.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				14 Dec 2011	19 Dec 2011		BOND RICHMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	97.895700	0.00	1,000.00	0.00	9,790,570.00
				Base	97.895700	0.00	1,000.00	0.00	9,790,570.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	98.275300	0.00	1,000.00	0.00	9,828,530.00
				Base	98.275300	0.00	1,000.00	0.00	9,828,530.00
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	98.304100	0.00	200.00	0.00	1,966,282.00
				Base	98.304100	0.00	200.00	0.00	1,966,282.00
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	97.383400	0.00	200.00	0.00	1,947,868.00
				Base	97.383400	0.00	200.00	0.00	1,947,868.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	98.088800	0.00	200.00	0.00	1,961,976.00
				Base	98.088800	0.00	200.00	0.00	1,961,976.00
				20 Dec 2011	23 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	98.539100	0.00	200.00	0.00	1,970,982.00
				Base	98.539100	0.00	200.00	0.00	1,970,982.00
580135101 Total									
	380,000.000			Local		0.00	3,800.00	0.00	37,321,198.00
				Base		0.00	3,800.00	0.00	37,321,198.00
582839106	MEAD JOHNSON NUTRITION CO		COMMON STOCK USD.01	27 Dec 2011	30 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	68.441900	0.00	200.00	0.00	1,369,038.00
				Base	68.441900	0.00	200.00	0.00	1,369,038.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	68.345100	0.00	100.00	0.00	683,551.00
				Base	68.345100	0.00	100.00	0.00	683,551.00
582839106 Total									
	30,000.000			Local		0.00	300.00	0.00	2,052,589.00
				Base		0.00	300.00	0.00	2,052,589.00
58506K102	MEDQUIST HOLDINGS INC			COMMON STOCK	21 Dec 2011	27 Dec 2011	ITG INC.	USD/DTC	0.01
	4,789.000	1.000000	NJBA	Local	9.982300	0.00	33.52	0.00	47,838.75
				Base	9.982300	0.00	33.52	0.00	47,838.75
				22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	7,968.000	1.000000	NJBA	Local	10.024100	0.00	55.78	0.00	79,927.81
				Base	10.024100	0.00	55.78	0.00	79,927.81
				23 Dec 2011	29 Dec 2011		ITG INC.	USD/DTC	0.01
	7,243.000	1.000000	NJBA	Local	10.135500	0.00	50.70	0.00	73,462.13
				Base	10.135500	0.00	50.70	0.00	73,462.13
58506K102 Total									
	20,000.000			Local		0.00	140.00	0.00	201,228.69
				Base		0.00	140.00	0.00	201,228.69
59156R108	METLIFE INC			COMMON STOCK	USD.0119 Dec 2011	22 Dec 2011	CREWS + ASSOCIATES, INC.	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	29.248200	0.00	400.00	0.00	1,170,328.00
				Base	29.248200	0.00	400.00	0.00	1,170,328.00
594972408	MICROSTRATEGY INC CLA			COMMON STOCK	28 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	106.298800	0.00	50.00	0.00	531,544.00
				Base	106.298800	0.00	50.00	0.00	531,544.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				29 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	106.454600	0.00	50.00	0.00	532,323.00
				Base	106.454600	0.00	50.00	0.00	532,323.00
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	110.512500	0.00	50.00	0.00	552,612.50
				Base	110.512500	0.00	50.00	0.00	552,612.50
594972408 Total									
	15,000.000			Local		0.00	150.00	0.00	1,616,479.50
				Base		0.00	150.00	0.00	1,616,479.50
59522J103	MID AMERICA APARTMENT COMM		REIT USD.01	22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	63.000000	0.00	100.00	0.00	630,100.00
				Base	63.000000	0.00	100.00	0.00	630,100.00
608753109	MOLYCORP INC		COMMON STOCK	23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	29.252600	0.00	1,000.00	0.00	2,926,260.00
				Base	29.252600	0.00	1,000.00	0.00	2,926,260.00
609720107	MONMOUTH REIT CLASS A		REIT USD.01	22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	9.279600	0.00	250.00	0.00	232,240.00
				Base	9.279600	0.00	250.00	0.00	232,240.00
635309107	NATIONAL CINEMEDIA INC		COMMON STOCK USD.01	20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	12.284100	0.00	200.00	0.00	245,882.00
				Base	12.284100	0.00	200.00	0.00	245,882.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	12.197300	0.00	100.00	0.00	122,073.00
				Base	12.197300	0.00	100.00	0.00	122,073.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	12.287300	0.00	200.00	0.00	245,946.00
				Base	12.287300	0.00	200.00	0.00	245,946.00
				22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	12.688100	0.00	70.00	0.00	126,951.00
				Base	12.688100	0.00	70.00	0.00	126,951.00
				23 Dec 2011	29 Dec 2011		ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	12.736000	0.00	70.00	0.00	127,430.00
				Base	12.736000	0.00	70.00	0.00	127,430.00
635309107 Total									
	70,000.000			Local		0.00	640.00	0.00	868,282.00
				Base		0.00	640.00	0.00	868,282.00
637417106	NATIONAL RETAIL PROPERTIES			29 Nov 2011			BNY CONVERGEX	USD/DTC	
	10,000.000	1.000000	NJBA	Local	25.750000	0.00	0.00	0.00	257,500.00
				Base	25.750000	0.00	0.00	0.00	257,500.00
				29 Nov 2011	CANCEL		BNY CONVERGEX	USD/DTC	
	-10,000.000	1.000000	NJBA	Local	25.750000	0.00	0.00	0.00	-257,500.00
				Base	25.750000	0.00	0.00	0.00	-257,500.00
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	18,000.000	1.000000	NJBA	Local	25.964800	0.00	180.00	0.00	467,546.40
				Base	25.964800	0.00	180.00	0.00	467,546.40
637417106 Total									
	18,000.000			Local		0.00	180.00	0.00	467,546.40
				Base		0.00	180.00	0.00	467,546.40

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
64110D104	NETAPP INC		COMMON STOCK	09 Dec 2011	14 Dec 2011		OAK BROOK ASSOCIATES INC	USD/DTC	0.01
	127,602.000	1.000000	NJBA	Local	38.062100	0.00	893.21	0.00	4,857,693.29
			Base		38.062100	0.00	893.21	0.00	4,857,693.29
				12 Dec 2011	15 Dec 2011		OAK BROOK ASSOCIATES INC	USD/DTC	0.01
	22,398.000	1.000000	NJBA	Local	37.430000	0.00	156.79	0.00	838,513.93
			Base		37.430000	0.00	156.79	0.00	838,513.93
				13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	38.624700	0.00	1,000.00	0.00	3,863,470.00
			Base		38.624700	0.00	1,000.00	0.00	3,863,470.00
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	34.949000	0.00	1,400.00	0.00	6,991,200.00
			Base		34.949000	0.00	1,400.00	0.00	6,991,200.00
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	36.102600	0.00	2,000.00	0.00	7,222,520.00
			Base		36.102600	0.00	2,000.00	0.00	7,222,520.00
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	36.307900	0.00	2,000.00	0.00	7,263,580.00
			Base		36.307900	0.00	2,000.00	0.00	7,263,580.00
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	36.017000	0.00	2,000.00	0.00	7,205,400.00
			Base		36.017000	0.00	2,000.00	0.00	7,205,400.00
64110D104 Total									
	1,050,000.000			Local		0.00	9,450.00	0.00	38,242,377.22
				Base		0.00	9,450.00	0.00	38,242,377.22

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.0106 Dec 2011			09 Dec 2011			GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.800800	0.00	1,000.00	0.00	1,181,080.00
				Base	11.800800	0.00	1,000.00	0.00	1,181,080.00
65248E104	NEWS CORP CLA COMMON STOCK USD.0108 Dec 2011			13 Dec 2011			RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.435400	0.00	500.00	0.00	872,270.00
				Base	17.435400	0.00	500.00	0.00	872,270.00
				09 Dec 2011	14 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.364000	0.00	500.00	0.00	868,700.00
				Base	17.364000	0.00	500.00	0.00	868,700.00
				12 Dec 2011	15 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.387900	0.00	500.00	0.00	869,895.00
				Base	17.387900	0.00	500.00	0.00	869,895.00
				13 Dec 2011	16 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.651600	0.00	1,000.00	0.00	1,766,160.00
				Base	17.651600	0.00	1,000.00	0.00	1,766,160.00
				14 Dec 2011	19 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.151200	0.00	1,000.00	0.00	1,716,120.00
				Base	17.151200	0.00	1,000.00	0.00	1,716,120.00
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.285100	0.00	500.00	0.00	864,755.00
				Base	17.285100	0.00	500.00	0.00	864,755.00
				16 Dec 2011	21 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.287000	0.00	1,000.00	0.00	1,729,700.00
				Base	17.287000	0.00	1,000.00	0.00	1,729,700.00
				19 Dec 2011	22 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.073800	0.00	1,000.00	0.00	1,708,380.00
				Base	17.073800	0.00	1,000.00	0.00	1,708,380.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				20 Dec 2011	23 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.049100	0.00	1,000.00	0.00	1,705,910.00
				Base	17.049100	0.00	1,000.00	0.00	1,705,910.00
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	17.324200	0.00	2,000.00	0.00	3,466,840.00
				Base	17.324200	0.00	2,000.00	0.00	3,466,840.00
				21 Dec 2011	27 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.186600	0.00	1,000.00	0.00	1,719,660.00
				Base	17.186600	0.00	1,000.00	0.00	1,719,660.00
				22 Dec 2011	28 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.382100	0.00	1,000.00	0.00	1,739,210.00
				Base	17.382100	0.00	1,000.00	0.00	1,739,210.00
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.441300	0.00	1,000.00	0.00	1,745,130.00
				Base	17.441300	0.00	1,000.00	0.00	1,745,130.00
				27 Dec 2011	30 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.682000	0.00	1,000.00	0.00	1,769,200.00
				Base	17.682000	0.00	1,000.00	0.00	1,769,200.00
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.527000	0.00	1,000.00	0.00	1,753,700.00
				Base	17.527000	0.00	1,000.00	0.00	1,753,700.00
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	17.623100	0.00	500.00	0.00	881,655.00
				Base	17.623100	0.00	500.00	0.00	881,655.00
65248E104 Total									
	1,450,000.000			Local		0.00	14,500.00	0.00	25,177,285.00
				Base		0.00	14,500.00	0.00	25,177,285.00

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	Units/Original Face								
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK			13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	24.957700	0.00	420.00	0.00	1,497,882.00
				Base	24.957700	0.00	420.00	0.00	1,497,882.00
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	23.942300	0.00	420.00	0.00	1,436,958.00
				Base	23.942300	0.00	420.00	0.00	1,436,958.00
				14 Dec 2011	19 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	23.568800	0.00	200.00	0.00	471,576.00
				Base	23.568800	0.00	200.00	0.00	471,576.00
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	23.799000	0.00	300.00	0.00	714,270.00
				Base	23.799000	0.00	300.00	0.00	714,270.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	24.109900	0.00	200.00	0.00	482,398.00
				Base	24.109900	0.00	200.00	0.00	482,398.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	24.918800	0.00	200.00	0.00	498,576.00
				Base	24.918800	0.00	200.00	0.00	498,576.00
67020Y100 Total									
	210,000.000			Local		0.00	1,740.00	0.00	5,101,660.00
				Base		0.00	1,740.00	0.00	5,101,660.00
69351T106	PPL CORPORATION COMMON STOCK USD.01			15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	28.902900	0.00	800.00	0.00	2,313,032.00
				Base	28.902900	0.00	800.00	0.00	2,313,032.00

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Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
693718108	PACCAR INC	COMMON STOCK USD1.			09 Dec 2011	14 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	39.566700	0.00	200.00	0.00	791,534.00
				Base	39.566700	0.00	200.00	0.00	791,534.00
					16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	36.412100	0.00	200.00	0.00	728,442.00
				Base	36.412100	0.00	200.00	0.00	728,442.00
					19 Dec 2011	22 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	36.590800	0.00	50.00	0.00	365,958.00
				Base	36.590800	0.00	50.00	0.00	365,958.00
693718108 Total	50,000.000			Local		0.00	450.00	0.00	1,885,934.00
				Base		0.00	450.00	0.00	1,885,934.00
704549104	PEABODY ENERGY CORP	COMMON STOCK USD.			0129 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	32.770300	0.00	250.00	0.00	819,507.50
				Base	32.770300	0.00	250.00	0.00	819,507.50
713448108	PEPSICO INC	COMMON STOCK			01 Dec 2011	06 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	64.118200	0.00	2,000.00	0.00	12,825,640.00
				Base	64.118200	0.00	2,000.00	0.00	12,825,640.00
					09 Dec 2011	14 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	65.153400	0.00	1,000.00	0.00	6,516,340.00
				Base	65.153400	0.00	1,000.00	0.00	6,516,340.00
					16 Dec 2011	21 Dec 2011	PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	65.213400	0.00	300.00	0.00	1,956,702.00
				Base	65.213400	0.00	300.00	0.00	1,956,702.00

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

713448108 Total

330,000.000	Local			0.00	3,300.00	0.00	21,298,682.00
	Base			0.00	3,300.00	0.00	21,298,682.00

740189105	PRECISION CASTPARTS CORP	COMMON STOCK NPV	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
8,500.000	1.000000 NJBA	Local	164.768200		0.00	85.00	1,400,614.70
		Base	164.768200		0.00	85.00	1,400,614.70

74973W107	RTI INTERNATIONAL METALS INC	COMMON STOCK USD.01	19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	21.626900		0.00	300.00	649,107.00
		Base	21.626900		0.00	300.00	649,107.00
			20 Dec 2011	23 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
40,000.000	1.000000 NJEQ	Local	23.149400		0.00	400.00	926,376.00
		Base	23.149400		0.00	400.00	926,376.00
			21 Dec 2011	27 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	23.013300		0.00	300.00	690,699.00
		Base	23.013300		0.00	300.00	690,699.00
			23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	23.782100		0.00	200.00	475,842.00
		Base	23.782100		0.00	200.00	475,842.00
			27 Dec 2011	30 Dec 2011	PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	23.732300		0.00	300.00	712,269.00
		Base	23.732300		0.00	300.00	712,269.00
			28 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	23.163000		0.00	200.00	463,460.00
		Base	23.163000		0.00	200.00	463,460.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				30 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	23.056600	0.00	300.00	0.00	691,998.00
				Base	23.056600	0.00	300.00	0.00	691,998.00
74973W107 Total									
	200,000.000			Local		0.00	2,000.00	0.00	4,609,751.00
				Base		0.00	2,000.00	0.00	4,609,751.00
750438103	RADIOSHACK CORP COMMON STOCK USD1.			13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	10.749300	0.00	1,200.00	0.00	1,291,116.00
				Base	10.749300	0.00	1,200.00	0.00	1,291,116.00
				14 Dec 2011	19 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	10.385200	0.00	1,200.00	0.00	1,247,424.00
				Base	10.385200	0.00	1,200.00	0.00	1,247,424.00
				15 Dec 2011	20 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	10.155000	0.00	1,200.00	0.00	1,219,800.00
				Base	10.155000	0.00	1,200.00	0.00	1,219,800.00
				16 Dec 2011	21 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	10.058000	0.00	1,200.00	0.00	1,208,160.00
				Base	10.058000	0.00	1,200.00	0.00	1,208,160.00
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	9.828800	0.00	200.00	0.00	196,776.00
				Base	9.828800	0.00	200.00	0.00	196,776.00
				19 Dec 2011	22 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.671300	0.00	1,000.00	0.00	968,130.00
				Base	9.671300	0.00	1,000.00	0.00	968,130.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				19 Dec 2011	22 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.312400	0.00	1,000.00	0.00	932,240.00
				Base	9.312400	0.00	1,000.00	0.00	932,240.00
				20 Dec 2011	23 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.397600	0.00	1,000.00	0.00	940,760.00
				Base	9.397600	0.00	1,000.00	0.00	940,760.00
				20 Dec 2011	23 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.379000	0.00	1,000.00	0.00	938,900.00
				Base	9.379000	0.00	1,000.00	0.00	938,900.00
				21 Dec 2011	27 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.295200	0.00	1,000.00	0.00	930,520.00
				Base	9.295200	0.00	1,000.00	0.00	930,520.00
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	9.750400	0.00	1,000.00	0.00	976,040.00
				Base	9.750400	0.00	1,000.00	0.00	976,040.00
750438103 Total									
	1,100,000.000			Local		0.00	11,000.00	0.00	10,849,866.00
				Base		0.00	11,000.00	0.00	10,849,866.00
758766109	REGAL ENTERTAINMENT GROUP A			COMMON STOCK	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	12.317500	0.00	700.00	0.00	862,925.00
				Base	12.317500	0.00	700.00	0.00	862,925.00
				28 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	11.969400	0.00	700.00	0.00	838,558.00
				Base	11.969400	0.00	700.00	0.00	838,558.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	110,000.000	1.000000	NJEQ	Local	12.076200	0.00	1,100.00	0.00	1,329,482.00
				Base	12.076200	0.00	1,100.00	0.00	1,329,482.00
				30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	11.996400	0.00	1,000.00	0.00	1,200,640.00
				Base	11.996400	0.00	1,000.00	0.00	1,200,640.00
758766109 Total									
	350,000.000			Local		0.00	3,500.00	0.00	4,231,605.00
				Base		0.00	3,500.00	0.00	4,231,605.00
770323103	ROBERT HALF INTL INC			COMMON STOCK	22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
	38,000.000	1.000000	NJBA	Local	28.201700	0.00	380.00	0.00	1,072,044.60
				Base	28.201700	0.00	380.00	0.00	1,072,044.60
772739207	ROCK TENN COMPANY CL A			COMMON STOCK USD.0101	01 Dec 2011	06 Dec 2011	PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	58.156900	0.00	400.00	0.00	2,326,676.00
				Base	58.156900	0.00	400.00	0.00	2,326,676.00
				02 Dec 2011	07 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	58.689300	0.00	500.00	0.00	2,934,965.00
				Base	58.689300	0.00	500.00	0.00	2,934,965.00
				05 Dec 2011	08 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	59.194400	0.00	500.00	0.00	2,960,220.00
				Base	59.194400	0.00	500.00	0.00	2,960,220.00
				06 Dec 2011	09 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	57.294500	0.00	1,000.00	0.00	5,730,450.00
				Base	57.294500	0.00	1,000.00	0.00	5,730,450.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				07 Dec 2011	12 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	56.689500	0.00	500.00	0.00	2,834,975.00
				Base	56.689500	0.00	500.00	0.00	2,834,975.00
				08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	55.953000	0.00	500.00	0.00	2,798,150.00
				Base	55.953000	0.00	500.00	0.00	2,798,150.00
				09 Dec 2011	14 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	57.330000	0.00	500.00	0.00	2,867,000.00
				Base	57.330000	0.00	500.00	0.00	2,867,000.00
				12 Dec 2011	15 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	56.465800	0.00	100.00	0.00	564,758.00
				Base	56.465800	0.00	100.00	0.00	564,758.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.171600	0.00	200.00	0.00	1,123,632.00
				Base	56.171600	0.00	200.00	0.00	1,123,632.00
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	57.605500	0.00	200.00	0.00	1,152,310.00
				Base	57.605500	0.00	200.00	0.00	1,152,310.00
772739207 Total									
	440,000.000			Local		0.00	4,400.00	0.00	25,293,136.00
				Base		0.00	4,400.00	0.00	25,293,136.00
78440X101	SL GREEN REALTY CORP			REIT USD.01	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	7,500.000	1.000000	NJBA	Local	66.258100	0.00	75.00	0.00	497,010.75
				Base	66.258100	0.00	75.00	0.00	497,010.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
78464A698	SPDR S+P MORTGAGE FINANCE ETF			SPDR S+P REGIONAL BA	01 Dec 2011	06 Dec 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	213,000.000	1.000000	NJBW	Local	23.347900	0.00	2,130.00	0.00	4,975,232.70
				Base	23.347900	0.00	2,130.00	0.00	4,975,232.70
					22 Dec 2011	28 Dec 2011	HARRIS UPHAM & CO INCORPORATED	USD/DTC	0.01
	400,000.000	1.000000	NJBW	Local	24.781100	0.00	2,000.00	0.00	9,914,440.00
				Base	24.781100	0.00	2,000.00	0.00	9,914,440.00
78464A698 Total									
	613,000.000			Local		0.00	4,130.00	0.00	14,889,672.70
				Base		0.00	4,130.00	0.00	14,889,672.70
78573L106	SABRA HEALTH CARE REIT INC			REIT USD.01	15 Dec 2011	20 Dec 2011	ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	10.867200	0.00	70.00	0.00	108,742.00
				Base	10.867200	0.00	70.00	0.00	108,742.00
					22 Dec 2011	28 Dec 2011	ITG INC.	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	11.720700	0.00	175.00	0.00	293,192.50
				Base	11.720700	0.00	175.00	0.00	293,192.50
					23 Dec 2011	29 Dec 2011	ITG INC.	USD/DTC	0.01
	48,000.000	1.000000	NJBA	Local	11.928100	0.00	336.00	0.00	572,884.80
				Base	11.928100	0.00	336.00	0.00	572,884.80
					27 Dec 2011	30 Dec 2011	ITG INC.	USD/DTC	0.01
	2,000.000	1.000000	NJBA	Local	12.027500	0.00	14.00	0.00	24,069.00
				Base	12.027500	0.00	14.00	0.00	24,069.00
78573L106 Total									
	85,000.000			Local		0.00	595.00	0.00	998,888.30
				Base		0.00	595.00	0.00	998,888.30

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
790849103	ST JUDE MEDICAL INC			COMMON STOCK USD.1	05 Dec 2011	08 Dec 2011	K&M SECURITIES	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	37.411600	0.00	500.00	0.00	1,871,080.00
				Base	37.411600	0.00	500.00	0.00	1,871,080.00
					06 Dec 2011	09 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	36.915700	0.00	500.00	0.00	1,846,285.00
				Base	36.915700	0.00	500.00	0.00	1,846,285.00
					07 Dec 2011	12 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	36.689000	0.00	500.00	0.00	1,834,950.00
				Base	36.689000	0.00	500.00	0.00	1,834,950.00
					15 Dec 2011	20 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	33.915200	0.00	500.00	0.00	1,696,260.00
				Base	33.915200	0.00	500.00	0.00	1,696,260.00
790849103 Total									
	200,000.000			Local		0.00	2,000.00	0.00	7,248,575.00
				Base		0.00	2,000.00	0.00	7,248,575.00
79466L302	SALESFORCE.COM INC			COMMON STOCK	28 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	100.536500	0.00	500.00	0.00	5,027,325.00
				Base	100.536500	0.00	500.00	0.00	5,027,325.00
					29 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	101.134900	0.00	500.00	0.00	5,057,245.00
				Base	101.134900	0.00	500.00	0.00	5,057,245.00
					30 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	102.508100	0.00	400.00	0.00	4,100,724.00
				Base	102.508100	0.00	400.00	0.00	4,100,724.00

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

79466L302 Total

140,000.000	Local		0.00	1,400.00	0.00	14,185,294.00
	Base		0.00	1,400.00	0.00	14,185,294.00

81211K100	SEALED AIR CORP	COMMON STOCK USD.1	21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
400,000.000	1.000000 NJEQ	Local	16.796900		0.00	4,000.00	6,722,760.00
		Base	16.796900		0.00	4,000.00	6,722,760.00
			21 Dec 2011	27 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	16.841800		0.00	1,000.00	1,685,180.00
		Base	16.841800		0.00	1,000.00	1,685,180.00
			22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
300,000.000	1.000000 NJEQ	Local	16.957500		0.00	3,000.00	5,090,250.00
		Base	16.957500		0.00	3,000.00	5,090,250.00
			23 Dec 2011	29 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
200,000.000	1.000000 NJEQ	Local	16.977100		0.00	2,000.00	3,397,420.00
		Base	16.977100		0.00	2,000.00	3,397,420.00
			23 Dec 2011	29 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	16.984100		0.00	1,000.00	1,699,410.00
		Base	16.984100		0.00	1,000.00	1,699,410.00
			27 Dec 2011	30 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	17.032700		0.00	1,000.00	1,704,270.00
		Base	17.032700		0.00	1,000.00	1,704,270.00
			27 Dec 2011	30 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	17.036500		0.00	1,000.00	1,704,650.00
		Base	17.036500		0.00	1,000.00	1,704,650.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	173,000.000	1.000000	NJBA	Local	17.083300	0.00	1,730.00	0.00	2,957,140.89
				Base	17.083300	0.00	1,730.00	0.00	2,957,140.89
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.801500	0.00	1,000.00	0.00	1,681,150.00
				Base	16.801500	0.00	1,000.00	0.00	1,681,150.00
				28 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.915000	0.00	1,000.00	0.00	1,692,500.00
				Base	16.915000	0.00	1,000.00	0.00	1,692,500.00
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	77,000.000	1.000000	NJBA	Local	16.840300	0.00	770.00	0.00	1,297,473.10
				Base	16.840300	0.00	770.00	0.00	1,297,473.10
				29 Dec 2011	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	17.057800	0.00	2,000.00	0.00	3,413,560.00
				Base	17.057800	0.00	2,000.00	0.00	3,413,560.00
				30 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.125300	0.00	1,000.00	0.00	1,713,530.00
				Base	17.125300	0.00	1,000.00	0.00	1,713,530.00
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	250,000.000	1.000000	NJBA	Local	17.245400	0.00	12,500.00	0.00	4,323,850.00
				Base	17.245400	0.00	12,500.00	0.00	4,323,850.00
81211K100 Total									
	2,300,000.000			Local		0.00	33,000.00	0.00	39,083,143.99
				Base		0.00	33,000.00	0.00	39,083,143.99

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	Shares/Par/Contracts	Exchange Rate	Fund									
	Units/Original Face											
820280105	SHAW GROUP INC			COMMON STOCK NPV	14 Dec 2011	19 Dec 2011		ITG INC.			USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	22.743800		0.00	280.00	0.00	910,032.00		
				Base	22.743800		0.00	280.00	0.00	910,032.00		
					19 Dec 2011	22 Dec 2011		ITG INC.		USD/DTC	0.01	
	20,000.000	1.000000	NJEQ	Local	22.021300		0.00	140.00	0.00	440,566.00		
				Base	22.021300		0.00	140.00	0.00	440,566.00		
					20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.01	
	20,000.000	1.000000	NJEQ	Local	22.324300		0.00	200.00	0.00	446,686.00		
				Base	22.324300		0.00	200.00	0.00	446,686.00		
	820280105 Total											
	80,000.000			Local			0.00	620.00	0.00	1,797,284.00		
				Base			0.00	620.00	0.00	1,797,284.00		
845467109	SOUTHWESTERN ENERGY CO			COMMON STOCK USD.01	07 Dec 2011	12 Dec 2011		RICHARD BLACKMAN & CO INC		USD/DTC	0.01	
	50,000.000	1.000000	NJBA	Local	36.852900		0.00	500.00	0.00	1,843,145.00		
				Base	36.852900		0.00	500.00	0.00	1,843,145.00		
85254J102	STAG INDUSTRIAL INC			REIT USD.01	13 Dec 2011	16 Dec 2011		ITG INC.		USD/DTC	0.01	
	50,000.000	1.000000	NJBA	Local	11.039400		0.00	350.00	0.00	552,320.00		
				Base	11.039400		0.00	350.00	0.00	552,320.00		
					21 Dec 2011	27 Dec 2011		ITG INC.		USD/DTC	0.01	
	2,300.000	1.000000	NJBA	Local	11.407800		0.00	16.10	0.00	26,254.04		
				Base	11.407800		0.00	16.10	0.00	26,254.04		
					22 Dec 2011	28 Dec 2011		ITG INC.		USD/DTC	0.01	
	5,169.000	1.000000	NJBA	Local	11.487700		0.00	36.18	0.00	59,416.10		
				Base	11.487700		0.00	36.18	0.00	59,416.10		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				23 Dec 2011	29 Dec 2011		ITG INC.	USD/DTC	0.01
	2,531.000	1.000000	NJBA	Local	11.605500	0.00	17.72	0.00	29,391.24
				Base	11.605500	0.00	17.72	0.00	29,391.24
85254J102 Total									
	60,000.000			Local		0.00	420.00	0.00	667,381.38
				Base		0.00	420.00	0.00	667,381.38
872443403	THQ INC		COMMON STOCK	USD.0106 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	1.629300	0.00	200.00	0.00	32,786.00
				Base	1.629300	0.00	200.00	0.00	32,786.00
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		COMMON STOCK	USD.0113 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	32.770800	0.00	500.00	0.00	1,639,040.00
				Base	32.770800	0.00	500.00	0.00	1,639,040.00
874083108	TAL INTERNATIONAL GROUP INC		COMMON STOCK	01 Dec 2011	06 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	26.299400	0.00	400.00	0.00	1,052,376.00
				Base	26.299400	0.00	400.00	0.00	1,052,376.00
				02 Dec 2011	07 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	26.698700	0.00	400.00	0.00	1,068,348.00
				Base	26.698700	0.00	400.00	0.00	1,068,348.00
				05 Dec 2011	08 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	27.171300	0.00	400.00	0.00	1,087,252.00
				Base	27.171300	0.00	400.00	0.00	1,087,252.00
				09 Dec 2011	14 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	26.984700	0.00	400.00	0.00	1,079,788.00
				Base	26.984700	0.00	400.00	0.00	1,079,788.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				12 Dec 2011	15 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	26.760200	0.00	200.00	0.00	535,404.00
				Base	26.760200	0.00	200.00	0.00	535,404.00
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	27.777200	0.00	300.00	0.00	833,616.00
				Base	27.777200	0.00	300.00	0.00	833,616.00
				14 Dec 2011	19 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	26.455300	0.00	300.00	0.00	793,959.00
				Base	26.455300	0.00	300.00	0.00	793,959.00
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	2,000.000	1.000000	NJEQ	Local	26.841500	0.00	20.00	0.00	53,703.00
				Base	26.841500	0.00	20.00	0.00	53,703.00
				19 Dec 2011	22 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	8,000.000	1.000000	NJEQ	Local	26.688000	0.00	80.00	0.00	213,584.00
				Base	26.688000	0.00	80.00	0.00	213,584.00
874083108 Total									
	250,000.000			Local		0.00	2,500.00	0.00	6,718,030.00
				Base		0.00	2,500.00	0.00	6,718,030.00
87819P102	TEAVANA HOLDINGS INC		COMMON STOCK	15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJDQ	Local	14.630000	0.00	500.00	0.00	732,000.00
				Base	14.630000	0.00	500.00	0.00	732,000.00
88830R101	TITAN MACHINERY INC		COMMON STOCK	15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	20.553400	0.00	200.00	0.00	411,268.00
				Base	20.553400	0.00	200.00	0.00	411,268.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	20.427300	0.00	200.00	0.00	408,746.00
				Base	20.427300	0.00	200.00	0.00	408,746.00
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	21.033500	0.00	200.00	0.00	420,870.00
				Base	21.033500	0.00	200.00	0.00	420,870.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	21.125600	0.00	200.00	0.00	422,712.00
				Base	21.125600	0.00	200.00	0.00	422,712.00
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	20.742300	0.00	200.00	0.00	415,046.00
				Base	20.742300	0.00	200.00	0.00	415,046.00
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	21.268200	0.00	200.00	0.00	425,564.00
				Base	21.268200	0.00	200.00	0.00	425,564.00
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	21.303900	0.00	200.00	0.00	426,278.00
				Base	21.303900	0.00	200.00	0.00	426,278.00
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	21.811000	0.00	100.00	0.00	218,210.00
				Base	21.811000	0.00	100.00	0.00	218,210.00
88830R101 Total									
	150,000.000			Local		0.00	1,500.00	0.00	3,148,694.00
				Base		0.00	1,500.00	0.00	3,148,694.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
912909108	UNITED STATES STEEL CORP			COMMON STOCK USD1.	28 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	25.333600	0.00	2,000.00	0.00	5,068,720.00
				Base	25.333600	0.00	2,000.00	0.00	5,068,720.00
					29 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.542100	0.00	1,000.00	0.00	2,555,210.00
				Base	25.542100	0.00	1,000.00	0.00	2,555,210.00
912909108 Total									
	300,000.000			Local		0.00	3,000.00	0.00	7,623,930.00
				Base		0.00	3,000.00	0.00	7,623,930.00
91913Y100	VALERO ENERGY CORP			COMMON STOCK USD.01	29 Dec 2011	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	20.674500	0.00	250.00	0.00	517,112.50
				Base	20.674500	0.00	250.00	0.00	517,112.50
922417100	VEECO INSTRUMENTS INC			COMMON STOCK USD.01	27 Dec 2011	30 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	21.443500	0.00	200.00	0.00	429,070.00
				Base	21.443500	0.00	200.00	0.00	429,070.00
					28 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	21.238900	0.00	600.00	0.00	1,274,934.00
				Base	21.238900	0.00	600.00	0.00	1,274,934.00
					29 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	21.135500	0.00	700.00	0.00	1,480,185.00
				Base	21.135500	0.00	700.00	0.00	1,480,185.00
					30 Dec 2011	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	20.889100	0.00	800.00	0.00	1,671,928.00
				Base	20.889100	0.00	800.00	0.00	1,671,928.00

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

922417100 Total

230,000.000	Local	0.00	2,300.00	0.00	4,856,117.00
	Base	0.00	2,300.00	0.00	4,856,117.00

92553P201	VIACOM INC CLASS B	COMMON STOCK	06 Dec 2011	09 Dec 2011	MCMaster HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	43.167200	0.00	1,000.00	0.00	4,317,720.00
		Base	43.167200	0.00	1,000.00	0.00	4,317,720.00
			07 Dec 2011	12 Dec 2011	MCMaster HUTCHINSON & CO	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	42.755200	0.00	1,000.00	0.00	4,276,520.00
		Base	42.755200	0.00	1,000.00	0.00	4,276,520.00

92553P201 Total

200,000.000	Local	0.00	2,000.00	0.00	8,594,240.00
	Base	0.00	2,000.00	0.00	8,594,240.00

963320106	WHIRLPOOL CORP	COMMON STOCK USD1.	30 Dec 2011	OPEN	J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	47.575600	0.00	1,000.00	0.00	4,758,560.00
		Base	47.575600	0.00	1,000.00	0.00	4,758,560.00
			30 Dec 2011	OPEN	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
200,000.000	1.000000 NJEQ	Local	47.654700	0.00	2,000.00	0.00	9,532,940.00
		Base	47.654700	0.00	2,000.00	0.00	9,532,940.00

963320106 Total

300,000.000	Local	0.00	3,000.00	0.00	14,291,500.00
	Base	0.00	3,000.00	0.00	14,291,500.00

984332106	YAHOO INC	COMMON STOCK	01 Dec 2011	06 Dec 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
200,000.000	1.000000 NJEQ	Local	16.378000	0.00	2,000.00	0.00	3,277,600.00
		Base	16.378000	0.00	2,000.00	0.00	3,277,600.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				02 Dec 2011	07 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.270600	0.00	1,000.00	0.00	1,628,060.00
				Base	16.270600	0.00	1,000.00	0.00	1,628,060.00
				02 Dec 2011	07 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.180300	0.00	1,000.00	0.00	1,619,030.00
				Base	16.180300	0.00	1,000.00	0.00	1,619,030.00
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	15.976600	0.00	1,000.00	0.00	1,598,660.00
				Base	15.976600	0.00	1,000.00	0.00	1,598,660.00
984332106 Total									
	500,000.000			Local		0.00	5,000.00	0.00	8,123,350.00
				Base		0.00	5,000.00	0.00	8,123,350.00
98884U108	ZAGG INC		COMMON STOCK	21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	600.000	1.000000	NJEQ	Local	7.763600	0.00	4.20	0.00	4,662.36
				Base	7.763600	0.00	4.20	0.00	4,662.36
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	19,400.000	1.000000	NJEQ	Local	6.830800	0.00	194.00	0.00	132,711.52
				Base	6.830800	0.00	194.00	0.00	132,711.52
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	7.042100	0.00	600.00	0.00	423,126.00
				Base	7.042100	0.00	600.00	0.00	423,126.00
98884U108 Total									
	80,000.000			Local		0.00	798.20	0.00	560,499.88
				Base		0.00	798.20	0.00	560,499.88

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
G47791101	INGERSOLL RAND PLC			COMMON STOCK USD1.	21 Dec 2011	27 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	145,000.000	1.000000	NJBA	Local	30.903300	0.00	1,450.00	0.00	4,482,428.50
				Base	30.903300	0.00	1,450.00	0.00	4,482,428.50
					21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	30.901800	0.00	400.00	0.00	1,236,472.00
				Base	30.901800	0.00	400.00	0.00	1,236,472.00
					23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	31.200300	0.00	500.00	0.00	1,560,515.00
				Base	31.200300	0.00	500.00	0.00	1,560,515.00
					27 Dec 2011	30 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	31.266500	0.00	100.00	0.00	312,765.00
				Base	31.266500	0.00	100.00	0.00	312,765.00
G47791101 Total									
	245,000.000			Local		0.00	2,450.00	0.00	7,592,180.50
				Base		0.00	2,450.00	0.00	7,592,180.50
H89128104	TYCO INTERNATIONAL LTD			COMMON STOCK CHF6.7	21 Dec 2011	27 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	45.819300	0.00	1,000.00	0.00	4,582,930.00
				Base	45.819300	0.00	1,000.00	0.00	4,582,930.00
					23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	62,000.000	1.000000	NJBA	Local	47.107800	0.00	620.00	0.00	2,921,303.60
				Base	47.107800	0.00	620.00	0.00	2,921,303.60
					28 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01
	88,000.000	1.000000	NJBA	Local	46.644000	0.00	880.00	0.00	4,105,552.00
				Base	46.644000	0.00	880.00	0.00	4,105,552.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	237,000.000	1.000000	NJBA	Local	46.769400	0.00	11,850.00	0.00	11,096,197.80
				Base	46.769400	0.00	11,850.00	0.00	11,096,197.80
H89128104 Total									
	487,000.000			Local		0.00	14,350.00	0.00	22,705,983.40
				Base		0.00	14,350.00	0.00	22,705,983.40
US DOLLAR Total									
	33,078,050.000			Local		0.00	437,787.50	0.00	842,154,038.14
				Base		0.00	437,787.50	0.00	842,154,038.14
EQUITY Total									
	33,078,050.000			Base		0.00	437,787.50	0.00	842,154,038.14
PURCHASE Total									
	33,078,050.000			Base		0.00	437,787.50	0.00	842,154,038.14

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

EQUITY

US DOLLAR

00206R102	AT+T INC			COMMON STOCK USD1.		23 Dec 2011	29 Dec 2011	PERSHING LLC		USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	29.892000			0.00	1,000.00	57.40	2,988,142.60
				Base	29.892000			0.00	1,000.00	57.40	2,988,142.60
	100,000.000	1.000000	NJEQ			28 Dec 2011	OPEN	PLANNED ESTATES INC		USD/DTC	0.05
				Local	30.020000			0.00	5,000.00	57.64	2,996,942.35
				Base	30.020000			0.00	5,000.00	57.64	2,996,942.35
00206R102 Total											
200,000.000			Local				0.00	6,000.00	115.04	5,985,084.95	
			Base					0.00	6,000.00	115.04	5,985,084.95
009363102	AIRGAS INC			COMMON STOCK USD.01		14 Dec 2011	19 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.01
	60,000.000	1.000000	NJBA	Local	75.556300			0.00	600.00	87.05	4,532,690.95
				Base	75.556300			0.00	600.00	87.05	4,532,690.95
	40,000.000	1.000000	NJBA			23 Dec 2011	29 Dec 2011	PERSHING LLC		USD/DTC	0.01
				Local	79.741100			0.00	400.00	61.25	3,189,182.75
				Base	79.741100			0.00	400.00	61.25	3,189,182.75
	25,000.000	1.000000	NJBA			30 Dec 2011	OPEN	BMO CAPITAL MARKETS		USD/DTC	0.01
				Local	78.310400			0.00	250.00	37.59	1,957,472.40
				Base	78.310400			0.00	250.00	37.59	1,957,472.40
				009363102 Total							
125,000.000			Local				0.00	1,250.00	185.89	9,679,346.10	
			Base					0.00	1,250.00	185.89	9,679,346.10

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
013817101	ALCOA INC		COMMON STOCK USD1.	07 Dec 2011	12 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	300,000.000	1.000000	NJEQ	Local	9.837700	0.00	3,000.00	56.67	2,948,253.33
				Base	9.837700	0.00	3,000.00	56.67	2,948,253.33
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	300,000.000	1.000000	NJEQ	Local	8.770700	0.00	3,000.00	50.52	2,628,159.48
				Base	8.770700	0.00	3,000.00	50.52	2,628,159.48
013817101 Total									
	600,000.000			Local		0.00	6,000.00	107.19	5,576,412.81
				Base		0.00	6,000.00	107.19	5,576,412.81
02209S103	ALTRIA GROUP INC		COMMON STOCK	13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	28.926500	0.00	500.00	27.77	1,445,797.23
				Base	28.926500	0.00	500.00	27.77	1,445,797.23
024061103	AMERICAN AXLE + MFG HOLDINGS		COMMON STOCK USD.0101	01 Dec 2011	06 Dec 2011		MCMaster HUTCHINSON & CO	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	8.679000	0.00	500.00	8.34	433,441.66
				Base	8.679000	0.00	500.00	8.34	433,441.66
				08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	9.138500	0.00	500.00	8.78	456,416.22
				Base	9.138500	0.00	500.00	8.78	456,416.22
				09 Dec 2011	14 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	8.969200	0.00	500.00	8.62	447,951.38
				Base	8.969200	0.00	500.00	8.62	447,951.38
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	8.641800	0.00	500.00	8.30	431,581.70
				Base	8.641800	0.00	500.00	8.30	431,581.70

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face										
024061103					16 Dec 2011	21 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01	
	50,000.000	1.000000	NJEQ	Local	9.053100		0.00	500.00	8.70	452,146.30	
				Base	9.053100		0.00	500.00	8.70	452,146.30	
					28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01	
	50,000.000	1.000000	NJEQ	Local	9.837200		0.00	500.00	9.45	491,350.55	
				Base	9.837200		0.00	500.00	9.45	491,350.55	
	024061103 Total										
	300,000.000			Local			0.00	3,000.00	52.19	2,712,887.81	
				Base			0.00	3,000.00	52.19	2,712,887.81	
	029912201	AMERICAN TOWER CORP CL A				COMMON STOCK	USD.01	16 Dec 2011	21 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC
60,000.000		1.000000	NJEQ	Local	58.340200		0.00	600.00	67.21	3,499,744.79	
				Base	58.340200		0.00	600.00	67.21	3,499,744.79	
					21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01	
5,000.000		1.000000	NJBA	Local	60.000000		0.00	50.00	5.76	299,944.24	
				Base	60.000000		0.00	50.00	5.76	299,944.24	
					22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01	
50,000.000		1.000000	NJBA	Local	60.094600		0.00	500.00	57.70	3,004,172.29	
				Base	60.094600		0.00	500.00	57.70	3,004,172.29	
029912201 Total											
	115,000.000			Local			0.00	1,150.00	130.67	6,803,861.32	
				Base			0.00	1,150.00	130.67	6,803,861.32	
031162100	AMGEN INC				COMMON STOCK	07 Dec 2011	14 Dec 2011	TENDER OFFER	USD/DTC		
	81,645.000	1.000000	NJBA	Local	60.000000		0.00	0.00	0.00	4,898,700.00	
				Base	60.000000		0.00	0.00	0.00	4,898,700.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
037833100	APPLE INC		COMMON STOCK NPV	07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	387.784700	0.00	500.00	372.28	19,388,362.71
				Base	387.784700	0.00	500.00	372.28	19,388,362.71
039380100	ARCH COAL INC		COMMON STOCK USD.0130	Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	14.522200	0.00	1,000.00	27.89	1,451,192.11
				Base	14.522200	0.00	1,000.00	27.89	1,451,192.11
042735100	ARROW ELECTRONICS INC		COMMON STOCK USD1.	20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	34.978500	0.00	200.00	13.44	699,356.56
				Base	34.978500	0.00	200.00	13.44	699,356.56
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	35.195300	0.00	400.00	27.03	1,407,384.97
				Base	35.195300	0.00	400.00	27.03	1,407,384.97
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	37.311300	0.00	100.00	7.17	373,005.83
				Base	37.311300	0.00	100.00	7.17	373,005.83
042735100 Total									
	70,000.000			Local		0.00	700.00	47.64	2,479,747.36
				Base		0.00	700.00	47.64	2,479,747.36
044103109	ASHFORD HOSPITALITY TRUST		REIT USD.01	21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	7.988900	0.00	250.00	3.84	199,468.66
				Base	7.988900	0.00	250.00	3.84	199,468.66
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	8.341900	0.00	200.00	3.21	166,634.79
				Base	8.341900	0.00	200.00	3.21	166,634.79

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

044103109 Total

45,000.000	Local		0.00	450.00	7.05	366,103.45
	Base		0.00	450.00	7.05	366,103.45

044209104	ASHLAND INC	COMMON STOCK USD.0130 Dec 2011			OPEN	BMO CAPITAL MARKETS		USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	57.320600	0.00	250.00	27.52	1,432,737.48
				Base	57.320600	0.00	250.00	27.52	1,432,737.48

054303102	AVON PRODUCTS INC		COMMON STOCK USD.2514 Dec 2011		19 Dec 2011	GOLDMAN SACHS INTERNATIONAL		USD/DTC	0.01
	100,000.000	1.000000 NJEQ	Local	17.324900		0.00	1,000.00	33.27	1,731,456.73
			Base	17.324900		0.00	1,000.00	33.27	1,731,456.73
				14 Dec 2011	19 Dec 2011	PERSHING LLC		USD/DTC	0.01
	100,000.000	1.000000 NJEQ	Local	17.290400		0.00	1,000.00	33.20	1,728,006.80
			Base	17.290400		0.00	1,000.00	33.20	1,728,006.80
				14 Dec 2011	19 Dec 2011	J.P. MORGAN CLEARING CORP.		USD/DTC	0.01
	100,000.000	1.000000 NJEQ	Local	17.397500		0.00	1,000.00	33.41	1,738,716.59
			Base	17.397500		0.00	1,000.00	33.41	1,738,716.59
				15 Dec 2011	20 Dec 2011	PERSHING LLC		USD/DTC	0.01
	300,000.000	1.000000 NJEQ	Local	16.793100		0.00	3,000.00	96.73	5,034,833.26
			Base	16.793100		0.00	3,000.00	96.73	5,034,833.26
				16 Dec 2011	21 Dec 2011	PERSHING LLC		USD/DTC	0.01
	100,000.000	1.000000 NJEQ	Local	16.608200		0.00	1,000.00	31.89	1,659,788.11
			Base	16.608200		0.00	1,000.00	31.89	1,659,788.11
				16 Dec 2011	21 Dec 2011	BNY CONVERGEX		USD/DTC	0.01
	100,000.000	1.000000 NJEQ	Local	16.620500		0.00	1,000.00	31.92	1,661,018.08
			Base	16.620500		0.00	1,000.00	31.92	1,661,018.08

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.611900	0.00	1,000.00	31.90	1,660,158.10
				Base	16.611900	0.00	1,000.00	31.90	1,660,158.10
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	16.638900	0.00	2,000.00	63.90	3,325,716.10
				Base	16.638900	0.00	2,000.00	63.90	3,325,716.10
054303102 Total									
	1,100,000.000			Local		0.00	11,000.00	356.22	18,539,693.77
				Base		0.00	11,000.00	356.22	18,539,693.77
073302101	BE AEROSPACE INC		COMMON STOCK	USD.0106	Dec 2011	09 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	38.997500	0.00	200.00	14.98	779,735.02
				Base	38.997500	0.00	200.00	14.98	779,735.02
09534T508	BLUE COAT SYSTEMS INC		COMMON STOCK		09 Dec 2011	14 Dec 2011	OAK BROOKASSOCIATES INC	USD/DTC	0.01
	208,275.000	1.000000	NJBA	Local	25.153700	0.00	1,457.93	100.59	5,237,328.34
				Base	25.153700	0.00	1,457.93	100.59	5,237,328.34
				12 Dec 2011	15 Dec 2011		OAK BROOKASSOCIATES INC	USD/DTC	0.01
	41,725.000	1.000000	NJBA	Local	25.152400	0.00	292.08	20.16	1,049,171.64
				Base	25.152400	0.00	292.08	20.16	1,049,171.64
				13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	62,744.000	1.000000	NJBA	Local	25.199600	0.00	439.21	30.36	1,580,654.12
				Base	25.199600	0.00	439.21	30.36	1,580,654.12
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	187,256.000	1.000000	NJBA	Local	25.166800	0.00	1,310.79	90.49	4,711,233.01
				Base	25.166800	0.00	1,310.79	90.49	4,711,233.01

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

09534T508 Total

500,000.000			Local			0.00	3,500.01	241.60	12,578,387.11
			Base			0.00	3,500.01	241.60	12,578,387.11

097023105	BOEING CO/THE		COMMON STOCK USD5.	01 Dec 2011	06 Dec 2011		MCMaster HUTCHINSON & CO	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	68.849100	0.00	300.00	39.66	2,065,133.34
				Base	68.849100	0.00	300.00	39.66	2,065,133.34
				02 Dec 2011	07 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	71.671400	0.00	200.00	27.53	1,433,200.47
				Base	71.671400	0.00	200.00	27.53	1,433,200.47
				07 Dec 2011	12 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	90,000.000	1.000000	NJEQ	Local	70.601200	0.00	900.00	122.00	6,353,086.00
				Base	70.601200	0.00	900.00	122.00	6,353,086.00
				30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	73.846900	0.00	500.00	70.90	3,691,774.10
				Base	73.846900	0.00	500.00	70.90	3,691,774.10
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	73.858600	0.00	500.00	70.91	3,692,359.08
				Base	73.858600	0.00	500.00	70.91	3,692,359.08
				30 Dec 2011	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	73.654400	0.00	1,000.00	141.42	7,364,298.58
				Base	73.654400	0.00	1,000.00	141.42	7,364,298.58
				30 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	73.643600	0.00	1,000.00	141.40	7,363,218.59
				Base	73.643600	0.00	1,000.00	141.40	7,363,218.59

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				30 Dec 2011	OPEN		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	73.467600	0.00	1,000.00	141.06	7,345,618.94
				Base	73.467600	0.00	1,000.00	141.06	7,345,618.94
097023105 Total									
	540,000.000			Local		0.00	5,400.00	754.88	39,308,689.10
				Base		0.00	5,400.00	754.88	39,308,689.10
124857202	CBS CORP CLASS B NON VOTING			14 Dec 2011	19 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	25.030700	0.00	500.00	24.03	1,251,010.97
				Base	25.030700	0.00	500.00	24.03	1,251,010.97
				20 Dec 2011	23 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	25.921700	0.00	500.00	24.89	1,295,560.11
				Base	25.921700	0.00	500.00	24.89	1,295,560.11
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	26.454900	0.00	500.00	25.40	1,322,219.60
				Base	26.454900	0.00	500.00	25.40	1,322,219.60
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	26.483300	0.00	500.00	25.43	1,323,639.57
				Base	26.483300	0.00	500.00	25.43	1,323,639.57
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	26.710800	0.00	500.00	25.65	1,335,014.35
				Base	26.710800	0.00	500.00	25.65	1,335,014.35
124857202 Total									
	250,000.000			Local		0.00	2,500.00	125.40	6,527,444.60
				Base		0.00	2,500.00	125.40	6,527,444.60

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
12686C109	CABLEVISION SYSTEMS NY GRP A			COMMON STOCK USD.0120	Dec 2011	23 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.407200	0.00	500.00	12.88	669,847.12
				Base	13.407200	0.00	500.00	12.88	669,847.12
					21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.158700	0.00	500.00	12.64	657,422.36
				Base	13.158700	0.00	500.00	12.64	657,422.36
					22 Dec 2011	28 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	14.054200	0.00	500.00	13.50	702,196.50
				Base	14.054200	0.00	500.00	13.50	702,196.50
					23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	14.403500	0.00	500.00	13.83	719,661.17
				Base	14.403500	0.00	500.00	13.83	719,661.17
					27 Dec 2011	30 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	14.383100	0.00	500.00	13.81	718,641.18
				Base	14.383100	0.00	500.00	13.81	718,641.18
					28 Dec 2011	OPEN	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	14.051400	0.00	500.00	13.49	702,056.51
				Base	14.051400	0.00	500.00	13.49	702,056.51
12686C109 Total									
	300,000.000			Local		0.00	3,000.00	80.15	4,169,824.84
				Base		0.00	3,000.00	80.15	4,169,824.84
128246105	CALAVO GROWERS INC			COMMON STOCK	20 Dec 2011	23 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	26.000500	0.00	100.00	5.00	259,900.00
				Base	26.000500	0.00	100.00	5.00	259,900.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
156782104	CERNER CORP		COMMON STOCK USD.01	19 Dec 2011	22 Dec 2011		BEACON INVESTMENT CO.	USD/DTC	0.02
	20,000.000	1.000000	NJEQ	Local	57.755000	0.00	400.00	22.18	1,154,677.82
				Base	57.755000	0.00	400.00	22.18	1,154,677.82
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	58.921900	0.00	100.00	11.32	589,107.68
				Base	58.921900	0.00	100.00	11.32	589,107.68
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	58.773600	0.00	140.00	22.57	1,175,309.42
				Base	58.773600	0.00	140.00	22.57	1,175,309.42
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	59.641400	0.00	200.00	22.91	1,192,605.09
				Base	59.641400	0.00	200.00	22.91	1,192,605.09
156782104 Total									
	70,000.000			Local		0.00	840.00	78.98	4,111,700.01
				Base		0.00	840.00	78.98	4,111,700.01
166764100	CHEVRON CORP		COMMON STOCK USD.75	07 Dec 2011	12 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	104.524999	0.00	150.00	30.11	1,567,694.88
				Base	104.524999	0.00	150.00	30.11	1,567,694.88
				21 Dec 2011	27 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	104.556500	0.00	700.00	140.53	7,318,114.46
				Base	104.556500	0.00	700.00	140.53	7,318,114.46
				22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	105.725200	0.00	800.00	162.40	8,457,053.59
				Base	105.725200	0.00	800.00	162.40	8,457,053.59

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	106.489600	0.00	200.00	40.90	2,129,551.10
				Base	106.489600	0.00	200.00	40.90	2,129,551.10
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	108.244400	0.00	500.00	103.92	5,411,616.08
				Base	108.244400	0.00	500.00	103.92	5,411,616.08
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	65,000.000	1.000000	NJEQ	Local	106.271700	0.00	650.00	132.63	6,906,877.87
				Base	106.271700	0.00	650.00	132.63	6,906,877.87
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	65,000.000	1.000000	NJEQ	Local	106.730500	0.00	650.00	133.20	6,936,699.29
				Base	106.730500	0.00	650.00	133.20	6,936,699.29
166764100 Total									
	365,000.000			Local		0.00	3,650.00	743.69	38,727,607.27
				Base		0.00	3,650.00	743.69	38,727,607.27
171340102	CHURCH + DWIGHT CO INC		COMMON STOCK USD1.	19 Dec 2011	22 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	44.962800	0.00	400.00	34.54	1,798,077.46
				Base	44.962800	0.00	400.00	34.54	1,798,077.46
171798101	CIMAREX ENERGY CO		COMMON STOCK USD.01	07 Dec 2011	12 Dec 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	70.349300	0.00	250.00	33.77	1,758,448.73
				Base	70.349300	0.00	250.00	33.77	1,758,448.73
172755100	CIRRUS LOGIC INC		COMMON STOCK	09 Dec 2011	14 Dec 2011		OAK BROOK ASSOCIATES INC	USD/DTC	0.01
	79,100.000	1.000000	NJEQ	Local	16.729300	0.00	553.70	25.41	1,322,708.52
				Base	16.729300	0.00	553.70	25.41	1,322,708.52

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				12 Dec 2011	15 Dec 2011		OAK BROOK ASSOCIATES INC	USD/DTC	0.01
	20,900.000	1.000000	NJEQ	Local	16.160100	0.00	146.30	6.49	337,593.30
				Base	16.160100	0.00	146.30	6.49	337,593.30
				13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.295900	0.00	700.00	31.29	1,628,858.71
				Base	16.295900	0.00	700.00	31.29	1,628,858.71
				14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	15.266300	0.00	350.00	14.66	762,950.34
				Base	15.266300	0.00	350.00	14.66	762,950.34
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	15.434900	0.00	500.00	14.82	771,230.18
				Base	15.434900	0.00	500.00	14.82	771,230.18
172755100 Total									
	300,000.000			Local		0.00	2,250.00	92.67	4,823,341.05
				Base		0.00	2,250.00	92.67	4,823,341.05
172967424	CITIGROUP INC		COMMON STOCK	USD.01	01 Dec 2011	06 Dec 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	27.007400	0.00	1,000.00	51.86	2,699,688.14
				Base	27.007400	0.00	1,000.00	51.86	2,699,688.14
18683K101	CLIFFS NATURAL RESOURCES INC		COMMON STOCK		16 Dec 2011	21 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	64.003000	0.00	500.00	61.45	3,199,588.54
				Base	64.003000	0.00	500.00	61.45	3,199,588.54
					19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC	0.01
	85,000.000	1.000000	NJEQ	Local	62.611600	0.00	850.00	102.19	5,321,033.80
				Base	62.611600	0.00	850.00	102.19	5,321,033.80

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJEQ	Local	63.241700	0.00	150.00	18.22	948,457.28
				Base	63.241700	0.00	150.00	18.22	948,457.28
				21 Dec 2011	27 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	63.925700	0.00	1,000.00	122.74	6,391,447.25
				Base	63.925700	0.00	1,000.00	122.74	6,391,447.25
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	63.054900	0.00	1,000.00	121.07	6,304,368.92
				Base	63.054900	0.00	1,000.00	121.07	6,304,368.92
				22 Dec 2011	28 Dec 2011		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	64.479700	0.00	500.00	61.91	3,223,423.08
				Base	64.479700	0.00	500.00	61.91	3,223,423.08
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	64.786900	0.00	1,000.00	124.40	6,477,565.59
				Base	64.786900	0.00	1,000.00	124.40	6,477,565.59
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	64.981500	0.00	1,000.00	124.77	6,497,025.23
				Base	64.981500	0.00	1,000.00	124.77	6,497,025.23
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	65.266500	0.00	500.00	62.66	3,262,762.33
				Base	65.266500	0.00	500.00	62.66	3,262,762.33
				28 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	62.874600	0.00	400.00	48.29	2,514,535.71
				Base	62.874600	0.00	400.00	48.29	2,514,535.71
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	62.061700	0.00	1,000.00	119.16	6,205,050.83
				Base	62.061700	0.00	1,000.00	119.16	6,205,050.83

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	54,000.000	1.000000	NJBA	Local	61.975000	0.00	540.00	64.26	3,346,045.74
				Base	61.975000	0.00	540.00	64.26	3,346,045.74
18683K101 Total									
	844,000.000			Local		0.00	8,440.00	1,031.12	53,691,304.30
				Base		0.00	8,440.00	1,031.12	53,691,304.30
18911Q102	CLOUD PEAK ENERGY INC		COMMON STOCK USD.01	15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.324300	0.00	200.00	7.43	386,278.57
				Base	19.324300	0.00	200.00	7.43	386,278.57
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.283200	0.00	200.00	7.41	385,456.59
				Base	19.283200	0.00	200.00	7.41	385,456.59
				19 Dec 2011	22 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	18.902400	0.00	200.00	7.26	377,840.74
				Base	18.902400	0.00	200.00	7.26	377,840.74
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.225600	0.00	200.00	7.39	384,304.61
				Base	19.225600	0.00	200.00	7.39	384,304.61
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	6,000.000	1.000000	NJBA	Local	19.599500	0.00	60.00	2.26	117,534.74
				Base	19.599500	0.00	60.00	2.26	117,534.74
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	20.114000	0.00	200.00	7.73	402,072.27
				Base	20.114000	0.00	200.00	7.73	402,072.27

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				27 Dec 2011	30 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.954400	0.00	200.00	7.67	398,880.33
				Base	19.954400	0.00	200.00	7.67	398,880.33
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.380900	0.00	200.00	7.45	387,410.55
				Base	19.380900	0.00	200.00	7.45	387,410.55
				30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	19.197700	0.00	200.00	7.38	383,746.62
				Base	19.197700	0.00	200.00	7.38	383,746.62
18911Q102 Total									
	166,000.000			Local		0.00	1,660.00	61.98	3,223,525.02
				Base		0.00	1,660.00	61.98	3,223,525.02
20825C104	CONOCOPHILLIPS			COMMON STOCK USD.01	14 Dec 2011	19 Dec 2011	PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	68.436300	0.00	1,000.00	131.40	6,842,498.59
				Base	68.436300	0.00	1,000.00	131.40	6,842,498.59
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	68.852000	0.00	1,000.00	132.20	6,884,067.79
				Base	68.852000	0.00	1,000.00	132.20	6,884,067.79
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	72.455000	0.00	250.00	34.78	1,811,090.22
				Base	72.455000	0.00	250.00	34.78	1,811,090.22
20825C104 Total									
	225,000.000			Local		0.00	2,250.00	298.38	15,537,656.60
				Base		0.00	2,250.00	298.38	15,537,656.60

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
210371100	CONSTELLATION ENERGY GROUP COMMON STOCK NPV			09 Dec 2011	14 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	39.185300	0.00	500.00	37.62	1,958,727.37
				Base	39.185300	0.00	500.00	37.62	1,958,727.37
				12 Dec 2011	15 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	38.932800	0.00	500.00	37.38	1,946,102.62
				Base	38.932800	0.00	500.00	37.38	1,946,102.62
				12 Dec 2011	15 Dec 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	38.781400	0.00	500.00	37.24	1,938,532.76
				Base	38.781400	0.00	500.00	37.24	1,938,532.76
				13 Dec 2011	16 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.002800	0.00	1,000.00	74.89	3,899,205.10
				Base	39.002800	0.00	1,000.00	74.89	3,899,205.10
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	39.522000	0.00	500.00	37.95	1,975,562.05
				Base	39.522000	0.00	500.00	37.95	1,975,562.05
				14 Dec 2011	19 Dec 2011		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.276100	0.00	1,000.00	75.42	3,926,534.58
				Base	39.276100	0.00	1,000.00	75.42	3,926,534.58
				15 Dec 2011	20 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.507200	0.00	1,000.00	75.86	3,949,644.14
				Base	39.507200	0.00	1,000.00	75.86	3,949,644.14
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.747300	0.00	1,000.00	76.32	3,973,653.68
				Base	39.747300	0.00	1,000.00	76.32	3,973,653.68
				16 Dec 2011	21 Dec 2011		CREWS + ASSOCIATES, INC.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.409900	0.00	1,000.00	75.67	3,939,914.33
				Base	39.409900	0.00	1,000.00	75.67	3,939,914.33

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	38.776000	0.00	1,000.00	74.45	3,876,525.54
				Base	38.776000	0.00	1,000.00	74.45	3,876,525.54
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.743500	0.00	1,000.00	76.31	3,973,273.68
				Base	39.743500	0.00	1,000.00	76.31	3,973,273.68
210371100 Total									
	900,000.000			Local		0.00	9,000.00	679.11	35,357,675.85
				Base		0.00	9,000.00	679.11	35,357,675.85
22160K105	COSTCO WHOLESALE CORP COMMON STOCK			22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	8,000.000	1.000000	NJBA	Local	83.786500	0.00	56.00	12.87	670,223.13
				Base	83.786500	0.00	56.00	12.87	670,223.13
				22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	12,000.000	1.000000	NJBA	Local	83.470500	0.00	84.00	19.24	1,001,542.76
				Base	83.470500	0.00	84.00	19.24	1,001,542.76
22160K105 Total									
	20,000.000			Local		0.00	140.00	32.11	1,671,765.89
				Base		0.00	140.00	32.11	1,671,765.89
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK			USD.0109 Dec 2011	14 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	18.174100	0.00	1,000.00	34.90	1,816,375.10
				Base	18.174100	0.00	1,000.00	34.90	1,816,375.10
				12 Dec 2011	15 Dec 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	17.560900	0.00	1,000.00	33.72	1,755,056.28
				Base	17.560900	0.00	1,000.00	33.72	1,755,056.28

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.897500	0.00	1,000.00	32.45	1,688,717.55
				Base	16.897500	0.00	1,000.00	32.45	1,688,717.55
				14 Dec 2011	20 Dec 2011		1 CREWS + ASSOCIATES, INC.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.284600	0.00	1,000.00	31.27	1,627,428.73
				Base	16.284600	0.00	1,000.00	31.27	1,627,428.73
				19 Dec 2011	22 Dec 2011		MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	15.853900	0.00	1,000.00	30.44	1,584,359.56
				Base	15.853900	0.00	1,000.00	30.44	1,584,359.56
232806109 Total									
	500,000.000			Local		0.00	5,000.00	162.78	8,471,937.22
				Base		0.00	5,000.00	162.78	8,471,937.22
242370104	DEAN FOODS CO		COMMON STOCK USD.01	19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	10.586600	0.00	1,000.00	20.33	1,057,639.66
				Base	10.586600	0.00	1,000.00	20.33	1,057,639.66
243537107	DECKERS OUTDOOR CORP		COMMON STOCK USD.01	16 Dec 2011	21 Dec 2011		ITG INC.	USD/DTC	0.01
	5,000.000	1.000000	NJBA	Local	89.020100	0.00	35.00	8.55	445,056.95
				Base	89.020100	0.00	35.00	8.55	445,056.95
244199105	DEERE + CO		COMMON STOCK USD1.	16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	30,000.000	1.000000	NJBA	Local	74.785900	0.00	300.00	43.08	2,243,233.91
				Base	74.785900	0.00	300.00	43.08	2,243,233.91
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	23,000.000	1.000000	NJBA	Local	75.778200	0.00	230.00	33.47	1,742,635.12
				Base	75.778200	0.00	230.00	33.47	1,742,635.12

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	47,000.000	1.000000	NJBA	Local	75.884400	0.00	470.00	68.48	3,566,028.31
				Base	75.884400	0.00	470.00	68.48	3,566,028.31
244199105 Total									
	100,000.000			Local		0.00	1,000.00	145.03	7,551,897.34
				Base		0.00	1,000.00	145.03	7,551,897.34
247361702	DELTA AIR LINES INC		COMMON STOCK	15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	8.775500	0.00	2,000.00	33.71	1,753,066.29
				Base	8.775500	0.00	2,000.00	33.71	1,753,066.29
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	8.998700	0.00	1,000.00	17.28	898,852.72
				Base	8.998700	0.00	1,000.00	17.28	898,852.72
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	8.756400	0.00	1,000.00	16.82	874,623.18
				Base	8.756400	0.00	1,000.00	16.82	874,623.18
247361702 Total									
	400,000.000			Local		0.00	4,000.00	67.81	3,526,542.19
				Base		0.00	4,000.00	67.81	3,526,542.19
254687106	WALT DISNEY CO/THE		COMMON STOCK USD.0107	107 Dec 2011	12 Dec 2011		RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	36.898900	0.00	2,500.00	177.12	9,222,047.88
				Base	36.898900	0.00	2,500.00	177.12	9,222,047.88
25470M109	DISH NETWORK CORP A		COMMON STOCK USD.0106	106 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	27.095200	0.00	500.00	26.02	1,354,233.98
				Base	27.095200	0.00	500.00	26.02	1,354,233.98

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	Shares/Par/Contracts	Exchange Rate	Fund							
	Units/Original Face									
					15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	26.090400		0.00	500.00	25.05	1,303,994.95
				Base	26.090400		0.00	500.00	25.05	1,303,994.95
					16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	26.165600		0.00	500.00	25.12	1,307,754.87
				Base	26.165600		0.00	500.00	25.12	1,307,754.87
25470M109 Total										
	150,000.000			Local			0.00	1,500.00	76.19	3,965,983.80
				Base			0.00	1,500.00	76.19	3,965,983.80
260543103	DOW CHEMICAL CO/THE		COMMON STOCK	USD	2.507	Dec 2011	12 Dec 2011	RICHARD BLACKMAN & CO INC	USD/DTC	0.01
	200,000.000	1.000000	NJBA	Local	27.639000		0.00	2,000.00	106.14	5,525,693.86
				Base	27.639000		0.00	2,000.00	106.14	5,525,693.86
					08 Dec 2011	13 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	112,000.000	1.000000	NJBA	Local	26.868900		0.00	1,120.00	57.78	3,008,139.02
				Base	26.868900		0.00	1,120.00	57.78	3,008,139.02
					09 Dec 2011	14 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	27.146200		0.00	500.00	26.07	1,356,783.92
				Base	27.146200		0.00	500.00	26.07	1,356,783.92
					12 Dec 2011	15 Dec 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	150,000.000	1.000000	NJEQ	Local	26.343300		0.00	1,500.00	75.87	3,949,919.12
				Base	26.343300		0.00	1,500.00	75.87	3,949,919.12
					13 Dec 2011	16 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	26.524000		0.00	1,000.00	50.93	2,651,349.06
				Base	26.524000		0.00	1,000.00	50.93	2,651,349.06

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	Units/Original Face								
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.440900	0.00	1,000.00	48.85	2,543,041.14
				Base	25.440900	0.00	1,000.00	48.85	2,543,041.14
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	25.883400	0.00	500.00	24.85	1,293,645.14
				Base	25.883400	0.00	500.00	24.85	1,293,645.14
				19 Dec 2011	22 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	25.767900	0.00	500.00	24.74	1,287,870.26
				Base	25.767900	0.00	500.00	24.74	1,287,870.26
				23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	138,000.000	1.000000	NJBA	Local	28.660000	0.00	1,380.00	75.94	3,953,624.06
				Base	28.660000	0.00	1,380.00	75.94	3,953,624.06
260543103 Total									
	950,000.000			Local		0.00	9,500.00	491.17	25,570,065.58
				Base		0.00	9,500.00	491.17	25,570,065.58
263534109	DU PONT (E.I.) DE NEMOURS			COMMON STOCK USD.3	07 Dec 2011	12 Dec 2011	MCMaster HUTCHINSON & CO	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	47.858300	0.00	1,000.00	91.89	4,784,738.11
				Base	47.858300	0.00	1,000.00	91.89	4,784,738.11
				08 Dec 2011	13 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	60,000.000	1.000000	NJBA	Local	46.743100	0.00	600.00	53.85	2,803,932.14
				Base	46.743100	0.00	600.00	53.85	2,803,932.14
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	122,500.000	1.000000	NJBA	Local	46.027600	0.00	1,225.00	108.26	5,637,047.74
				Base	46.027600	0.00	1,225.00	108.26	5,637,047.74

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Units/Original Face							

263534109 Total

282,500.000	Local			0.00	2,825.00	254.00	13,225,717.99
	Base			0.00	2,825.00	254.00	13,225,717.99

268648102	EMC CORP/MASS	COMMON STOCK USD.01	21 Dec 2011	27 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
300,000.000	1.000000 NJEQ	Local	21.374000	0.00	3,000.00	123.12	6,409,076.87
		Base	21.374000	0.00	3,000.00	123.12	6,409,076.87
			22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	21.866400	0.00	1,000.00	41.99	2,185,598.00
		Base	21.866400	0.00	1,000.00	41.99	2,185,598.00
			22 Dec 2011	28 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	21.808900	0.00	1,000.00	41.88	2,179,848.12
		Base	21.808900	0.00	1,000.00	41.88	2,179,848.12
			22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	21.730700	0.00	1,000.00	41.73	2,172,028.27
		Base	21.730700	0.00	1,000.00	41.73	2,172,028.27
			22 Dec 2011	28 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	21.927900	0.00	1,000.00	42.11	2,191,747.89
		Base	21.927900	0.00	1,000.00	42.11	2,191,747.89
			22 Dec 2011	28 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	22.007700	0.00	1,000.00	42.26	2,199,727.74
		Base	22.007700	0.00	1,000.00	42.26	2,199,727.74
			22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000 NJEQ	Local	21.916800	0.00	1,000.00	42.09	2,190,637.91
		Base	21.916800	0.00	1,000.00	42.09	2,190,637.91

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	21.766000	0.00	1,000.00	41.80	2,175,558.20
				Base	21.766000	0.00	1,000.00	41.80	2,175,558.20
268648102 Total									
	1,000,000.000			Local		0.00	10,000.00	416.98	21,704,223.00
				Base		0.00	10,000.00	416.98	21,704,223.00
269246401	E TRADE FINANCIAL CORP			COMMON STOCK USD.01	30 Dec 2011	OPEN	PLANNED ESTATES INC	USD/DTC	0.05
	400,000.000	1.000000	NJEQ	Local	7.961400	0.00	20,000.00	61.15	3,164,498.85
				Base	7.961400	0.00	20,000.00	61.15	3,164,498.85
291011104	EMERSON ELECTRIC CO			COMMON STOCK USD.5	20 Dec 2011	23 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJBA	Local	49.674700	0.00	2,000.00	190.76	9,932,749.24
				Base	49.674700	0.00	2,000.00	190.76	9,932,749.24
				28 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	100,000.000	1.000000	NJBA	Local	45.704300	0.00	5,000.00	87.76	4,565,342.24
				Base	45.704300	0.00	5,000.00	87.76	4,565,342.24
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	50,000.000	1.000000	NJBA	Local	46.722900	0.00	2,500.00	44.86	2,333,600.14
				Base	46.722900	0.00	2,500.00	44.86	2,333,600.14
291011104 Total									
	350,000.000			Local		0.00	9,500.00	323.38	16,831,691.62
				Base		0.00	9,500.00	323.38	16,831,691.62
29380T105	ENTERTAINMENT PROPERTIES TR			REIT USD.01	01 Dec 2011	06 Dec 2011	MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	44.188900	0.00	100.00	8.49	441,780.51
				Base	44.188900	0.00	100.00	8.49	441,780.51

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	Units/Original Face								
				12 Dec 2011	15 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	42.732600	0.00	100.00	8.21	427,217.79
				Base	42.732600	0.00	100.00	8.21	427,217.79
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	43.311400	0.00	200.00	16.64	866,011.36
				Base	43.311400	0.00	200.00	16.64	866,011.36
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	42.535000	0.00	100.00	8.17	425,241.83
				Base	42.535000	0.00	100.00	8.17	425,241.83
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	43.138000	0.00	100.00	8.29	431,271.71
				Base	43.138000	0.00	100.00	8.29	431,271.71
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	33,000.000	1.000000	NJBA	Local	44.499100	0.00	330.00	28.20	1,468,112.10
				Base	44.499100	0.00	330.00	28.20	1,468,112.10
29380T105 Total									
	93,000.000			Local		0.00	930.00	78.00	4,059,635.30
				Base		0.00	930.00	78.00	4,059,635.30
30231G102	EXXON MOBIL CORP		COMMON STOCK NPV	07 Dec 2011	12 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	80.756000	0.00	400.00	62.03	3,229,777.97
				Base	80.756000	0.00	400.00	62.03	3,229,777.97
				07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	80.950700	0.00	100.00	15.55	809,391.45
				Base	80.950700	0.00	100.00	15.55	809,391.45

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				07 Dec 2011	12 Dec 2011		SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	321,300.000	1.000000	NJBA	Local	80.899100	0.00	3,213.00	499.07	25,989,168.76
				Base	80.899100	0.00	3,213.00	499.07	25,989,168.76
				07 Dec 2011	12 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	68,700.000	1.000000	NJBA	Local	80.812100	0.00	687.00	106.60	5,550,997.66
				Base	80.812100	0.00	687.00	106.60	5,550,997.66
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	11,000.000	1.000000	NJBA	Local	80.249100	0.00	110.00	16.95	882,613.15
				Base	80.249100	0.00	110.00	16.95	882,613.15
				16 Dec 2011	21 Dec 2011		MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	80.601900	0.00	500.00	77.38	4,029,517.62
				Base	80.601900	0.00	500.00	77.38	4,029,517.62
30231G102 Total									
	501,000.000			Local		0.00	5,010.00	777.58	40,491,466.61
				Base		0.00	5,010.00	777.58	40,491,466.61
345370860	FORD MOTOR CO		COMMON STOCK USD.01	09 Dec 2011	14 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	10.993300	0.00	1,000.00	21.11	1,098,308.88
				Base	10.993300	0.00	1,000.00	21.11	1,098,308.88
				29 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	700,000.000	1.000000	NJEQ	Local	10.639000	0.00	35,000.00	142.99	7,412,157.00
				Base	10.639000	0.00	35,000.00	142.99	7,412,157.00
345370860 Total									
	800,000.000			Local		0.00	36,000.00	164.10	8,510,465.88
				Base		0.00	36,000.00	164.10	8,510,465.88

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
35671D857	FREEPORT MCMORAN COPPER			COMMON STOCK USD.1	07 Dec 2011	12 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	500,000.000	1.000000	NJBA	Local	40.192700	0.00	5,000.00	385.85	20,090,964.14
				Base	40.192700	0.00	5,000.00	385.85	20,090,964.14
					21 Dec 2011	27 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	37.247100	0.00	1,000.00	71.52	3,723,638.48
				Base	37.247100	0.00	1,000.00	71.52	3,723,638.48
					22 Dec 2011	28 Dec 2011	BOND RICHMAN & CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	37.793200	0.00	500.00	36.29	1,889,123.71
				Base	37.793200	0.00	500.00	36.29	1,889,123.71
					22 Dec 2011	28 Dec 2011	MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	37.702900	0.00	500.00	36.20	1,884,608.80
				Base	37.702900	0.00	500.00	36.20	1,884,608.80
35671D857 Total									
	700,000.000			Local		0.00	7,000.00	529.86	27,588,335.13
				Base		0.00	7,000.00	529.86	27,588,335.13
35906A108	FRONTIER COMMUNICATIONS CORP			COMMON STOCK USD.25	29 Dec 2011	29 Dec 2011	ASSET TRANSFER (NON CASH)	USD/DTC	
	500,000.000	1.000000	NJBA	Local	5.010000	0.00	0.00	0.00	2,505,000.00
				Base	5.010000	0.00	0.00	0.00	2,505,000.00
369385109	GENERAL COMMUNICATION INC A			COMMON STOCK NPV	09 Dec 2011	14 Dec 2011	INSTINET LLC	USD/DTC	0.01
	38,903.000	1.000000	NJBA	Local	10.210800	0.00	272.32	7.63	396,950.80
				Base	10.210800	0.00	272.32	7.63	396,950.80
					12 Dec 2011	15 Dec 2011	INSTINET LLC	USD/DTC	0.01
	5,571.000	1.000000	NJBA	Local	10.202400	0.00	39.00	1.10	56,797.47
				Base	10.202400	0.00	39.00	1.10	56,797.47

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				13 Dec 2011	16 Dec 2011		INSTINET LLC	USD/DTC	0.01
	17,940.000	1.000000	NJBA	Local	10.230700	0.00	125.58	3.53	183,409.65
				Base	10.230700	0.00	125.58	3.53	183,409.65
				16 Dec 2011	21 Dec 2011		INSTINET LLC	USD/DTC	0.01
	12,586.000	1.000000	NJBA	Local	10.226200	0.00	88.10	2.48	128,616.37
				Base	10.226200	0.00	88.10	2.48	128,616.37
369385109 Total									
	75,000.000			Local		0.00	525.00	14.74	765,774.29
				Base		0.00	525.00	14.74	765,774.29
370023103	GENERAL GROWTH PROPERTIES			REIT USD.01	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	14.895200	0.00	500.00	14.30	744,245.70
				Base	14.895200	0.00	500.00	14.30	744,245.70
38141G104	GOLDMAN SACHS GROUP INC			COMMON STOCK USD.01	16 Dec 2011	21 Dec 2011	PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	90.519100	0.00	200.00	34.76	1,810,147.24
				Base	90.519100	0.00	200.00	34.76	1,810,147.24
38259P508	GOOGLE INC CLA			COMMON STOCK	21 Dec 2011	27 Dec 2011	ITG INC.	USD/DTC	0.01
	2,000.000	1.000000	NJEQ	Local	626.491400	0.00	14.00	24.06	1,252,944.74
				Base	626.491400	0.00	14.00	24.06	1,252,944.74
393122106	GREEN MOUNTAIN COFFEE ROASTE			COMMON STOCK USD.1	01 Dec 2011	06 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.118500	0.00	200.00	20.79	1,082,149.21
				Base	54.118500	0.00	200.00	20.79	1,082,149.21
				02 Dec 2011	07 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.046700	0.00	200.00	21.14	1,100,712.86
				Base	55.046700	0.00	200.00	21.14	1,100,712.86

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				05 Dec 2011	08 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	58.273100	0.00	200.00	22.38	1,165,239.62
				Base	58.273100	0.00	200.00	22.38	1,165,239.62
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.937300	0.00	200.00	21.87	1,138,524.12
				Base	56.937300	0.00	200.00	21.87	1,138,524.12
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.491700	0.00	200.00	21.70	1,129,612.30
				Base	56.491700	0.00	200.00	21.70	1,129,612.30
				07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	56.439300	0.00	2,000.00	216.73	11,285,643.27
				Base	56.439300	0.00	2,000.00	216.73	11,285,643.27
393122106 Total									
	300,000.000			Local		0.00	3,000.00	324.61	16,901,881.38
				Base		0.00	3,000.00	324.61	16,901,881.38
406216101	HALLIBURTON CO		COMMON STOCK	USD2.506	Dec 2011	09 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	35.377500	0.00	500.00	33.97	1,768,341.03
				Base	35.377500	0.00	500.00	33.97	1,768,341.03
422704106	HECLA MINING CO		COMMON STOCK	USD.2501	Dec 2011	06 Dec 2011	SANFORD CBERNSTEIN CO LLC	USD/DTC	0.01
	400,000.000	1.000000	NJEQ	Local	6.149900	0.00	4,000.00	47.24	2,455,912.75
				Base	6.149900	0.00	4,000.00	47.24	2,455,912.75
423452101	HELMERICH + PAYNE		COMMON STOCK	USD.1	08 Dec 2011	13 Dec 2011	PERSHING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	59.100900	0.00	150.00	17.03	886,346.47
				Base	59.100900	0.00	150.00	17.03	886,346.47

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
437076102	HOME DEPOT INC			COMMON STOCK USD.0514 Dec 2011		19 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.081000	0.00	1,000.00	75.04	3,907,024.96
				Base	39.081000	0.00	1,000.00	75.04	3,907,024.96
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	40.340100	0.00	2,000.00	154.91	8,065,865.08
				Base	40.340100	0.00	2,000.00	154.91	8,065,865.08
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	42.043100	0.00	1,000.00	80.73	4,203,229.26
				Base	42.043100	0.00	1,000.00	80.73	4,203,229.26
				27 Dec 2011	30 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	42.202200	0.00	1,000.00	81.03	4,219,138.96
				Base	42.202200	0.00	1,000.00	81.03	4,219,138.96
				28 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	130,000.000	1.000000	NJEQ	Local	41.662800	0.00	1,300.00	104.00	5,414,760.00
				Base	41.662800	0.00	1,300.00	104.00	5,414,760.00
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	150,000.000	1.000000	NJEQ	Local	41.818300	0.00	1,500.00	120.44	6,271,124.55
				Base	41.818300	0.00	1,500.00	120.44	6,271,124.55
				30 Dec 2011	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	42.085700	0.00	1,200.00	96.97	5,048,987.03
				Base	42.085700	0.00	1,200.00	96.97	5,048,987.03
437076102 Total									
	900,000.000			Local		0.00	9,000.00	713.12	37,130,129.84
				Base		0.00	9,000.00	713.12	37,130,129.84

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
44106M102	HOSPITALITY PROPERTIES TRUST			REIT USD.01	21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	22.616400		0.00	100.00	226,059.65
				Base	22.616400		0.00	100.00	226,059.65
444172100	HUDSON VALLEY HOLDING CORP			COMMON STOCK USD.2	13 Dec 2011	13 Dec 2011	SALE OF FRACTIONAL S	USD/DTC	
	0.300	1.000000	NJBW	Local	18.433333		0.00	0.00	5.53
				Base	18.433333		0.00	0.00	5.53
45678T300	INFOSPACE INC			COMMON STOCK	16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	10.083300		0.00	100.00	100,731.06
				Base	10.083300		0.00	100.00	100,731.06
459200101	INTL BUSINESS MACHINES CORP			COMMON STOCK USD.2	07 Dec 2011	12 Dec 2011	BNY CONVERGEX	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	194.012600		0.00	100.00	1,939,988.74
				Base	194.012600		0.00	100.00	1,939,988.74
460335201	INTL SPEEDWAY CORP CL A			COMMON STOCK USD.01	21 Dec 2011	27 Dec 2011	ITG INC.	USD/DTC	0.01
	9,496.000	1.000000	NJBA	Local	24.984900		0.00	66.47	237,185.58
				Base	24.984900		0.00	66.47	237,185.58
					22 Dec 2011	28 Dec 2011	ITG INC.	USD/DTC	0.01
	504.000	1.000000	NJBA	Local	25.022004		0.00	3.53	12,607.31
				Base	25.022004		0.00	3.53	12,607.31
460335201 Total									
	10,000.000			Local			0.00	70.00	249,792.89
				Base			0.00	70.00	249,792.89
464287200	ISHARES S+P 500 INDEX FUND/US			ISHARES S+P 500 INDE	06 Dec 2011	09 Dec 2011	K&M SECURITIES	USD/DTC	0.01
	204,000.000	1.000000	NJBA	Local	127.311400		0.00	2,040.00	25,968,986.94
				Base	127.311400		0.00	2,040.00	25,968,986.94

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
46625H100	JPMORGAN CHASE + CO			COMMON STOCK USD1.	07 Dec 2011	12 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	1,000,000.000	1.000000	NJBA	Local	33.598400	0.00	10,000.00	645.09	33,587,754.90
				Base	33.598400	0.00	10,000.00	645.09	33,587,754.90
469814107	JACOBS ENGINEERING GROUP INC			COMMON STOCK USD1.	16 Dec 2011	21 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	40.159500	0.00	600.00	46.27	2,408,923.73
				Base	40.159500	0.00	600.00	46.27	2,408,923.73
					16 Dec 2011	21 Dec 2011	VELARDE SECURITIES INC	USD/DTC	0.01
	152,000.000	1.000000	NJBA	Local	39.835800	0.00	1,520.00	116.26	6,053,405.33
				Base	39.835800	0.00	1,520.00	116.26	6,053,405.33
					19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	39.615000	0.00	600.00	45.64	2,376,254.35
				Base	39.615000	0.00	600.00	45.64	2,376,254.35
					20 Dec 2011	23 Dec 2011	PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	40.186600	0.00	600.00	46.30	2,410,549.70
				Base	40.186600	0.00	600.00	46.30	2,410,549.70
					21 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	39.628900	0.00	600.00	45.66	2,377,088.33
				Base	39.628900	0.00	600.00	45.66	2,377,088.33
					22 Dec 2011	28 Dec 2011	BMO CAPITAL MARKETS	USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	40.500400	0.00	600.00	46.66	2,429,377.33
				Base	40.500400	0.00	600.00	46.66	2,429,377.33
					22 Dec 2011	28 Dec 2011	PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	40.753500	0.00	200.00	15.65	814,854.35
				Base	40.753500	0.00	200.00	15.65	814,854.35
					23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	40.290000	0.00	700.00	54.15	2,819,545.85
				Base	40.290000	0.00	700.00	54.15	2,819,545.85

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				27 Dec 2011	30 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	70,000.000	1.000000	NJEQ	Local	40.793400	0.00	700.00	54.83	2,854,783.16
				Base	40.793400	0.00	700.00	54.83	2,854,783.16
469814107 Total									
	612,000.000			Local		0.00	6,120.00	471.42	24,544,782.13
				Base		0.00	6,120.00	471.42	24,544,782.13
47102X105	JANUS CAPITAL GROUP INC			COMMON STOCK USD.01	14 Dec 2011	19 Dec 2011	PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	6.018600	0.00	1,000.00	11.56	600,848.43
				Base	6.018600	0.00	1,000.00	11.56	600,848.43
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.918000	0.00	1,000.00	11.37	590,788.63
				Base	5.918000	0.00	1,000.00	11.37	590,788.63
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.833900	0.00	1,000.00	11.21	582,378.79
				Base	5.833900	0.00	1,000.00	11.21	582,378.79
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.818400	0.00	1,000.00	11.18	580,828.81
				Base	5.818400	0.00	1,000.00	11.18	580,828.81
47102X105 Total									
	400,000.000			Local		0.00	4,000.00	45.32	2,354,844.66
				Base		0.00	4,000.00	45.32	2,354,844.66
477143101	JETBLUE AIRWAYS CORP			COMMON STOCK USD.01	16 Dec 2011	21 Dec 2011	FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	5.463000	0.00	250.00	2.63	136,322.37
				Base	5.463000	0.00	250.00	2.63	136,322.37

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		ITG INC.	USD/DTC	0.01
	80,100.000	1.000000	NJBA	Local	5.468900	0.00	560.70	8.42	437,489.77
				Base	5.468900	0.00	560.70	8.42	437,489.77
				16 Dec 2011	21 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	54,000.000	1.000000	NJBA	Local	5.465800	0.00	540.00	5.67	294,607.53
				Base	5.465800	0.00	540.00	5.67	294,607.53
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	70,900.000	1.000000	NJBA	Local	5.453400	0.00	709.00	7.43	385,929.63
				Base	5.453400	0.00	709.00	7.43	385,929.63
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	5.455500	0.00	200.00	2.10	108,907.90
				Base	5.455500	0.00	200.00	2.10	108,907.90
477143101 Total									
	250,000.000			Local		0.00	2,259.70	26.25	1,363,257.20
				Base		0.00	2,259.70	26.25	1,363,257.20
478366107	JOHNSON CONTROLS INC			COMMON STOCK	15 Dec 2011	20 Dec 2011	PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	28.973200	0.00	500.00	27.82	1,448,132.17
				Base	28.973200	0.00	500.00	27.82	1,448,132.17
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	28.998100	0.00	300.00	16.71	869,626.29
				Base	28.998100	0.00	300.00	16.71	869,626.29
478366107 Total									
	80,000.000			Local		0.00	800.00	44.53	2,317,758.46
				Base		0.00	800.00	44.53	2,317,758.46

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	Units/Original Face								
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.0107			Dec 2011	12 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	66.673900	0.00	500.00	64.01	3,333,130.99
				Base	66.673900	0.00	500.00	64.01	3,333,130.99
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	67.782400	0.00	100.00	13.02	677,710.98
				Base	67.782400	0.00	100.00	13.02	677,710.98
485170302 Total									
	60,000.000			Local		0.00	600.00	77.03	4,010,841.97
				Base		0.00	600.00	77.03	4,010,841.97
48666K109	KB HOME COMMON STOCK USD1.			22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	7.155800	0.00	200.00	2.75	142,913.25
				Base	7.155800	0.00	200.00	2.75	142,913.25
500255104	KOHLS CORP COMMON STOCK USD.0120			Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	48.929100	0.00	250.00	23.49	1,222,954.01
				Base	48.929100	0.00	250.00	23.49	1,222,954.01
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	11,500.000	1.000000	NJBA	Local	49.584100	0.00	115.00	10.95	570,091.20
				Base	49.584100	0.00	115.00	10.95	570,091.20
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	49.401900	0.00	250.00	23.72	1,234,773.78
				Base	49.401900	0.00	250.00	23.72	1,234,773.78
500255104 Total									
	61,500.000			Local		0.00	615.00	58.16	3,027,818.99
				Base		0.00	615.00	58.16	3,027,818.99

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	Units/Original Face								
502079106	LMI AEROSPACE INC		COMMON STOCK	USD.0219	Dec 2011	22 Dec 2011	ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	17.420500	0.00	70.00	3.35	174,131.65
				Base	17.420500	0.00	70.00	3.35	174,131.65
532457108	ELI LILLY + CO		COMMON STOCK	NPV	06 Dec 2011	09 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	110,000.000	1.000000	NJEQ	Local	38.980500	0.00	1,100.00	82.33	4,286,672.66
				Base	38.980500	0.00	1,100.00	82.33	4,286,672.66
					07 Dec 2011	12 Dec 2011	S.D. COHN(CLEAR THRU 443)	USD/DTC	0.01
	600,000.000	1.000000	NJBA	Local	39.356700	0.00	3,000.00	453.39	23,610,566.60
				Base	39.356700	0.00	3,000.00	453.39	23,610,566.60
					07 Dec 2011	12 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	39.581900	0.00	2,000.00	152.00	7,914,228.00
				Base	39.581900	0.00	2,000.00	152.00	7,914,228.00
					08 Dec 2011	13 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	90,000.000	1.000000	NJEQ	Local	39.219300	0.00	900.00	67.78	3,528,769.22
				Base	39.219300	0.00	900.00	67.78	3,528,769.22
					09 Dec 2011	14 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	39.331300	0.00	1,000.00	75.52	3,932,054.48
				Base	39.331300	0.00	1,000.00	75.52	3,932,054.48
532457108 Total									
	1,100,000.000			Local		0.00	8,000.00	831.02	43,272,290.96
				Base		0.00	8,000.00	831.02	43,272,290.96
548661107	LOWE S COS INC		COMMON STOCK	USD.5	07 Dec 2011	12 Dec 2011	K&M SECURITIES	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	24.966700	0.00	2,000.00	95.88	4,991,244.12
				Base	24.966700	0.00	2,000.00	95.88	4,991,244.12

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				09 Dec 2011	14 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	120,000.000	1.000000	NJEQ	Local	25.134200	0.00	1,200.00	57.91	3,014,846.08
				Base	25.134200	0.00	1,200.00	57.91	3,014,846.08
				13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	24.316200	0.00	1,000.00	46.69	2,430,573.31
				Base	24.316200	0.00	1,000.00	46.69	2,430,573.31
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	24.302500	0.00	800.00	37.33	1,943,362.66
				Base	24.302500	0.00	800.00	37.33	1,943,362.66
548661107 Total									
	500,000.000			Local		0.00	5,000.00	237.81	12,380,026.17
				Base		0.00	5,000.00	237.81	12,380,026.17
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.			21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	3.413700	0.00	2,000.00	13.11	680,726.89
				Base	3.413700	0.00	2,000.00	13.11	680,726.89
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	3.634500	0.00	2,000.00	13.96	724,886.04
				Base	3.634500	0.00	2,000.00	13.96	724,886.04
				22 Dec 2011	28 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	3.816400	0.00	1,000.00	7.33	380,632.67
				Base	3.816400	0.00	1,000.00	7.33	380,632.67
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	3.788400	0.00	1,000.00	7.28	377,832.72
				Base	3.788400	0.00	1,000.00	7.28	377,832.72

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	Units/Original Face								
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	3.759400	0.00	1,000.00	7.22	374,932.78
				Base	3.759400	0.00	1,000.00	7.22	374,932.78
				23 Dec 2011	29 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	3.757400	0.00	2,000.00	14.43	749,465.56
				Base	3.757400	0.00	2,000.00	14.43	749,465.56
				27 Dec 2011	30 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	3.796200	0.00	2,000.00	14.58	757,225.42
				Base	3.796200	0.00	2,000.00	14.58	757,225.42
				28 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	300,000.000	1.000000	NJEQ	Local	3.624200	0.00	15,000.00	20.88	1,072,239.12
				Base	3.624200	0.00	15,000.00	20.88	1,072,239.12
				29 Dec 2011	OPEN		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	3.656000	0.00	2,000.00	14.04	729,185.96
				Base	3.656000	0.00	2,000.00	14.04	729,185.96
552848103 Total									
	1,600,000.000			Local		0.00	28,000.00	112.83	5,847,127.16
				Base		0.00	28,000.00	112.83	5,847,127.16
565849106	MARATHON OIL CORP		COMMON STOCK USD1.	28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	28.890100	0.00	200.00	11.10	577,590.90
				Base	28.890100	0.00	200.00	11.10	577,590.90
				30 Dec 2011	OPEN		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	29.466500	0.00	2,000.00	113.16	5,891,186.83
				Base	29.466500	0.00	2,000.00	113.16	5,891,186.83

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	Units/Original Face								
				30 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	29.521300	0.00	1,000.00	56.69	2,951,073.31
				Base	29.521300	0.00	1,000.00	56.69	2,951,073.31
565849106 Total									
	320,000.000			Local		0.00	3,200.00	180.95	9,419,851.04
				Base		0.00	3,200.00	180.95	9,419,851.04
57164Y107	MARRIOTT VACATIONS WORLD			COMMON STOCK	06 Dec 2011	06 Dec 2011	SALE OF FRACTIONAL S	USD/DTC	
	0.500	1.000000	NJBA	Local	15.880000	0.00	0.00	0.00	7.94
				Base	15.880000	0.00	0.00	0.00	7.94
571903202	MARRIOTT INTERNATIONAL CL A			COMMON STOCK USD.	0121 Dec 2011	27 Dec 2011	PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	28.758200	0.00	200.00	11.05	574,952.95
				Base	28.758200	0.00	200.00	11.05	574,952.95
582839106	MEAD JOHNSON NUTRITION CO			COMMON STOCK USD.	0109 Dec 2011	14 Dec 2011	MCMaster HUTCHINSON & CO	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	74.679100	0.00	200.00	28.68	1,493,353.32
				Base	74.679100	0.00	200.00	28.68	1,493,353.32
58405U102	MEDCO HEALTH SOLUTIONS INC			COMMON STOCK USD.	0114 Dec 2011	19 Dec 2011	PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	55.286100	0.00	300.00	31.85	1,658,251.14
				Base	55.286100	0.00	300.00	31.85	1,658,251.14
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.747900	0.00	200.00	21.03	1,094,736.97
				Base	54.747900	0.00	200.00	21.03	1,094,736.97
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.720300	0.00	200.00	21.02	1,094,184.98
				Base	54.720300	0.00	200.00	21.02	1,094,184.98

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	Units/Original Face								
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	54.650900	0.00	200.00	20.99	1,092,797.01
				Base	54.650900	0.00	200.00	20.99	1,092,797.01
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.251200	0.00	200.00	21.22	1,104,802.78
				Base	55.251200	0.00	200.00	21.22	1,104,802.78
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.187400	0.00	200.00	21.20	1,103,526.80
				Base	55.187400	0.00	200.00	21.20	1,103,526.80
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.509800	0.00	200.00	21.32	1,109,974.67
				Base	55.509800	0.00	200.00	21.32	1,109,974.67
				22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.631900	0.00	200.00	21.37	1,112,416.62
				Base	55.631900	0.00	200.00	21.37	1,112,416.62
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.475700	0.00	200.00	21.69	1,129,292.31
				Base	56.475700	0.00	200.00	21.69	1,129,292.31
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	56.283600	0.00	200.00	21.62	1,125,450.37
				Base	56.283600	0.00	200.00	21.62	1,125,450.37
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	55.404700	0.00	200.00	21.28	1,107,872.72
				Base	55.404700	0.00	200.00	21.28	1,107,872.72
58405U102 Total									
	230,000.000			Local		0.00	2,300.00	244.59	12,733,306.37
				Base		0.00	2,300.00	244.59	12,733,306.37

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	Units/Original Face								
58933Y105	MERCK + CO. INC.		COMMON STOCK USD.5	07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	168,000.000	1.000000	NJBA	Local	35.648700	0.00	1,680.00	114.99	5,987,186.61
				Base	35.648700	0.00	1,680.00	114.99	5,987,186.61
				07 Dec 2011	12 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	32,000.000	1.000000	NJBA	Local	35.663400	0.00	320.00	21.92	1,140,886.87
				Base	35.663400	0.00	320.00	21.92	1,140,886.87
				07 Dec 2011	12 Dec 2011		MGIC MORTGAGE SECURITIES CORPORATIO	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	35.607500	0.00	1,000.00	68.37	3,559,681.62
				Base	35.607500	0.00	1,000.00	68.37	3,559,681.62
58933Y105 Total									
	300,000.000			Local		0.00	3,000.00	205.28	10,687,755.10
				Base		0.00	3,000.00	205.28	10,687,755.10
59001A102	MERITAGE HOMES CORP		COMMON STOCK USD.01	21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	22.809400	0.00	100.00	4.38	227,989.62
				Base	22.809400	0.00	100.00	4.38	227,989.62
59161R101	METRO BANCORP INC		COMMON STOCK USD.1	16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	8.342700	0.00	100.00	1.61	83,325.39
				Base	8.342700	0.00	100.00	1.61	83,325.39
594918104	MICROSOFT CORP		COMMON STOCK	07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	200,000.000	1.000000	NJBA	Local	25.450300	0.00	2,000.00	97.73	5,087,962.26
				Base	25.450300	0.00	2,000.00	97.73	5,087,962.26
595112103	MICRON TECHNOLOGY INC		COMMON STOCK USD.1	23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	6.320000	0.00	2,000.00	24.27	1,261,975.73
				Base	6.320000	0.00	2,000.00	24.27	1,261,975.73

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				28 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	400,000.000	1.000000	NJEQ	Local	6.110000	0.00	20,000.00	46.93	2,423,953.06
				Base	6.110000	0.00	20,000.00	46.93	2,423,953.06
				29 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.05
	560,000.000	1.000000	NJEQ	Local	6.227500	0.00	28,000.00	66.96	3,459,333.04
				Base	6.227500	0.00	28,000.00	66.96	3,459,333.04
				29 Dec 2011	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	440,000.000	1.000000	NJEQ	Local	6.256900	0.00	4,400.00	52.86	2,748,583.14
				Base	6.256900	0.00	4,400.00	52.86	2,748,583.14
595112103 Total									
	1,600,000.000			Local		0.00	54,400.00	191.02	9,893,844.97
				Base		0.00	54,400.00	191.02	9,893,844.97
60786L107	MODUSLINK GLOBAL SOLUTIONS I		COMMON STOCK USD.01	19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	5.096900	0.00	200.00	1.96	101,736.04
				Base	5.096900	0.00	200.00	1.96	101,736.04
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	5.212300	0.00	100.00	1.01	52,021.99
				Base	5.212300	0.00	100.00	1.01	52,021.99
60786L107 Total									
	30,000.000			Local		0.00	300.00	2.97	153,758.03
				Base		0.00	300.00	2.97	153,758.03
629377508	NRG ENERGY INC		COMMON STOCK USD.01	15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	18.223400	0.00	500.00	17.50	910,652.50
				Base	18.223400	0.00	500.00	17.50	910,652.50

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	18.230500	0.00	500.00	17.51	911,007.49
				Base	18.230500	0.00	500.00	17.51	911,007.49
629377508 Total									
	100,000.000			Local		0.00	1,000.00	35.01	1,821,659.99
				Base		0.00	1,000.00	35.01	1,821,659.99
635309107	NATIONAL CINEMEDIA INC			COMMON STOCK USD.01	01 Dec 2011	06 Dec 2011	E L AARON& CO INC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	13.049200	0.00	100.00	2.51	130,389.49
				Base	13.049200	0.00	100.00	2.51	130,389.49
64126X201	NEUSTAR INC CLASS A			COMMON STOCK	02 Dec 2011	02 Dec 2011	TENDER OFFER	USD/DTC	
	89,045.000	1.000000	NJBA	Local	34.500000	0.00	0.00	0.00	3,072,052.50
				Base	34.500000	0.00	0.00	0.00	3,072,052.50
651290108	NEWFIELD EXPLORATION CO			COMMON STOCK USD.01	13 Dec 2011	16 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	40.269100	0.00	150.00	11.60	603,874.90
				Base	40.269100	0.00	150.00	11.60	603,874.90
651718504	NEWPARK RESOURCES INC			COMMON STOCK USD.01	01 Dec 2011	06 Dec 2011	LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	8.911300	0.00	500.00	8.56	445,056.44
				Base	8.911300	0.00	500.00	8.56	445,056.44
				02 Dec 2011	07 Dec 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	9.280600	0.00	500.00	8.91	463,521.09
				Base	9.280600	0.00	500.00	8.91	463,521.09
				05 Dec 2011	08 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	9.471300	0.00	500.00	9.10	473,055.90
				Base	9.471300	0.00	500.00	9.10	473,055.90

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	8.115600	0.00	500.00	7.80	405,272.20
				Base	8.115600	0.00	500.00	7.80	405,272.20
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	9.376500	0.00	500.00	9.01	468,315.99
				Base	9.376500	0.00	500.00	9.01	468,315.99
651718504 Total									
	250,000.000			Local		0.00	2,500.00	43.38	2,255,221.62
				Base		0.00	2,500.00	43.38	2,255,221.62
655844108	NORFOLK SOUTHERN CORP			COMMON STOCK USD1.	23 Dec 2011	29 Dec 2011	PERSHING LLC	USD/DTC	0.01
	75,000.000	1.000000	NJEQ	Local	72.269800	0.00	750.00	104.07	5,419,380.92
				Base	72.269800	0.00	750.00	104.07	5,419,380.92
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	75,000.000	1.000000	NJEQ	Local	71.736900	0.00	750.00	103.31	5,379,414.19
				Base	71.736900	0.00	750.00	103.31	5,379,414.19
655844108 Total									
	150,000.000			Local		0.00	1,500.00	207.38	10,798,795.11
				Base		0.00	1,500.00	207.38	10,798,795.11
666807102	NORTHROP GRUMMAN CORP			COMMON STOCK USD1.	05 Dec 2011	08 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	57.859900	0.00	500.00	55.55	2,892,439.45
				Base	57.859900	0.00	500.00	55.55	2,892,439.45
				05 Dec 2011	08 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	57.562600	0.00	500.00	55.27	2,877,574.73
				Base	57.562600	0.00	500.00	55.27	2,877,574.73

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				05 Dec 2011	08 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	57.595700	0.00	1,000.00	110.59	5,758,459.41
				Base	57.595700	0.00	1,000.00	110.59	5,758,459.41
666807102 Total									
	200,000.000			Local		0.00	2,000.00	221.41	11,528,473.59
				Base		0.00	2,000.00	221.41	11,528,473.59
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK			21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	24.866300	0.00	140.00	9.55	497,176.45
				Base	24.866300	0.00	140.00	9.55	497,176.45
				22 Dec 2011	28 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	25.260200	0.00	200.00	9.70	504,994.30
				Base	25.260200	0.00	200.00	9.70	504,994.30
				22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	25.527600	0.00	140.00	9.81	510,402.19
				Base	25.527600	0.00	140.00	9.81	510,402.19
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	25.084100	0.00	500.00	24.09	1,253,680.90
				Base	25.084100	0.00	500.00	24.09	1,253,680.90
				30 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.233900	0.00	1,000.00	48.45	2,522,341.54
				Base	25.233900	0.00	1,000.00	48.45	2,522,341.54
67020Y100 Total									
	210,000.000			Local		0.00	1,980.00	101.60	5,288,595.38
				Base		0.00	1,980.00	101.60	5,288,595.38

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
679580100	OLD DOMINION FREIGHT LINE			COMMON STOCK USD.1	14 Dec 2011	19 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	38.330000	0.00	400.00	29.44	1,532,770.56
				Base	38.330000	0.00	400.00	29.44	1,532,770.56
					16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	39.139600	0.00	150.00	11.28	586,932.72
				Base	39.139600	0.00	150.00	11.28	586,932.72
679580100 Total									
	55,000.000			Local		0.00	550.00	40.72	2,119,703.28
				Base		0.00	550.00	40.72	2,119,703.28
68389X105	ORACLE CORP			COMMON STOCK USD.01	15 Dec 2011	20 Dec 2011	ITG INC.	USD/DTC	0.01
	25,000.000	1.000000	NJEQ	Local	29.162900	0.00	175.00	14.00	728,883.50
				Base	29.162900	0.00	175.00	14.00	728,883.50
					15 Dec 2011	20 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	75,000.000	1.000000	NJEQ	Local	29.891300	0.00	750.00	43.05	2,241,054.45
				Base	29.891300	0.00	750.00	43.05	2,241,054.45
					16 Dec 2011	21 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	29.393800	0.00	1,000.00	56.44	2,938,323.56
				Base	29.393800	0.00	1,000.00	56.44	2,938,323.56
					21 Dec 2011	27 Dec 2011	FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	25.466100	0.00	1,000.00	48.90	2,545,561.10
				Base	25.466100	0.00	1,000.00	48.90	2,545,561.10
					21 Dec 2011	27 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	300,000.000	1.000000	NJEQ	Local	25.197700	0.00	3,000.00	145.14	7,556,164.86
				Base	25.197700	0.00	3,000.00	145.14	7,556,164.86

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	Units/Original Face								

68389X105 Total

600,000.000			Local			0.00	5,925.00	307.53	16,009,987.47
			Base			0.00	5,925.00	307.53	16,009,987.47

689648103	OTTER TAIL CORP		COMMON STOCK USD5.	14 Dec 2011	19 Dec 2011		ITG INC.	USD/DTC	0.01
10,000.000	1.000000	NJBA	Local	21.174200		0.00	70.00	4.07	211,667.93
			Base	21.174200		0.00	70.00	4.07	211,667.93
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
15,000.000	1.000000	NJBA	Local	21.181700		0.00	150.00	6.11	317,569.39
			Base	21.181700		0.00	150.00	6.11	317,569.39
				15 Dec 2011	20 Dec 2011		INSTINET LLC	USD/DTC	0.01
3,700.000	1.000000	NJBA	Local	21.196100		0.00	25.90	1.51	78,398.16
			Base	21.196100		0.00	25.90	1.51	78,398.16
				15 Dec 2011	20 Dec 2011		ITG INC.	USD/DTC	0.01
7,205.000	1.000000	NJBA	Local	21.146200		0.00	50.44	2.93	152,305.00
			Base	21.146200		0.00	50.44	2.93	152,305.00
				16 Dec 2011	21 Dec 2011		ITG INC.	USD/DTC	0.01
2,795.000	1.000000	NJBA	Local	21.301600		0.00	19.57	1.15	59,517.25
			Base	21.301600		0.00	19.57	1.15	59,517.25
				16 Dec 2011	21 Dec 2011		INSTINET LLC	USD/DTC	0.01
6,300.000	1.000000	NJBA	Local	21.332300		0.00	44.10	2.59	134,346.80
			Base	21.332300		0.00	44.10	2.59	134,346.80

689648103 Total

45,000.000			Local			0.00	360.01	18.36	953,804.53
			Base			0.00	360.01	18.36	953,804.53

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
693718108	PACCAR INC	COMMON STOCK USD1.	30 Dec 2011	OPEN	PLANNED ESTATES INC	USD/DTC	0.05
50,000.000	1.000000 NJBA	Local	37.621800	0.00	2,500.00	36.12	1,878,553.87
		Base	37.621800	0.00	2,500.00	36.12	1,878,553.87
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5	30 Dec 2011	OPEN	PLANNED ESTATES INC	USD/DTC	0.05
40,000.000	1.000000 NJBA	Local	76.547100	0.00	2,000.00	58.79	3,059,825.21
		Base	76.547100	0.00	2,000.00	58.79	3,059,825.21
717124101	PHARMACEUTICAL PRODUCT DEVEL	COMMON STOCK USD.05	06 Dec 2011	06 Dec 2011	MERGER	USD/DTC	
200,000.000	1.000000 NJBA	Local	33.250000	0.00	0.00	0.00	6,650,000.00
		Base	33.250000	0.00	0.00	0.00	6,650,000.00
718172109	PHILIP MORRIS INTERNATIONAL	COMMON STOCK NPV	07 Dec 2011	12 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
300,000.000	1.000000 NJBA	Local	75.339400	0.00	3,000.00	433.96	22,598,386.03
		Base	75.339400	0.00	3,000.00	433.96	22,598,386.03
			07 Dec 2011	12 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
40,000.000	1.000000 NJEQ	Local	75.339400	0.00	400.00	57.86	3,013,118.14
		Base	75.339400	0.00	400.00	57.86	3,013,118.14
			13 Dec 2011	16 Dec 2011	PERSHING LLC	USD/DTC	0.01
10,000.000	1.000000 NJEQ	Local	75.744100	0.00	100.00	14.55	757,326.45
		Base	75.744100	0.00	100.00	14.55	757,326.45
718172109 Total							
350,000.000		Local		0.00	3,500.00	506.37	26,368,830.62
		Base		0.00	3,500.00	506.37	26,368,830.62
740189105	PRECISION CASTPARTS CORP	COMMON STOCK NPV	14 Dec 2011	19 Dec 2011	PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJBA	Local	153.074300	0.00	300.00	88.18	4,591,840.82
		Base	153.074300	0.00	300.00	88.18	4,591,840.82

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	33,500.000	1.000000	NJBA	Local	155.946100	0.00	335.00	100.31	5,223,759.04
				Base	155.946100	0.00	335.00	100.31	5,223,759.04
740189105 Total									
	63,500.000			Local		0.00	635.00	188.49	9,815,599.86
				Base		0.00	635.00	188.49	9,815,599.86
750753402	RAILAMERICA INC		COMMON STOCK USD.01	16 Dec 2011	21 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	13.519800	0.00	100.00	2.60	135,095.40
				Base	13.519800	0.00	100.00	2.60	135,095.40
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	14.478300	0.00	200.00	5.56	289,360.44
				Base	14.478300	0.00	200.00	5.56	289,360.44
750753402 Total									
	30,000.000			Local		0.00	300.00	8.16	424,455.84
				Base		0.00	300.00	8.16	424,455.84
751028101	RALCORP HOLDINGS INC		COMMON STOCK USD.01	14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	84.369900	0.00	100.00	16.20	843,582.80
				Base	84.369900	0.00	100.00	16.20	843,582.80
75281A109	RANGE RESOURCES CORP		COMMON STOCK USD.01	08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	67.949800	0.00	150.00	19.57	1,019,077.43
				Base	67.949800	0.00	150.00	19.57	1,019,077.43
				08 Dec 2011	13 Dec 2011		DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	90,000.000	1.000000	NJEQ	Local	68.296200	0.00	900.00	118.02	6,145,639.98
				Base	68.296200	0.00	900.00	118.02	6,145,639.98

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	Units/Original Face								
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	59.676900	0.00	300.00	34.38	1,789,972.62
				Base	59.676900	0.00	300.00	34.38	1,789,972.62
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	59.167400	0.00	500.00	56.81	2,957,813.18
				Base	59.167400	0.00	500.00	56.81	2,957,813.18
75281A109 Total									
	185,000.000			Local		0.00	1,850.00	228.78	11,912,503.21
				Base		0.00	1,850.00	228.78	11,912,503.21
755111507	RAYTHEON COMPANY			COMMON STOCK	USD.0108 Dec 2011	13 Dec 2011	GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	44.951700	0.00	1,000.00	86.31	4,494,083.69
				Base	44.951700	0.00	1,000.00	86.31	4,494,083.69
				30 Dec 2011	OPEN		PLANNED ESTATES INC	USD/DTC	0.05
	200,000.000	1.000000	NJBA	Local	48.477900	0.00	10,000.00	186.16	9,685,393.83
				Base	48.477900	0.00	10,000.00	186.16	9,685,393.83
755111507 Total									
	300,000.000			Local		0.00	11,000.00	272.47	14,179,477.52
				Base		0.00	11,000.00	272.47	14,179,477.52
779382100	ROWAN COMPANIES INC			COMMON STOCK	15 Dec 2011	20 Dec 2011	J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	30.410400	0.00	1,000.00	58.39	3,039,981.60
				Base	30.410400	0.00	1,000.00	58.39	3,039,981.60
783549108	RYDER SYSTEM INC			COMMON STOCK	USD.5 14 Dec 2011	19 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	50.133900	0.00	500.00	48.13	2,506,146.87
				Base	50.133900	0.00	500.00	48.13	2,506,146.87

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	0.01
	33,000.000	1.000000	NJBA	Local	50.263200	0.00	330.00	31.85	1,658,323.75
				Base	50.263200	0.00	330.00	31.85	1,658,323.75
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJBA	Local	50.811900	0.00	400.00	39.03	2,032,036.97
				Base	50.811900	0.00	400.00	39.03	2,032,036.97
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	51.577300	0.00	500.00	49.52	2,578,315.48
				Base	51.577300	0.00	500.00	49.52	2,578,315.48
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	35,000.000	1.000000	NJBA	Local	51.741300	0.00	350.00	34.78	1,810,560.72
				Base	51.741300	0.00	350.00	34.78	1,810,560.72
783549108 Total									
	208,000.000			Local		0.00	2,080.00	203.31	10,585,383.79
				Base		0.00	2,080.00	203.31	10,585,383.79
78464A698	SPDR S+P MORTGAGE FINANCE ETF		SPDR S+P REGIONAL BA	28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJBW	Local	24.340300	0.00	1,000.00	46.74	2,432,983.25
				Base	24.340300	0.00	1,000.00	46.74	2,432,983.25
786598300	SAGA COMMUNICATIONS INC CL A		COMMON STOCK USD.	0119 Dec 2011	22 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	2,000.000	1.000000	NJBA	Local	35.756700	0.00	20.00	1.38	71,492.02
				Base	35.756700	0.00	20.00	1.38	71,492.02
790849103	ST JUDE MEDICAL INC		COMMON STOCK USD.	01 Dec 2011	06 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	38.492100	0.00	500.00	36.96	1,924,068.04
				Base	38.492100	0.00	500.00	36.96	1,924,068.04

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		02 Dec 2011	07 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
50,000.000	1.000000 NJEQ	Local	37.864800	0.00	500.00	36.36	1,892,703.63
		Base	37.864800	0.00	500.00	36.36	1,892,703.63
790849103 Total							
100,000.000		Local		0.00	1,000.00	73.32	3,816,771.67
		Base		0.00	1,000.00	73.32	3,816,771.67
794093104	SALEM COMMUNICATIONS CL A	COMMON STOCK USD.01	19 Dec 2011	22 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
5,000.000	1.000000 NJBA	Local	2.259600	0.00	50.00	0.22	11,247.78
		Base	2.259600	0.00	50.00	0.22	11,247.78
79466L302	SALESFORCE.COM INC	COMMON STOCK	01 Dec 2011	06 Dec 2011	MCMaster HUTCHINSON & CO	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	116.951400	0.00	300.00	67.37	3,508,174.62
		Base	116.951400	0.00	300.00	67.37	3,508,174.62
		02 Dec 2011	07 Dec 2011		PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	119.352300	0.00	300.00	68.75	3,580,200.25
		Base	119.352300	0.00	300.00	68.75	3,580,200.25
		12 Dec 2011	15 Dec 2011		PERSHING LLC	USD/DTC	0.01
30,000.000	1.000000 NJEQ	Local	116.444000	0.00	300.00	67.08	3,492,952.91
		Base	116.444000	0.00	300.00	67.08	3,492,952.91
		13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
20,000.000	1.000000 NJEQ	Local	114.003400	0.00	200.00	43.78	2,279,824.22
		Base	114.003400	0.00	200.00	43.78	2,279,824.22
		15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	0.01
60,000.000	1.000000 NJEQ	Local	107.746600	0.00	600.00	124.13	6,464,071.87
		Base	107.746600	0.00	600.00	124.13	6,464,071.87

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

79466L302 Total

170,000.000	Local	0.00	1,700.00	371.11	19,325,223.87
	Base	0.00	1,700.00	371.11	19,325,223.87

820280105	SHAW GROUP INC		COMMON STOCK NPV	21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
35,000.000	1.000000	NJBA	Local	26.150900		0.00	350.00	17.58	914,913.92
			Base	26.150900		0.00	350.00	17.58	914,913.92
				21 Dec 2011	27 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
19,800.000	1.000000	NJEQ	Local	26.127400		0.00	198.00	9.94	517,114.58
			Base	26.127400		0.00	198.00	9.94	517,114.58
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
200.000	1.000000	NJEQ	Local	26.182500		0.00	1.40	0.11	5,234.99
			Base	26.182500		0.00	1.40	0.11	5,234.99
				21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
30,000.000	1.000000	NJBA	Local	26.231400		0.00	210.00	15.11	786,716.89
			Base	26.231400		0.00	210.00	15.11	786,716.89
				22 Dec 2011	28 Dec 2011		KING, CL,& ASSOCIATES, INC	USD/DTC	0.01
50,000.000	1.000000	NJBA	Local	26.144300		0.00	500.00	25.10	1,306,689.89
			Base	26.144300		0.00	500.00	25.10	1,306,689.89

820280105 Total

135,000.000	Local	0.00	1,259.40	67.84	3,530,670.27
	Base	0.00	1,259.40	67.84	3,530,670.27

833034101	SNAP ON INC		COMMON STOCK USD1.	23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
40,000.000	1.000000	NJEQ	Local	51.756100		0.00	400.00	39.75	2,069,804.25
			Base	51.756100		0.00	400.00	39.75	2,069,804.25

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
848574109	SPIRIT AEROSYSTEMS HOLD CLA			COMMON STOCK USD.0101	Dec 2011	06 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	19.717900	0.00	1,000.00	37.86	1,970,752.13
				Base	19.717900	0.00	1,000.00	37.86	1,970,752.13
				02 Dec 2011	07 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	19.950200	0.00	1,000.00	38.31	1,993,981.68
				Base	19.950200	0.00	1,000.00	38.31	1,993,981.68
				06 Dec 2011	09 Dec 2011		K&M SECURITIES	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19.911500	0.00	500.00	19.12	995,055.88
				Base	19.911500	0.00	500.00	19.12	995,055.88
				07 Dec 2011	12 Dec 2011		SANYO SECURITIES OF AMERICA (CLS 44	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	19.660200	0.00	1,000.00	37.75	1,964,982.25
				Base	19.660200	0.00	1,000.00	37.75	1,964,982.25
				13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19.811700	0.00	500.00	19.02	990,065.98
				Base	19.811700	0.00	500.00	19.02	990,065.98
				16 Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19.202100	0.00	500.00	18.44	959,586.56
				Base	19.202100	0.00	500.00	18.44	959,586.56
				19 Dec 2011	22 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	19.379900	0.00	500.00	18.61	968,476.39
				Base	19.379900	0.00	500.00	18.61	968,476.39
848574109 Total									
	500,000.000			Local		0.00	5,000.00	189.11	9,842,900.87
				Base		0.00	5,000.00	189.11	9,842,900.87

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
855030102	STAPLES INC		COMMON STOCK	22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	14.098900	0.00	140.00	5.42	281,832.58
				Base	14.098900	0.00	140.00	5.42	281,832.58
858119100	STEEL DYNAMICS INC		COMMON STOCK	07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	13.326700	0.00	1,000.00	25.59	1,331,644.40
				Base	13.326700	0.00	1,000.00	25.59	1,331,644.40
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	12.290400	0.00	500.00	11.80	614,008.20
				Base	12.290400	0.00	500.00	11.80	614,008.20
				23 Dec 2011	29 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.255700	0.00	500.00	12.73	662,272.27
				Base	13.255700	0.00	500.00	12.73	662,272.27
				28 Dec 2011	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	13.209100	0.00	500.00	12.69	659,942.31
				Base	13.209100	0.00	500.00	12.69	659,942.31
858119100 Total									
	250,000.000			Local		0.00	2,500.00	62.81	3,267,867.18
				Base		0.00	2,500.00	62.81	3,267,867.18
864596101	SUCCESSFACTORS INC		COMMON STOCK	05 Dec 2011	08 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	150,000.000	1.000000	NJEQ	Local	39.731400	0.00	1,500.00	114.43	5,958,095.57
				Base	39.731400	0.00	1,500.00	114.43	5,958,095.57
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	39.778800	0.00	1,000.00	76.38	3,976,803.62
				Base	39.778800	0.00	1,000.00	76.38	3,976,803.62

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	39.790000	0.00	500.00	38.20	1,988,961.80
				Base	39.790000	0.00	500.00	38.20	1,988,961.80
				07 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	80,000.000	1.000000	NJEQ	Local	39.834500	0.00	800.00	61.19	3,185,898.81
				Base	39.834500	0.00	800.00	61.19	3,185,898.81
				13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	75,000.000	1.000000	NJBA	Local	39.783500	0.00	525.00	57.29	2,983,180.21
				Base	39.783500	0.00	525.00	57.29	2,983,180.21
				20 Dec 2011	23 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	5,000.000	1.000000	NJBA	Local	39.735000	0.00	50.00	3.82	198,621.18
				Base	39.735000	0.00	50.00	3.82	198,621.18
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	145,000.000	1.000000	NJBA	Local	39.784900	0.00	1,450.00	110.77	5,767,249.73
				Base	39.784900	0.00	1,450.00	110.77	5,767,249.73
864596101 Total									
	605,000.000			Local		0.00	5,825.00	462.08	24,058,810.92
				Base		0.00	5,825.00	462.08	24,058,810.92
868168105	SUPERIOR INDUSTRIES INTL			COMMON STOCK NPV	19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	15.718600	0.00	100.00	3.02	157,082.98
				Base	15.718600	0.00	100.00	3.02	157,082.98
				20 Dec 2011	23 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	16.077800	0.00	200.00	6.18	321,349.82
				Base	16.077800	0.00	200.00	6.18	321,349.82

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				21 Dec 2011	27 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	15.865200	0.00	200.00	6.10	317,097.90
				Base	15.865200	0.00	200.00	6.10	317,097.90
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	16.345500	0.00	100.00	3.14	163,351.86
				Base	16.345500	0.00	100.00	3.14	163,351.86
				28 Dec 2011	OPEN		PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	16.525300	0.00	100.00	3.18	165,149.82
				Base	16.525300	0.00	100.00	3.18	165,149.82
868168105 Total									
	70,000.000			Local		0.00	700.00	21.62	1,124,032.38
				Base		0.00	700.00	21.62	1,124,032.38
86858W101	SUPPORT.COM INC		COMMON STOCK	21 Dec 2011	27 Dec 2011		ITG INC.	USD/DTC	0.01
	9,800.000	1.000000	NJBA	Local	1.655200	0.00	68.60	0.32	16,152.04
				Base	1.655200	0.00	68.60	0.32	16,152.04
				22 Dec 2011	28 Dec 2011		ITG INC.	USD/DTC	0.01
	10,200.000	1.000000	NJBA	Local	1.672100	0.00	71.40	0.33	16,983.69
				Base	1.672100	0.00	71.40	0.33	16,983.69
86858W101 Total									
	20,000.000			Local		0.00	140.00	0.65	33,135.73
				Base		0.00	140.00	0.65	33,135.73
871503108	SYMANTEC CORP		COMMON STOCK	USD.0107 Dec 2011	12 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	16.026100	0.00	1,000.00	30.78	1,601,579.22
				Base	16.026100	0.00	1,000.00	30.78	1,601,579.22

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	Shares/Par/Contracts	Exchange Rate	Fund								
	Units/Original Face										
87612E106	TARGET CORP			COMMON STOCK	07 Dec 2011	12 Dec 2011		BOND RICHMAN & CO INC	USD/DTC	0.01	
	200,000.000	1.000000	NJBA	Local	53.765000		0.00	2,000.00	206.46	10,750,793.53	
				Base	53.765000		0.00	2,000.00	206.46	10,750,793.53	
					19 Dec 2011	22 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01	
	50,000.000	1.000000	NJEQ	Local	51.438700		0.00	500.00	49.39	2,571,385.60	
				Base	51.438700		0.00	500.00	49.39	2,571,385.60	
					23 Dec 2011	29 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01	
	100,000.000	1.000000	NJEQ	Local	51.302200		0.00	1,000.00	98.51	5,129,121.49	
				Base	51.302200		0.00	1,000.00	98.51	5,129,121.49	
					27 Dec 2011	30 Dec 2011		PERSHING LLC	USD/DTC	0.01	
	25,000.000	1.000000	NJEQ	Local	51.747800		0.00	250.00	24.84	1,293,420.15	
				Base	51.747800		0.00	250.00	24.84	1,293,420.15	
					27 Dec 2011	30 Dec 2011		RETIREMENT GROWTH PLANS OF AMERICA	USD/DTC	0.05	
	25,000.000	1.000000	NJEQ	Local	51.837600		0.00	1,250.00	24.89	1,294,665.11	
				Base	51.837600		0.00	1,250.00	24.89	1,294,665.11	
	87612E106 Total										
	400,000.000			Local			0.00	5,000.00	404.09	21,039,385.88	
				Base			0.00	5,000.00	404.09	21,039,385.88	
879360105	TELEDYNE TECHNOLOGIES INC			COMMON STOCK USD.01	30 Dec 2011	OPEN		MEYERS, H.J. & CO. (THRU ML)	PA	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	55.108500		0.00	250.00	26.46	1,377,436.04	
				Base	55.108500		0.00	250.00	26.46	1,377,436.04	
883203101	TEXTRON INC			COMMON STOCK	21 Dec 2011	27 Dec 2011		HARRIS UPHAM & CO INCORPORATED	USD/DTC	0.01	
	300,000.000	1.000000	NJBA	Local	18.200100		0.00	1,500.00	104.84	5,458,425.16	
				Base	18.200100		0.00	1,500.00	104.84	5,458,425.16	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJBA	Local	18.558700	0.00	1,000.00	35.64	1,854,834.36
				Base	18.558700	0.00	1,000.00	35.64	1,854,834.36
883203101 Total									
	400,000.000			Local		0.00	2,500.00	140.48	7,313,259.52
				Base		0.00	2,500.00	140.48	7,313,259.52
886547108	TIFFANY + CO		COMMON STOCK USD.0116	Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	9,000.000	1.000000	NJBA	Local	62.833300	0.00	90.00	10.86	565,398.84
				Base	62.833300	0.00	90.00	10.86	565,398.84
88732J207	TIME WARNER CABLE		COMMON STOCK USD.0116	Dec 2011	21 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	62.229800	0.00	400.00	47.80	2,488,744.20
				Base	62.229800	0.00	400.00	47.80	2,488,744.20
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	40,000.000	1.000000	NJEQ	Local	60.919500	0.00	400.00	46.79	2,436,333.21
				Base	60.919500	0.00	400.00	46.79	2,436,333.21
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	61.927800	0.00	1,000.00	118.91	6,191,661.08
				Base	61.927800	0.00	1,000.00	118.91	6,191,661.08
				21 Dec 2011	27 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	62.728300	0.00	1,000.00	120.44	6,271,709.55
				Base	62.728300	0.00	1,000.00	120.44	6,271,709.55
88732J207 Total									
	280,000.000			Local		0.00	2,800.00	333.94	17,388,448.04
				Base		0.00	2,800.00	333.94	17,388,448.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
893641100	TRANSDIGM GROUP INC			COMMON STOCK USD.0114	Dec 2011	19 Dec 2011	PERSHING LLC	USD/DTC	0.01
	6,000.000	1.000000	NJBA	Local	94.950300	0.00	60.00	10.94	569,630.86
				Base	94.950300	0.00	60.00	10.94	569,630.86
				30 Dec 2011	OPEN		BOND RICHMAN & CO INC	USD/DTC	0.01
	25,000.000	1.000000	NJBA	Local	95.700700	0.00	250.00	45.94	2,392,221.56
				Base	95.700700	0.00	250.00	45.94	2,392,221.56
893641100 Total									
	31,000.000			Local		0.00	310.00	56.88	2,961,852.42
				Base		0.00	310.00	56.88	2,961,852.42
896818101	TRIUMPH GROUP INC			COMMON STOCK	19 Dec 2011	22 Dec 2011	PERSHING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	57.201900	0.00	100.00	10.99	571,908.01
				Base	57.201900	0.00	100.00	10.99	571,908.01
90341W108	US AIRWAYS GROUP INC			COMMON STOCK USD.0114	Dec 2011	20 Dec 2011	1 PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.595500	0.00	1,000.00	10.75	558,539.25
				Base	5.595500	0.00	1,000.00	10.75	558,539.25
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	6.114400	0.00	2,500.00	29.35	1,526,070.64
				Base	6.114400	0.00	2,500.00	29.35	1,526,070.64
				16 Dec 2011	21 Dec 2011		VELARDE SECURITIES INC	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	6.126500	0.00	2,500.00	29.41	1,529,095.59
				Base	6.126500	0.00	2,500.00	29.41	1,529,095.59
				19 Dec 2011	22 Dec 2011		PERSHING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	5.887500	0.00	1,000.00	11.31	587,738.68
				Base	5.887500	0.00	1,000.00	11.31	587,738.68

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				20 Dec 2011	23 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	250,000.000	1.000000	NJBA	Local	5.954000	0.00	2,500.00	28.58	1,485,971.41
				Base	5.954000	0.00	2,500.00	28.58	1,485,971.41
				21 Dec 2011	27 Dec 2011		BNY CONVERGEX	USD/DTC	0.01
	50,000.000	1.000000	NJBA	Local	5.920000	0.00	500.00	5.69	295,494.31
				Base	5.920000	0.00	500.00	5.69	295,494.31
				22 Dec 2011	28 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	200,000.000	1.000000	NJBA	Local	5.682800	0.00	2,000.00	21.83	1,134,538.16
				Base	5.682800	0.00	2,000.00	21.83	1,134,538.16
90341W108 Total									
	1,200,000.000			Local		0.00	12,000.00	136.92	7,117,448.04
				Base		0.00	12,000.00	136.92	7,117,448.04
911363109	UNITED RENTALS INC			COMMON STOCK USD.	01 19 Dec 2011	22 Dec 2011	GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	28.245900	0.00	500.00	27.12	1,411,767.87
				Base	28.245900	0.00	500.00	27.12	1,411,767.87
912909108	UNITED STATES STEEL CORP			COMMON STOCK USD1.	01 Dec 2011	06 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44	USD/DTC	0.01
	200,000.000	1.000000	NJEQ	Local	26.909400	0.00	2,000.00	103.34	5,379,776.66
				Base	26.909400	0.00	2,000.00	103.34	5,379,776.66
				02 Dec 2011	07 Dec 2011		MCMASTER HUTCHINSON & CO	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	27.975600	0.00	1,000.00	53.72	2,796,506.27
				Base	27.975600	0.00	1,000.00	53.72	2,796,506.27
				07 Dec 2011	12 Dec 2011		MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	27.928800	0.00	1,000.00	53.63	2,791,826.37
				Base	27.928800	0.00	1,000.00	53.63	2,791,826.37

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

912909108 Total

400,000.000			Local			0.00	4,000.00	210.69	10,968,109.30
			Base			0.00	4,000.00	210.69	10,968,109.30

918866104	VALASSIS COMMUNICATIONS INC	COMMON STOCK USD.01	13 Dec 2011	16 Dec 2011		PERSHING LLC		USD/DTC	0.01
30,000.000	1.000000	NJEQ	Local	22.233100		0.00	300.00	12.81	666,680.18
			Base	22.233100		0.00	300.00	12.81	666,680.18

92553P201	VIACOM INC CLASS B	COMMON STOCK	19 Dec 2011	22 Dec 2011		MEYERS, H.J. & CO. (THRU ML)	PA	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	42.083000		0.00	1,000.00	80.80	4,207,219.20
			Base	42.083000		0.00	1,000.00	80.80	4,207,219.20
				20 Dec 2011	23 Dec 2011		PERSHING LLC	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	43.389400		0.00	1,000.00	83.31	4,337,856.69
			Base	43.389400		0.00	1,000.00	83.31	4,337,856.69
				21 Dec 2011	27 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
50,000.000	1.000000	NJEQ	Local	43.517000		0.00	500.00	41.78	2,175,308.22
			Base	43.517000		0.00	500.00	41.78	2,175,308.22
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
50,000.000	1.000000	NJEQ	Local	45.264200		0.00	500.00	43.46	2,262,666.54
			Base	45.264200		0.00	500.00	43.46	2,262,666.54

92553P201 Total

300,000.000			Local			0.00	3,000.00	249.35	12,983,050.65
			Base			0.00	3,000.00	249.35	12,983,050.65

929042109	VORNADO REALTY TRUST	REIT USD.04	13 Dec 2011	16 Dec 2011		PERSHING LLC		USD/DTC	0.01
7,500.000	1.000000	NJBA	Local	72.628300		0.00	75.00	10.46	544,626.79
			Base	72.628300		0.00	75.00	10.46	544,626.79

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	5,000.000	1.000000	NJBA	Local	76.446800	0.00	50.00	7.34	382,176.66
				Base	76.446800	0.00	50.00	7.34	382,176.66
				22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJBA	Local	76.936400	0.00	150.00	22.16	1,153,873.84
				Base	76.936400	0.00	150.00	22.16	1,153,873.84
				23 Dec 2011	29 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJBA	Local	76.466500	0.00	200.00	29.37	1,529,100.62
				Base	76.466500	0.00	200.00	29.37	1,529,100.62
929042109 Total									
	47,500.000			Local		0.00	475.00	69.33	3,609,777.91
				Base		0.00	475.00	69.33	3,609,777.91
92930Y107	W.P. CAREY + CO. LLC		LTD PART NPV	22 Dec 2011	28 Dec 2011		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJBA	Local	41.997500	0.00	100.00	8.07	419,866.93
				Base	41.997500	0.00	100.00	8.07	419,866.93
934390402	WARNACO GROUP INC/THE		COMMON STOCK USD.0106	06 Dec 2011	09 Dec 2011		PERSHING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	53.369100	0.00	200.00	20.50	1,067,161.50
				Base	53.369100	0.00	200.00	20.50	1,067,161.50
				07 Dec 2011	12 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	53.077200	0.00	200.00	20.39	1,061,323.61
				Base	53.077200	0.00	200.00	20.39	1,061,323.61
				09 Dec 2011	14 Dec 2011		LINCOLN EMCRAE INC	USD/DTC	0.01
	50,000.000	1.000000	NJEQ	Local	51.465800	0.00	500.00	49.41	2,572,740.58
				Base	51.465800	0.00	500.00	49.41	2,572,740.58

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

934390402 Total

90,000.000			Local			0.00	900.00	90.30	4,701,225.69
			Base			0.00	900.00	90.30	4,701,225.69

962166104	WEYERHAEUSER CO		REIT USD1.25	09 Dec 2011	14 Dec 2011		GOODE,A.C. & CO., INC.(CLR. THRU 44	USD/DTC	0.01
50,000.000	1.000000	NJEQ	Local	17.038500		0.00	500.00	16.36	851,408.64
			Base	17.038500		0.00	500.00	16.36	851,408.64
				13 Dec 2011	16 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	16.612400		0.00	1,000.00	31.90	1,660,208.10
			Base	16.612400		0.00	1,000.00	31.90	1,660,208.10
				19 Dec 2011	22 Dec 2011		MEYERS, H.J. & CO. (THRU ML) PA	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	16.311100		0.00	1,000.00	31.32	1,630,078.67
			Base	16.311100		0.00	1,000.00	31.32	1,630,078.67
				21 Dec 2011	27 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	17.364200		0.00	1,000.00	33.34	1,735,386.65
			Base	17.364200		0.00	1,000.00	33.34	1,735,386.65
				21 Dec 2011	27 Dec 2011		GOLDMAN SACHS INTERNATIONAL	USD/DTC	0.01
100,000.000	1.000000	NJEQ	Local	17.659900		0.00	1,000.00	33.91	1,764,956.09
			Base	17.659900		0.00	1,000.00	33.91	1,764,956.09

962166104 Total

450,000.000			Local			0.00	4,500.00	146.83	7,642,038.15
			Base			0.00	4,500.00	146.83	7,642,038.15

98884U108	ZAGG INC		COMMON STOCK	01 Dec 2011	06 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
10,000.000	1.000000	NJEQ	Local	11.006200		0.00	100.00	2.12	109,959.88
			Base	11.006200		0.00	100.00	2.12	109,959.88

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				02 Dec 2011	07 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	11.225900	0.00	200.00	4.32	224,313.68
				Base	11.225900	0.00	200.00	4.32	224,313.68
				05 Dec 2011	08 Dec 2011		FIRST NATIONAL BANK,ATLANTA-MUNI BD	USD/DTC	0.01
	5,000.000	1.000000	NJEQ	Local	11.320000	0.00	50.00	1.09	56,548.91
				Base	11.320000	0.00	50.00	1.09	56,548.91
				05 Dec 2011	08 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	15,000.000	1.000000	NJEQ	Local	11.320200	0.00	150.00	3.27	169,649.73
				Base	11.320200	0.00	150.00	3.27	169,649.73
				06 Dec 2011	09 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	11.505000	0.00	200.00	4.42	229,895.58
				Base	11.505000	0.00	200.00	4.42	229,895.58
				08 Dec 2011	13 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	11.613500	0.00	200.00	4.46	232,065.54
				Base	11.613500	0.00	200.00	4.46	232,065.54
				09 Dec 2011	14 Dec 2011		OAK BROOKASSOCIATES INC	USD/DTC	0.01
	6,000.000	1.000000	NJEQ	Local	11.335000	0.00	42.00	1.31	67,966.69
				Base	11.335000	0.00	42.00	1.31	67,966.69
				09 Dec 2011	14 Dec 2011		E L AARON& CO INC	USD/DTC	0.01
	14,000.000	1.000000	NJEQ	Local	11.218900	0.00	140.00	3.02	156,921.58
				Base	11.218900	0.00	140.00	3.02	156,921.58
				12 Dec 2011	15 Dec 2011		OAK BROOKASSOCIATES INC	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	10.706800	0.00	140.00	4.12	213,991.88
				Base	10.706800	0.00	140.00	4.12	213,991.88
				13 Dec 2011	16 Dec 2011		ITG INC.	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	10.347300	0.00	140.00	3.98	206,802.02
				Base	10.347300	0.00	140.00	3.98	206,802.02

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				15 Dec 2011	20 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	9.024200	0.00	100.00	1.74	90,140.26
				Base	9.024200	0.00	100.00	1.74	90,140.26
				15 Dec 2011	20 Dec 2011		ITG INC.	USD/DTC	0.01
	10,000.000	1.000000	NJEQ	Local	8.825800	0.00	70.00	1.70	88,186.30
				Base	8.825800	0.00	70.00	1.70	88,186.30
				16 Dec 2011	21 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	9.205900	0.00	200.00	3.54	183,914.46
				Base	9.205900	0.00	200.00	3.54	183,914.46
				19 Dec 2011	22 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.01
	20,000.000	1.000000	NJEQ	Local	8.837100	0.00	200.00	3.40	176,538.60
				Base	8.837100	0.00	200.00	3.40	176,538.60
98884U108 Total									
	210,000.000			Local		0.00	1,932.00	42.49	2,206,895.11
				Base		0.00	1,932.00	42.49	2,206,895.11
G27823106	DELPHI AUTOMOTIVE PLC		COMMON STOCK	13 Dec 2011			INTERFUNDTRANSFER DTC NONCASH	USD/DTC	
	400,000.000	1.000000	NJBA	Local	22.000000	0.00	0.00	0.00	8,800,000.00
				Base	22.000000	0.00	0.00	0.00	8,800,000.00
				13 Dec 2011	CANCEL		INTERFUNDTRANSFER DTC NONCASH	USD/DTC	
	-400,000.000	1.000000	NJBA	Local	22.000000	0.00	0.00	0.00	-8,800,000.00
				Base	22.000000	0.00	0.00	0.00	-8,800,000.00
				13 Dec 2011	16 Dec 2011		3 INTERFUNDTRANSFER	USD/DTC	
	400,000.000	1.000000	NJBA	Local	22.000000	0.00	0.00	0.00	8,800,000.00
				Base	22.000000	0.00	0.00	0.00	8,800,000.00

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

G27823106 Total

400,000.000	Local	0.00	0.00	0.00	8,800,000.00
	Base	0.00	0.00	0.00	8,800,000.00

H84989104	TE CONNECTIVITY LTD			COMMON STOCK	01 Dec 2011	06 Dec 2011	K&M SECURITIES		USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	31.468200		0.00	300.00	18.13	943,727.87
				Base	31.468200		0.00	300.00	18.13	943,727.87
					09 Dec 2011	14 Dec 2011	DERBY SECURITIES INC.(CLEAR THRU 44		USD/DTC	0.01
	100,000.000	1.000000	NJEQ	Local	32.456100		0.00	1,000.00	62.32	3,244,547.68
				Base	32.456100		0.00	1,000.00	62.32	3,244,547.68
					13 Dec 2011	16 Dec 2011	PERSHING LLC		USD/DTC	0.01
	30,000.000	1.000000	NJEQ	Local	31.584800		0.00	300.00	18.20	947,225.80
				Base	31.584800		0.00	300.00	18.20	947,225.80
					19 Dec 2011	22 Dec 2011	PERSHING LLC		USD/DTC	0.01
	60,000.000	1.000000	NJEQ	Local	29.916600		0.00	600.00	34.47	1,794,361.53
				Base	29.916600		0.00	600.00	34.47	1,794,361.53

H84989104 Total

220,000.000	Local	0.00	2,200.00	133.12	6,929,862.88
	Base	0.00	2,200.00	133.12	6,929,862.88

US DOLLAR Total

35,047,690.800	Local	0.00	446,665.12	20,916.41	1,114,741,361.46
	Base	0.00	446,665.12	20,916.41	1,114,741,361.46

EQUITY Total

35,047,690.800	Base	0.00	446,665.12	20,916.41	1,114,741,361.46
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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									

SALES Total										
	35,047,690.800									
			Base			0.00	446,665.12	20,916.41		1,114,741,361.46

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

EQUITY

33,078,050.000		Local	0.00	437,787.50	0.00	842,154,038.14
		Base	0.00	437,787.50	0.00	842,154,038.14
	TRADES:	408				
	CANCELS:	1				

US DOLLAR Total

33,078,050.000		Local	0.00	437,787.50	0.00	842,154,038.14
		Base	0.00	437,787.50	0.00	842,154,038.14
	TRADES:	408				
	CANCELS:	1				

PURCHASE Total

33,078,050.000		Base	0.00	437,787.50	0.00	842,154,038.14
	TRADES:	408				
	CANCELS:	1				

Sales Report by Report Date

Currency 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

US DOLLAR

EQUITY

35,047,690.800

Local

0.00

446,665.12

20,916.41

1,114,741,361.46

Base

0.00

446,665.12

20,916.41

1,114,741,361.46

TRADES: 444

CANCELS: 1

US DOLLAR Total

35,047,690.800

Local

0.00

446,665.12

20,916.41

1,114,741,361.46

Base

0.00

446,665.12

20,916.41

1,114,741,361.46

TRADES: 444

CANCELS: 1

SALES Total

35,047,690.800

Base

0.00

446,665.12

20,916.41

1,114,741,361.46

TRADES: 444

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

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

EQUITY

33,078,050.000

Base

0.00

437,787.50

0.00

842,154,038.14

TRADES: 408

CANCELS: 1

PURCHASE Total

33,078,050.000

Base

0.00

437,787.50

0.00

842,154,038.14

TRADES: 408

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

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35,047,690.800

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