

Purchase and Sales by Report Date

Composite

December 1, 2017 to December 31, 2017

View Date: January 11, 2018



STATE STREET.

Funds Included in Composite

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

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Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

000957100	ABM INDUSTRIES INC	COMMON STOCK USD.01	15 Dec 2017	19 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	3,300.000	1.000000 NJFA	Local	37.173900	0.00	33.00	122,706.87	
			Base	37.173900	0.00	33.00	122,706.87	
				18 Dec 2017	20 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
	21,700.000	1.000000 NJFA	Local	37.730400	0.00	217.00	818,966.68	
			Base	37.730400	0.00	217.00	818,966.68	
				19 Dec 2017	21 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	15,000.000	1.000000 NJFA	Local	38.411900	0.00	525.00	576,703.50	
			Base	38.411900	0.00	525.00	576,703.50	
000957100 Total	40,000.000		Local		0.00	775.00	1,518,377.05	
			Base		0.00	775.00	1,518,377.05	
00507V109	ACTIVISION BLIZZARD INC	COMMON STOCK USD.	05 Dec 2017	07 Dec 2017	COWEN + CO LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	59.922900	0.00	1,750.00	2,997,895.00	
			Base	59.922900	0.00	1,750.00	2,997,895.00	
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD.01	11 Dec 2017	13 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	10.045800	0.00	3,500.00	1,008,080.00	
			Base	10.045800	0.00	3,500.00	1,008,080.00	
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	06 Dec 2017	08 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	12,500.000	1.000000 NJFA	Local	127.391300	0.00	125.00	1,592,516.25	
			Base	127.391300	0.00	125.00	1,592,516.25	
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	06 Dec 2017	08 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	15,000.000	1.000000 NJFD	Local	127.391300	0.00	150.00	1,911,019.50	
			Base	127.391300	0.00	150.00	1,911,019.50	
012653101	ALBEMARLE CORP	COMMON STOCK USD.01	07 Dec 2017	11 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	129.396000	0.00	350.00	1,294,310.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	129.396000		0.00	350.00	0.00	1,294,310.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0107 Dec 2017	11 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.396000	0.00	350.00	0.00	1,294,310.00
	Base	129.396000		0.00	350.00	0.00	1,294,310.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0115 Dec 2017	19 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	131.405000	0.00	100.00	0.00	1,314,150.00
	Base	131.405000		0.00	100.00	0.00	1,314,150.00
		18 Dec 2017	20 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	131.990200	0.00	100.00	0.00	1,320,002.00
	Base	131.990200		0.00	100.00	0.00	1,320,002.00
012653101	ALBEMARLE CORP	COMMON STOCK USD.0122 Dec 2017	27 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.270500	0.00	350.00	0.00	1,293,055.00
	Base	129.270500		0.00	350.00	0.00	1,293,055.00
		28 Dec 2017	OPEN		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	128.284000	0.00	350.00	0.00	1,283,190.00
	Base	128.284000		0.00	350.00	0.00	1,283,190.00
		29 Dec 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	128.243600	0.00	100.00	0.00	1,282,536.00
	Base	128.243600		0.00	100.00	0.00	1,282,536.00
012653101 Total							
97,500.000		Local		0.00	1,975.00	0.00	12,585,088.75
		Base		0.00	1,975.00	0.00	12,585,088.75
021346101	ALTABA INC	ALTABA INC	29 Dec 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	69.625100	0.00	100.00	0.00	696,351.00
		Base	69.625100	0.00	100.00	0.00	696,351.00
		29 Dec 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	69.936800	0.00	200.00	0.00	1,398,936.00
		Base	69.936800	0.00	200.00	0.00	1,398,936.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
021346101 Total								
30,000.000			Local	0.00	300.00	0.00	2,095,287.00	
			Base	0.00	300.00	0.00	2,095,287.00	
03027X100	AMERICAN TOWER CORP	REIT USD.01	20 Dec 2017	22 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	140.360200	0.00	700.00	2,807,904.00	
			Base	140.360200	0.00	700.00	2,807,904.00	
032654105	ANALOG DEVICES INC	COMMON STOCK USD.	11 Dec 2017	13 Dec 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	85.960300	0.00	700.00	1,719,906.00	
			Base	85.960300	0.00	700.00	1,719,906.00	
				12 Dec 2017	14 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	85.480700	0.00	700.00	1,710,314.00	
			Base	85.480700	0.00	700.00	1,710,314.00	
				15 Dec 2017	19 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	86.612900	0.00	700.00	1,732,958.00	
			Base	86.612900	0.00	700.00	1,732,958.00	
				18 Dec 2017	20 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	87.791900	0.00	700.00	1,756,538.00	
			Base	87.791900	0.00	700.00	1,756,538.00	
032654105 Total								
80,000.000			Local		0.00	2,800.00	6,919,716.00	
			Base		0.00	2,800.00	6,919,716.00	
037411105	APACHE CORP	COMMON STOCK USD.	28 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	42.886300	0.00	1,750.00	2,146,065.00	
			Base	42.886300	0.00	1,750.00	2,146,065.00	
				29 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD		Local	42.582300	0.00	500.00	2,129,615.00	
			Base	42.582300	0.00	500.00	2,129,615.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
037411105 Total								
100,000.000			Local	0.00	2,250.00	0.00	4,275,680.00	
			Base	0.00	2,250.00	0.00	4,275,680.00	
037833100	APPLE INC	COMMON STOCK USD.	29 Nov 2017	01 Dec 2017	CANACCORD GENUITY INC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	169.056400	0.00	350.00	1,690,914.00	
			Base	169.056400	0.00	350.00	1,690,914.00	
038222105	APPLIED MATERIALS INC	COMMON STOCK USD.	0105 Dec 2017	07 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	50.361400	0.00	1,750.00	2,519,820.00	
			Base	50.361400	0.00	1,750.00	2,519,820.00	
				06 Dec 2017	08 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	50.329600	0.00	1,750.00	2,518,230.00	
			Base	50.329600	0.00	1,750.00	2,518,230.00	
038222105 Total								
100,000.000			Local	0.00	3,500.00	0.00	5,038,050.00	
			Base	0.00	3,500.00	0.00	5,038,050.00	
038923108	ARBOR REALTY TRUST INC	REIT USD.01	08 Dec 2017	12 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFA		Local	8.734500	0.00	350.00	87,695.00	
			Base	8.734500	0.00	350.00	87,695.00	
044102101	ASHFORD HOSPITALITY PRIME IN	REIT USD.01	08 Dec 2017	12 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
100.000	1.000000 NJFA		Local	9.200000	0.00	1.00	921.00	
			Base	9.200000	0.00	1.00	921.00	
				12 Dec 2017	14 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
4,900.000	1.000000 NJFA		Local	9.898200	0.00	49.00	48,550.18	
			Base	9.898200	0.00	49.00	48,550.18	
044102101 Total								
5,000.000			Local	0.00	50.00	0.00	49,471.18	
			Base	0.00	50.00	0.00	49,471.18	
054303102	AVON PRODUCTS INC	COMMON STOCK USD.	2528 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	100,000.000	1.000000	NJFD	Local	2.148100	0.00	700.00	0.00	215,510.00	
				Base	2.148100	0.00	700.00	0.00	215,510.00	
					29 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	2.229700	0.00	1,000.00	0.00	223,970.00	
				Base	2.229700	0.00	1,000.00	0.00	223,970.00	
054303102 Total	200,000.000			Local		0.00	1,700.00	0.00	439,480.00	
				Base		0.00	1,700.00	0.00	439,480.00	
05722G100	BAKER HUGHES A GE CO		COMMON STOCK USD.	Local	19 Dec 2017	21 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	31.597700	0.00	1,000.00	0.00	3,160,770.00	
				Base	31.597700	0.00	1,000.00	0.00	3,160,770.00	
058498106	BALL CORP		COMMON STOCK	Local	19 Dec 2017	21 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	15,000.000	1.000000	NJFA	Local	38.562700	0.00	525.00	0.00	578,965.50	
				Base	38.562700	0.00	525.00	0.00	578,965.50	
					27 Dec 2017	29 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	30,000.000	1.000000	NJFA	Local	37.710600	0.00	300.00	0.00	1,131,618.00	
				Base	37.710600	0.00	300.00	0.00	1,131,618.00	
					28 Dec 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	40,000.000	1.000000	NJFA	Local	37.776700	0.00	1,400.00	0.00	1,512,468.00	
				Base	37.776700	0.00	1,400.00	0.00	1,512,468.00	
058498106 Total	85,000.000			Local		0.00	2,225.00	0.00	3,223,051.50	
				Base		0.00	2,225.00	0.00	3,223,051.50	
064058100	BANK OF NEW YORK MELLON CORP		COMMON STOCK USD.	Local	0128 Dec 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	54.089100	0.00	700.00	0.00	1,082,482.00	
				Base	54.089100	0.00	700.00	0.00	1,082,482.00	
					29 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	60,000.000	1.000000	NJFD	Local	54.048000	0.00	2,100.00	0.00	3,244,980.00	
				Base	54.048000	0.00	2,100.00	0.00	3,244,980.00	

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

064058100 Total

80,000.000			Local			0.00	2,800.00	0.00	4,327,462.00
			Base			0.00	2,800.00	0.00	4,327,462.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
075896100	BED BATH + BEYOND INC	COMMON STOCK USD.0121	Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	
400,000.000	1.000000 NJFD	Local	21.622300	0.00	0.00	0.00	8,648,920.00
		Base	21.622300	0.00	0.00	0.00	8,648,920.00
			21 Dec 2017	CANCEL	SANFORD C. BERNSTEIN LTD	USD/DTC	
-400,000.000	1.000000 NJFD	Local	21.622300	0.00	0.00	0.00	-8,648,920.00
		Base	21.622300	0.00	0.00	0.00	-8,648,920.00
			21 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	
200,000.000	1.000000 NJFD	Local	21.630000	0.00	0.00	0.00	4,326,000.00
		Base	21.630000	0.00	0.00	0.00	4,326,000.00
			21 Dec 2017	CANCEL	SANFORD C. BERNSTEIN LTD	USD/DTC	
-200,000.000	1.000000 NJFD	Local	21.630000	0.00	0.00	0.00	-4,326,000.00
		Base	21.630000	0.00	0.00	0.00	-4,326,000.00
			22 Dec 2017	27 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	22.011500	0.00	1,400.00	0.00	4,403,700.00
		Base	22.011500	0.00	1,400.00	0.00	4,403,700.00
			21 Dec 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.01
230,000.000	1.000000 NJFD	Local	21.630000	0.00	1,610.00	0.00	4,976,510.00
		Base	21.630000	0.00	1,610.00	0.00	4,976,510.00
			21 Dec 2017	CANCEL	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.01
-230,000.000	1.000000 NJFD	Local	21.630000	0.00	-1,610.00	0.00	-4,976,510.00
		Base	21.630000	0.00	-1,610.00	0.00	-4,976,510.00
			21 Dec 2017	26 Dec 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	21.630000	0.00	1,400.00	0.00	4,327,400.00
		Base	21.630000	0.00	1,400.00	0.00	4,327,400.00
			21 Dec 2017	26 Dec 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.01
400,000.000	1.000000 NJFD	Local	21.622300	0.00	2,000.00	0.00	8,650,920.00

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Units/Original Face							
	Base	21.622300		0.00	2,000.00	0.00	8,650,920.00
		26 Dec 2017	28 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	22.925500	0.00	3,500.00	0.00	2,296,050.00
	Base	22.925500		0.00	3,500.00	0.00	2,296,050.00
075896100 Total							
900,000.000		Local		0.00	8,300.00	0.00	19,678,070.00
		Base		0.00	8,300.00	0.00	19,678,070.00
09074M202	BIOSTAGE INC	COMMON STOCK USD.01	22 Dec 2017	22 Dec 2017	REVERSE SPLIT NON CASH	USD/DTC	
5,250.000	1.000000 NJFA	Local	35.000000	0.00	0.00	0.00	183,750.00
		Base	35.000000	0.00	0.00	0.00	183,750.00
10922N103	BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	07 Dec 2017	11 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.764800	0.00	700.00	0.00	1,175,996.00
		Base	58.764800	0.00	700.00	0.00	1,175,996.00
			08 Dec 2017	12 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.745900	0.00	700.00	0.00	1,175,618.00
		Base	58.745900	0.00	700.00	0.00	1,175,618.00
			27 Dec 2017	29 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	58.931100	0.00	200.00	0.00	1,178,822.00
		Base	58.931100	0.00	200.00	0.00	1,178,822.00
			28 Dec 2017	OPEN	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	59.026200	0.00	700.00	0.00	1,181,224.00
		Base	59.026200	0.00	700.00	0.00	1,181,224.00
10922N103 Total							
80,000.000		Local		0.00	2,300.00	0.00	4,711,660.00
		Base		0.00	2,300.00	0.00	4,711,660.00
110122108	BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	12 Dec 2017	14 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	63.483200	0.00	1,750.00	0.00	3,175,910.00
		Base	63.483200	0.00	1,750.00	0.00	3,175,910.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				13 Dec 2017	15 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	63.776900	0.00	1,750.00	0.00	3,190,595.00
				Base	63.776900	0.00	1,750.00	0.00	3,190,595.00
110122108 Total									
	100,000.000			Local		0.00	3,500.00	0.00	6,366,505.00
				Base		0.00	3,500.00	0.00	6,366,505.00
126650100	CVS HEALTH CORP		COMMON STOCK USD.0104	Dec 2017	06 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	39,100.000	1.000000	NJFA	Local	73.000000	0.00	391.00	0.00	2,854,691.00
				Base	73.000000	0.00	391.00	0.00	2,854,691.00
171798101	CIMAREX ENERGY CO		COMMON STOCK USD.0121	Dec 2017	26 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	11,694.000	1.000000	NJFA	Local	115.223200	0.00	116.94	0.00	1,347,537.04
				Base	115.223200	0.00	116.94	0.00	1,347,537.04
17275R102	CISCO SYSTEMS INC		COMMON STOCK USD.	05 Dec 2017	07 Dec 2017		JEFFERIES LLC	USD/DTC	0.01
	155,000.000	1.000000	NJFA	Local	37.413800	0.00	1,550.00	0.00	5,800,689.00
				Base	37.413800	0.00	1,550.00	0.00	5,800,689.00
172967424	CITIGROUP INC		COMMON STOCK USD.0120	Dec 2017	22 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	15,000.000	1.000000	NJFD	Local	75.340400	0.00	525.00	0.00	1,130,631.00
				Base	75.340400	0.00	525.00	0.00	1,130,631.00
				20 Dec 2017	22 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	85,000.000	1.000000	NJFD	Local	75.402800	0.00	850.00	0.00	6,410,088.00
				Base	75.402800	0.00	850.00	0.00	6,410,088.00
172967424 Total									
	100,000.000			Local		0.00	1,375.00	0.00	7,540,719.00
				Base		0.00	1,375.00	0.00	7,540,719.00
19239V302	COGENT COMMUNICATIONS HOLDIN		COMMON STOCK USD.	07 Dec 2017	11 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	45.598900	0.00	700.00	0.00	912,678.00
				Base	45.598900	0.00	700.00	0.00	912,678.00
				11 Dec 2017	13 Dec 2017		STIFEL NICOLAUS + CO INC	USD/DTC	0.04

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Units/Original Face							
20,000.000	1.000000 NJFD	Local	46.100200	0.00	700.00	0.00	922,704.00
		Base	46.100200	0.00	700.00	0.00	922,704.00
			13 Dec 2017	15 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	47.330900	0.00	700.00	0.00	947,318.00
		Base	47.330900	0.00	700.00	0.00	947,318.00
			22 Dec 2017	27 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	44.711300	0.00	700.00	0.00	894,926.00
		Base	44.711300	0.00	700.00	0.00	894,926.00
			26 Dec 2017	28 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	44.767900	0.00	700.00	0.00	896,058.00
		Base	44.767900	0.00	700.00	0.00	896,058.00
			27 Dec 2017	29 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	44.624500	0.00	700.00	0.00	893,190.00
		Base	44.624500	0.00	700.00	0.00	893,190.00
			28 Dec 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	45.763500	0.00	700.00	0.00	915,970.00
		Base	45.763500	0.00	700.00	0.00	915,970.00
19239V302 Total							
140,000.000		Local		0.00	4,900.00	0.00	6,382,844.00
		Base		0.00	4,900.00	0.00	6,382,844.00
20825C104	CONOCOPHILLIPS	COMMON STOCK USD.01	18 Dec 2017	20 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	52.504800	0.00	1,750.00	0.00	2,626,990.00
		Base	52.504800	0.00	1,750.00	0.00	2,626,990.00
			19 Dec 2017	21 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	52.663600	0.00	1,750.00	0.00	2,634,930.00
		Base	52.663600	0.00	1,750.00	0.00	2,634,930.00
			27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	55.402900	0.00	1,000.00	0.00	5,541,290.00
		Base	55.402900	0.00	1,000.00	0.00	5,541,290.00

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Units/Original Face							

20825C104 Total

200,000.000			Local			0.00	4,500.00	0.00	10,803,210.00
			Base			0.00	4,500.00	0.00	10,803,210.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
21240D107	CONTROL4 CORP	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	30.967200	0.00	700.00	620,044.00	
			Base	30.967200	0.00	700.00	620,044.00	
				08 Dec 2017	12 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	31.443100	0.00	700.00	629,562.00	
			Base	31.443100	0.00	700.00	629,562.00	
				11 Dec 2017	13 Dec 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	30.950600	0.00	700.00	619,712.00	
			Base	30.950600	0.00	700.00	619,712.00	
				12 Dec 2017	14 Dec 2017	JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	31.145000	0.00	700.00	623,600.00	
			Base	31.145000	0.00	700.00	623,600.00	
				13 Dec 2017	15 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	31.188200	0.00	700.00	624,464.00	
			Base	31.188200	0.00	700.00	624,464.00	
				14 Dec 2017	18 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	31.069900	0.00	700.00	622,098.00	
			Base	31.069900	0.00	700.00	622,098.00	
				15 Dec 2017	19 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	31.149900	0.00	700.00	623,698.00	
			Base	31.149900	0.00	700.00	623,698.00	
				18 Dec 2017	20 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	33.147800	0.00	350.00	331,828.00	
			Base	33.147800	0.00	350.00	331,828.00	
				19 Dec 2017	21 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	31.754300	0.00	350.00	317,893.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	31.754300		0.00	350.00	0.00	317,893.00
		22 Dec 2017	27 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
8,000.000	1.000000 NJFD	Local 30.571300		0.00	280.00	0.00	244,850.40
	Base	30.571300		0.00	280.00	0.00	244,850.40
		22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
12,000.000	1.000000 NJFD	Local 30.498000		0.00	120.00	0.00	366,096.00
	Base	30.498000		0.00	120.00	0.00	366,096.00
		26 Dec 2017	28 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 30.471100		0.00	700.00	0.00	610,122.00
	Base	30.471100		0.00	700.00	0.00	610,122.00
		27 Dec 2017	29 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 31.007400		0.00	200.00	0.00	620,348.00
	Base	31.007400		0.00	200.00	0.00	620,348.00
		28 Dec 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 30.600500		0.00	200.00	0.00	612,210.00
	Base	30.600500		0.00	200.00	0.00	612,210.00
		29 Dec 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 30.351100		0.00	200.00	0.00	607,222.00
	Base	30.351100		0.00	200.00	0.00	607,222.00
21240D107 Total							
260,000.000		Local		0.00	7,300.00	0.00	8,073,747.40
		Base		0.00	7,300.00	0.00	8,073,747.40
22822V101	CROWN CASTLE INTL CORP	REIT USD.01	20 Dec 2017	22 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 107.810600		0.00	350.00	0.00	1,078,456.00
	Base	107.810600		0.00	350.00	0.00	1,078,456.00
228368106	CROWN HOLDINGS INC	COMMON STOCK USD5.027	27 Dec 2017	29 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
18,500.000	1.000000 NJFA	Local 55.877600		0.00	647.50	0.00	1,034,383.10
	Base	55.877600		0.00	647.50	0.00	1,034,383.10

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		28 Dec 2017	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	56.310600	0.00	1,050.00	0.00	1,690,368.00
		Base	56.310600	0.00	1,050.00	0.00	1,690,368.00
228368106 Total							
48,500.000		Local		0.00	1,697.50	0.00	2,724,751.10
		Base		0.00	1,697.50	0.00	2,724,751.10
229669106	CUBIC CORP	COMMON STOCK	12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	58.406200	0.00	100.00	0.00	584,162.00
		Base	58.406200	0.00	100.00	0.00	584,162.00
			13 Dec 2017	15 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	58.715100	0.00	200.00	0.00	1,174,502.00
		Base	58.715100	0.00	200.00	0.00	1,174,502.00
			15 Dec 2017	19 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	58.643400	0.00	100.00	0.00	586,534.00
		Base	58.643400	0.00	100.00	0.00	586,534.00
229669106 Total							
40,000.000		Local		0.00	400.00	0.00	2,345,198.00
		Base		0.00	400.00	0.00	2,345,198.00
231021106	CUMMINS INC	COMMON STOCK USD2.501	Dec 2017	05 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	162.749700	0.00	175.00	0.00	813,923.50
		Base	162.749700	0.00	175.00	0.00	813,923.50
232806109	CYPRESS SEMICONDUCTOR CORP	COMMON STOCK USD.0106	Dec 2017	08 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.789600	0.00	3,500.00	0.00	1,482,460.00
		Base	14.789600	0.00	3,500.00	0.00	1,482,460.00
26078J100	DOWDUPONT INC	COMMON STOCK USD.0106	Dec 2017	08 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04
61,800.000	1.000000 NJFA	Local	71.393500	0.00	2,163.00	0.00	4,414,281.29
		Base	71.393500	0.00	2,163.00	0.00	4,414,281.29
			07 Dec 2017	11 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

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Units/Original Face							
40,000.000	1.000000 NJFA	Local	71.400100	0.00	1,400.00	0.00	2,857,404.00
		Base	71.400100	0.00	1,400.00	0.00	2,857,404.00
			08 Dec 2017	12 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	71.493400	0.00	875.00	0.00	1,788,210.00
		Base	71.493400	0.00	875.00	0.00	1,788,210.00
			08 Dec 2017	12 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
12,000.000	1.000000 NJFA	Local	71.162000	0.00	420.00	0.00	854,364.00
		Base	71.162000	0.00	420.00	0.00	854,364.00
			11 Dec 2017	13 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
33,000.000	1.000000 NJFA	Local	71.275100	0.00	1,155.00	0.00	2,353,233.29
		Base	71.275100	0.00	1,155.00	0.00	2,353,233.29
			14 Dec 2017	18 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	70.582200	0.00	1,750.00	0.00	3,530,860.00
		Base	70.582200	0.00	1,750.00	0.00	3,530,860.00
			20 Dec 2017	22 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
150,000.000	1.000000 NJFA	Local	71.752100	0.00	5,250.00	0.00	10,768,065.00
		Base	71.752100	0.00	5,250.00	0.00	10,768,065.00
			20 Dec 2017	22 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	71.280800	0.00	875.00	0.00	1,782,895.00
		Base	71.280800	0.00	875.00	0.00	1,782,895.00
			21 Dec 2017	26 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	71.369500	0.00	2,625.00	0.00	5,355,337.50
		Base	71.369500	0.00	2,625.00	0.00	5,355,337.50
			21 Dec 2017	26 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
35,000.000	1.000000 NJFA	Local	71.569700	0.00	1,225.00	0.00	2,506,164.50
		Base	71.569700	0.00	1,225.00	0.00	2,506,164.50
			27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
65,000.000	1.000000 NJFA	Local	71.367200	0.00	650.00	0.00	4,639,518.00
		Base	71.367200	0.00	650.00	0.00	4,639,518.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		28 Dec 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	71.261000	0.00	1,750.00	0.00	3,564,800.00
		Base	71.261000	0.00	1,750.00	0.00	3,564,800.00
		29 Dec 2017	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	71.429200	0.00	2,625.00	0.00	5,359,815.00
		Base	71.429200	0.00	2,625.00	0.00	5,359,815.00
26078J100 Total							
696,800.000		Local		0.00	22,763.00	0.00	49,774,947.58
		Base		0.00	22,763.00	0.00	49,774,947.58
26884U109	EPR PROPERTIES	REIT USD.01	01 Dec 2017	05 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	67.937100	0.00	350.00	0.00	679,721.00
		Base	67.937100	0.00	350.00	0.00	679,721.00
		20 Dec 2017	22 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	64.744500	0.00	200.00	0.00	1,295,090.00
		Base	64.744500	0.00	200.00	0.00	1,295,090.00
		21 Dec 2017	26 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	63.652400	0.00	100.00	0.00	636,624.00
		Base	63.652400	0.00	100.00	0.00	636,624.00
26884U109 Total							
40,000.000		Local		0.00	650.00	0.00	2,611,435.00
		Base		0.00	650.00	0.00	2,611,435.00
278768106	ECHOSTAR CORP A	COMMON STOCK USD.	04 Dec 2017	06 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local	61.195500	0.00	50.00	0.00	306,027.50
		Base	61.195500	0.00	50.00	0.00	306,027.50
281020107	EDISON INTERNATIONAL	COMMON STOCK	05 Dec 2017	07 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	70.000600	0.00	1,050.00	0.00	2,101,068.00
		Base	70.000600	0.00	1,050.00	0.00	2,101,068.00
293792107	ENTERPRISE PRODUCTS PARTNERS	MLP	11 Dec 2017	13 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
61,600.000	1.000000 NJEU	Local	25.430500	0.00	2,156.00	0.00	1,568,674.80
		Base	25.430500	0.00	2,156.00	0.00	1,568,674.80
29444U700	EQUINIX INC	REIT USD.001	11 Dec 2017	13 Dec 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
3,500.000	1.000000 NJFA	Local	449.201397	0.00	122.50	0.00	1,572,327.39
		Base	449.201397	0.00	122.50	0.00	1,572,327.39
30303M102	FACEBOOK INC A	COMMON STOCK USD.	12 Dec 2017	14 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	177.477900	0.00	1,750.00	0.00	8,875,645.00
		Base	177.477900	0.00	1,750.00	0.00	8,875,645.00
			13 Dec 2017	15 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	178.575900	0.00	1,750.00	0.00	8,930,545.00
		Base	178.575900	0.00	1,750.00	0.00	8,930,545.00
			22 Dec 2017	27 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	177.078800	0.00	1,750.00	0.00	8,855,690.00
		Base	177.078800	0.00	1,750.00	0.00	8,855,690.00
			27 Dec 2017	29 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	177.214100	0.00	1,750.00	0.00	8,862,455.00
		Base	177.214100	0.00	1,750.00	0.00	8,862,455.00
30303M102 Total							
200,000.000		Local		0.00	7,000.00	0.00	35,524,335.00
		Base		0.00	7,000.00	0.00	35,524,335.00
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	05 Dec 2017	07 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	13.981900	0.00	1,000.00	0.00	1,399,190.00
		Base	13.981900	0.00	1,000.00	0.00	1,399,190.00
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.029	029 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
13,200.000	1.000000 NJFA	Local	204.142100	0.00	132.00	0.00	2,694,807.72
		Base	204.142100	0.00	132.00	0.00	2,694,807.72
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.0101	01 Dec 2017	05 Dec 2017	INSTINET LLC	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	42.569600	0.00	2,500.00	0.00	21,287,300.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	42.569600		0.00	2,500.00	0.00	21,287,300.00
		01 Dec 2017	05 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local 42.746500		0.00	1,400.00	0.00	8,550,700.00
	Base	42.746500		0.00	1,400.00	0.00	8,550,700.00
		04 Dec 2017	06 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 43.172500		0.00	3,500.00	0.00	4,320,750.00
	Base	43.172500		0.00	3,500.00	0.00	4,320,750.00
		05 Dec 2017	07 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 42.751300		0.00	3,500.00	0.00	4,278,630.00
	Base	42.751300		0.00	3,500.00	0.00	4,278,630.00
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.01	05 Dec 2017	07 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
115,000.000	1.000000 NJFA	Local 42.768400		0.00	4,025.00	0.00	4,922,391.00
	Base	42.768400		0.00	4,025.00	0.00	4,922,391.00
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.01	08 Dec 2017	12 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 41.996700		0.00	1,000.00	0.00	4,200,670.00
	Base	41.996700		0.00	1,000.00	0.00	4,200,670.00
		11 Dec 2017	13 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 41.654100		0.00	1,000.00	0.00	4,166,410.00
	Base	41.654100		0.00	1,000.00	0.00	4,166,410.00
		22 Dec 2017	27 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 42.059300		0.00	3,500.00	0.00	4,209,430.00
	Base	42.059300		0.00	3,500.00	0.00	4,209,430.00
37045V100 Total							
1,315,000.000		Local		0.00	20,425.00	0.00	55,936,281.00
		Base		0.00	20,425.00	0.00	55,936,281.00
37247D106	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.	29 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local 3.197400		0.00	1,000.00	0.00	320,740.00
	Base	3.197400		0.00	1,000.00	0.00	320,740.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
393221106	GREEN PLAINS PARTNERS LP 92,000.000 1.000000 NJEU	MLP Local Base	14 Dec 2017 16.877000 16.877000	18 Dec 2017	MORGAN STANLEY & CO. LLC 0.00 3,220.00 0.00 3,220.00	USD/DTC 0.00 0.00	0.04 1,555,904.00 1,555,904.00
405217100	HAIN CELESTIAL GROUP INC 50,000.000 1.000000 NJFD	COMMON STOCK USD.0122 Local Base	22 Dec 2017 41.466000 41.466000	27 Dec 2017	THEMIS TRADING LLC 0.00 500.00 0.00 500.00	USD/DTC 0.00 0.00	0.01 2,073,800.00 2,073,800.00
	50,000.000 1.000000 NJFD	Local Base	29 Dec 2017 42.440900 42.440900	OPEN	WILLIAMS CAPITAL GROUP LP (THE) 0.00 500.00 0.00 500.00	USD/DTC 0.00 0.00	0.01 2,122,545.00 2,122,545.00
405217100 Total	100,000.000	Local Base			0.00 1,000.00 0.00 1,000.00	0.00 0.00	4,196,345.00 4,196,345.00
422704106	HECLA MINING CO 100,000.000 1.000000 NJFA	COMMON STOCK USD.2501 Local Base	01 Dec 2017 3.776100 3.776100	05 Dec 2017	MACQUARIE CAPITAL (USA) INC. 0.00 700.00 0.00 700.00	USD/DTC 0.00 0.00	0.01 378,310.00 378,310.00
	100,000.000 1.000000 NJFA	Local Base	05 Dec 2017 3.661900 3.661900	07 Dec 2017	MERIDIAN EQUITY PARTNERS,INC. 0.00 1,000.00 0.00 1,000.00	USD/DTC 0.00 0.00	0.01 367,190.00 367,190.00
422704106	HECLA MINING CO 300,000.000 1.000000 NJFD	COMMON STOCK USD.2508 Local Base	08 Dec 2017 3.642800 3.642800	12 Dec 2017	JEFFERIES LLC 0.00 2,100.00 0.00 2,100.00	USD/DTC 0.00 0.00	0.01 1,094,940.00 1,094,940.00
422704106 Total	500,000.000	Local Base			0.00 3,800.00 0.00 3,800.00	0.00 0.00	1,840,440.00 1,840,440.00
446413106	HUNTINGTON INGALLS INDUSTRIE 2,000.000 1.000000 NJFD	COMMON STOCK USD.0113 Local Base	13 Dec 2017 235.891200 235.891200	15 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC. 0.00 70.00 0.00 70.00	USD/DTC 0.00 0.00	0.04 471,852.40 471,852.40
			15 Dec 2017 235.891200	19 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC 0.00	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	2,000.000	1.000000	NJFD		Local	237.508900	0.00	70.00	0.00	475,087.80
					Base	237.508900	0.00	70.00	0.00	475,087.80
				29 Dec 2017	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC		0.04
	2,000.000	1.000000	NJFD		Local	237.070000	0.00	70.00	0.00	474,210.00
					Base	237.070000	0.00	70.00	0.00	474,210.00
446413106 Total	6,000.000				Local		0.00	210.00	0.00	1,421,150.20
					Base		0.00	210.00	0.00	1,421,150.20
452327109	ILLUMINA INC		COMMON STOCK USD.01	07 Dec 2017	11 Dec 2017		BMO CAPITAL MARKETS	USD/DTC		0.01
	10,000.000	1.000000	NJFD		Local	215.694900	0.00	100.00	0.00	2,157,049.00
					Base	215.694900	0.00	100.00	0.00	2,157,049.00
				11 Dec 2017	13 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC		0.04
	10,000.000	1.000000	NJFD		Local	214.150500	0.00	350.00	0.00	2,141,855.00
					Base	214.150500	0.00	350.00	0.00	2,141,855.00
452327109 Total	20,000.000				Local		0.00	450.00	0.00	4,298,904.00
					Base		0.00	450.00	0.00	4,298,904.00
46187W107	INVITATION HOMES INC		REIT USD.01	22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC		0.01
	43,000.000	1.000000	NJFA		Local	23.325800	0.00	430.00	0.00	1,003,439.40
					Base	23.325800	0.00	430.00	0.00	1,003,439.40
46625H100	JPMORGAN CHASE + CO		COMMON STOCK USD1.01	19 Dec 2017	21 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC		0.04
	50,000.000	1.000000	NJFD		Local	107.029000	0.00	1,750.00	0.00	5,353,200.00
					Base	107.029000	0.00	1,750.00	0.00	5,353,200.00
48242W106	KBR INC		COMMON STOCK USD.	06 Dec 2017	08 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC		0.04
	20,000.000	1.000000	NJFA		Local	18.913200	0.00	700.00	0.00	378,964.00
					Base	18.913200	0.00	700.00	0.00	378,964.00
				11 Dec 2017	13 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC		0.04
	20,000.000	1.000000	NJFA		Local	19.044100	0.00	700.00	0.00	381,582.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	19.044100		0.00	700.00	0.00	381,582.00
		15 Dec 2017	19 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	18.844700	0.00	1,750.00	0.00	943,985.00
	Base	18.844700		0.00	1,750.00	0.00	943,985.00
48242W106 Total							
90,000.000		Local		0.00	3,150.00	0.00	1,704,531.00
		Base		0.00	3,150.00	0.00	1,704,531.00
485170302	KANSAS CITY SOUTHERN	COMMON STOCK USD.01	12 Dec 2017	14 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	110.123000	0.00	1,400.00	0.00	4,406,320.00
		Base	110.123000	0.00	1,400.00	0.00	4,406,320.00
			13 Dec 2017	15 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	111.130700	0.00	2,100.00	0.00	6,669,942.00
		Base	111.130700	0.00	2,100.00	0.00	6,669,942.00
			14 Dec 2017	18 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	110.625000	0.00	500.00	0.00	5,531,750.00
		Base	110.625000	0.00	500.00	0.00	5,531,750.00
			15 Dec 2017	19 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	110.562500	0.00	500.00	0.00	5,528,625.00
		Base	110.562500	0.00	500.00	0.00	5,528,625.00
			18 Dec 2017	20 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	111.378600	0.00	1,400.00	0.00	4,456,544.00
		Base	111.378600	0.00	1,400.00	0.00	4,456,544.00
			22 Dec 2017	27 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	108.296800	0.00	1,400.00	0.00	4,333,272.00
		Base	108.296800	0.00	1,400.00	0.00	4,333,272.00
			27 Dec 2017	29 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	107.632400	0.00	350.00	0.00	1,076,674.00
		Base	107.632400	0.00	350.00	0.00	1,076,674.00
			29 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
10,000.000	1.000000 NJFD	Local	105.548500	0.00	100.00	0.00	1,055,585.00
		Base	105.548500	0.00	100.00	0.00	1,055,585.00
485170302 Total							
300,000.000		Local		0.00	7,750.00	0.00	33,058,712.00
		Base		0.00	7,750.00	0.00	33,058,712.00
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	UBS SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	86.665400	0.00	350.00	0.00	867,004.00
		Base	86.665400	0.00	350.00	0.00	867,004.00
			05 Dec 2017	07 Dec 2017	JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	87.581000	0.00	350.00	0.00	876,160.00
		Base	87.581000	0.00	350.00	0.00	876,160.00
			06 Dec 2017	08 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	85.927000	0.00	350.00	0.00	859,620.00
		Base	85.927000	0.00	350.00	0.00	859,620.00
			07 Dec 2017	11 Dec 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	84.678500	0.00	350.00	0.00	847,135.00
		Base	84.678500	0.00	350.00	0.00	847,135.00
			08 Dec 2017	12 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	84.217500	0.00	100.00	0.00	842,275.00
		Base	84.217500	0.00	100.00	0.00	842,275.00
			11 Dec 2017	13 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	85.057600	0.00	350.00	0.00	850,926.00
		Base	85.057600	0.00	350.00	0.00	850,926.00
			13 Dec 2017	15 Dec 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	85.017100	0.00	350.00	0.00	850,521.00
		Base	85.017100	0.00	350.00	0.00	850,521.00
			15 Dec 2017	19 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	83.656900	0.00	350.00	0.00	836,919.00
		Base	83.656900	0.00	350.00	0.00	836,919.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		18 Dec 2017	20 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 83.942500		0.00	100.00	0.00	839,525.00
		Base 83.942500		0.00	100.00	0.00	839,525.00
		19 Dec 2017	21 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 83.406000		0.00	100.00	0.00	834,160.00
		Base 83.406000		0.00	100.00	0.00	834,160.00
		20 Dec 2017	22 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 80.912600		0.00	100.00	0.00	809,226.00
		Base 80.912600		0.00	100.00	0.00	809,226.00
530307107 Total							
110,000.000		Local		0.00	2,850.00	0.00	9,313,471.00
		Base		0.00	2,850.00	0.00	9,313,471.00
548661107	LOWE S COS INC	COMMON STOCK USD.5	12 Dec 2017	14 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 85.259000		0.00	1,750.00	0.00	4,264,700.00
		Base 85.259000		0.00	1,750.00	0.00	4,264,700.00
553573106	MSG NETWORKS INC A	COMMON STOCK USD.01	19 Dec 2017	21 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 20.464600		0.00	1,400.00	0.00	819,984.00
		Base 20.464600		0.00	1,400.00	0.00	819,984.00
		20 Dec 2017	22 Dec 2017		LOOP CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 20.340900		0.00	400.00	0.00	814,036.00
		Base 20.340900		0.00	400.00	0.00	814,036.00
		21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local 20.648100		0.00	400.00	0.00	826,324.00
		Base 20.648100		0.00	400.00	0.00	826,324.00
		22 Dec 2017	27 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 20.471400		0.00	1,400.00	0.00	820,256.00
		Base 20.471400		0.00	1,400.00	0.00	820,256.00
		26 Dec 2017	28 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
30,000.000	1.000000 NJFD	Local	20.402200	0.00	1,050.00	0.00	613,116.00
		Base	20.402200	0.00	1,050.00	0.00	613,116.00
			27 Dec 2017	29 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	20.371900	0.00	300.00	0.00	611,457.00
		Base	20.371900	0.00	300.00	0.00	611,457.00
			28 Dec 2017	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	20.272400	0.00	1,050.00	0.00	609,222.00
		Base	20.272400	0.00	1,050.00	0.00	609,222.00
			29 Dec 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	20.336700	0.00	300.00	0.00	610,401.00
		Base	20.336700	0.00	300.00	0.00	610,401.00
553573106 Total							
280,000.000		Local		0.00	6,300.00	0.00	5,724,796.00
		Base		0.00	6,300.00	0.00	5,724,796.00
576323109	MASTEC INC	COMMON STOCK USD.1	05 Dec 2017	07 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	46.199900	0.00	3,500.00	0.00	4,623,490.00
		Base	46.199900	0.00	3,500.00	0.00	4,623,490.00
			06 Dec 2017	08 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	46.296400	0.00	3,500.00	0.00	4,633,140.00
		Base	46.296400	0.00	3,500.00	0.00	4,633,140.00
			07 Dec 2017	11 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	46.675500	0.00	1,400.00	0.00	1,868,420.00
		Base	46.675500	0.00	1,400.00	0.00	1,868,420.00
576323109 Total							
240,000.000		Local		0.00	8,400.00	0.00	11,125,050.00
		Base		0.00	8,400.00	0.00	11,125,050.00
595112103	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	26 Dec 2017	28 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	42.143500	0.00	3,500.00	0.00	4,217,850.00
		Base	42.143500	0.00	3,500.00	0.00	4,217,850.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		28 Dec 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	42.761500	0.00	3,500.00	0.00	4,279,650.00
		Base	42.761500	0.00	3,500.00	0.00	4,279,650.00
595112103 Total							
200,000.000		Local		0.00	7,000.00	0.00	8,497,500.00
		Base		0.00	7,000.00	0.00	8,497,500.00
60871R209	MOLSON COORS BREWING CO B	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	78.877800	0.00	200.00	0.00	1,577,756.00
		Base	78.877800	0.00	200.00	0.00	1,577,756.00
		04 Dec 2017	06 Dec 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	80.717600	0.00	350.00	0.00	807,526.00
		Base	80.717600	0.00	350.00	0.00	807,526.00
		05 Dec 2017	07 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	80.226100	0.00	100.00	0.00	802,361.00
		Base	80.226100	0.00	100.00	0.00	802,361.00
		08 Dec 2017	12 Dec 2017		GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	79.430100	0.00	700.00	0.00	1,589,302.00
		Base	79.430100	0.00	700.00	0.00	1,589,302.00
		11 Dec 2017	13 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	80.722200	0.00	700.00	0.00	1,615,144.00
		Base	80.722200	0.00	700.00	0.00	1,615,144.00
		12 Dec 2017	14 Dec 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	80.582300	0.00	700.00	0.00	1,612,346.00
		Base	80.582300	0.00	700.00	0.00	1,612,346.00
		13 Dec 2017	15 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	79.911400	0.00	200.00	0.00	1,598,428.00
		Base	79.911400	0.00	200.00	0.00	1,598,428.00
		14 Dec 2017	18 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	79.991100	0.00	100.00	0.00	800,011.00

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Units/Original Face							
	Base	79.991100		0.00	100.00	0.00	800,011.00
		15 Dec 2017	19 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 80.013800		0.00	100.00	0.00	800,238.00
	Base	80.013800		0.00	100.00	0.00	800,238.00
		18 Dec 2017	20 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 81.141400		0.00	700.00	0.00	1,623,528.00
	Base	81.141400		0.00	700.00	0.00	1,623,528.00
60871R209 Total							
160,000.000	Local			0.00	3,850.00	0.00	12,826,640.00
	Base			0.00	3,850.00	0.00	12,826,640.00
64110L106	NETFLIX INC	COMMON STOCK USD.	05 Dec 2017	07 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 185.974700		0.00	350.00	0.00	1,860,097.00
	Base	185.974700		0.00	350.00	0.00	1,860,097.00
651229106	NEWELL BRANDS INC	COMMON STOCK USD	1.029 Dec 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 31.051000		0.00	1,400.00	0.00	1,243,440.00
	Base	31.051000		0.00	1,400.00	0.00	1,243,440.00
65506L105	NOBLE MIDSTREAM PARTNERS LP	MLP	13 Dec 2017	15 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	
20,000.000	1.000000 NJEU	Local 48.200000		0.00	0.00	0.00	964,000.00
	Base	48.200000		0.00	0.00	0.00	964,000.00
67059N108	NUTANIX INC A	COMMON STOCK USD.	21 Dec 2017	21 Dec 2017	ASSET TRANSFER AT MARKET	USD/DTC	
82,500.000	1.000000 NJFA	Local 34.910900		0.00	0.00	0.00	2,880,149.26
	Base	34.910900		0.00	0.00	0.00	2,880,149.26
67066G104	NVIDIA CORP	COMMON STOCK USD.	08 Dec 2017	12 Dec 2017	JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 192.256400		0.00	700.00	0.00	3,845,828.00
	Base	192.256400		0.00	700.00	0.00	3,845,828.00
		12 Dec 2017	14 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 191.351200		0.00	100.00	0.00	1,913,612.00
	Base	191.351200		0.00	100.00	0.00	1,913,612.00

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Units/Original Face							
		13 Dec 2017	15 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	191.686300	0.00	100.00	0.00	1,916,963.00
		Base	191.686300	0.00	100.00	0.00	1,916,963.00
		13 Dec 2017	15 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	187.515400	0.00	100.00	0.00	1,875,254.00
		Base	187.515400	0.00	100.00	0.00	1,875,254.00
		15 Dec 2017	19 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	186.511400	0.00	100.00	0.00	1,865,214.00
		Base	186.511400	0.00	100.00	0.00	1,865,214.00
		19 Dec 2017	21 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	196.352600	0.00	350.00	0.00	1,963,876.00
		Base	196.352600	0.00	350.00	0.00	1,963,876.00
67066G104 Total							
70,000.000		Local		0.00	1,450.00	0.00	13,380,747.00
		Base		0.00	1,450.00	0.00	13,380,747.00
67069D108	NUTRISYSTEM INC	COMMON STOCK USD.	22 Dec 2017	27 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	54.603400	0.00	100.00	0.00	546,134.00
		Base	54.603400	0.00	100.00	0.00	546,134.00
67103H107	O REILLY AUTOMOTIVE INC	COMMON STOCK USD.	20 Dec 2017	22 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
1,700.000	1.000000 NJFA	Local	241.438800	0.00	59.50	0.00	410,505.46
		Base	241.438800	0.00	59.50	0.00	410,505.46
671044105	OSI SYSTEMS INC	COMMON STOCK	07 Dec 2017	11 Dec 2017	JEFFERIES LLC	USD/DTC	0.01
150,000.000	1.000000 NJFD	Local	64.479200	0.00	1,500.00	0.00	9,673,380.00
		Base	64.479200	0.00	1,500.00	0.00	9,673,380.00
		07 Dec 2017	11 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	64.542800	0.00	1,000.00	0.00	6,455,280.00
		Base	64.542800	0.00	1,000.00	0.00	6,455,280.00
		08 Dec 2017	12 Dec 2017		JEFFERIES LLC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
53,922.000	1.000000 NJFD	Local	65.822900	0.00	1,887.27	0.00	3,551,189.68
		Base	65.822900	0.00	1,887.27	0.00	3,551,189.68
		11 Dec 2017	13 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
46,078.000	1.000000 NJFD	Local	66.792200	0.00	1,612.73	0.00	3,079,263.72
		Base	66.792200	0.00	1,612.73	0.00	3,079,263.72
		28 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	63.450100	0.00	100.00	0.00	634,601.00
		Base	63.450100	0.00	100.00	0.00	634,601.00
		29 Dec 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	64.550500	0.00	200.00	0.00	1,291,210.00
		Base	64.550500	0.00	200.00	0.00	1,291,210.00
671044105 Total							
380,000.000		Local		0.00	6,300.00	0.00	24,684,924.40
		Base		0.00	6,300.00	0.00	24,684,924.40
675232102	OCEANEERING INTL INC	COMMON STOCK USD.25	14 Dec 2017	18 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	18.606500	0.00	1,000.00	0.00	1,861,650.00
		Base	18.606500	0.00	1,000.00	0.00	1,861,650.00
		15 Dec 2017	19 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.591800	0.00	3,500.00	0.00	1,862,680.00
		Base	18.591800	0.00	3,500.00	0.00	1,862,680.00
		18 Dec 2017	20 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.402300	0.00	3,500.00	0.00	1,943,730.00
		Base	19.402300	0.00	3,500.00	0.00	1,943,730.00
		19 Dec 2017	21 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	19.504600	0.00	1,400.00	0.00	781,584.00
		Base	19.504600	0.00	1,400.00	0.00	781,584.00
		20 Dec 2017	22 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	19.748000	0.00	1,050.00	0.00	593,490.00
		Base	19.748000	0.00	1,050.00	0.00	593,490.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		22 Dec 2017	27 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	20.538700	0.00	350.00	0.00	205,737.00
		Base	20.538700	0.00	350.00	0.00	205,737.00
		26 Dec 2017	28 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.749700	0.00	700.00	0.00	415,694.00
		Base	20.749700	0.00	700.00	0.00	415,694.00
		27 Dec 2017	29 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	20.724500	0.00	200.00	0.00	414,690.00
		Base	20.724500	0.00	200.00	0.00	414,690.00
		29 Dec 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	20.554700	0.00	200.00	0.00	411,294.00
		Base	20.554700	0.00	200.00	0.00	411,294.00
675232102 Total							
440,000.000		Local		0.00	11,900.00	0.00	8,490,549.00
		Base		0.00	11,900.00	0.00	8,490,549.00
679295105	OKTA INC	COMMON STOCK	21 Dec 2017	21 Dec 2017	ASSET TRANSFER AT MARKET	USD/DTC	
25,000.000	1.000000 NJFA	Local	26.981800	0.00	0.00	0.00	674,545.00
		Base	26.981800	0.00	0.00	0.00	674,545.00
			21 Dec 2017		ASSET TRANSFER AT MARKET	USD/DTC	
25,000.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			21 Dec 2017	CANCEL	ASSET TRANSFER AT MARKET	USD/DTC	
-25,000.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
679295105 Total							
25,000.000		Local		0.00	0.00	0.00	674,545.00
		Base		0.00	0.00	0.00	674,545.00
682189105	ON SEMICONDUCTOR CORP	COMMON STOCK	USD.0105 Dec 2017	07 Dec 2017	JEFFERIES LLC	USD/DTC	0.04

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Units/Original Face							
100,000.000	1.000000 NJFD	Local	19.304000	0.00	3,500.00	0.00	1,933,900.00
		Base	19.304000	0.00	3,500.00	0.00	1,933,900.00
		06 Dec 2017	08 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	19.114700	0.00	1,000.00	0.00	1,912,470.00
		Base	19.114700	0.00	1,000.00	0.00	1,912,470.00
		08 Dec 2017	12 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.655500	0.00	3,500.00	0.00	1,969,050.00
		Base	19.655500	0.00	3,500.00	0.00	1,969,050.00
		12 Dec 2017	14 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.443800	0.00	3,500.00	0.00	1,947,880.00
		Base	19.443800	0.00	3,500.00	0.00	1,947,880.00
		15 Dec 2017	19 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	19.786300	0.00	3,500.00	0.00	1,982,130.00
		Base	19.786300	0.00	3,500.00	0.00	1,982,130.00
		20 Dec 2017	22 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	20.976100	0.00	3,500.00	0.00	2,101,110.00
		Base	20.976100	0.00	3,500.00	0.00	2,101,110.00
682189105 Total							
600,000.000		Local		0.00	18,500.00	0.00	11,846,540.00
		Base		0.00	18,500.00	0.00	11,846,540.00
69370C100	PTC INC	COMMON STOCK USD.01	07 Dec 2017	11 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	62.236800	0.00	100.00	0.00	622,468.00
		Base	62.236800	0.00	100.00	0.00	622,468.00
		08 Dec 2017	12 Dec 2017		GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	62.185000	0.00	700.00	0.00	1,244,400.00
		Base	62.185000	0.00	700.00	0.00	1,244,400.00
		11 Dec 2017	13 Dec 2017		JMP SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	61.574700	0.00	1,050.00	0.00	1,848,291.00
		Base	61.574700	0.00	1,050.00	0.00	1,848,291.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		12 Dec 2017	14 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local 60.826400		0.00	300.00	0.00	1,825,092.00
		Base 60.826400		0.00	300.00	0.00	1,825,092.00
		13 Dec 2017	15 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local 61.312500		0.00	300.00	0.00	1,839,675.00
		Base 61.312500		0.00	300.00	0.00	1,839,675.00
		14 Dec 2017	18 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 61.005800		0.00	200.00	0.00	1,220,316.00
		Base 61.005800		0.00	200.00	0.00	1,220,316.00
		15 Dec 2017	19 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 60.426900		0.00	200.00	0.00	1,208,738.00
		Base 60.426900		0.00	200.00	0.00	1,208,738.00
		18 Dec 2017	20 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 60.652800		0.00	350.00	0.00	606,878.00
		Base 60.652800		0.00	350.00	0.00	606,878.00
		20 Dec 2017	22 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 59.701000		0.00	700.00	0.00	1,194,720.00
		Base 59.701000		0.00	700.00	0.00	1,194,720.00
		21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 59.882300		0.00	200.00	0.00	1,197,846.00
		Base 59.882300		0.00	200.00	0.00	1,197,846.00
		22 Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 59.945400		0.00	200.00	0.00	1,199,108.00
		Base 59.945400		0.00	200.00	0.00	1,199,108.00
		26 Dec 2017	28 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 60.094800		0.00	700.00	0.00	1,202,596.00
		Base 60.094800		0.00	700.00	0.00	1,202,596.00
		29 Dec 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 61.280700		0.00	100.00	0.00	612,907.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	61.280700	0.00	100.00	0.00	612,907.00
69370C100 Total	260,000.000			Local		0.00	5,100.00	0.00	15,823,035.00
				Base		0.00	5,100.00	0.00	15,823,035.00
697435105	PALO ALTO NETWORKS INC		COMMON STOCK USD.	01 Dec 2017	05 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	144.187900	0.00	350.00	0.00	1,442,229.00
				Base	144.187900	0.00	350.00	0.00	1,442,229.00
					05 Dec 2017	07 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	142.964600	0.00	100.00	0.00	1,429,746.00
				Base	142.964600	0.00	100.00	0.00	1,429,746.00
					08 Dec 2017	12 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	144.429000	0.00	350.00	0.00	1,444,640.00
				Base	144.429000	0.00	350.00	0.00	1,444,640.00
					11 Dec 2017	13 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	143.969200	0.00	350.00	0.00	1,440,042.00
				Base	143.969200	0.00	350.00	0.00	1,440,042.00
					12 Dec 2017	14 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	144.095000	0.00	350.00	0.00	1,441,300.00
				Base	144.095000	0.00	350.00	0.00	1,441,300.00
697435105 Total	50,000.000			Local		0.00	1,500.00	0.00	7,197,957.00
				Base		0.00	1,500.00	0.00	7,197,957.00
703395103	PATTERSON COS INC		COMMON STOCK USD.	0106 Dec 2017	08 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	34.314100	0.00	200.00	0.00	686,482.00
				Base	34.314100	0.00	200.00	0.00	686,482.00
70450Y103	PAYPAL HOLDINGS INC		COMMON STOCK USD.	21 Dec 2017	26 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	33,900.000	1.000000	NJFA	Local	74.111400	0.00	1,186.50	0.00	2,513,562.96
				Base	74.111400	0.00	1,186.50	0.00	2,513,562.96

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Units/Original Face							
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK	20 Dec 2017	22 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	104.137500	0.00	1,750.00	0.00	5,208,625.00
		Base	104.137500	0.00	1,750.00	0.00	5,208,625.00
		21 Dec 2017	26 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	104.949900	0.00	1,750.00	0.00	5,249,245.00
		Base	104.949900	0.00	1,750.00	0.00	5,249,245.00
718172109 Total							
100,000.000		Local		0.00	3,500.00	0.00	10,457,870.00
		Base		0.00	3,500.00	0.00	10,457,870.00
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD	0129 Dec 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	115.540500	0.00	350.00	0.00	1,155,755.00
		Base	115.540500	0.00	350.00	0.00	1,155,755.00
747525103	QUALCOMM INC COMMON STOCK USD	06 Dec 2017	08 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	65.219400	0.00	3,500.00	0.00	6,525,440.00
		Base	65.219400	0.00	3,500.00	0.00	6,525,440.00
		29 Dec 2017	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	64.458900	0.00	1,000.00	0.00	6,446,890.00
		Base	64.458900	0.00	1,000.00	0.00	6,446,890.00
747525103 Total							
200,000.000		Local		0.00	4,500.00	0.00	12,972,330.00
		Base		0.00	4,500.00	0.00	12,972,330.00
75281A109	RANGE RESOURCES CORP COMMON STOCK USD	0120 Dec 2017	22 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	15.793200	0.00	1,000.00	0.00	1,580,320.00
		Base	15.793200	0.00	1,000.00	0.00	1,580,320.00
826516106	SIERRA WIRELESS INC COMMON STOCK	08 Dec 2017	11 Dec 2017		MERGER NON CASH	USD/DTC	
10,800.000	1.000000 NJFA	Local	60.087777	0.00	0.00	0.00	648,948.00
		Base	60.087777	0.00	0.00	0.00	648,948.00
842587107	SOUTHERN CO/THE COMMON STOCK USD	5.022 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
100,000.000	1.000000 NJFD	Local	48.590200	0.00	1,000.00	0.00	4,860,020.00
		Base	48.590200	0.00	1,000.00	0.00	4,860,020.00
845467109	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.0120	Dec 2017	22 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.196300	0.00	2,000.00	0.00	1,041,260.00
		Base	5.196300	0.00	2,000.00	0.00	1,041,260.00
			21 Dec 2017	26 Dec 2017	LOOP CAPITAL MARKETS	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.171400	0.00	2,000.00	0.00	1,036,280.00
		Base	5.171400	0.00	2,000.00	0.00	1,036,280.00
			22 Dec 2017	27 Dec 2017	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.359800	0.00	1,400.00	0.00	1,073,360.00
		Base	5.359800	0.00	1,400.00	0.00	1,073,360.00
			26 Dec 2017	28 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
200,000.000	1.000000 NJFD	Local	5.384600	0.00	7,000.00	0.00	1,083,920.00
		Base	5.384600	0.00	7,000.00	0.00	1,083,920.00
			29 Dec 2017	OPEN	INSTINET LLC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local	5.612300	0.00	1,500.00	0.00	1,685,190.00
		Base	5.612300	0.00	1,500.00	0.00	1,685,190.00
845467109 Total							
1,100,000.000		Local		0.00	13,900.00	0.00	5,920,010.00
		Base		0.00	13,900.00	0.00	5,920,010.00
883203101	TEXTRON INC	COMMON STOCK USD.	04 Dec 2017	06 Dec 2017	UBS SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	55.955800	0.00	2,100.00	0.00	3,359,448.00
		Base	55.955800	0.00	2,100.00	0.00	3,359,448.00
			05 Dec 2017	07 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.923000	0.00	2,100.00	0.00	3,297,480.00
		Base	54.923000	0.00	2,100.00	0.00	3,297,480.00
			06 Dec 2017	08 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.313700	0.00	2,100.00	0.00	3,260,922.00
		Base	54.313700	0.00	2,100.00	0.00	3,260,922.00

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Units/Original Face							
		07 Dec 2017	11 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.741900	0.00	2,100.00	0.00	3,286,614.00
		Base	54.741900	0.00	2,100.00	0.00	3,286,614.00
		08 Dec 2017	12 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.928600	0.00	2,100.00	0.00	3,297,816.00
		Base	54.928600	0.00	2,100.00	0.00	3,297,816.00
		11 Dec 2017	13 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.874900	0.00	2,100.00	0.00	3,294,594.00
		Base	54.874900	0.00	2,100.00	0.00	3,294,594.00
		12 Dec 2017	14 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.872700	0.00	2,100.00	0.00	3,294,462.00
		Base	54.872700	0.00	2,100.00	0.00	3,294,462.00
		13 Dec 2017	15 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	54.831100	0.00	2,100.00	0.00	3,291,966.00
		Base	54.831100	0.00	2,100.00	0.00	3,291,966.00
		14 Dec 2017	18 Dec 2017		BTIG, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	54.722100	0.00	1,750.00	0.00	2,737,855.00
		Base	54.722100	0.00	1,750.00	0.00	2,737,855.00
		15 Dec 2017	19 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	55.094800	0.00	1,050.00	0.00	1,653,894.00
		Base	55.094800	0.00	1,050.00	0.00	1,653,894.00
		18 Dec 2017	20 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	55.892700	0.00	700.00	0.00	1,118,554.00
		Base	55.892700	0.00	700.00	0.00	1,118,554.00
883203101 Total							
580,000.000		Local		0.00	20,300.00	0.00	31,893,605.00
		Base		0.00	20,300.00	0.00	31,893,605.00
885160101	THOR INDUSTRIES INC	COMMON STOCK USD.1	12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	149.569200	0.00	100.00	0.00	1,495,792.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		Base	149.569200	0.00	100.00	0.00	1,495,792.00
887317303	TIME WARNER INC	COMMON STOCK USD.0129	Dec 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	91.521900	0.00	500.00	0.00	4,576,595.00
		Base	91.521900	0.00	500.00	0.00	4,576,595.00
896818101	TRIUMPH GROUP INC	COMMON STOCK USD.	14 Dec 2017	18 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	26.453300	0.00	700.00	0.00	529,766.00
		Base	26.453300	0.00	700.00	0.00	529,766.00
			18 Dec 2017	20 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	27.609500	0.00	100.00	0.00	276,195.00
		Base	27.609500	0.00	100.00	0.00	276,195.00
896818101 Total							
30,000.000		Local		0.00	800.00	0.00	805,961.00
		Base		0.00	800.00	0.00	805,961.00
90384S303	ULTA BEAUTY INC	COMMON STOCK USD.0120	Dec 2017	22 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
3,000.000	1.000000 NJFA	Local	226.296200	0.00	105.00	0.00	678,993.60
		Base	226.296200	0.00	105.00	0.00	678,993.60
90385V107	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.	01 Dec 2017	05 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.527500	0.00	700.00	0.00	411,250.00
		Base	20.527500	0.00	700.00	0.00	411,250.00
			01 Dec 2017	05 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.188200	0.00	700.00	0.00	404,464.00
		Base	20.188200	0.00	700.00	0.00	404,464.00
			04 Dec 2017	06 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	21.488100	0.00	700.00	0.00	430,462.00
		Base	21.488100	0.00	700.00	0.00	430,462.00
			07 Dec 2017	11 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	21.051500	0.00	200.00	0.00	421,230.00
		Base	21.051500	0.00	200.00	0.00	421,230.00

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Units/Original Face							
		11 Dec 2017	13 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 21.011900		0.00	700.00	0.00	420,938.00
		Base 21.011900		0.00	700.00	0.00	420,938.00
		12 Dec 2017	14 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 20.333900		0.00	700.00	0.00	407,378.00
		Base 20.333900		0.00	700.00	0.00	407,378.00
		13 Dec 2017	15 Dec 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 21.015500		0.00	700.00	0.00	421,010.00
		Base 21.015500		0.00	700.00	0.00	421,010.00
90385V107 Total							
140,000.000		Local		0.00	4,400.00	0.00	2,916,732.00
		Base		0.00	4,400.00	0.00	2,916,732.00
911312106	UNITED PARCEL SERVICE CL B	COMMON STOCK USD.	0108 Dec 2017	12 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 119.416700		0.00	1,750.00	0.00	5,972,585.00
		Base 119.416700		0.00	1,750.00	0.00	5,972,585.00
		22 Dec 2017	27 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 118.744800		0.00	1,050.00	0.00	3,563,394.00
		Base 118.744800		0.00	1,050.00	0.00	3,563,394.00
911312106 Total							
80,000.000		Local		0.00	2,800.00	0.00	9,535,979.00
		Base		0.00	2,800.00	0.00	9,535,979.00
92210H105	VANTIV INC CL A	COMMON STOCK USD.	21 Dec 2017	26 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
13,400.000	1.000000 NJFA	Local 74.715300		0.00	134.00	0.00	1,001,319.02
		Base 74.715300		0.00	134.00	0.00	1,001,319.02
92532F100	VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.	0105 Dec 2017	07 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 140.129200		0.00	700.00	0.00	2,803,284.00
		Base 140.129200		0.00	700.00	0.00	2,803,284.00
		06 Dec 2017	08 Dec 2017		COWEN + CO LLC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
10,000.000	1.000000 NJFD	Local	137.847700	0.00	350.00	0.00	1,378,827.00
		Base	137.847700	0.00	350.00	0.00	1,378,827.00
		11 Dec 2017	13 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	142.160100	0.00	350.00	0.00	1,421,951.00
		Base	142.160100	0.00	350.00	0.00	1,421,951.00
		12 Dec 2017	14 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	141.273300	0.00	350.00	0.00	1,413,083.00
		Base	141.273300	0.00	350.00	0.00	1,413,083.00
92532F100 Total							
50,000.000		Local		0.00	1,750.00	0.00	7,017,145.00
		Base		0.00	1,750.00	0.00	7,017,145.00
96758W101	WIDOPENWEST INC	COMMON STOCK USD.	0129 Dec 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	10.534500	0.00	200.00	0.00	210,890.00
		Base	10.534500	0.00	200.00	0.00	210,890.00
G0177J108	ALLERGAN PLC	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	164.627900	0.00	350.00	0.00	1,646,629.00
		Base	164.627900	0.00	350.00	0.00	1,646,629.00
		29 Dec 2017	OPEN		COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	164.361900	0.00	700.00	0.00	3,287,938.00
		Base	164.361900	0.00	700.00	0.00	3,287,938.00
G0177J108 Total							
30,000.000		Local		0.00	1,050.00	0.00	4,934,567.00
		Base		0.00	1,050.00	0.00	4,934,567.00
G3788M114	EROS INTERNATIONAL PLC	COMMON STOCK GBP.	04 Dec 2017	06 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	11.838800	0.00	100.00	0.00	118,488.00
		Base	11.838800	0.00	100.00	0.00	118,488.00
		05 Dec 2017	07 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	11.313200	0.00	200.00	0.00	226,464.00
		Base	11.313200	0.00	200.00	0.00	226,464.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		14 Dec 2017	18 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 10.013400		0.00	100.00	0.00	100,234.00
		Base 10.013400		0.00	100.00	0.00	100,234.00
		15 Dec 2017	19 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 10.066300		0.00	100.00	0.00	100,763.00
		Base 10.066300		0.00	100.00	0.00	100,763.00
		18 Dec 2017	20 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 9.756700		0.00	200.00	0.00	195,334.00
		Base 9.756700		0.00	200.00	0.00	195,334.00
		26 Dec 2017	28 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 10.129600		0.00	700.00	0.00	203,292.00
		Base 10.129600		0.00	700.00	0.00	203,292.00
		27 Dec 2017	29 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 9.720800		0.00	200.00	0.00	194,616.00
		Base 9.720800		0.00	200.00	0.00	194,616.00
G3788M114 Total							
110,000.000		Local		0.00	1,600.00	0.00	1,139,191.00
		Base		0.00	1,600.00	0.00	1,139,191.00
G60754101	MICHAEL KORS HOLDINGS LTD	COMMON STOCK	28 Dec 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
60,000.000	1.000000 NJFD	Local 63.621600		0.00	600.00	0.00	3,817,896.00
		Base 63.621600		0.00	600.00	0.00	3,817,896.00
		28 Dec 2017	OPEN		MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 63.589000		0.00	100.00	0.00	635,990.00
		Base 63.589000		0.00	100.00	0.00	635,990.00
		29 Dec 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
70,000.000	1.000000 NJFD	Local 63.384100		0.00	2,450.00	0.00	4,439,337.00
		Base 63.384100		0.00	2,450.00	0.00	4,439,337.00
		29 Dec 2017	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 63.206400		0.00	200.00	0.00	1,264,328.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	63.206400		0.00	200.00	0.00	1,264,328.00
G60754101 Total							
160,000.000	Local			0.00	3,350.00	0.00	10,157,551.00
	Base			0.00	3,350.00	0.00	10,157,551.00
G6095L109	APTIV PLC	COMMON STOCK USD.0105	Dec 2017	07 Dec 2017	NAME CHANGE NON CASH	USD/DTC	
102,000.000	1.000000 NJFA	Local	60.011226	0.00	0.00	0.00	6,121,145.13
		Base	60.011226	0.00	0.00	0.00	6,121,145.13
G81276100	SIGNET JEWELERS LTD	COMMON STOCK USD.1801	Dec 2017	05 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	53.001500	0.00	3,500.00	0.00	5,303,650.00
		Base	53.001500	0.00	3,500.00	0.00	5,303,650.00
			04 Dec 2017	06 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	50.933900	0.00	1,750.00	0.00	2,548,445.00
		Base	50.933900	0.00	1,750.00	0.00	2,548,445.00
			07 Dec 2017	11 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	51.776100	0.00	1,750.00	0.00	2,590,555.00
		Base	51.776100	0.00	1,750.00	0.00	2,590,555.00
G81276100 Total							
200,000.000	Local			0.00	7,000.00	0.00	10,442,650.00
	Base			0.00	7,000.00	0.00	10,442,650.00
Y2745C102	GOLAR LNG PARTNERS LP	MLP	11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
26,301.000	1.000000 NJEU	Local	20.515800	0.00	263.01	0.00	539,849.06
		Base	20.515800	0.00	263.01	0.00	539,849.06
			12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
21,169.000	1.000000 NJEU	Local	20.823300	0.00	211.69	0.00	441,020.13
		Base	20.823300	0.00	211.69	0.00	441,020.13
			13 Dec 2017	15 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,530.000	1.000000 NJEU	Local	20.914000	0.00	205.30	0.00	429,569.72
		Base	20.914000	0.00	205.30	0.00	429,569.72

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

		14 Dec 2017	18 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
400.000	1.000000 NJEU	21.000000		0.00	4.00	0.00	8,404.00
	Local						
	Base	21.000000		0.00	4.00	0.00	8,404.00

Y2745C102 Total

68,400.000				0.00	684.00	0.00	1,418,842.91
	Local						
	Base			0.00	684.00	0.00	1,418,842.91

US DOLLAR Total

13,418,844.000				0.00	291,707.94	0.00	619,552,628.85
	Local						
	Base			0.00	291,707.94	0.00	619,552,628.85

EQUITY Total

13,418,844.000				0.00	291,707.94	0.00	619,552,628.85
	Base						

OPTIONS BOUGHTBACK

US DOLLAR

ADI0YTWB3	TARGET CORP	DEC17 62.5 CALL	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
350.000	1.000000 NJFA		0.471500		0.00	350.00	16,852.50
	Local						
	Base		0.471500		0.00	350.00	16,852.50

ADI0YWMV3	UNION PACIFIC CORP	DEC17 122 CALL	08 Dec 2017	11 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
125.000	1.000000 NJFA		7.742000		0.00	125.00	96,900.00
	Local						
	Base		7.742000		0.00	125.00	96,900.00

ADI0YWRX4	WELLS FARGO + CO	DEC17 56.5 CALL	08 Dec 2017	11 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
2,340.000	1.000000 NJFA		2.828800		0.00	2,340.00	664,279.20
	Local						
	Base		2.828800		0.00	2,340.00	664,279.20

ADI0YXDX7	CVS HEALTH CORP	DEC17 75 CALL	01 Dec 2017	04 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
49.000	1.000000 NJFA		0.200000		0.00	49.00	1,029.00
	Local						
	Base		0.200000		0.00	49.00	1,029.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
ADI0YXDZ2	AETNA INC 110.000 1.000000 NJFA	DEC17 187.5 CALL Local 0.210000 Base 0.210000	04 Dec 2017	05 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 2,420.00 2,420.00
ADI0Z02X0	SPIRIT AIRLINES INC 400.000 1.000000 NJFA	DEC17 42.5 CALL Local 0.500000 Base 0.500000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 20,400.00 20,400.00
ADI0Z05Y5	MASTEC INC 183.000 1.000000 NJFA	DEC17 45 CALL Local 1.300000 Base 1.300000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 23,973.00 23,973.00
ADI0Z07C1	NEWELL BRANDS INC 160.000 1.000000 NJFA	DEC17 31 CALL Local 0.050000 Base 0.050000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 960.00 960.00
ADI0Z0BK8	STATE STREET CORP 8.000 1.000000 NJFA	DEC17 97.5 CALL Local 1.280000 Base 1.280000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 1,032.00 1,032.00
ADI0Z0BN2	PNC FINANCIAL SERVICES GROUP I 420.000 1.000000 NJFA	DEC17 140 CALL Local 4.750000 Base 4.750000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 199,920.00 199,920.00
ADI0Z0CN1	DELTA AIR LINES INC 325.000 1.000000 NJFA	DEC17 55 CALL Local 0.478100 Base 0.478100	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 15,863.25 15,863.25
ADI0Z0DY6	CAPITAL ONE FINANCIAL CORP 2.000 1.000000 NJFA	DEC17 95 CALL Local 1.560000 Base 1.560000	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 314.00 314.00
ADI0Z3DN4	MORGAN STANLEY 850.000 1.000000 NJFA	DEC17 52.5 CALL Local 0.715400 Base 0.715400	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 61,659.00 61,659.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
ADI0Z3GY7	SNYDER'S-LANCE INC	DEC17 40 CALL	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
110.000	1.000000 NJFA	Local	6.554500	0.00	110.00	0.00	72,209.50
		Base	6.554500	0.00	110.00	0.00	72,209.50
ADI0ZBS18	UNITED CONTINENTAL HOLDINGS IN	DEC17 67 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
230.000	1.000000 NJFA	Local	0.342000	0.00	230.00	0.00	8,096.00
		Base	0.342000	0.00	230.00	0.00	8,096.00
ADI0ZDZN8	UNION PACIFIC CORP	DEC17 129 CALL	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
125.000	1.000000 NJFA	Local	1.838100	0.00	125.00	0.00	23,101.25
		Base	1.838100	0.00	125.00	0.00	23,101.25
ADI0ZF0K7	WELLS FARGO + CO	DEC17 59 CALL	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
2,340.000	1.000000 NJFA	Local	0.618800	0.00	2,340.00	0.00	147,139.20
		Base	0.618800	0.00	2,340.00	0.00	147,139.20
ADI0ZJYQ9	UNION PACIFIC CORP	DEC17 130 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
125.000	1.000000 NJFA	Local	3.524600	0.00	125.00	0.00	44,182.50
		Base	3.524600	0.00	125.00	0.00	44,182.50
ADI0ZJYT3	WELLS FARGO + CO	DEC17 59.5 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
2,340.000	1.000000 NJFA	Local	1.755200	0.00	2,340.00	0.00	413,056.80
		Base	1.755200	0.00	2,340.00	0.00	413,056.80
ADI0ZJZ47	TARGET CORP	DEC17 63.5 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
350.000	1.000000 NJFA	Local	1.789300	0.00	350.00	0.00	62,975.50
		Base	1.789300	0.00	350.00	0.00	62,975.50
ADI0ZK0N0	DELTA AIR LINES INC	DEC17 55.5 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
325.000	1.000000 NJFA	Local	0.432300	0.00	325.00	0.00	14,374.75
		Base	0.432300	0.00	325.00	0.00	14,374.75

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

US DOLLAR Total

11,267.000	Local	0.00	11,267.00	0.00	1,890,737.45
	Base	0.00	11,267.00	0.00	1,890,737.45

OPTIONS BOUGHTBACK Total

11,267.000	Base	0.00	11,267.00	0.00	1,890,737.45
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OPTIONS EXPIRED_WRTS

US DOLLAR

ADI0WSS22	VANGUARD REIT ETF	DEC17 87 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
3,500.000	1.000000 NJGA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0XMNC7	VANGUARD REIT ETF	DEC17 88 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
1,000.000	1.000000 NJGA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YBZW3	NEWMONT MINING CORP	DEC17 38 CALL	01 Dec 2017	01 Dec 2017	OPTION EXPIRED	USD/	
115.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YLJF6	CONOCOPHILLIPS	DEC17 53 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
675.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YRNP6	VANGUARD REIT ETF	DEC17 85 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
1,000.000	1.000000 NJGA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YSLD3	VANGUARD REIT ETF	DEC17 86 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
1,000.000	1.000000 NJGA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
ADI0YTWB3	TARGET CORP	DEC17 62.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
350.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-350.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YTWB3 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
ADI0YWMB7	PHILIP MORRIS INTERNATIONAL IN	DEC17 108 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
865.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YWMV3	UNION PACIFIC CORP	DEC17 122 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
125.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			08 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-125.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YWMV3 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
ADI0YWNV2	GOLDMAN SACHS GROUP INC/THE	DEC17 252.5 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
230.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YWPZ1	HALLIBURTON CO	DEC17 47.5 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
405.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YWQK3	MONDELEZ INTERNATIONAL INC	DEC17 44.5 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
1,060.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YWRX4	WELLS FARGO + CO	DEC17 56.5 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
2,340.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			08 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-2,340.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YWRX4 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
AD10YWS13	EOG RESOURCES INC	DEC17 112 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
260.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YWSB1	PG+E CORP	DEC17 60.5 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
44.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YWSG0	WALGREENS BOOTS ALLIANCE INC	DEC17 75 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
435.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YWSK1	CVS HEALTH CORP	DEC17 77 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
140.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YX1N2	SYMANTEC CORP	DEC17 30 CALL	08 Dec 2017	08 Dec 2017	OPTION EXPIRED	USD/	
4.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10YXDX7	CVS HEALTH CORP	DEC17 75 CALL	01 Dec 2017	01 Dec 2017	OPTION EXPIRED	USD/	
440.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	0.000000		0.00	0.00	0.00	0.00
		01 Dec 2017	CANCEL		OPTION EXPIRED	USD/	
-440.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
	Base	0.000000		0.00	0.00	0.00	0.00
		01 Dec 2017	01 Dec 2017		OPTION EXPIRED	USD/	
391.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
	Base	0.000000		0.00	0.00	0.00	0.00
ADI0YXDX7 Total							
391.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
ADI0YXFW7	HASBRO INC	DEC17 101 CALL	01 Dec 2017	01 Dec 2017		OPTION EXPIRED	USD/
200.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YXGV8	MICRON TECHNOLOGY INC	DEC17 51 CALL	08 Dec 2017	08 Dec 2017		OPTION EXPIRED	USD/
885.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YXJ86	NATIONAL OILWELL VARCO INC	DEC17 35.5 CALL	08 Dec 2017	08 Dec 2017		OPTION EXPIRED	USD/
210.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YYCN8	OLIN CORP	DEC17 37.5 CALL	22 Dec 2017	22 Dec 2017		OPTION EXPIRED	USD/
200.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0YZBJ5	PAYPAL HOLDINGS INC	DEC17 77.5 CALL	01 Dec 2017	01 Dec 2017		OPTION EXPIRED	USD/
375.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
ADI0Z02S1	INTEGRATED DEVICE TECHNOLOGY I	DEC17 35 CALL	15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/
120.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
AD10Z02X0	SPIRIT AIRLINES INC	DEC17 42.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
400.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-400.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10Z02X0 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
AD10Z05Y5	MASTEC INC	DEC17 45 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
185.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-185.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
2.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10Z05Y5 Total							
2.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
AD10Z07C1	NEWELL BRANDS INC	DEC17 31 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
160.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-160.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00

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Asset ID	Security Name/Description	Trd Date	Stl 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							
AD10Z07C1 Total							
0.000							
			Local			0.00	0.00
			Base			0.00	0.00
AD10Z07F4	APPLIED MATERIALS INC	DEC17 65 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
405.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0BD4	TERADYNE INC	DEC17 47 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
320.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0BF9	NEWFIELD EXPLORATION CO	DEC17 34 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
120.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0BK8	STATE STREET CORP	DEC17 97.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
8.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
				15 Dec 2017	CANCEL	OPTION EXPIRED	USD/
-8.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0BK8 Total							
0.000			Local			0.00	0.00
			Base			0.00	0.00
AD10Z0BN2	PNC FINANCIAL SERVICES GROUP I	DEC17 140 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
420.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
				15 Dec 2017	CANCEL	OPTION EXPIRED	USD/
-420.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
AD10Z0BN2 Total							
0.000			Local			0.00	0.00
			Base			0.00	0.00
AD10Z0CN1	DELTA AIR LINES INC	DEC17 55 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
325.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
				15 Dec 2017	CANCEL	OPTION EXPIRED	USD/
-325.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0CN1 Total							
0.000			Local			0.00	0.00
			Base			0.00	0.00
AD10Z0D91	ILG INC	DEC17 32 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
160.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0DW0	DEVON ENERGY CORP	DEC17 43 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
220.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0DY6	CAPITAL ONE FINANCIAL CORP	DEC17 95 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
2.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
				15 Dec 2017	CANCEL	OPTION EXPIRED	USD/
-2.000	1.000000 NJFA		Local	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.00	0.00
AD10Z0DY6 Total							
0.000			Local			0.00	0.00
			Base			0.00	0.00
AD10Z0F32	JOHNSON CONTROLS INTERNATIONAL	DEC17 40 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	

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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									
	90.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10Z0R21	MICROCHIP TECHNOLOGY INC DEC17 97.5 CALL			15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/		
	90.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10Z3BP1	COLGATE-PALMOLIVE CO DEC17 77.5 CALL			15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/		
	32.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10Z3DM6	HAWAIIAN HOLDINGS INC DEC17 44 CALL			15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/		
	240.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10Z3DN4	MORGAN STANLEY DEC17 52.5 CALL			15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/		
	850.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					15 Dec 2017	CANCEL	OPTION EXPIRED	USD/		
	-850.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10Z3DN4 Total	0.000			Local		0.00	0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00	0.00
AD10Z3GY7	SNYDER'S-LANCE INC DEC17 40 CALL			15 Dec 2017	15 Dec 2017		OPTION EXPIRED	USD/		
	110.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					15 Dec 2017	CANCEL	OPTION EXPIRED	USD/		
	-110.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
AD10Z3GY7 Total							
0.000							
	Local			0.00	0.00	0.00	0.00
	Base			0.00	0.00	0.00	0.00
AD10ZBRX9	APACHE CORP	DEC17 45.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
295.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
AD10ZBS18	UNITED CONTINENTAL HOLDINGS IN	DEC17 67 CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
230.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
		22 Dec 2017	CANCEL		OPTION EXPIRED	USD/	
-230.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
AD10ZBS18 Total							
0.000							
	Local			0.00	0.00	0.00	0.00
	Base			0.00	0.00	0.00	0.00
AD10ZBT82	SOUTHWEST AIRLINES CO	DEC17 65.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
675.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
AD10ZBTJ8	HESS CORP	DEC17 49.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
155.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
AD10ZBTY5	CAPITAL ONE FINANCIAL CORP	DEC17 100 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
194.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00
AD10ZBTZ2	ANADARKO PETROLEUM CORP	DEC17 51.5 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
310.000	1.000000 NJFA		0.000000	0.00	0.00	0.00	0.00
	Local		0.000000	0.00	0.00	0.00	0.00
	Base		0.000000	0.00	0.00	0.00	0.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
AD10ZC552	ACTIVISION BLIZZARD INC	DEC17 65 CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
94.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10ZC5B9	PAYPAL HOLDINGS INC	DEC17 77 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
375.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10ZDZN8	UNION PACIFIC CORP	DEC17 129 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
125.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-125.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10ZDZN8 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
AD10ZF0K7	WELLS FARGO + CO	DEC17 59 CALL	15 Dec 2017	15 Dec 2017	OPTION EXPIRED	USD/	
2,340.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			15 Dec 2017	CANCEL	OPTION EXPIRED	USD/	
-2,340.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
AD10ZF0K7 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
AD10ZJYQ9	UNION PACIFIC CORP	DEC17 130 CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
125.000	1.000000 NJFA	Local	0.000000	0.00	0.00	0.00	0.00
		Base	0.000000	0.00	0.00	0.00	0.00
			22 Dec 2017	CANCEL	OPTION EXPIRED	USD/	

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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									
	-125.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10ZJYQ9 Total	0.000			Local		0.00	0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00	0.00
AD10ZJYT3	WELLS FARGO + CO			DEC17 59.5	CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
	2,340.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					22 Dec 2017	CANCEL		OPTION EXPIRED	USD/	
	-2,340.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10ZJYT3 Total	0.000			Local		0.00	0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00	0.00
AD10ZJZ47	TARGET CORP			DEC17 63.5	CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
	350.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					22 Dec 2017	CANCEL		OPTION EXPIRED	USD/	
	-350.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
AD10ZJZ47 Total	0.000			Local		0.00	0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00	0.00
AD10ZK0N0	DELTA AIR LINES INC			DEC17 55.5	CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/	
	325.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00
					22 Dec 2017	CANCEL		OPTION EXPIRED	USD/	
	-325.000	1.000000	NJFA	Local	0.000000	0.00	0.00	0.00	0.00	0.00
				Base	0.000000	0.00	0.00	0.00	0.00	0.00

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

ADIOZK0N0 Total

0.000						Local	0.00	0.00	0.00
						Base	0.00	0.00	0.00

ADIOZKM14	MORGAN STANLEY	DEC17 53.5 CALL	22 Dec 2017	22 Dec 2017	OPTION EXPIRED	USD/			
850.000	1.000000 NJFA		0.000000		0.00	0.00	0.00	0.00	0.00
			0.000000		0.00	0.00	0.00	0.00	0.00

US DOLLAR Total

17,741.000						Local	0.00	0.00	0.00
						Base	0.00	0.00	0.00

OPTIONS EXPIRED_WRTS Total

17,741.000						Base	0.00	0.00	0.00
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PURCHASE Total

13,447,852.000						Base	0.00	302,974.94	0.00	621,443,366.30
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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							

EQUITY

US DOLLAR

001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0121	Dec 2017	26 Dec 2017	LOOP CAPITAL MARKETS	USD/DTC	0.01	
	35,000.000	1.000000 NJFA	Local	5.636900	0.00	350.00	4.56	196,936.94
			Base	5.636900	0.00	350.00	4.56	196,936.94
				28 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	65,000.000	1.000000 NJFA	Local	5.687200	0.00	455.00	8.54	369,204.46
			Base	5.687200	0.00	455.00	8.54	369,204.46
				29 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
	100,000.000	1.000000 NJFA	Local	5.699800	0.00	1,000.00	13.17	568,966.83
			Base	5.699800	0.00	1,000.00	13.17	568,966.83
001547108 Total	200,000.000		Local		0.00	1,805.00	26.27	1,135,108.23
			Base		0.00	1,805.00	26.27	1,135,108.23
00206R102	AT+T INC	COMMON STOCK USD1.012	Dec 2017	14 Dec 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	38.027000	0.00	3,500.00	87.85	3,799,112.14
			Base	38.027000	0.00	3,500.00	87.85	3,799,112.14
				20 Dec 2017	22 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	38.590400	0.00	3,500.00	89.15	3,855,450.85
			Base	38.590400	0.00	3,500.00	89.15	3,855,450.85
00206R102 Total	200,000.000		Local		0.00	7,000.00	177.00	7,654,562.99
			Base		0.00	7,000.00	177.00	7,654,562.99
00287Y109	ABBVIE INC	COMMON STOCK USD.0129	Dec 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	97.634200	0.00	700.00	45.11	1,951,938.88
			Base	97.634200	0.00	700.00	45.11	1,951,938.88
00508Y102	ACUITY BRANDS INC	COMMON STOCK USD.0122	Dec 2017	27 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04	
	5,000.000	1.000000 NJFD	Local	171.218400	0.00	175.00	19.78	855,897.22

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	171.218400		175.00	19.78	855,897.22
					26 Dec 2017	28 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFD	Local	175.015200	0.00	175.00	20.22	874,880.78
				Base	175.015200	0.00	175.00	20.22	874,880.78
					29 Dec 2017	OPEN	EVERCORE GROUP LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFD	Local	178.597800	0.00	175.00	20.63	892,793.37
				Base	178.597800	0.00	175.00	20.63	892,793.37
00508Y102 Total	15,000.000			Local		0.00	525.00	60.63	2,623,571.37
				Base		0.00	525.00	60.63	2,623,571.37
00817Y108	AETNA INC		COMMON STOCK	USD.0122	Dec 2017	27 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	180.352200	0.00	350.00	41.67	1,803,130.33
				Base	180.352200	0.00	350.00	41.67	1,803,130.33
009158106	AIR PRODUCTS + CHEMICALS INC		COMMON STOCK	USD1.019	Dec 2017	21 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	20,500.000	1.000000	NJFA	Local	162.792200	0.00	717.50	77.10	3,336,445.50
				Base	162.792200	0.00	717.50	77.10	3,336,445.50
					20 Dec 2017	22 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	162.964400	0.00	100.00	37.65	1,629,506.35
				Base	162.964400	0.00	100.00	37.65	1,629,506.35
					21 Dec 2017	26 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	162.524700	0.00	175.00	18.78	812,429.72
				Base	162.524700	0.00	175.00	18.78	812,429.72
					27 Dec 2017	29 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	163.546600	0.00	350.00	37.78	1,635,078.22
				Base	163.546600	0.00	350.00	37.78	1,635,078.22
009158106 Total	45,500.000			Local		0.00	1,342.50	171.31	7,413,459.79
				Base		0.00	1,342.50	171.31	7,413,459.79

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
011659109	ALASKA AIR GROUP INC 15,000.000 1.000000 NJFA	COMMON STOCK USD.0120 Dec 2017 Local 73.157199 Base 73.157199	22 Dec 2017		BMO CAPITAL MARKETS 150.00 150.00	USD/DTC 25.35 25.35	0.01 1,097,182.64 1,097,182.64
01741R102	ALLEGHENY TECHNOLOGIES INC 5,000.000 1.000000 NJFA	COMMON STOCK USD.1 20 Dec 2017 Local 24.750500 Base 24.750500	22 Dec 2017		BMO CAPITAL MARKETS 50.00 50.00	USD/DTC 2.86 2.86	0.01 123,699.64 123,699.64
02209S103	ALTRIA GROUP INC 100,000.000 1.000000 NJFD	COMMON STOCK USD. 07 Dec 2017 Local 71.188300 Base 71.188300	11 Dec 2017		J.P. MORGAN SECURITIES LLC 3,500.00 3,500.00	USD/DTC 164.45 164.45	0.04 7,115,165.54 7,115,165.54
03076C106	AMERIPRISE FINANCIAL INC 10,000.000 1.000000 NJFD	COMMON STOCK USD.0107 Dec 2017 Local 167.346200 Base 167.346200	11 Dec 2017		MACQUARIE CAPITAL (USA) INC. 350.00 350.00	USD/DTC 38.66 38.66	0.04 1,673,073.34 1,673,073.34
	10,000.000 1.000000 NJFD	08 Dec 2017 12 Dec 2017 Local 168.272900 Base 168.272900			COWEN + CO LLC 350.00 350.00	USD/DTC 38.88 38.88	0.04 1,682,340.12 1,682,340.12
	10,000.000 1.000000 NJFD	12 Dec 2017 14 Dec 2017 Local 169.138999 Base 169.138999			JEFFERIES LLC 350.00 350.00	USD/DTC 39.08 39.08	0.04 1,691,000.91 1,691,000.91
03076C106 Total	30,000.000	Local Base			0.00 0.00 1,050.00 1,050.00	116.62 116.62	5,046,414.37 5,046,414.37
03879N101	ARC LOGISTICS PARTNERS LP 223,300.000 1.000000 NJEU	MLP Local 16.500000 Base 16.500000	21 Dec 2017 21 Dec 2017		MERGER 0.00 0.00	USD/DTC 0.00 0.00	3,684,450.00 3,684,450.00
03965L100	ARCONIC INC 50,000.000 1.000000 NJFD	COMMON STOCK Local 26.844200 Base 26.844200	22 Dec 2017 27 Dec 2017		CANACCORD GENUITY INC. 1,750.00 1,750.00	USD/DTC 31.01 31.01	0.04 1,340,428.99 1,340,428.99
		28 Dec 2017 OPEN			WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
50,000.000	1.000000 NJFD	Local	27.445800	0.00	500.00	31.70	1,371,758.30
		Base	27.445800	0.00	500.00	31.70	1,371,758.30
03965L100 Total							
100,000.000		Local		0.00	2,250.00	62.71	2,712,187.29
		Base		0.00	2,250.00	62.71	2,712,187.29
05461T305	AXIS CAPITAL HLDGS LTD	PREFERRED STOCK 5.5	01 Dec 2017	05 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
18,951.000	1.000000 NJFE	Local	25.590300	0.00	189.51	11.21	484,761.06
		Base	25.590300	0.00	189.51	11.21	484,761.06
			04 Dec 2017	06 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,049.000	1.000000 NJFE	Local	25.605600	0.00	200.49	11.86	513,154.32
		Base	25.605600	0.00	200.49	11.86	513,154.32
05461T305 Total							
39,000.000		Local		0.00	390.00	23.07	997,915.38
		Base		0.00	390.00	23.07	997,915.38
05464C101	AXON ENTERPRISE INC	COMMON STOCK USD.	29 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	26.710600	0.00	100.00	6.18	266,999.82
		Base	26.710600	0.00	100.00	6.18	266,999.82
060505310	BANK OF AMERICA CORP	PREFERRED STOCK 6.5	07 Dec 2017	11 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
15,338.000	1.000000 NJFE	Local	27.168100	0.00	153.38	9.63	416,541.31
		Base	27.168100	0.00	153.38	9.63	416,541.31
			08 Dec 2017	12 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
7,693.000	1.000000 NJFE	Local	27.168300	0.00	76.93	4.83	208,923.97
		Base	27.168300	0.00	76.93	4.83	208,923.97
			11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,412.000	1.000000 NJFE	Local	27.082700	0.00	104.12	6.52	281,874.43
		Base	27.082700	0.00	104.12	6.52	281,874.43
			12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
1,825.000	1.000000 NJFE	Local	27.062000	0.00	18.25	1.15	49,368.75
		Base	27.062000	0.00	18.25	1.15	49,368.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				14 Dec 2017	18 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
21,328.000	1.000000	NJFE	Local	26.951700		0.00	213.28	13.28	574,599.30
			Base	26.951700		0.00	213.28	13.28	574,599.30
				15 Dec 2017	19 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
5,989.000	1.000000	NJFE	Local	26.995400		0.00	59.89	3.74	161,611.82
			Base	26.995400		0.00	59.89	3.74	161,611.82
				18 Dec 2017	20 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
24,752.000	1.000000	NJFE	Local	27.120800		0.00	247.52	15.51	671,031.01
			Base	27.120800		0.00	247.52	15.51	671,031.01
				19 Dec 2017	21 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
6,708.000	1.000000	NJFE	Local	27.048800		0.00	67.08	4.20	181,372.07
			Base	27.048800		0.00	67.08	4.20	181,372.07
				20 Dec 2017	22 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
5,900.000	1.000000	NJFE	Local	27.106400		0.00	59.00	3.70	159,865.06
			Base	27.106400		0.00	59.00	3.70	159,865.06
				21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
11,767.000	1.000000	NJFE	Local	27.055500		0.00	117.67	7.36	318,237.04
			Base	27.055500		0.00	117.67	7.36	318,237.04
				22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
300.000	1.000000	NJFE	Local	27.021700		0.00	3.00	0.19	8,103.32
			Base	27.021700		0.00	3.00	0.19	8,103.32
				27 Dec 2017	29 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
16,968.000	1.000000	NJFE	Local	27.171500		0.00	169.68	10.66	460,865.67
			Base	27.171500		0.00	169.68	10.66	460,865.67
				29 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
36,020.000	1.000000	NJFE	Local	27.018800		0.00	360.20	22.49	972,834.49
			Base	27.018800		0.00	360.20	22.49	972,834.49

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

060505310 Total

165,000.000			Local			103.26	4,465,228.24
			Base		1,650.00	103.26	4,465,228.24

064058209	BANK OF NEW YORK MELLON	PREFERRED STOCK 5.2	07 Dec 2017	11 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
1,500.000	1.000000 NJFE		Local	25.418000	0.00	15.00	38,111.11	
			Base	25.418000	0.00	15.00	38,111.11	
				08 Dec 2017	12 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
14,560.000	1.000000 NJFE		Local	25.390800	0.00	145.60	369,535.91	
			Base	25.390800	0.00	145.60	369,535.91	
				11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
1,400.000	1.000000 NJFE		Local	25.342800	0.00	14.00	35,465.10	
			Base	25.342800	0.00	14.00	35,465.10	
				12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
1,382.000	1.000000 NJFE		Local	25.249500	0.00	13.82	34,880.18	
			Base	25.249500	0.00	13.82	34,880.18	
				14 Dec 2017	18 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
16,158.000	1.000000 NJFE		Local	25.177100	0.00	161.58	406,640.60	
			Base	25.177100	0.00	161.58	406,640.60	
				15 Dec 2017	19 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
14,240.000	1.000000 NJFE		Local	25.168300	0.00	142.40	358,245.91	
			Base	25.168300	0.00	142.40	358,245.91	
				18 Dec 2017	20 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
19,406.000	1.000000 NJFE		Local	25.152100	0.00	194.06	487,896.31	
			Base	25.152100	0.00	194.06	487,896.31	
				19 Dec 2017	21 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
2,700.000	1.000000 NJFE		Local	25.124100	0.00	27.00	67,806.50	
			Base	25.124100	0.00	27.00	67,806.50	
				20 Dec 2017	22 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
6,073.000	1.000000 NJFE		Local	25.264200	0.00	60.73	153,365.21	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	25.264200	0.00	60.73	3.55	153,365.21
		21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
3,985.000	1.000000 NJFE	Local	25.213800	0.00	39.85	2.33	100,434.81
		Base	25.213800	0.00	39.85	2.33	100,434.81
		22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFE	Local	25.197400	0.00	50.00	2.92	125,934.08
		Base	25.197400	0.00	50.00	2.92	125,934.08
		27 Dec 2017	29 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
7,606.000	1.000000 NJFE	Local	25.154600	0.00	76.06	4.42	191,245.41
		Base	25.154600	0.00	76.06	4.42	191,245.41
		28 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
9,253.000	1.000000 NJFE	Local	25.141400	0.00	92.53	5.38	232,535.46
		Base	25.141400	0.00	92.53	5.38	232,535.46
064058209 Total							
103,263.000		Local		0.00	1,032.63	60.19	2,602,096.59
		Base		0.00	1,032.63	60.19	2,602,096.59
07556Q881	BEAZER HOMES USA INC	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.027800	0.00	700.00	9.26	399,846.74
		Base	20.027800	0.00	700.00	9.26	399,846.74
		08 Dec 2017	12 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.007300	0.00	700.00	9.25	399,436.75
		Base	20.007300	0.00	700.00	9.25	399,436.75
		11 Dec 2017	13 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.626100	0.00	700.00	9.07	391,812.93
		Base	19.626100	0.00	700.00	9.07	391,812.93
		12 Dec 2017	14 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.208100	0.00	700.00	8.88	383,453.12
		Base	19.208100	0.00	700.00	8.88	383,453.12
		13 Dec 2017	15 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	19.065200	0.00	700.00	8.81	380,595.19
		Base	19.065200	0.00	700.00	8.81	380,595.19
			18 Dec 2017	20 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.138000	0.00	700.00	8.85	382,051.15
		Base	19.138000	0.00	700.00	8.85	382,051.15
			20 Dec 2017	22 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	18.999500	0.00	700.00	8.78	379,281.22
		Base	18.999500	0.00	700.00	8.78	379,281.22
			22 Dec 2017	27 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.123000	0.00	700.00	8.84	381,751.16
		Base	19.123000	0.00	700.00	8.84	381,751.16
			28 Dec 2017	OPEN	UBS SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	19.045200	0.00	350.00	4.40	190,097.60
		Base	19.045200	0.00	350.00	4.40	190,097.60
			29 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	19.295400	0.00	350.00	4.46	192,599.54
		Base	19.295400	0.00	350.00	4.46	192,599.54
07556Q881 Total							
180,000.000		Local		0.00	6,300.00	80.60	3,480,925.40
		Base		0.00	6,300.00	80.60	3,480,925.40
09074M103	BIOSTAGE INC	COMMON STOCK USD	0.122 Dec 2017	22 Dec 2017	REVERSE SPLIT NON CASH	USD/DTC	
105,000.000	1.000000 NJFA	Local	1.750000	0.00	0.00	0.00	183,750.00
		Base	1.750000	0.00	0.00	0.00	183,750.00
097023105	BOEING CO/THE	COMMON STOCK USD	5.029 Dec 2017	OPEN	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	295.303700	0.00	700.00	136.44	5,905,237.55
		Base	295.303700	0.00	700.00	136.44	5,905,237.55
125269100	CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD	0.112 Dec 2017	14 Dec 2017	JEFFERIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	40.694200	0.00	1,750.00	47.01	2,032,912.99
		Base	40.694200	0.00	1,750.00	47.01	2,032,912.99

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		13 Dec 2017	15 Dec 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	40.997200	0.00	3,500.00	94.71	4,096,125.29
		Base	40.997200	0.00	3,500.00	94.71	4,096,125.29
		14 Dec 2017	18 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	41.155400	0.00	1,750.00	47.54	2,055,972.46
		Base	41.155400	0.00	1,750.00	47.54	2,055,972.46
125269100 Total							
200,000.000		Local		0.00	7,000.00	189.26	8,185,010.74
		Base		0.00	7,000.00	189.26	8,185,010.74
126650100	CVS HEALTH CORP	COMMON STOCK USD.01	01 Dec 2017	05 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.01
39,100.000	1.000000 NJFA	Local	75.000000	0.00	391.00	67.75	2,932,041.25
		Base	75.000000	0.00	391.00	67.75	2,932,041.25
128246105	CALAVO GROWERS INC	COMMON STOCK USD.	19 Dec 2017	21 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
5,000.000	1.000000 NJFD	Local	77.309600	0.00	175.00	8.94	386,364.06
		Base	77.309600	0.00	175.00	8.94	386,364.06
		20 Dec 2017	22 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local	78.848200	0.00	50.00	9.11	394,181.89
		Base	78.848200	0.00	50.00	9.11	394,181.89
		26 Dec 2017	28 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFD	Local	79.216600	0.00	50.00	9.15	396,023.85
		Base	79.216600	0.00	50.00	9.15	396,023.85
		29 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	84.416600	0.00	100.00	19.51	844,046.49
		Base	84.416600	0.00	100.00	19.51	844,046.49
128246105 Total							
25,000.000		Local		0.00	375.00	46.71	2,020,616.29
		Base		0.00	375.00	46.71	2,020,616.29
129603106	CALGON CARBON CORP	COMMON STOCK USD.01	21 Dec 2017	26 Dec 2017	LOOP CAPITAL MARKETS	USD/DTC	0.01

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	160,000.000	1.000000 NJFD	Local	21.400300	0.00	1,600.00	79.10	3,422,368.89	
			Base	21.400300	0.00	1,600.00	79.10	3,422,368.89	
				22 Dec 2017	27 Dec 2017	UBS SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	21.400000	0.00	3,500.00	49.44	2,136,450.56	
			Base	21.400000	0.00	3,500.00	49.44	2,136,450.56	
129603106 Total	260,000.000		Local		0.00	5,100.00	128.54	5,558,819.45	
			Base		0.00	5,100.00	128.54	5,558,819.45	
134429109	CAMPBELL SOUP CO	COMMON STOCK USD.		18 Dec 2017	20 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	50.185600	0.00	3,500.00	115.93	5,014,944.07	
			Base	50.185600	0.00	3,500.00	115.93	5,014,944.07	
				19 Dec 2017	21 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	49.064700	0.00	3,500.00	113.34	4,902,856.66	
			Base	49.064700	0.00	3,500.00	113.34	4,902,856.66	
				20 Dec 2017	22 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	48.247100	0.00	3,500.00	111.46	4,821,098.54	
			Base	48.247100	0.00	3,500.00	111.46	4,821,098.54	
				21 Dec 2017	26 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	48.314000	0.00	3,500.00	111.61	4,827,788.38	
			Base	48.314000	0.00	3,500.00	111.61	4,827,788.38	
134429109 Total	400,000.000		Local		0.00	14,000.00	452.34	19,566,687.65	
			Base		0.00	14,000.00	452.34	19,566,687.65	
14040H105	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.0101		01 Dec 2017	05 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	91.528000	0.00	1,750.00	105.72	4,574,544.28	
			Base	91.528000	0.00	1,750.00	105.72	4,574,544.28	
142339100	CARLISLE COS INC	COMMON STOCK USD1.001		01 Dec 2017	05 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	113.341600	0.00	700.00	52.37	2,266,079.62	
			Base	113.341600	0.00	700.00	52.37	2,266,079.62	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
147528103	CASEY S GENERAL STORES INC	COMMON STOCK NPV	06 Dec 2017	08 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	124.391000	0.00	350.00	28.74	1,243,531.26
		Base	124.391000	0.00	350.00	28.74	1,243,531.26
			07 Dec 2017	11 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	123.940500	0.00	100.00	28.64	1,239,276.36
		Base	123.940500	0.00	100.00	28.64	1,239,276.36
			11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	123.011100	0.00	200.00	56.84	2,459,965.16
		Base	123.011100	0.00	200.00	56.84	2,459,965.16
			28 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	112.499100	0.00	100.00	25.99	1,124,865.01
		Base	112.499100	0.00	100.00	25.99	1,124,865.01
			29 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	112.486900	0.00	100.00	25.99	1,124,743.01
		Base	112.486900	0.00	100.00	25.99	1,124,743.01
147528103 Total							
60,000.000		Local		0.00	850.00	166.20	7,192,380.80
		Base		0.00	850.00	166.20	7,192,380.80
149123101	CATERPILLAR INC	COMMON STOCK USD1.021	01 Dec 2017	26 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	154.066100	0.00	175.00	17.80	770,137.70
		Base	154.066100	0.00	175.00	17.80	770,137.70
			28 Dec 2017	OPEN	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	157.820300	0.00	525.00	54.69	2,366,724.81
		Base	157.820300	0.00	525.00	54.69	2,366,724.81
			29 Dec 2017	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	157.827600	0.00	350.00	36.46	1,577,889.54
		Base	157.827600	0.00	350.00	36.46	1,577,889.54

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
149123101 Total								
30,000.000			Local	0.00	1,050.00	108.95	4,714,752.05	
			Base	0.00	1,050.00	108.95	4,714,752.05	
151020104	CELGENE CORP	COMMON STOCK USD.0108 Dec 2017	12 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04	
10,000.000	1.000000 NJFD	Local	105.428099	0.00	350.00	24.36	1,053,906.63	
		Base	105.428099	0.00	350.00	24.36	1,053,906.63	
				11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	108.554099	0.00	100.00	25.08	1,085,415.91	
		Base	108.554099	0.00	100.00	25.08	1,085,415.91	
151020104 Total								
20,000.000			Local	0.00	450.00	49.44	2,139,322.54	
			Base	0.00	450.00	49.44	2,139,322.54	
15189T107	CENTERPOINT ENERGY INC	COMMON STOCK USD.0111 Dec 2017	13 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04	
35,000.000	1.000000 NJFA	Local	28.757500	0.00	1,225.00	23.26	1,005,264.24	
		Base	28.757500	0.00	1,225.00	23.26	1,005,264.24	
16411R208	CHENIERE ENERGY INC	COMMON STOCK USD.	29 Dec 2017	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
100,000.000	1.000000 NJFD	Local	53.684000	0.00	3,500.00	124.02	5,364,775.98	
		Base	53.684000	0.00	3,500.00	124.02	5,364,775.98	
171340102	CHURCH + DWIGHT CO INC	COMMON STOCK USD1.029 Dec 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFD	Local	50.331500	0.00	100.00	11.63	503,203.37	
		Base	50.331500	0.00	100.00	11.63	503,203.37	
172967341	CITIGROUP INC	PREFERRED STOCK 12/4 01 Dec 2017	05 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
21,300.000	1.000000 NJFE	Local	28.760900	0.00	213.00	14.16	612,380.01	
		Base	28.760900	0.00	213.00	14.16	612,380.01	
172967358	CITIGROUP INC	PREFERRED STOCK VAR01 Dec 2017	05 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
19,041.000	1.000000 NJFE	Local	29.252600	0.00	190.41	12.87	556,795.48	
		Base	29.252600	0.00	190.41	12.87	556,795.48	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		04 Dec 2017	06 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
6,551.000	1.000000 NJFE	Local	29.328200	0.00	65.51	4.44	192,059.09
		Base	29.328200	0.00	65.51	4.44	192,059.09
172967358 Total							
25,592.000		Local		0.00	255.92	17.31	748,854.57
		Base		0.00	255.92	17.31	748,854.57
172967424	CITIGROUP INC	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	75.669500	0.00	3,500.00	174.80	7,563,275.20
		Base	75.669500	0.00	3,500.00	174.80	7,563,275.20
194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1.029	Dec 2017	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	75.552600	0.00	350.00	17.46	755,158.54
		Base	75.552600	0.00	350.00	17.46	755,158.54
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	37.833000	0.00	1,750.00	43.70	1,889,856.30
		Base	37.833000	0.00	1,750.00	43.70	1,889,856.30
		01 Dec 2017	05 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	38.331900	0.00	1,750.00	44.28	1,914,800.72
		Base	38.331900	0.00	1,750.00	44.28	1,914,800.72
		05 Dec 2017	07 Dec 2017		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	39.889200	0.00	1,750.00	46.08	1,992,663.91
		Base	39.889200	0.00	1,750.00	46.08	1,992,663.91
		06 Dec 2017	08 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	39.049600	0.00	1,750.00	45.11	1,950,684.88
		Base	39.049600	0.00	1,750.00	45.11	1,950,684.88
		12 Dec 2017	14 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	39.167000	0.00	1,750.00	45.24	1,956,554.76
		Base	39.167000	0.00	1,750.00	45.24	1,956,554.76
		13 Dec 2017	15 Dec 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	50,000.000	1.000000 NJFD	Local	39.009300	0.00	1,750.00	45.06	1,948,669.93	
			Base	39.009300	0.00	1,750.00	45.06	1,948,669.93	
20030N101 Total									
	300,000.000		Local		0.00	10,500.00	269.47	11,653,230.50	
			Base		0.00	10,500.00	269.47	11,653,230.50	
20825C104	CONOCOPHILLIPS	COMMON STOCK USD.0121	Dec 2017	26 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	18,400.000	1.000000 NJFA	Local	55.375600	0.00	644.00	23.54	1,018,243.50	
			Base	55.375600	0.00	644.00	23.54	1,018,243.50	
21036P108	CONSTELLATION BRANDS INC A	COMMON STOCK USD.0122	Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	222.515299	0.00	100.00	51.41	2,225,001.58	
			Base	222.515299	0.00	100.00	51.41	2,225,001.58	
				27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	224.896300	0.00	100.00	51.96	2,248,811.04	
			Base	224.896300	0.00	100.00	51.96	2,248,811.04	
21036P108 Total									
	20,000.000		Local		0.00	200.00	103.37	4,473,812.62	
			Base		0.00	200.00	103.37	4,473,812.62	
21240D107	CONTROL4 CORP	COMMON STOCK USD.	01 Dec 2017	05 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	32.631600	0.00	200.00	15.08	652,416.92	
			Base	32.631600	0.00	200.00	15.08	652,416.92	
216831107	COOPER TIRE + RUBBER	COMMON STOCK USD1.001	Dec 2017	05 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	36.236000	0.00	1,050.00	25.12	1,086,004.87	
			Base	36.236000	0.00	1,050.00	25.12	1,086,004.87	
				04 Dec 2017	06 Dec 2017	COWEN + CO LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	37.114800	0.00	1,050.00	25.73	1,112,368.27	
			Base	37.114800	0.00	1,050.00	25.73	1,112,368.27	
				05 Dec 2017	07 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	36.033100	0.00	1,050.00	24.98	1,079,918.02	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	36.033100		0.00	1,050.00	24.98	1,079,918.02
		06 Dec 2017	08 Dec 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 36.053200		0.00	1,050.00	24.99	1,080,521.01
	Base	36.053200		0.00	1,050.00	24.99	1,080,521.01
		07 Dec 2017	11 Dec 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 35.779100		0.00	1,050.00	24.80	1,072,298.20
	Base	35.779100		0.00	1,050.00	24.80	1,072,298.20
		08 Dec 2017	12 Dec 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 35.397400		0.00	1,050.00	24.54	1,060,847.46
	Base	35.397400		0.00	1,050.00	24.54	1,060,847.46
		11 Dec 2017	13 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 34.954400		0.00	1,050.00	24.23	1,047,557.77
	Base	34.954400		0.00	1,050.00	24.23	1,047,557.77
		12 Dec 2017	14 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 34.651100		0.00	1,050.00	24.02	1,038,458.98
	Base	34.651100		0.00	1,050.00	24.02	1,038,458.98
		13 Dec 2017	15 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 34.834900		0.00	1,050.00	24.15	1,043,972.85
	Base	34.834900		0.00	1,050.00	24.15	1,043,972.85
		14 Dec 2017	18 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 34.396900		0.00	1,050.00	23.84	1,030,833.16
	Base	34.396900		0.00	1,050.00	23.84	1,030,833.16
		15 Dec 2017	19 Dec 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 34.424900		0.00	1,050.00	23.86	1,031,673.14
	Base	34.424900		0.00	1,050.00	23.86	1,031,673.14
		18 Dec 2017	20 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 35.635200		0.00	1,050.00	24.70	1,067,981.30
	Base	35.635200		0.00	1,050.00	24.70	1,067,981.30
		19 Dec 2017	21 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	30,000.000	1.000000 NJFD	Local	35.721400	0.00	1,050.00	24.76	1,070,567.24	
			Base	35.721400	0.00	1,050.00	24.76	1,070,567.24	
				20 Dec 2017	22 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	35.736000	0.00	1,050.00	24.77	1,071,005.23	
			Base	35.736000	0.00	1,050.00	24.77	1,071,005.23	
				21 Dec 2017	26 Dec 2017	COWEN + CO LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	36.335600	0.00	700.00	16.79	725,995.21	
			Base	36.335600	0.00	700.00	16.79	725,995.21	
216831107 Total	440,000.000		Local		0.00	15,400.00	361.28	15,620,002.71	
			Base		0.00	15,400.00	361.28	15,620,002.71	
218681104	CORE MARK HOLDING CO INC	COMMON STOCK USD.01		19 Dec 2017	21 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	31.653800	0.00	100.00	7.32	316,430.68	
			Base	31.653800	0.00	100.00	7.32	316,430.68	
				20 Dec 2017	22 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	30.801300	0.00	350.00	7.12	307,655.88	
			Base	30.801300	0.00	350.00	7.12	307,655.88	
218681104 Total	20,000.000		Local		0.00	450.00	14.44	624,086.56	
			Base		0.00	450.00	14.44	624,086.56	
222070203	COTY INC CL A	COMMON STOCK USD.01		07 Dec 2017	11 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	50,000.000	1.000000 NJFD	Local	17.670800	0.00	500.00	20.41	883,019.59	
			Base	17.670800	0.00	500.00	20.41	883,019.59	
				08 Dec 2017	12 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	17.578300	0.00	1,750.00	20.31	877,144.68	
			Base	17.578300	0.00	1,750.00	20.31	877,144.68	
				11 Dec 2017	13 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	17.719800	0.00	1,750.00	20.47	884,219.53	
			Base	17.719800	0.00	1,750.00	20.47	884,219.53	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		12 Dec 2017	14 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	18.708500	0.00	1,750.00	21.61	933,653.39
		Base	18.708500	0.00	1,750.00	21.61	933,653.39
		18 Dec 2017	20 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.686300	0.00	1,750.00	22.74	982,542.26
		Base	19.686300	0.00	1,750.00	22.74	982,542.26
		20 Dec 2017	22 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.313600	0.00	1,750.00	22.31	963,907.68
		Base	19.313600	0.00	1,750.00	22.31	963,907.68
		21 Dec 2017	26 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	19.804000	0.00	500.00	22.88	989,677.12
		Base	19.804000	0.00	500.00	22.88	989,677.12
		22 Dec 2017	27 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.843300	0.00	1,750.00	22.92	990,392.08
		Base	19.843300	0.00	1,750.00	22.92	990,392.08
		26 Dec 2017	28 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	20.157200	0.00	500.00	23.29	1,007,336.71
		Base	20.157200	0.00	500.00	23.29	1,007,336.71
		27 Dec 2017	29 Dec 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.131500	0.00	1,750.00	23.26	1,004,801.74
		Base	20.131500	0.00	1,750.00	23.26	1,004,801.74
222070203 Total							
500,000.000		Local		0.00	13,750.00	220.20	9,516,694.78
		Base		0.00	13,750.00	220.20	9,516,694.78
22282E102	COVANTA HOLDING CORP	COMMON STOCK USD.1	19 Dec 2017	21 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
75,000.000	1.000000 NJFA	Local	16.104400	0.00	750.00	27.91	1,207,052.09
		Base	16.104400	0.00	750.00	27.91	1,207,052.09
		20 Dec 2017	22 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	16.758300	0.00	250.00	9.68	418,697.82

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	16.758300		0.00	250.00	9.68	418,697.82
		21 Dec 2017	26 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	17.179000	0.00	875.00	9.93	428,590.07
	Base	17.179000		0.00	875.00	9.93	428,590.07
		27 Dec 2017	29 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	16.908900	0.00	500.00	19.53	844,925.47
	Base	16.908900		0.00	500.00	19.53	844,925.47
22282E102 Total							
175,000.000		Local		0.00	2,375.00	67.05	2,899,265.45
		Base		0.00	2,375.00	67.05	2,899,265.45
229669106	CUBIC CORP	COMMON STOCK	01 Dec 2017	05 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	61.677800	0.00	100.00	14.25	616,663.75
		Base	61.677800	0.00	100.00	14.25	616,663.75
		04 Dec 2017	06 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	61.650400	0.00	100.00	14.25	616,389.75
		Base	61.650400	0.00	100.00	14.25	616,389.75
229669106 Total							
20,000.000		Local		0.00	200.00	28.50	1,233,053.50
		Base		0.00	200.00	28.50	1,233,053.50
231021106	CUMMINS INC	COMMON STOCK USD	2.521 Dec 2017	26 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	173.869700	0.00	87.50	10.05	434,576.70
		Base	173.869700	0.00	87.50	10.05	434,576.70
		27 Dec 2017	29 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	177.022400	0.00	175.00	20.45	884,916.55
		Base	177.022400	0.00	175.00	20.45	884,916.55
		29 Dec 2017	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	177.161800	0.00	87.50	10.24	442,806.76
		Base	177.161800	0.00	87.50	10.24	442,806.76

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
231021106 Total								
10,000.000								
			Local		350.00	40.74	1,762,300.01	
			Base		350.00	40.74	1,762,300.01	
23753F107	DASEKE INC	COMMON STOCK	27 Dec 2017	29 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000 NJFA		Local	14.427100	0.00	100.00	144,167.66	
			Base	14.427100	0.00	100.00	144,167.66	
				29 Dec 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFA		Local	14.260300	0.00	500.00	712,498.53	
			Base	14.260300	0.00	500.00	712,498.53	
23753F107 Total								
60,000.000			Local		600.00	19.81	856,666.19	
			Base		600.00	19.81	856,666.19	
237917208	DATAWATCH CORP	COMMON STOCK USD	0107 Dec 2017	11 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	8.774300	0.00	100.00	87,640.97	
			Base	8.774300	0.00	100.00	87,640.97	
244199105	DEERE + CO	COMMON STOCK USD	1.029 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
5,000.000	1.000000 NJFA		Local	156.899200	0.00	50.00	784,427.87	
			Base	156.899200	0.00	50.00	784,427.87	
247361702	DELTA AIR LINES INC	COMMON STOCK USD	14 Dec 2017	18 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
25,000.000	1.000000 NJFA		Local	55.171500	0.00	875.00	1,378,380.62	
			Base	55.171500	0.00	875.00	1,378,380.62	
				19 Dec 2017	21 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA		Local	55.625900	0.00	875.00	1,389,740.37	
			Base	55.625900	0.00	875.00	1,389,740.37	
247361702	DELTA AIR LINES INC	COMMON STOCK USD	21 Dec 2017	26 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	56.064100	0.00	1,750.00	2,801,390.24	
			Base	56.064100	0.00	1,750.00	2,801,390.24	
				22 Dec 2017	27 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	50,000.000	1.000000	NJFD	Local	56.082400	0.00	1,750.00	64.78	2,802,305.22
				Base	56.082400	0.00	1,750.00	64.78	2,802,305.22
247361702 Total	150,000.000			Local		0.00	5,250.00	193.54	8,371,816.45
				Base		0.00	5,250.00	193.54	8,371,816.45
254687106	WALT DISNEY CO/THE COMMON STOCK USD.0101			Dec 2017	05 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	105.011800	0.00	1,750.00	121.29	5,248,718.71
				Base	105.011800	0.00	1,750.00	121.29	5,248,718.71
					05 Dec 2017	07 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	109.085800	0.00	500.00	126.00	5,453,664.00
				Base	109.085800	0.00	500.00	126.00	5,453,664.00
					12 Dec 2017	14 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	107.192000	0.00	1,750.00	123.81	5,357,726.19
				Base	107.192000	0.00	1,750.00	123.81	5,357,726.19
					13 Dec 2017	15 Dec 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	107.050000	0.00	1,750.00	123.65	5,350,626.34
				Base	107.050000	0.00	1,750.00	123.65	5,350,626.34
					15 Dec 2017	19 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	111.437000	0.00	1,750.00	128.71	5,569,971.29
				Base	111.437000	0.00	1,750.00	128.71	5,569,971.29
254687106 Total	250,000.000			Local		0.00	7,500.00	623.46	26,980,706.53
				Base		0.00	7,500.00	623.46	26,980,706.53
254709207	DISCOVER FINANCIAL SVS PREFERRED STOCK 6.5			01 Dec 2017	01 Dec 2017		CALLED BONDS	USD/DTC	
	250,000.000	1.000000	NJFE	Local	25.000000	0.00	0.00	0.00	6,250,000.00
				Base	25.000000	0.00	0.00	0.00	6,250,000.00
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.0104			Dec 2017	06 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	19.424900	0.00	1,750.00	22.44	969,472.56
				Base	19.424900	0.00	1,750.00	22.44	969,472.56

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		05 Dec 2017	07 Dec 2017		FBN SECURITIES INC	USD/DTC	0.01
150,000.000	1.000000 NJFD	Local	18.878200	0.00	1,050.00	65.42	2,830,614.58
		Base	18.878200	0.00	1,050.00	65.42	2,830,614.58
		06 Dec 2017	08 Dec 2017		GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.348400	0.00	3,500.00	42.39	1,831,297.61
		Base	18.348400	0.00	3,500.00	42.39	1,831,297.61
		07 Dec 2017	11 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.261200	0.00	3,500.00	42.19	1,822,577.81
		Base	18.261200	0.00	3,500.00	42.19	1,822,577.81
		08 Dec 2017	12 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.383200	0.00	3,500.00	42.47	1,834,777.53
		Base	18.383200	0.00	3,500.00	42.47	1,834,777.53
		11 Dec 2017	13 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.567600	0.00	3,500.00	42.90	1,853,217.10
		Base	18.567600	0.00	3,500.00	42.90	1,853,217.10
		12 Dec 2017	14 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.298000	0.00	3,500.00	42.27	1,826,257.73
		Base	18.298000	0.00	3,500.00	42.27	1,826,257.73
		13 Dec 2017	15 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	18.117800	0.00	3,500.00	41.86	1,808,238.13
		Base	18.117800	0.00	3,500.00	41.86	1,808,238.13
25470F302 Total							
800,000.000		Local		0.00	23,800.00	341.94	14,776,453.05
		Base		0.00	23,800.00	341.94	14,776,453.05
26078J100	DOWDUPONT INC	COMMON STOCK USD.	01 19 Dec 2017	21 Dec 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	71.593900	0.00	1,400.00	66.16	2,862,289.83
		Base	71.593900	0.00	1,400.00	66.16	2,862,289.83
265504100	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.	15 Dec 2017	19 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
20,000.000	1.000000 NJFD	Local	61.113600	0.00	700.00	28.24	1,221,543.76
		Base	61.113600	0.00	700.00	28.24	1,221,543.76
			18 Dec 2017	20 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	61.460100	0.00	700.00	28.40	1,228,473.60
		Base	61.460100	0.00	700.00	28.40	1,228,473.60
			20 Dec 2017	22 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	63.349200	0.00	700.00	29.27	1,266,254.73
		Base	63.349200	0.00	700.00	29.27	1,266,254.73
			26 Dec 2017	28 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	65.263200	0.00	200.00	30.16	1,305,033.84
		Base	65.263200	0.00	200.00	30.16	1,305,033.84
			27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	65.586900	0.00	200.00	30.31	1,311,507.68
		Base	65.586900	0.00	200.00	30.31	1,311,507.68
			28 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	65.138600	0.00	700.00	30.10	1,302,041.89
		Base	65.138600	0.00	700.00	30.10	1,302,041.89
265504100 Total							
120,000.000		Local		0.00	3,200.00	176.48	7,634,855.50
		Base		0.00	3,200.00	176.48	7,634,855.50
293639100	ENTERCOM COMMUNICATIONS A WI	COMMON STOCK USD.01	05 Dec 2017	05 Dec 2017	SALE OF FRACTIONAL S	USD/DTC	
0.132	1.000000 NJFA	Local	12.045454	0.00	0.00	0.00	1.59
		Base	12.045454	0.00	0.00	0.00	1.59
293639100	ENTERCOM COMMUNICATIONS A WI	COMMON STOCK USD.01	05 Dec 2017	05 Dec 2017	SALE OF FRACTIONAL S	USD/DTC	
0.018	1.000000 NJFD	Local	11.666666	0.00	0.00	0.00	0.21
		Base	11.666666	0.00	0.00	0.00	0.21
			06 Dec 2017	08 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	11.137500	0.00	200.00	5.15	222,544.85
		Base	11.137500	0.00	200.00	5.15	222,544.85

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
293639100 Total								
	20,000.150		Local			5.15	222,546.65	
			Base		200.00	5.15	222,546.65	
31428X106	FEDEX CORP	COMMON STOCK USD.1	20 Dec 2017	22 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	250.474700	0.00	57.86	2,504,589.14	
			Base	250.474700	0.00	57.86	2,504,589.14	
31787A507	FINISAR CORPORATION	COMMON STOCK USD.	13 Dec 2017	15 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	24.729000	0.00	57.13	2,469,342.87	
			Base	24.729000	0.00	57.13	2,469,342.87	
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	08 Dec 2017	12 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	14.928200	0.00	34.49	1,491,785.51	
			Base	14.928200	0.00	34.49	1,491,785.51	
				12 Dec 2017	14 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	15.669600	0.00	36.20	1,563,423.80	
			Base	15.669600	0.00	36.20	1,563,423.80	
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	14 Dec 2017	18 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	50,000.000	1.000000 NJFA	Local	16.400800	0.00	18.95	818,271.05	
			Base	16.400800	0.00	18.95	818,271.05	
				15 Dec 2017	19 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	50,000.000	1.000000 NJFA	Local	16.656600	0.00	19.24	831,060.76	
			Base	16.656600	0.00	19.24	831,060.76	
				21 Dec 2017	26 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000 NJFA	Local	18.008800	0.00	20.81	898,669.18	
			Base	18.008800	0.00	20.81	898,669.18	
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	22 Dec 2017	27 Dec 2017	COWEN + CO LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	18.160900	0.00	41.96	1,812,548.04	
			Base	18.160900	0.00	41.96	1,812,548.04	
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
100,000.000	1.000000 NJFA	Local	18.724400	0.00	1,000.00	43.26	1,871,396.74
		Base	18.724400	0.00	1,000.00	43.26	1,871,396.74
		29 Dec 2017	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	18.964500	0.00	1,000.00	43.81	1,895,406.18
		Base	18.964500	0.00	1,000.00	43.81	1,895,406.18
35671D857	FREEMPORT MCMORAN INC	COMMON STOCK USD.1	29 Dec 2017	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	18.964500	0.00	1,000.00	43.81	1,895,406.18
		Base	18.964500	0.00	1,000.00	43.81	1,895,406.18
35671D857 Total							
750,000.000		Local		0.00	16,250.00	302.53	13,077,967.44
		Base		0.00	16,250.00	302.53	13,077,967.44
35906A306	FRONTIER COMMUNICATIONS CORP	COMMON STOCK USD.25	05 Dec 2017	07 Dec 2017	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	8.796800	0.00	1,400.00	40.65	1,757,919.35
		Base	8.796800	0.00	1,400.00	40.65	1,757,919.35
		08 Dec 2017	27 Dec 2017	15	INSTINET LLC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local	9.820400	0.00	1,500.00	68.06	2,944,551.93
		Base	9.820400	0.00	1,500.00	68.06	2,944,551.93
		11 Dec 2017	27 Dec 2017	14	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	10.188200	0.00	1,400.00	47.07	2,036,192.92
		Base	10.188200	0.00	1,400.00	47.07	2,036,192.92
		12 Dec 2017	27 Dec 2017	13	JEFFERIES LLC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local	9.879900	0.00	1,500.00	68.47	2,962,401.52
		Base	9.879900	0.00	1,500.00	68.47	2,962,401.52
		13 Dec 2017	15 Dec 2017		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	10.250800	0.00	1,400.00	47.36	2,048,712.63
		Base	10.250800	0.00	1,400.00	47.36	2,048,712.63
		14 Dec 2017	18 Dec 2017		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	8.903900	0.00	1,400.00	41.14	1,779,338.86
		Base	8.903900	0.00	1,400.00	41.14	1,779,338.86

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
35906A306 Total								
1,400,000.000								
			Local	0.00	8,600.00	312.75	13,529,117.21	
			Base	0.00	8,600.00	312.75	13,529,117.21	
371559105	GENESEE + WYOMING INC CL A	COMMON STOCK USD.0104 Dec 2017	06 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
5,000.000	1.000000 NJFA		Local	79.921100	0.00	50.00	399,546.26	
			Base	79.921100	0.00	50.00	399,546.26	
38145G308	GOLDMAN SACHS GROUP INC	PREFERRED STOCK VAR01 Dec 2017	05 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
15,149.000	1.000000 NJFE		Local	27.207100	0.00	151.49	411,999.34	
			Base	27.207100	0.00	151.49	411,999.34	
				04 Dec 2017	06 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
17,351.000	1.000000 NJFE		Local	27.327800	0.00	173.51	473,980.19	
			Base	27.327800	0.00	173.51	473,980.19	
				05 Dec 2017	07 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
4,500.000	1.000000 NJFE		Local	27.204300	0.00	45.00	122,371.52	
			Base	27.204300	0.00	45.00	122,371.52	
38145G308 Total								
37,000.000			Local		0.00	370.00	1,008,351.05	
			Base		0.00	370.00	1,008,351.05	
38148B108	GOLDMAN SACHS GROUP INC	PREFERRED STOCK VAR01 Dec 2017	05 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
23,979.000	1.000000 NJFE		Local	28.927300	0.00	239.79	693,391.91	
			Base	28.927300	0.00	239.79	693,391.91	
393657101	GREENBRIER COMPANIES INC	COMMON STOCK	07 Dec 2017	11 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
20,000.000	1.000000 NJFA		Local	50.986800	0.00	700.00	1,019,012.43	
			Base	50.986800	0.00	700.00	1,019,012.43	
				08 Dec 2017	12 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFA		Local	51.055000	0.00	50.00	255,219.10	
			Base	51.055000	0.00	50.00	255,219.10	
				11 Dec 2017	13 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04

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Units/Original Face							
5,000.000	1.000000 NJFA	Local	50.881900	0.00	175.00	5.88	254,228.62
		Base	50.881900	0.00	175.00	5.88	254,228.62
		14 Dec 2017	18 Dec 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	50.430000	0.00	87.50	2.92	125,984.58
		Base	50.430000	0.00	87.50	2.92	125,984.58
		15 Dec 2017	19 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	51.070000	0.00	87.50	2.95	127,584.55
		Base	51.070000	0.00	87.50	2.95	127,584.55
		19 Dec 2017	21 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	52.521000	0.00	50.00	6.07	262,548.93
		Base	52.521000	0.00	50.00	6.07	262,548.93
		27 Dec 2017	29 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	53.750000	0.00	25.00	3.11	134,346.89
		Base	53.750000	0.00	25.00	3.11	134,346.89
		29 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	53.600000	0.00	10.00	1.24	53,588.76
		Base	53.600000	0.00	10.00	1.24	53,588.76
393657101 Total		Local		0.00	1,185.00	51.63	2,232,513.86
		Base		0.00	1,185.00	51.63	2,232,513.86
399473107	GROUPON INC	COMMON STOCK USD.	01 Dec 2017	05 Dec 2017	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.659700	0.00	1,400.00	26.15	1,130,513.85
		Base	5.659700	0.00	1,400.00	26.15	1,130,513.85
		07 Dec 2017	11 Dec 2017		INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	5.757600	0.00	700.00	13.31	575,046.68
		Base	5.757600	0.00	700.00	13.31	575,046.68
399473107 Total		Local		0.00	2,100.00	39.46	1,705,560.53
		Base		0.00	2,100.00	39.46	1,705,560.53

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Units/Original Face							
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0106	Dec 2017	08 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	38.706400	0.00	1,750.00	44.71	1,933,525.29
		Base	38.706400	0.00	1,750.00	44.71	1,933,525.29
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0121	Dec 2017	26 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	39.687700	0.00	350.00	9.17	396,517.83
		Base	39.687700	0.00	350.00	9.17	396,517.83
			28 Dec 2017	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	40.011200	0.00	700.00	18.49	799,505.51
		Base	40.011200	0.00	700.00	18.49	799,505.51
			29 Dec 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	40.245700	0.00	500.00	46.48	2,011,738.52
		Base	40.245700	0.00	500.00	46.48	2,011,738.52
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0129	Dec 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	40.245700	0.00	500.00	46.49	2,011,738.51
		Base	40.245700	0.00	500.00	46.49	2,011,738.51
40416M105 Total							
180,000.000		Local		0.00	3,800.00	165.34	7,153,025.66
		Base		0.00	3,800.00	165.34	7,153,025.66
410345102	HANESBRANDS INC	COMMON STOCK USD.0120	Dec 2017	22 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	20.530100	0.00	1,750.00	23.72	1,024,731.28
		Base	20.530100	0.00	1,750.00	23.72	1,024,731.28
412822108	HARLEY DAVIDSON INC	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	49.705800	0.00	1,400.00	45.93	1,986,786.07
		Base	49.705800	0.00	1,400.00	45.93	1,986,786.07
			06 Dec 2017	08 Dec 2017	MERIDIAN EQUITY PARTNERS, INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	50.525500	0.00	200.00	23.35	1,010,286.65
		Base	50.525500	0.00	200.00	23.35	1,010,286.65
			07 Dec 2017	11 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04

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Units/Original Face							
20,000.000	1.000000 NJFD	Local	50.891800	0.00	700.00	23.52	1,017,112.48
		Base	50.891800	0.00	700.00	23.52	1,017,112.48
		08 Dec 2017	12 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	50.744200	0.00	700.00	23.45	1,014,160.55
		Base	50.744200	0.00	700.00	23.45	1,014,160.55
		11 Dec 2017	13 Dec 2017		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	51.560500	0.00	700.00	23.83	1,030,486.17
		Base	51.560500	0.00	700.00	23.83	1,030,486.17
412822108 Total		Local		0.00	3,700.00	140.08	6,058,831.92
		Base		0.00	3,700.00	140.08	6,058,831.92
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	05 Dec 2017	07 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	42.627700	0.00	350.00	9.85	425,917.15
		Base	42.627700	0.00	350.00	9.85	425,917.15
		28 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	40.825800	0.00	100.00	9.44	408,148.56
		Base	40.825800	0.00	100.00	9.44	408,148.56
419879101 Total		Local		0.00	450.00	19.29	834,065.71
		Base		0.00	450.00	19.29	834,065.71
457187102	INGREDION INC	COMMON STOCK USD.01	01 Dec 2017	05 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	138.251100	0.00	100.00	31.94	1,382,379.06
		Base	138.251100	0.00	100.00	31.94	1,382,379.06
		06 Dec 2017	08 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	139.000699	0.00	350.00	32.11	1,389,624.88
		Base	139.000699	0.00	350.00	32.11	1,389,624.88
		07 Dec 2017	11 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	139.036799	0.00	100.00	32.12	1,390,235.87
		Base	139.036799	0.00	100.00	32.12	1,390,235.87

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Units/Original Face							
		08 Dec 2017	12 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	139.174600	0.00	350.00	32.15	1,391,363.85
		Base	139.174600	0.00	350.00	32.15	1,391,363.85
		11 Dec 2017	13 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	139.064900	0.00	350.00	32.13	1,390,266.87
		Base	139.064900	0.00	350.00	32.13	1,390,266.87
		12 Dec 2017	14 Dec 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	138.585600	0.00	350.00	32.02	1,385,473.98
		Base	138.585600	0.00	350.00	32.02	1,385,473.98
		13 Dec 2017	15 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	138.522300	0.00	100.00	32.00	1,385,091.00
		Base	138.522300	0.00	100.00	32.00	1,385,091.00
457187102 Total							
70,000.000		Local		0.00	1,700.00	224.47	9,714,435.51
		Base		0.00	1,700.00	224.47	9,714,435.51
460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD	1.004 Dec 2017	06 Dec 2017	JMP SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	56.743700	0.00	350.00	13.11	567,073.89
		Base	56.743700	0.00	350.00	13.11	567,073.89
		27 Dec 2017	29 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	57.740000	0.00	175.00	6.67	288,518.33
		Base	57.740000	0.00	175.00	6.67	288,518.33
460146103 Total							
15,000.000		Local		0.00	525.00	19.78	855,592.22
		Base		0.00	525.00	19.78	855,592.22
461212102	INVENTURE FOODS INC	COMMON STOCK USD	.01 13 Dec 2017	18 Dec 2017	TENDER OFFER	USD/DTC	
1,600,000.000	1.000000 NJFD	Local	4.000000	0.00	0.00	0.00	6,400,000.00
		Base	4.000000	0.00	0.00	0.00	6,400,000.00
46590V100	JBG SMITH PROPERTIES	REIT USD	.01 08 Dec 2017	12 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01

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Units/Original Face							
5,000.000	1.000000 NJFA	Local	33.931600	0.00	50.00	3.92	169,604.08
		Base	33.931600	0.00	50.00	3.92	169,604.08
477143101	JETBLUE AIRWAYS CORP	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	21.383800	0.00	175.00	2.47	106,741.53
		Base	21.383800	0.00	175.00	2.47	106,741.53
			05 Dec 2017	07 Dec 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	21.714200	0.00	875.00	12.54	541,967.46
		Base	21.714200	0.00	875.00	12.54	541,967.46
			06 Dec 2017	08 Dec 2017	JMP SECURITIES LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	21.517600	0.00	875.00	12.43	537,052.56
		Base	21.517600	0.00	875.00	12.43	537,052.56
			07 Dec 2017	11 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	21.868800	0.00	875.00	12.63	545,832.37
		Base	21.868800	0.00	875.00	12.63	545,832.37
			08 Dec 2017	12 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	22.090000	0.00	525.00	7.66	330,817.34
		Base	22.090000	0.00	525.00	7.66	330,817.34
			11 Dec 2017	13 Dec 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	22.100700	0.00	350.00	5.11	220,651.89
		Base	22.100700	0.00	350.00	5.11	220,651.89
477143101 Total							
105,000.000		Local		0.00	3,675.00	52.84	2,283,063.15
		Base		0.00	3,675.00	52.84	2,283,063.15
48127R461	JPMORGAN CHASE + CO	PREFERRED STOCK 6.1201	Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
23,110.000	1.000000 NJFE	Local	26.997400	0.00	623.91	14.42	623,271.58
		Base	26.997400	0.00	623.91	14.42	623,271.58
			01 Dec 2017	CANCEL	KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
-23,110.000	1.000000 NJFE	Local	26.997400	0.00	-623.91	-14.42	-623,271.58
		Base	26.997400	0.00	-623.91	-14.42	-623,271.58

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Units/Original Face							
		01 Dec 2017			KEPLER CAPITAL MARKETS INC	USD/DTC	
23,110.000	1.000000 NJFE	Local	26.997400	0.00	23.11	14.42	623,872.38
		Base	26.997400	0.00	23.11	14.42	623,872.38
		01 Dec 2017	CANCEL		KEPLER CAPITAL MARKETS INC	USD/DTC	
-23,110.000	1.000000 NJFE	Local	26.997400	0.00	-23.11	-14.42	-623,872.38
		Base	26.997400	0.00	-23.11	-14.42	-623,872.38
		04 Dec 2017			KEPLER CAPITAL MARKETS INC	USD/DTC	
6,000.000	1.000000 NJFE	Local	27.044000	0.00	6.00	3.75	162,254.25
		Base	27.044000	0.00	6.00	3.75	162,254.25
		04 Dec 2017	CANCEL		KEPLER CAPITAL MARKETS INC	USD/DTC	
-6,000.000	1.000000 NJFE	Local	27.044000	0.00	-6.00	-3.75	-162,254.25
		Base	27.044000	0.00	-6.00	-3.75	-162,254.25
		05 Dec 2017	07 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
9,000.000	1.000000 NJFE	Local	26.927400	0.00	90.00	5.60	242,251.00
		Base	26.927400	0.00	90.00	5.60	242,251.00
		01 Dec 2017	05 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
23,110.000	1.000000 NJFE	Local	26.997399	0.00	231.10	14.42	623,664.39
		Base	26.997399	0.00	231.10	14.42	623,664.39
		04 Dec 2017	07 Dec 2017	1	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
6,000.000	1.000000 NJFE	Local	27.044000	0.00	60.00	3.75	162,200.25
		Base	27.044000	0.00	60.00	3.75	162,200.25
		07 Dec 2017	11 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
47,069.000	1.000000 NJFE	Local	27.012900	0.00	470.69	29.38	1,270,970.12
		Base	27.012900	0.00	470.69	29.38	1,270,970.12
		08 Dec 2017	12 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
6,024.000	1.000000 NJFE	Local	26.997699	0.00	60.24	3.76	162,570.14
		Base	26.997699	0.00	60.24	3.76	162,570.14
		11 Dec 2017	13 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
28,650.000	1.000000 NJFE	Local	26.950100	0.00	286.50	17.84	771,816.03

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	26.950100	0.00	286.50	17.84	771,816.03
			12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
4,026.000	1.000000 NJFE	Local	26.938800	0.00	40.26	2.51	108,412.84
		Base	26.938800	0.00	40.26	2.51	108,412.84
			14 Dec 2017	18 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,860.000	1.000000 NJFE	Local	26.925300	0.00	58.60	3.65	157,720.01
		Base	26.925300	0.00	58.60	3.65	157,720.01
			15 Dec 2017	19 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
4,197.000	1.000000 NJFE	Local	26.852900	0.00	41.97	2.61	112,657.04
		Base	26.852900	0.00	41.97	2.61	112,657.04
			18 Dec 2017	20 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
12,532.000	1.000000 NJFE	Local	26.848200	0.00	125.32	7.78	336,328.54
		Base	26.848200	0.00	125.32	7.78	336,328.54
			19 Dec 2017	21 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
200.000	1.000000 NJFE	Local	26.860000	0.00	2.00	0.13	5,369.87
		Base	26.860000	0.00	2.00	0.13	5,369.87
			20 Dec 2017	22 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
16,340.000	1.000000 NJFE	Local	26.918300	0.00	163.40	10.17	439,671.45
		Base	26.918300	0.00	163.40	10.17	439,671.45
			21 Dec 2017	26 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,946.000	1.000000 NJFE	Local	26.853100	0.00	59.46	3.69	159,605.38
		Base	26.853100	0.00	59.46	3.69	159,605.38
			27 Dec 2017	29 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
15,654.000	1.000000 NJFE	Local	26.766600	0.00	156.54	9.68	418,838.14
		Base	26.766600	0.00	156.54	9.68	418,838.14
			28 Dec 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
3,561.000	1.000000 NJFE	Local	26.761500	0.00	35.61	2.21	95,259.88
		Base	26.761500	0.00	35.61	2.21	95,259.88

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

48127R461 Total

188,169.000			Local			117.18	5,067,335.08
			Base		1,881.69	117.18	5,067,335.08

48127V827	JPMORGAN CHASE + CO	PREFERRED STOCK 6.15	07 Dec 2017	11 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
7,779.000	1.000000 NJFE		Local	27.146500	0.00	77.79	211,089.95	
			Base	27.146500	0.00	77.79	211,089.95	
				08 Dec 2017	12 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
7,900.000	1.000000 NJFE		Local	27.146900	0.00	79.00	214,376.55	
			Base	27.146900	0.00	79.00	214,376.55	
				11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
8,967.000	1.000000 NJFE		Local	27.120700	0.00	89.67	243,096.03	
			Base	27.120700	0.00	89.67	243,096.03	
				12 Dec 2017	14 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
18,219.000	1.000000 NJFE		Local	27.082700	0.00	182.19	493,226.12	
			Base	27.082700	0.00	182.19	493,226.12	
				13 Dec 2017	15 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
3,806.000	1.000000 NJFE		Local	26.988500	0.00	38.06	102,677.79	
			Base	26.988500	0.00	38.06	102,677.79	
				14 Dec 2017	18 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,001.000	1.000000 NJFE		Local	27.006800	0.00	50.01	135,007.88	
			Base	27.006800	0.00	50.01	135,007.88	
				15 Dec 2017	19 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,970.000	1.000000 NJFE		Local	26.986300	0.00	109.70	295,923.17	
			Base	26.986300	0.00	109.70	295,923.17	
				18 Dec 2017	20 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
14,565.000	1.000000 NJFE		Local	27.091400	0.00	145.65	394,431.47	
			Base	27.091400	0.00	145.65	394,431.47	
				19 Dec 2017	21 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
11,143.000	1.000000 NJFE		Local	27.026900	0.00	111.43	301,042.36	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
	Base	27.026900		0.00	111.43	6.96	301,042.36	
		20 Dec 2017	22 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
12,825.000	1.000000 NJFE	Local	27.089800	0.00	128.25	8.03	347,290.41	
	Base	27.089800		0.00	128.25	8.03	347,290.41	
		21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
24,952.000	1.000000 NJFE	Local	27.056000	0.00	249.52	15.60	674,836.18	
	Base	27.056000		0.00	249.52	15.60	674,836.18	
		22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
4,600.000	1.000000 NJFE	Local	27.026000	0.00	46.00	2.88	124,270.72	
	Base	27.026000		0.00	46.00	2.88	124,270.72	
		27 Dec 2017	29 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
1,935.000	1.000000 NJFE	Local	27.004100	0.00	19.35	1.21	52,232.37	
	Base	27.004100		0.00	19.35	1.21	52,232.37	
		29 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01	
2,039.000	1.000000 NJFE	Local	26.957700	0.00	20.39	1.27	54,945.09	
	Base	26.957700		0.00	20.39	1.27	54,945.09	
48127V827 Total								
134,701.000		Local		0.00	1,347.01	84.27	3,644,446.09	
		Base		0.00	1,347.01	84.27	3,644,446.09	
48203R104	JUNIPER NETWORKS INC	COMMON STOCK USD.	05 Dec 2017	07 Dec 2017		FBN SECURITIES INC	USD/DTC	0.01
205,000.000	1.000000 NJFA	Local	27.848000	0.00	1,435.00	131.88	5,707,273.12	
		Base	27.848000	0.00	1,435.00	131.88	5,707,273.12	
50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD.	01 19 Dec 2017	21 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	50.370000	0.00	100.00	11.64	503,588.36	
		Base	50.370000	0.00	100.00	11.64	503,588.36	
		21 Dec 2017	26 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000 NJFD	Local	50.893800	0.00	100.00	11.76	508,826.24	
		Base	50.893800	0.00	100.00	11.76	508,826.24	

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

50060P106 Total

20,000.000			Local			23.40	1,012,414.60
			Base		200.00	23.40	1,012,414.60

501242101	KULICKE + SOFFA INDUSTRIES	COMMON STOCK	11 Dec 2017	13 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
20,000.000	1.000000 NJFD		Local	24.084400	0.00	11.13	481,476.87	
			Base	24.084400	0.00	11.13	481,476.87	
				12 Dec 2017	14 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	24.059700	0.00	5.56	240,491.44	
			Base	24.059700	0.00	5.56	240,491.44	

501242101 Total

30,000.000			Local			16.69	721,968.31
			Base		300.00	16.69	721,968.31

50189K103	LCI INDUSTRIES	COMMON STOCK USD.01	22 Dec 2017	27 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFD		Local	129.204698	0.00	14.93	645,958.56
			Base	129.204698	0.00	14.93	645,958.56

50540R409	LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	01 Dec 2017	05 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	155.749300	0.00	35.98	1,557,357.02	
			Base	155.749300	0.00	35.98	1,557,357.02	
				01 Dec 2017	05 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	157.144999	0.00	36.31	1,571,063.68	
			Base	157.144999	0.00	36.31	1,571,063.68	
				04 Dec 2017	06 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	158.380399	0.00	36.59	1,583,417.40	
			Base	158.380399	0.00	36.59	1,583,417.40	
				05 Dec 2017	07 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	155.635400	0.00	35.96	1,555,968.04	
			Base	155.635400	0.00	35.96	1,555,968.04	
				18 Dec 2017	20 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
10,000.000	1.000000 NJFD	Local	161.474099	0.00	100.00	37.31	1,614,603.68
		Base	161.474099	0.00	100.00	37.31	1,614,603.68
			19 Dec 2017	21 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	163.384300	0.00	700.00	75.49	3,266,910.50
		Base	163.384300	0.00	700.00	75.49	3,266,910.50
			20 Dec 2017	22 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	164.195700	0.00	700.00	75.86	3,283,138.14
		Base	164.195700	0.00	700.00	75.86	3,283,138.14
			21 Dec 2017	26 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	162.057600	0.00	700.00	74.88	3,240,377.12
		Base	162.057600	0.00	700.00	74.88	3,240,377.12
			22 Dec 2017	27 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	160.266200	0.00	700.00	74.05	3,204,549.95
		Base	160.266200	0.00	700.00	74.05	3,204,549.95
			27 Dec 2017	29 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	160.852500	0.00	350.00	37.16	1,608,137.84
		Base	160.852500	0.00	350.00	37.16	1,608,137.84
			29 Dec 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	160.034000	0.00	700.00	73.94	3,199,906.06
		Base	160.034000	0.00	700.00	73.94	3,199,906.06
50540R409 Total							
160,000.000		Local		0.00	5,100.00	593.53	25,685,429.43
		Base		0.00	5,100.00	593.53	25,685,429.43
530307305	LIBERTY BROADBAND C	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	89.120300	0.00	350.00	20.59	890,832.41
		Base	89.120300	0.00	350.00	20.59	890,832.41
			21 Dec 2017	26 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	84.603800	0.00	700.00	39.09	1,691,336.90
		Base	84.603800	0.00	700.00	39.09	1,691,336.90

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		22 Dec 2017	27 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	85.551400	0.00	700.00	39.53	1,710,288.47
		Base	85.551400	0.00	700.00	39.53	1,710,288.47
		26 Dec 2017	28 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	85.027200	0.00	200.00	39.29	1,700,304.71
		Base	85.027200	0.00	200.00	39.29	1,700,304.71
530307305 Total							
70,000.000		Local		0.00	1,950.00	138.50	5,992,762.49
		Base		0.00	1,950.00	138.50	5,992,762.49
548661107	LOWE S COS INC	COMMON STOCK USD.5	01 Dec 2017	05 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	83.539300	0.00	1,750.00	96.49	4,175,118.50
		Base	83.539300	0.00	1,750.00	96.49	4,175,118.50
		04 Dec 2017	06 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	86.321700	0.00	500.00	99.71	4,315,485.29
		Base	86.321700	0.00	500.00	99.71	4,315,485.29
		05 Dec 2017	07 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	87.835300	0.00	1,750.00	101.45	4,389,913.54
		Base	87.835300	0.00	1,750.00	101.45	4,389,913.54
		06 Dec 2017	08 Dec 2017		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	84.638700	0.00	1,750.00	97.76	4,230,087.24
		Base	84.638700	0.00	1,750.00	97.76	4,230,087.24
		22 Dec 2017	27 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	90.863800	0.00	700.00	41.98	1,816,534.02
		Base	90.863800	0.00	700.00	41.98	1,816,534.02
		27 Dec 2017	29 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	92.141800	0.00	1,750.00	106.43	4,605,233.57
		Base	92.141800	0.00	1,750.00	106.43	4,605,233.57
		28 Dec 2017	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	92.362500	0.00	1,050.00	64.01	2,769,760.99

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	92.362500		0.00	1,050.00	64.01	2,769,760.99
548661107 Total							
300,000.000	Local			0.00	9,250.00	607.83	26,302,133.15
	Base			0.00	9,250.00	607.83	26,302,133.15
576323109	MASTEC INC	COMMON STOCK USD.1	08 Dec 2017	12 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	47.473800	0.00	350.00	10.97	474,377.03
		Base	47.473800	0.00	350.00	10.97	474,377.03
			11 Dec 2017	13 Dec 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	47.428800	0.00	350.00	10.96	473,927.04
		Base	47.428800	0.00	350.00	10.96	473,927.04
			14 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.01
200.000	1.000000 NJFA	Local	45.000000	0.00	2.00	0.21	8,997.79
		Base	45.000000	0.00	2.00	0.21	8,997.79
			21 Dec 2017	26 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
24,800.000	1.000000 NJFA	Local	49.980300	0.00	868.00	28.64	1,238,614.80
		Base	49.980300	0.00	868.00	28.64	1,238,614.80
576323109	MASTEC INC	COMMON STOCK USD.1	21 Dec 2017	26 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	49.980300	0.00	700.00	23.09	998,882.91
		Base	49.980300	0.00	700.00	23.09	998,882.91
576323109	MASTEC INC	COMMON STOCK USD.1	27 Dec 2017	29 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	49.543100	0.00	525.00	17.17	742,604.33
		Base	49.543100	0.00	525.00	17.17	742,604.33
576323109 Total							
80,000.000	Local			0.00	2,795.00	91.04	3,937,403.90
	Base			0.00	2,795.00	91.04	3,937,403.90
57636Q104	MASTERCARD INC A	COMMON STOCK USD.	21 Dec 2017	26 Dec 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
6,600.000	1.000000 NJFA	Local	150.976200	0.00	231.00	23.02	996,188.90
		Base	150.976200	0.00	231.00	23.02	996,188.90

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Units/Original Face							
59522J103	MID AMERICA APARTMENT COMM REIT USD.01	22 Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	99.495300		0.00	100.00	22.99	994,830.01
	Local	99.495300		0.00	100.00	22.99	994,830.01
	Base	99.495300		0.00	100.00	22.99	994,830.01
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	22 Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,000.000	1.000000 NJFA	276.195000		0.00	20.00	12.77	552,357.23
	Local	276.195000		0.00	20.00	12.77	552,357.23
	Base	276.195000		0.00	20.00	12.77	552,357.23
61166W101	MONSANTO CO COMMON STOCK USD.01	08 Dec 2017	12 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
60,000.000	1.000000 NJFD	117.540000		0.00	2,100.00	162.92	7,050,137.08
	Local	117.540000		0.00	2,100.00	162.92	7,050,137.08
	Base	117.540000		0.00	2,100.00	162.92	7,050,137.08
		11 Dec 2017	13 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	117.602600		0.00	700.00	54.34	2,351,297.66
	Local	117.602600		0.00	700.00	54.34	2,351,297.66
	Base	117.602600		0.00	700.00	54.34	2,351,297.66
		12 Dec 2017	14 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	117.854900		0.00	700.00	54.45	2,356,343.54
	Local	117.854900		0.00	700.00	54.45	2,356,343.54
	Base	117.854900		0.00	700.00	54.45	2,356,343.54
		13 Dec 2017	15 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	117.867900		0.00	700.00	54.46	2,356,603.54
	Local	117.867900		0.00	700.00	54.46	2,356,603.54
	Base	117.867900		0.00	700.00	54.46	2,356,603.54
61166W101 Total							
120,000.000				0.00	4,200.00	326.17	14,114,381.82
	Local			0.00	4,200.00	326.17	14,114,381.82
	Base			0.00	4,200.00	326.17	14,114,381.82
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	01 Dec 2017	05 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	62.685700		0.00	700.00	28.97	1,252,985.03
	Local	62.685700		0.00	700.00	28.97	1,252,985.03
	Base	62.685700		0.00	700.00	28.97	1,252,985.03
		08 Dec 2017	12 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	62.626200		0.00	700.00	28.94	1,251,795.06
	Local	62.626200		0.00	700.00	28.94	1,251,795.06
	Base	62.626200		0.00	700.00	28.94	1,251,795.06
		28 Dec 2017	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04

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Units/Original Face							
20,000.000	1.000000 NJFD	Local	62.988800	0.00	700.00	29.11	1,259,046.88
		Base	62.988800	0.00	700.00	29.11	1,259,046.88
		29 Dec 2017	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	63.358000	0.00	1,400.00	58.54	2,532,861.46
		Base	63.358000	0.00	1,400.00	58.54	2,532,861.46
61174X109 Total							
100,000.000		Local		0.00	3,500.00	145.56	6,296,688.43
		Base		0.00	3,500.00	145.56	6,296,688.43
635309107	NATIONAL CINEMEDIA INC	COMMON STOCK USD.0101	Dec 2017	05 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	6.281500	0.00	350.00	1.46	62,463.54
		Base	6.281500	0.00	350.00	1.46	62,463.54
		04 Dec 2017	06 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	6.512300	0.00	200.00	3.01	130,042.99
		Base	6.512300	0.00	200.00	3.01	130,042.99
		05 Dec 2017	07 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	6.665500	0.00	100.00	1.54	66,553.46
		Base	6.665500	0.00	100.00	1.54	66,553.46
		06 Dec 2017	08 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	6.545400	0.00	200.00	3.03	130,704.97
		Base	6.545400	0.00	200.00	3.03	130,704.97
		07 Dec 2017	11 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	6.734600	0.00	200.00	3.12	134,488.88
		Base	6.734600	0.00	200.00	3.12	134,488.88
		08 Dec 2017	12 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	6.598800	0.00	200.00	3.05	131,772.95
		Base	6.598800	0.00	200.00	3.05	131,772.95
		11 Dec 2017	13 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	6.729400	0.00	700.00	3.11	133,884.89
		Base	6.729400	0.00	700.00	3.11	133,884.89

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Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face									
				12 Dec 2017	14 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	6.902100		0.00	700.00	3.19	137,338.81
			Base	6.902100		0.00	700.00	3.19	137,338.81
				13 Dec 2017	15 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000	NJFD	Local	6.908400		0.00	200.00	3.20	137,964.80
			Base	6.908400		0.00	200.00	3.20	137,964.80
				14 Dec 2017	18 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000	NJFD	Local	6.984600		0.00	200.00	3.23	139,488.77
			Base	6.984600		0.00	200.00	3.23	139,488.77
				18 Dec 2017	20 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000	NJFD	Local	6.991600		0.00	200.00	3.24	139,628.76
			Base	6.991600		0.00	200.00	3.24	139,628.76
				22 Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,100.000	1.000000	NJFD	Local	7.133800		0.00	101.00	1.67	71,948.71
			Base	7.133800		0.00	101.00	1.67	71,948.71
				26 Dec 2017	28 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
9,900.000	1.000000	NJFD	Local	6.927000		0.00	99.00	1.59	68,476.71
			Base	6.927000		0.00	99.00	1.59	68,476.71
635309107 Total									
220,000.000			Local			0.00	3,450.00	34.44	1,484,758.24
			Base			0.00	3,450.00	34.44	1,484,758.24
64976L109	NEW YORK REIT INC	REIT USD.01		28 Nov 2017	CANCEL		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
-90,000.000	1.000000	NJFA	Local	7.123800		0.00	-900.00	-14.82	-640,227.18
			Base	7.123800		0.00	-900.00	-14.82	-640,227.18
				28 Nov 2017	30 Nov 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
90,000.000	1.000000	NJFA	Local	7.123800		0.00	900.00	14.82	640,227.18
			Base	7.123800		0.00	900.00	14.82	640,227.18

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
64976L109 Total								
0.000			Local			0.00	0.00	
			Base			0.00	0.00	
655844108	NORFOLK SOUTHERN CORP	COMMON STOCK USD1.008	Dec 2017	12 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
10,000.000	1.000000 NJFA	Local	141.516700	0.00	350.00	32.70	1,414,784.30	
		Base	141.516700	0.00	350.00	32.70	1,414,784.30	
				11 Dec 2017	13 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	141.481800	0.00	175.00	16.35	707,217.65	
		Base	141.481800	0.00	175.00	16.35	707,217.65	
				15 Dec 2017	19 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	141.392700	0.00	50.00	16.34	706,897.16	
		Base	141.392700	0.00	50.00	16.34	706,897.16	
				19 Dec 2017	21 Dec 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	143.761700	0.00	175.00	16.61	718,616.89	
		Base	143.761700	0.00	175.00	16.61	718,616.89	
				21 Dec 2017	26 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	143.188900	0.00	175.00	16.54	715,752.96	
		Base	143.188900	0.00	175.00	16.54	715,752.96	
				27 Dec 2017	29 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	145.768400	0.00	175.00	16.84	728,650.16	
		Base	145.768400	0.00	175.00	16.84	728,650.16	
				28 Dec 2017	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
4,000.000	1.000000 NJFA	Local	144.550000	0.00	140.00	13.36	578,046.64	
		Base	144.550000	0.00	140.00	13.36	578,046.64	
655844108 Total								
39,000.000		Local		0.00	1,240.00	128.74	5,569,965.76	
		Base		0.00	1,240.00	128.74	5,569,965.76	
67053A102	NUMEREX CORP CL A	COMMON STOCK	08 Dec 2017	11 Dec 2017	MERGER NON CASH	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	60,000.000	1.000000 NJFA	Local	10.815800	0.00	0.00	0.00	648,948.00		
			Base	10.815800	0.00	0.00	0.00	648,948.00		
67059N108	NUTANIX INC A	COMMON STOCK USD.	01 Dec 2017	05 Dec 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	36.868500	0.00	700.00	17.04	736,652.96		
			Base	36.868500	0.00	700.00	17.04	736,652.96		
670837103	OGE ENERGY CORP	COMMON STOCK USD.	01 11 Dec 2017	13 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04		
	29,000.000	1.000000 NJFA	Local	34.346500	0.00	1,015.00	23.01	995,010.49		
			Base	34.346500	0.00	1,015.00	23.01	995,010.49		
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.	06 Dec 2017	08 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	116.404700	0.00	700.00	53.78	2,327,340.22		
			Base	116.404700	0.00	700.00	53.78	2,327,340.22		
				28 Dec 2017	OPEN	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04		
	10,000.000	1.000000 NJFD	Local	116.977700	0.00	350.00	27.03	1,169,399.97		
			Base	116.977700	0.00	350.00	27.03	1,169,399.97		
693506107 Total	30,000.000		Local		0.00	1,050.00	80.81	3,496,740.19		
			Base		0.00	1,050.00	80.81	3,496,740.19		
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5	21 Dec 2017	26 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04		
	3,000.000	1.000000 NJFA	Local	199.332800	0.00	105.00	13.82	597,879.58		
			Base	199.332800	0.00	105.00	13.82	597,879.58		
71714F104	PHARMERICA CORP	COMMON STOCK USD.	01 08 Dec 2017	08 Dec 2017		MERGER	USD/DTC			
	15,000.000	1.000000 NJFA	Local	29.250000	0.00	0.00	0.00	438,750.00		
			Base	29.250000	0.00	0.00	0.00	438,750.00		
724479100	PITNEY BOWES INC	COMMON STOCK USD1.0	13 Dec 2017	15 Dec 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04		
	100,000.000	1.000000 NJFD	Local	10.944500	0.00	3,500.00	25.29	1,090,924.71		
			Base	10.944500	0.00	3,500.00	25.29	1,090,924.71		
				18 Dec 2017	20 Dec 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04		
	50,000.000	1.000000 NJFD	Local	11.308900	0.00	1,750.00	13.07	563,681.93		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	11.308900		0.00	1,750.00	13.07	563,681.93
		19 Dec 2017	21 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 11.339700		0.00	1,750.00	13.10	565,221.90
	Base	11.339700		0.00	1,750.00	13.10	565,221.90
		20 Dec 2017	22 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 11.257200		0.00	350.00	13.01	562,496.99
	Base	11.257200		0.00	350.00	13.01	562,496.99
		21 Dec 2017	26 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 11.385200		0.00	1,750.00	13.15	567,496.85
	Base	11.385200		0.00	1,750.00	13.15	567,496.85
724479100 Total							
300,000.000		Local		0.00	9,100.00	77.62	3,349,822.38
		Base		0.00	9,100.00	77.62	3,349,822.38
742718109	PROCTER + GAMBLE CO/THE	COMMON STOCK	29 Dec 2017	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	92.291200		0.00	700.00	1,845,081.36
		Base	92.291200		0.00	700.00	1,845,081.36
745867101	PULTEGROUP INC	COMMON STOCK USD.01	04 Dec 2017	06 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	34.352600		0.00	3,500.00	3,431,680.64
		Base	34.352600		0.00	3,500.00	3,431,680.64
		05 Dec 2017	07 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.260700		0.00	3,500.00	3,322,493.16
		Base	33.260700		0.00	3,500.00	3,322,493.16
		06 Dec 2017	08 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.516700		0.00	3,500.00	3,348,092.56
		Base	33.516700		0.00	3,500.00	3,348,092.56
		07 Dec 2017	11 Dec 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.314400		0.00	3,500.00	3,327,863.04
		Base	33.314400		0.00	3,500.00	3,327,863.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		08 Dec 2017	12 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	33.830400	0.00	3,500.00	78.15	3,379,461.85
		Base	33.830400	0.00	3,500.00	78.15	3,379,461.85
745867101 Total							
500,000.000		Local		0.00	17,500.00	388.74	16,809,591.25
		Base		0.00	17,500.00	388.74	16,809,591.25
75281A109	RANGE RESOURCES CORP	COMMON STOCK USD.0121	Dec 2017	26 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
63,000.000	1.000000 NJFA	Local	16.252400	0.00	2,205.00	23.66	1,021,672.54
		Base	16.252400	0.00	2,205.00	23.66	1,021,672.54
76169B102	REXNORD CORP	COMMON STOCK USD.0129	Dec 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	26.077700	0.00	200.00	12.05	521,341.95
		Base	26.077700	0.00	200.00	12.05	521,341.95
808513402	CHARLES SCHWAB CORP	PREFERRED STOCK 6	07 Dec 2017	11 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
19,110.000	1.000000 NJFE	Local	27.590300	0.00	191.10	12.18	527,047.35
		Base	27.590300	0.00	191.10	12.18	527,047.35
		08 Dec 2017	12 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,259.000	1.000000 NJFE	Local	27.581800	0.00	202.59	12.91	558,564.18
		Base	27.581800	0.00	202.59	12.91	558,564.18
		11 Dec 2017	13 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,500.000	1.000000 NJFE	Local	27.553600	0.00	55.00	3.51	151,486.29
		Base	27.553600	0.00	55.00	3.51	151,486.29
		12 Dec 2017	14 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
6,200.000	1.000000 NJFE	Local	27.460200	0.00	62.00	3.94	170,187.30
		Base	27.460200	0.00	62.00	3.94	170,187.30
		14 Dec 2017	18 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
4,478.000	1.000000 NJFE	Local	26.934400	0.00	44.78	2.79	120,564.67
		Base	26.934400	0.00	44.78	2.79	120,564.67
		18 Dec 2017	20 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
37,255.000	1.000000 NJFE	Local	27.125900	0.00	372.55	23.35	1,010,179.50
		Base	27.125900	0.00	372.55	23.35	1,010,179.50
			19 Dec 2017	21 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
6,400.000	1.000000 NJFE	Local	27.075400	0.00	64.00	4.01	173,214.55
		Base	27.075400	0.00	64.00	4.01	173,214.55
			20 Dec 2017	22 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
10,798.000	1.000000 NJFE	Local	27.243800	0.00	107.98	6.80	294,063.77
		Base	27.243800	0.00	107.98	6.80	294,063.77
			21 Dec 2017	26 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
1,402.000	1.000000 NJFE	Local	27.192900	0.00	14.02	0.89	38,109.54
		Base	27.192900	0.00	14.02	0.89	38,109.54
			27 Dec 2017	29 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
3,111.000	1.000000 NJFE	Local	27.066500	0.00	31.11	1.95	84,170.82
		Base	27.066500	0.00	31.11	1.95	84,170.82
808513402 Total							
114,513.000		Local		0.00	1,145.13	72.33	3,127,587.97
		Base		0.00	1,145.13	72.33	3,127,587.97
81211K100	SEALED AIR CORP	COMMON STOCK USD.1	05 Dec 2017	07 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	48.046400	0.00	350.00	11.10	480,102.90
		Base	48.046400	0.00	350.00	11.10	480,102.90
			07 Dec 2017	11 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	47.941700	0.00	525.00	16.62	718,583.88
		Base	47.941700	0.00	525.00	16.62	718,583.88
			08 Dec 2017	12 Dec 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	47.909400	0.00	350.00	11.07	478,732.93
		Base	47.909400	0.00	350.00	11.07	478,732.93
			11 Dec 2017	13 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	47.495800	0.00	175.00	5.49	237,298.51
		Base	47.495800	0.00	175.00	5.49	237,298.51

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		14 Dec 2017	18 Dec 2017		JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	48.312600	0.00	175.00	5.59	241,382.41
		Base	48.312600	0.00	175.00	5.59	241,382.41
		20 Dec 2017	22 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	49.158800	0.00	100.00	11.36	491,476.64
		Base	49.158800	0.00	100.00	11.36	491,476.64
		27 Dec 2017	29 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	49.452300	0.00	100.00	11.43	494,411.57
		Base	49.452300	0.00	100.00	11.43	494,411.57
81211K100 Total							
65,000.000		Local		0.00	1,775.00	72.66	3,141,988.84
		Base		0.00	1,775.00	72.66	3,141,988.84
828806109	SIMON PROPERTY GROUP INC	REIT USD.0001	11 Dec 2017	13 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	161.852600	0.00	350.00	37.39	1,618,138.61
		Base	161.852600	0.00	350.00	37.39	1,618,138.61
833551104	SNYDERS LANCE INC	COMMON STOCK USD.	18 Dec 2017	20 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
110,000.000	1.000000 NJFA	Local	49.984700	0.00	3,850.00	127.02	5,494,339.98
		Base	49.984700	0.00	3,850.00	127.02	5,494,339.98
835495102	SONOCO PRODUCTS CO	COMMON STOCK	05 Dec 2017	07 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	55.325700	0.00	100.00	12.79	553,144.21
		Base	55.325700	0.00	100.00	12.79	553,144.21
		07 Dec 2017	11 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	54.738000	0.00	350.00	12.65	547,017.35
		Base	54.738000	0.00	350.00	12.65	547,017.35
835495102 Total							
20,000.000		Local		0.00	450.00	25.44	1,100,161.56
		Base		0.00	450.00	25.44	1,100,161.56
842587107	SOUTHERN CO/THE	COMMON STOCK USD5.013	13 Dec 2017	15 Dec 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
100,000.000	1.000000 NJFD	Local	51.530400	0.00	3,500.00	119.04	5,149,420.96
		Base	51.530400	0.00	3,500.00	119.04	5,149,420.96
844741108	SOUTHWEST AIRLINES CO	COMMON STOCK USD1.004	Dec 2017	06 Dec 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	62.439300	0.00	875.00	36.06	1,560,071.43
		Base	62.439300	0.00	875.00	36.06	1,560,071.43
			05 Dec 2017	07 Dec 2017	JMP SECURITIES LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	62.173400	0.00	875.00	35.91	1,553,424.09
		Base	62.173400	0.00	875.00	35.91	1,553,424.09
			15 Dec 2017	19 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	64.214500	0.00	875.00	37.09	1,604,450.40
		Base	64.214500	0.00	875.00	37.09	1,604,450.40
			19 Dec 2017	21 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	66.100700	0.00	250.00	38.18	1,652,229.32
		Base	66.100700	0.00	250.00	38.18	1,652,229.32
844741108 Total							
100,000.000		Local		0.00	2,875.00	147.24	6,370,175.24
		Base		0.00	2,875.00	147.24	6,370,175.24
848574109	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.0107	Dec 2017	11 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	84.137100	0.00	100.00	19.44	841,251.56
		Base	84.137100	0.00	100.00	19.44	841,251.56
			22 Dec 2017	27 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	86.481000	0.00	100.00	19.98	864,690.02
		Base	86.481000	0.00	100.00	19.98	864,690.02
			27 Dec 2017	29 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	86.905600	0.00	100.00	20.08	868,935.92
		Base	86.905600	0.00	100.00	20.08	868,935.92
			29 Dec 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	87.337999	0.00	100.00	20.18	873,259.81
		Base	87.337999	0.00	100.00	20.18	873,259.81

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
848574109 Total								
40,000.000								
			Local	0.00	400.00	79.68	3,448,137.31	
			Base	0.00	400.00	79.68	3,448,137.31	
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	04 Dec 2017	06 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
25,000.000	1.000000 NJFA		Local	43.699900	0.00	875.00	1,091,597.26	
			Base	43.699900	0.00	875.00	1,091,597.26	
855244109	STARBUCKS CORP	COMMON STOCK USD.	06 Dec 2017	08 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	59.485800	0.00	1,750.00	2,972,471.29	
			Base	59.485800	0.00	1,750.00	2,972,471.29	
				07 Dec 2017	11 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
27,300.000	1.000000 NJFD		Local	58.934500	0.00	955.50	1,607,919.17	
			Base	58.934500	0.00	955.50	1,607,919.17	
				07 Dec 2017	11 Dec 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
22,700.000	1.000000 NJFD		Local	58.972600	0.00	794.50	1,337,852.59	
			Base	58.972600	0.00	794.50	1,337,852.59	
				08 Dec 2017	12 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD		Local	58.526700	0.00	500.00	2,925,767.39	
			Base	58.526700	0.00	500.00	2,925,767.39	
				13 Dec 2017	15 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	59.629600	0.00	1,750.00	2,979,661.12	
			Base	59.629600	0.00	1,750.00	2,979,661.12	
				14 Dec 2017	18 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	59.565000	0.00	1,750.00	2,976,431.20	
			Base	59.565000	0.00	1,750.00	2,976,431.20	
				15 Dec 2017	19 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	58.703300	0.00	1,750.00	2,933,347.18	
			Base	58.703300	0.00	1,750.00	2,933,347.18	

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

855244109 Total

300,000.000			Local			0.00	9,250.00	409.90	17,733,449.94
			Base			0.00	9,250.00	409.90	17,733,449.94

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
857477608	STATE STREET CORP	PREFERRED STOCK VAR01 Dec 2017			KEPLER CAPITAL MARKETS INC	USD/DTC	
40,800.000	1.000000 NJFE	Local	27.857000	0.00	40.80	26.26	1,136,498.54
		Base	27.857000	0.00	40.80	26.26	1,136,498.54
		01 Dec 2017	CANCEL		KEPLER CAPITAL MARKETS INC	USD/DTC	
-40,800.000	1.000000 NJFE	Local	27.857000	0.00	-40.80	-26.26	-1,136,498.54
		Base	27.857000	0.00	-40.80	-26.26	-1,136,498.54
		01 Dec 2017			KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
40,800.000	1.000000 NJFE	Local	27.857000	0.00	1,136.57	26.26	1,135,402.77
		Base	27.857000	0.00	1,136.57	26.26	1,135,402.77
		01 Dec 2017	CANCEL		KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
-40,800.000	1.000000 NJFE	Local	27.857000	0.00	-1,136.57	-26.26	-1,135,402.77
		Base	27.857000	0.00	-1,136.57	-26.26	-1,135,402.77
		01 Dec 2017	05 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
40,800.000	1.000000 NJFE	Local	27.857000	0.00	408.00	26.26	1,136,131.34
		Base	27.857000	0.00	408.00	26.26	1,136,131.34

857477608 Total

40,800.000			Local			0.00	408.00	26.26	1,136,131.34
			Base			0.00	408.00	26.26	1,136,131.34

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
867914889	SUNTRUST BANKS INC	PREFERRED STOCK 12/4 07 Dec 2017	11 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFE	Local	25.629700	0.00	100.00	5.93	256,191.07
		Base	25.629700	0.00	100.00	5.93	256,191.07
		08 Dec 2017	12 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
4,900.000	1.000000 NJFE	Local	25.582600	0.00	49.00	2.90	125,302.84
		Base	25.582600	0.00	49.00	2.90	125,302.84
		11 Dec 2017	13 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
4,000.000	1.000000 NJFE	Local	25.557500	0.00	40.00	2.37	102,187.63
		Base	25.557500	0.00	40.00	2.37	102,187.63
		12 Dec 2017	14 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
1,600.000	1.000000 NJFE	Local	25.428100	0.00	16.00	0.94	40,668.02
		Base	25.428100	0.00	16.00	0.94	40,668.02
		14 Dec 2017	18 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
4,526.000	1.000000 NJFE	Local	25.316600	0.00	45.26	2.65	114,535.02
		Base	25.316600	0.00	45.26	2.65	114,535.02
		15 Dec 2017	19 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
7,010.000	1.000000 NJFE	Local	25.296700	0.00	70.10	4.10	177,255.67
		Base	25.296700	0.00	70.10	4.10	177,255.67
		18 Dec 2017	20 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
13,332.000	1.000000 NJFE	Local	25.278000	0.00	133.32	7.79	336,865.19
		Base	25.278000	0.00	133.32	7.79	336,865.19
		19 Dec 2017	21 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
12,865.000	1.000000 NJFE	Local	25.251900	0.00	128.65	7.51	324,729.53
		Base	25.251900	0.00	128.65	7.51	324,729.53
		21 Dec 2017	26 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
2,620.000	1.000000 NJFE	Local	25.250600	0.00	26.20	1.53	66,128.84
		Base	25.250600	0.00	26.20	1.53	66,128.84
		27 Dec 2017	29 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
9,004.000	1.000000 NJFE	Local	25.235200	0.00	90.04	5.25	227,122.45
		Base	25.235200	0.00	90.04	5.25	227,122.45
		28 Dec 2017	OPEN		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
9,712.000	1.000000 NJFE	Local	25.248600	0.00	97.12	5.67	245,111.61
		Base	25.248600	0.00	97.12	5.67	245,111.61
		29 Dec 2017	OPEN		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
12,227.000	1.000000 NJFE	Local	25.241800	0.00	122.27	7.13	308,502.09
		Base	25.241800	0.00	122.27	7.13	308,502.09

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
867914889 Total								
91,796.000			Local	0.00	917.96	53.77	2,324,599.96	
			Base	0.00	917.96	53.77	2,324,599.96	
872590104	T MOBILE US INC	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	JEFFERIES LLC	USD/DTC	0.01	
100,000.000	1.000000 NJFD		Local	62.084300	0.00	700.00	6,207,586.58	
			Base	62.084300	0.00	700.00	6,207,586.58	
				11 Dec 2017	13 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	63.005400	0.00	1,750.00	3,148,447.22	
			Base	63.005400	0.00	1,750.00	3,148,447.22	
				12 Dec 2017	14 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	63.467200	0.00	1,750.00	3,171,536.68	
			Base	63.467200	0.00	1,750.00	3,171,536.68	
872590104 Total								
200,000.000			Local	0.00	4,200.00	289.51	12,527,570.48	
			Base	0.00	4,200.00	289.51	12,527,570.48	
889478103	TOLL BROTHERS INC	COMMON STOCK USD.	01 18 Dec 2017	20 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	47.993000	0.00	1,750.00	2,397,844.56	
			Base	47.993000	0.00	1,750.00	2,397,844.56	
				29 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	48.235600	0.00	1,750.00	2,409,974.27	
			Base	48.235600	0.00	1,750.00	2,409,974.27	
889478103 Total								
100,000.000			Local	0.00	3,500.00	111.16	4,807,818.83	
			Base	0.00	3,500.00	111.16	4,807,818.83	
891906109	TOTAL SYSTEM SERVICES INC	COMMON STOCK USD.	21 Dec 2017	26 Dec 2017	COWEN + CO LLC	USD/DTC	0.04	
12,500.000	1.000000 NJFA		Local	78.542599	0.00	437.50	981,322.31	
			Base	78.542599	0.00	437.50	981,322.31	
894174101	TRAVELCENTERS OF AMERICA LLC	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	10,000.000	1.000000	NJFD	Local	4.420700	0.00	100.00	1.03	44,105.97	
				Base	4.420700	0.00	100.00	1.03	44,105.97	
					13 Dec 2017	15 Dec 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	4.350600	0.00	200.00	2.01	86,809.99	
				Base	4.350600	0.00	200.00	2.01	86,809.99	
894174101 Total	30,000.000			Local		0.00	300.00	3.04	130,915.96	
				Base		0.00	300.00	3.04	130,915.96	
90130A200	TWENTY FIRST CENTURY FOX B		COMMON STOCK USD.0101	Local	12 Dec 2017	05 Dec 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	31.490800	0.00	1,750.00	36.38	1,572,753.62	
				Base	31.490800	0.00	1,750.00	36.38	1,572,753.62	
					06 Dec 2017	08 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	32.476000	0.00	1,750.00	37.51	1,622,012.49	
				Base	32.476000	0.00	1,750.00	37.51	1,622,012.49	
					14 Dec 2017	18 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	100,000.000	1.000000	NJFD	Local	32.752600	0.00	3,500.00	75.66	3,271,684.33	
				Base	32.752600	0.00	3,500.00	75.66	3,271,684.33	
90130A200 Total	200,000.000			Local		0.00	7,000.00	149.55	6,466,450.44	
				Base		0.00	7,000.00	149.55	6,466,450.44	
902973791	US BANCORP		PREFERRED STOCK 12/4 07	Local	07 Dec 2017	11 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	11,060.000	1.000000	NJFE	Local	25.993400	0.00	110.60	6.65	287,369.75	
				Base	25.993400	0.00	110.60	6.65	287,369.75	
					08 Dec 2017	12 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	16,500.000	1.000000	NJFE	Local	25.967600	0.00	165.00	9.90	428,290.50	
				Base	25.967600	0.00	165.00	9.90	428,290.50	
					11 Dec 2017	13 Dec 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	3,302.000	1.000000	NJFE	Local	25.980000	0.00	33.02	1.99	85,750.95	
				Base	25.980000	0.00	33.02	1.99	85,750.95	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		12 Dec 2017	14 Dec 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,800.000	1.000000 NJFE	Local	25.860400	0.00	58.00	3.47	149,928.85
		Base	25.860400	0.00	58.00	3.47	149,928.85
		14 Dec 2017	18 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
15,992.000	1.000000 NJFE	Local	25.870600	0.00	159.92	9.56	413,553.16
		Base	25.870600	0.00	159.92	9.56	413,553.16
		15 Dec 2017	19 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
2,302.000	1.000000 NJFE	Local	25.872900	0.00	23.02	1.38	59,535.02
		Base	25.872900	0.00	23.02	1.38	59,535.02
		18 Dec 2017	20 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
7,226.000	1.000000 NJFE	Local	25.834799	0.00	72.26	4.32	186,605.68
		Base	25.834799	0.00	72.26	4.32	186,605.68
		19 Dec 2017	21 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
4,802.000	1.000000 NJFE	Local	25.757500	0.00	48.02	2.86	123,636.64
		Base	25.757500	0.00	48.02	2.86	123,636.64
		20 Dec 2017	22 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
3,000.000	1.000000 NJFE	Local	25.893500	0.00	30.00	1.80	77,648.70
		Base	25.893500	0.00	30.00	1.80	77,648.70
		21 Dec 2017	26 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
5,364.000	1.000000 NJFE	Local	25.843000	0.00	53.64	3.21	138,565.00
		Base	25.843000	0.00	53.64	3.21	138,565.00
		27 Dec 2017	29 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
6,672.000	1.000000 NJFE	Local	25.709400	0.00	66.72	3.97	171,462.43
		Base	25.709400	0.00	66.72	3.97	171,462.43
902973791 Total							
82,020.000		Local		0.00	820.20	49.11	2,122,346.68
		Base		0.00	820.20	49.11	2,122,346.68

90385V107	ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.	29 Dec 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	23.283400	0.00	200.00	10.75
							465,457.25

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	23.283400		0.00	200.00	10.75	465,457.25
907818108	UNION PACIFIC CORP	COMMON STOCK USD2.507	Dec 2017	11 Dec 2017	B.RILEY & CO., LLC	USD/DTC	0.04
8,000.000	1.000000 NJFA	Local	128.339300	0.00	280.00	23.72	1,026,410.68
	Base	128.339300		0.00	280.00	23.72	1,026,410.68
		11 Dec 2017	13 Dec 2017		B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	128.999300	0.00	175.00	14.90	644,806.60
	Base	128.999300		0.00	175.00	14.90	644,806.60
		19 Dec 2017	21 Dec 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	133.458800	0.00	175.00	15.42	667,103.58
	Base	133.458800		0.00	175.00	15.42	667,103.58
		21 Dec 2017	26 Dec 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	133.529198	0.00	175.00	15.43	667,455.56
	Base	133.529198		0.00	175.00	15.43	667,455.56
		27 Dec 2017	29 Dec 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	136.095600	0.00	175.00	15.72	680,287.28
	Base	136.095600		0.00	175.00	15.72	680,287.28
		28 Dec 2017	OPEN		COWEN + CO LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	134.952300	0.00	175.00	15.59	674,570.91
	Base	134.952300		0.00	175.00	15.59	674,570.91
907818108 Total	33,000.000	Local		0.00	1,155.00	100.78	4,360,634.61
		Base		0.00	1,155.00	100.78	4,360,634.61
911363109	UNITED RENTALS INC	COMMON STOCK USD.0108	Dec 2017	12 Dec 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	164.007500	0.00	700.00	75.78	3,279,374.22
	Base	164.007500		0.00	700.00	75.78	3,279,374.22
911363109	UNITED RENTALS INC	COMMON STOCK USD.0114	Dec 2017	18 Dec 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	162.653800	0.00	175.00	18.79	813,075.21
	Base	162.653800		0.00	175.00	18.79	813,075.21

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		15 Dec 2017	19 Dec 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local 164.276800		0.00	87.50	9.49	410,595.01
		Base 164.276800		0.00	87.50	9.49	410,595.01
		21 Dec 2017	26 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local 168.926000		0.00	87.50	9.76	422,217.74
		Base 168.926000		0.00	87.50	9.76	422,217.74
911363109	UNITED RENTALS INC	COMMON STOCK USD.01	29 Dec 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 172.405199		0.00	100.00	39.83	1,723,912.16
		Base 172.405199		0.00	100.00	39.83	1,723,912.16
911363109 Total							
40,000.000		Local		0.00	1,150.00	153.65	6,649,174.34
		Base		0.00	1,150.00	153.65	6,649,174.34
91324P102	UNITEDHEALTH GROUP INC	COMMON STOCK USD.01	13 Dec 2017	15 Dec 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 224.613599		0.00	350.00	51.89	2,245,734.10
		Base 224.613599		0.00	350.00	51.89	2,245,734.10
		27 Dec 2017	29 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 220.569400		0.00	350.00	50.96	2,205,293.04
		Base 220.569400		0.00	350.00	50.96	2,205,293.04
91324P102 Total							
20,000.000		Local		0.00	700.00	102.85	4,451,027.14
		Base		0.00	700.00	102.85	4,451,027.14
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	26 Dec 2017	28 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 166.653600		0.00	350.00	38.50	1,666,147.50
		Base 166.653600		0.00	350.00	38.50	1,666,147.50
		29 Dec 2017	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 172.535099		0.00	100.00	39.86	1,725,211.13
		Base 172.535099		0.00	100.00	39.86	1,725,211.13

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

91347P105 Total

20,000.000		Local		0.00	450.00	78.36	3,391,358.63
		Base		0.00	450.00	78.36	3,391,358.63

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
91915W201	VALIDUS HOLDINGS LTD	PREFERRED STOCK 5.87	01 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	
1,793.000	1.000000 NJFE	Local	25.511399	0.00	1.79	1.06	45,739.09
		Base	25.511399	0.00	1.79	1.06	45,739.09
			01 Dec 2017	CANCEL	KEPLER CAPITAL MARKETS INC	USD/DTC	
-1,793.000	1.000000 NJFE	Local	25.511399	0.00	-1.79	-1.06	-45,739.09
		Base	25.511399	0.00	-1.79	-1.06	-45,739.09
			01 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
1,793.000	1.000000 NJFE	Local	25.511400	0.00	45.74	1.06	45,695.14
		Base	25.511400	0.00	45.74	1.06	45,695.14
			01 Dec 2017	CANCEL	KEPLER CAPITAL MARKETS INC	USD/DTC	0.03
-1,793.000	1.000000 NJFE	Local	25.511400	0.00	-45.74	-1.06	-45,695.14
		Base	25.511400	0.00	-45.74	-1.06	-45,695.14
			04 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	
2,778.000	1.000000 NJFE	Local	25.448898	0.00	2.78	1.64	70,692.62
		Base	25.448898	0.00	2.78	1.64	70,692.62
			04 Dec 2017	CANCEL	KEPLER CAPITAL MARKETS INC	USD/DTC	
-2,778.000	1.000000 NJFE	Local	25.448898	0.00	-2.78	-1.64	-70,692.62
		Base	25.448898	0.00	-2.78	-1.64	-70,692.62
			05 Dec 2017	07 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
4,833.000	1.000000 NJFE	Local	25.456499	0.00	48.33	2.85	122,980.08
		Base	25.456499	0.00	48.33	2.85	122,980.08
			01 Dec 2017	05 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
1,793.000	1.000000 NJFE	Local	25.511399	0.00	17.93	1.06	45,722.95
		Base	25.511399	0.00	17.93	1.06	45,722.95
			06 Dec 2017	08 Dec 2017	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
4,348.000	1.000000 NJFE	Local	25.458400	0.00	43.48	2.56	110,647.08

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	25.458400		0.00	43.48	2.56	110,647.08
		04 Dec 2017	07 Dec 2017	1	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
2,778.000	1.000000 NJFE	Local 25.448898		0.00	27.78	1.64	70,667.62
	Base	25.448898		0.00	27.78	1.64	70,667.62
		07 Dec 2017	11 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
2,908.000	1.000000 NJFE	Local 25.417200		0.00	29.08	1.71	73,882.43
	Base	25.417200		0.00	29.08	1.71	73,882.43
		08 Dec 2017	12 Dec 2017		KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
2,371.000	1.000000 NJFE	Local 25.404900		0.00	23.71	1.40	60,209.91
	Base	25.404900		0.00	23.71	1.40	60,209.91
		11 Dec 2017	15 Dec 2017	2	KEPLER CAPITAL MARKETS INC	USD/DTC	0.01
1,436.000	1.000000 NJFE	Local 25.407400		0.00	14.36	0.85	36,469.82
	Base	25.407400		0.00	14.36	0.85	36,469.82
91915W201 Total							
20,467.000		Local		0.00	204.67	12.07	520,579.89
		Base		0.00	204.67	12.07	520,579.89
922908553	VANGUARD REIT ETF	VANGUARD REIT ETF	15 Dec 2017	19 Dec 2017	GOLDMAN SACHS + CO	USD/DTC	0.01
100,000.000	1.000000 NJGA	Local 85.000000		0.00	1,000.00	196.35	8,498,803.65
		Base 85.000000		0.00	1,000.00	196.35	8,498,803.65
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	05 Dec 2017	07 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFA	Local 51.286400		0.00	3,500.00	118.48	5,125,021.51
		Base 51.286400		0.00	3,500.00	118.48	5,125,021.51
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	12 Dec 2017	14 Dec 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 53.131100		0.00	3,500.00	122.74	5,309,487.25
		Base 53.131100		0.00	3,500.00	122.74	5,309,487.25
92343V104 Total							
200,000.000		Local		0.00	7,000.00	241.22	10,434,508.76
		Base		0.00	7,000.00	241.22	10,434,508.76

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	12 Dec 2017	14 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	29.592900	0.00	1,750.00	34.18	1,477,860.82
		Base	29.592900	0.00	1,750.00	34.18	1,477,860.82
			26 Dec 2017	28 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	31.749400	0.00	3,500.00	73.35	3,171,366.64
		Base	31.749400	0.00	3,500.00	73.35	3,171,366.64
			27 Dec 2017	29 Dec 2017	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	31.206100	0.00	3,500.00	72.09	3,117,037.91
		Base	31.206100	0.00	3,500.00	72.09	3,117,037.91
			28 Dec 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	30.811400	0.00	3,500.00	71.18	3,077,568.81
		Base	30.811400	0.00	3,500.00	71.18	3,077,568.81
92553P201 Total							
350,000.000		Local		0.00	12,250.00	250.80	10,843,834.18
		Base		0.00	12,250.00	250.80	10,843,834.18
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.	21 Dec 2017	26 Dec 2017	COWEN + CO LLC	USD/DTC	0.04
13,300.000	1.000000 NJFA	Local	112.499800	0.00	465.50	34.57	1,495,747.27
		Base	112.499800	0.00	465.50	34.57	1,495,747.27
929089100	VOYA FINANCIAL INC	COMMON STOCK USD.	0122 Dec 2017	27 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	50.688700	0.00	3,500.00	117.10	5,065,252.90
		Base	50.688700	0.00	3,500.00	117.10	5,065,252.90
931427108	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.	0107 Dec 2017	11 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	69.901200	0.00	700.00	32.30	1,397,291.70
		Base	69.901200	0.00	700.00	32.30	1,397,291.70
			08 Dec 2017	12 Dec 2017	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	69.739500	0.00	700.00	32.22	1,394,057.78
		Base	69.739500	0.00	700.00	32.22	1,394,057.78
			11 Dec 2017	13 Dec 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04

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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 Proceeds	
	Units/Original Face								
	40,000.000	1.000000 NJFD	Local	71.752700	0.00	1,400.00	66.30	2,868,641.70	
			Base	71.752700	0.00	1,400.00	66.30	2,868,641.70	
				12 Dec 2017	14 Dec 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	71.801900	0.00	350.00	16.59	717,652.41	
			Base	71.801900	0.00	350.00	16.59	717,652.41	
931427108 Total									
	90,000.000		Local		0.00	3,150.00	147.41	6,377,643.59	
			Base		0.00	3,150.00	147.41	6,377,643.59	
94106L109	WASTE MANAGEMENT INC	COMMON STOCK USD.01	15 Dec 2017	19 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	85.840500	0.00	50.00	9.92	429,142.58	
			Base	85.840500	0.00	50.00	9.92	429,142.58	
942749102	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	22 Dec 2017	27 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	76.169400	0.00	100.00	17.60	761,576.40	
			Base	76.169400	0.00	100.00	17.60	761,576.40	
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	05 Dec 2017	07 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	57.682300	0.00	1,750.00	66.63	2,882,298.37	
			Base	57.682300	0.00	1,750.00	66.63	2,882,298.37	
				05 Dec 2017	07 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	58.701400	0.00	1,750.00	67.81	2,933,252.18	
			Base	58.701400	0.00	1,750.00	67.81	2,933,252.18	
949746101 Total									
	100,000.000		Local		0.00	3,500.00	134.44	5,815,550.55	
			Base		0.00	3,500.00	134.44	5,815,550.55	
96145D105	WESTROCK CO	COMMON STOCK	01 Dec 2017	05 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	61.910200	0.00	700.00	28.61	1,237,475.38	
			Base	61.910200	0.00	700.00	28.61	1,237,475.38	
96145D105	WESTROCK CO	COMMON STOCK	07 Dec 2017	11 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	63.422600	0.00	175.00	7.33	316,930.67	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	63.422600		0.00	175.00	7.33	316,930.67
		14 Dec 2017	18 Dec 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	63.259400	0.00	350.00	14.62	632,229.38
	Base	63.259400		0.00	350.00	14.62	632,229.38
96145D105	WESTROCK CO	COMMON STOCK	22 Dec 2017	27 Dec 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	63.781300	0.00	700.00	29.47	1,274,896.53
	Base	63.781300		0.00	700.00	29.47	1,274,896.53
96145D105 Total							
55,000.000	Local			0.00	1,925.00	80.03	3,461,531.96
	Base			0.00	1,925.00	80.03	3,461,531.96
962166104	WEYERHAEUSER CO	REIT USD1.25	20 Dec 2017	22 Dec 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	35.428800	0.00	3,500.00	81.85	3,539,298.14
	Base	35.428800		0.00	3,500.00	81.85	3,539,298.14
		22 Dec 2017	27 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	34.824400	0.00	1,750.00	40.23	1,739,429.77
	Base	34.824400		0.00	1,750.00	40.23	1,739,429.77
		29 Dec 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	35.278400	0.00	1,750.00	40.75	1,762,129.25
	Base	35.278400		0.00	1,750.00	40.75	1,762,129.25
962166104 Total							
200,000.000	Local			0.00	7,000.00	162.83	7,040,857.16
	Base			0.00	7,000.00	162.83	7,040,857.16
983793100	XPO LOGISTICS INC	COMMON STOCK USD.	07 Dec 2017	11 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	76.695100	0.00	100.00	17.72	766,833.28
	Base	76.695100		0.00	100.00	17.72	766,833.28
		08 Dec 2017	12 Dec 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	77.066599	0.00	350.00	17.81	770,298.18
	Base	77.066599		0.00	350.00	17.81	770,298.18

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		12 Dec 2017	14 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 76.006399		0.00	100.00	17.56	759,946.43
		Base 76.006399		0.00	100.00	17.56	759,946.43
		13 Dec 2017	15 Dec 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 76.181700		0.00	200.00	35.20	1,523,398.80
		Base 76.181700		0.00	200.00	35.20	1,523,398.80
		14 Dec 2017	18 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 77.685400		0.00	100.00	17.95	776,736.05
		Base 77.685400		0.00	100.00	17.95	776,736.05
		15 Dec 2017	19 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 76.843300		0.00	100.00	17.76	768,315.24
		Base 76.843300		0.00	100.00	17.76	768,315.24
		18 Dec 2017	20 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 77.567200		0.00	350.00	17.92	775,304.08
		Base 77.567200		0.00	350.00	17.92	775,304.08
		19 Dec 2017	21 Dec 2017		COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 76.860200		0.00	350.00	17.76	768,234.24
		Base 76.860200		0.00	350.00	17.76	768,234.24
		20 Dec 2017	22 Dec 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 78.906900		0.00	350.00	18.23	788,700.77
		Base 78.906900		0.00	350.00	18.23	788,700.77
		20 Dec 2017	22 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 79.339100		0.00	100.00	18.33	793,272.67
		Base 79.339100		0.00	100.00	18.33	793,272.67
		21 Dec 2017	26 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 77.688700		0.00	350.00	17.95	776,519.05
		Base 77.688700		0.00	350.00	17.95	776,519.05
		22 Dec 2017	27 Dec 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 78.091800		0.00	100.00	18.04	780,799.96

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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								
				Base	78.091800	0.00	100.00	18.04	780,799.96
983793100 Total	130,000.000			Local		0.00	2,550.00	232.23	10,048,358.75
				Base		0.00	2,550.00	232.23	10,048,358.75
G3788M114	EROS INTERNATIONAL PLC		COMMON STOCK GBP.3	28 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	10.257900	0.00	200.00	4.74	204,953.26
				Base	10.257900	0.00	200.00	4.74	204,953.26
G51502105	JOHNSON CONTROLS INTERNATION		COMMON STOCK USD.01	14 Dec 2017	18 Dec 2017		B.RILEY & CO., LLC	USD/DTC	0.04
	25,000.000	1.000000	NJFA	Local	37.557500	0.00	875.00	21.69	938,040.81
				Base	37.557500	0.00	875.00	21.69	938,040.81
G5785G107	MALLINCKRODT PLC		COMMON STOCK USD.2	21 Dec 2017	26 Dec 2017		EVERCORE GROUP LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	23.504400	0.00	700.00	10.86	469,377.14
				Base	23.504400	0.00	700.00	10.86	469,377.14
G5960L103	MEDTRONIC PLC		COMMON STOCK USD.1	22 Dec 2017	27 Dec 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	81.424900	0.00	1,750.00	94.05	4,069,400.95
				Base	81.424900	0.00	1,750.00	94.05	4,069,400.95
G6095L109	APTIV PLC		COMMON STOCK USD.01	05 Dec 2017	07 Dec 2017		NAME CHANGE NON CASH	USD/DTC	
	102,000.000	1.000000	NJFA	Local	60.011226	0.00	0.00	0.00	6,121,145.13
				Base	60.011226	0.00	0.00	0.00	6,121,145.13
G81276100	SIGNET JEWELERS LTD		COMMON STOCK USD.18	14 Dec 2017	18 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	53.959000	0.00	700.00	24.93	1,078,455.07
				Base	53.959000	0.00	700.00	24.93	1,078,455.07
					15 Dec 2017	19 Dec 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	54.612400	0.00	200.00	25.24	1,092,022.76
				Base	54.612400	0.00	200.00	25.24	1,092,022.76
					18 Dec 2017	20 Dec 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	54.011100	0.00	700.00	24.96	1,079,497.04
				Base	54.011100	0.00	700.00	24.96	1,079,497.04

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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 Proceeds
Units/Original Face							
		19 Dec 2017	21 Dec 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	53.961800	0.00	700.00	24.94	1,078,511.06
		Base	53.961800	0.00	700.00	24.94	1,078,511.06
		20 Dec 2017	22 Dec 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	53.519100	0.00	200.00	24.73	1,070,157.27
		Base	53.519100	0.00	200.00	24.73	1,070,157.27
		21 Dec 2017	26 Dec 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	55.360600	0.00	700.00	25.58	1,106,486.41
		Base	55.360600	0.00	700.00	25.58	1,106,486.41
		22 Dec 2017	27 Dec 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	55.314600	0.00	700.00	25.56	1,105,566.43
		Base	55.314600	0.00	700.00	25.56	1,105,566.43
		26 Dec 2017	28 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	58.279200	0.00	700.00	26.93	1,164,857.07
		Base	58.279200	0.00	700.00	26.93	1,164,857.07
		27 Dec 2017	29 Dec 2017		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	57.609000	0.00	1,400.00	53.24	2,302,906.75
		Base	57.609000	0.00	1,400.00	53.24	2,302,906.75
		28 Dec 2017	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	55.512900	0.00	1,400.00	51.30	2,219,064.70
		Base	55.512900	0.00	1,400.00	51.30	2,219,064.70
		29 Dec 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
60,000.000	1.000000 NJFD	Local	57.883800	0.00	600.00	80.23	3,472,347.77
		Base	57.883800	0.00	600.00	80.23	3,472,347.77
G81276100 Total							
300,000.000		Local		0.00	8,000.00	387.64	16,769,872.33
		Base		0.00	8,000.00	387.64	16,769,872.33

N53745100	LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04	21 Dec 2017	26 Dec 2017	EVERCORE GROUP LLC	USD/DTC	0.04
	2,500.000	1.000000 NJFA	Local	110.629600	0.00	87.50	6.39
							276,480.11

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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 Proceeds
Units/Original Face							
	Base	110.629600		0.00	87.50	6.39	276,480.11
		27 Dec 2017	29 Dec 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	109.930000	0.00	87.50	6.35	274,731.15
	Base	109.930000		0.00	87.50	6.35	274,731.15
N53745100 Total							
5,000.000		Local		0.00	175.00	12.74	551,211.26
		Base		0.00	175.00	12.74	551,211.26
N6596X109	NXP SEMICONDUCTORS NV	COMMON STOCK	05 Dec 2017	07 Dec 2017	THEMIS TRADING LLC	USD/DTC	0.01
47.000	1.000000 NJFA	Local	113.810000	0.00	0.47	0.13	5,348.47
		Base	113.810000	0.00	0.47	0.13	5,348.47
US DOLLAR Total							
17,475,847.150		Local		0.00	373,647.97	14,791.56	663,560,758.47
		Base		0.00	373,647.97	14,791.56	663,560,758.47
EQUITY Total							
17,475,847.150							
		Base		0.00	373,647.97	14,791.56	663,560,758.47
OPTIONS WRITTEN							
US DOLLAR							
ADI0WMHH4	PNC FINANCIAL SERVICES GROUP I	JAN18 145 CALL	15 Dec 2017	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
420.000	1.000000 NJFA	Local	3.500000	0.00	420.00	3.40	146,576.60
		Base	3.500000	0.00	420.00	3.40	146,576.60
ADI0YWRX4	WELLS FARGO + CO	DEC17 56.5 CALL	05 Dec 2017	06 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
900.000	1.000000 NJFA	Local	2.294000	0.00	900.00	4.77	205,555.23
		Base	2.294000	0.00	900.00	4.77	205,555.23
ADI0YYCN8	OLIN CORP	DEC17 37.5 CALL	05 Dec 2017	06 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
200.000	1.000000 NJFA	Local	0.150000	0.00	200.00	0.07	2,799.93
		Base	0.150000	0.00	200.00	0.07	2,799.93

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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 Proceeds
Units/Original Face							
ADI0ZBRX9	APACHE CORP 295.000 1.000000 NJFA	DEC17 45.5 CALL Local Base	05 Dec 2017 0.130000 0.130000	06 Dec 2017	GOLDMAN SACHS + CO 295.00 295.00	USD/OTH 0.09 0.09	1.00 3,539.91 3,539.91
ADI0ZBS18	UNITED CONTINENTAL HOLDINGS IN 230.000 1.000000 NJFA	DEC17 67 CALL Local Base	05 Dec 2017 0.270000 0.270000	06 Dec 2017	GOLDMAN SACHS + CO 230.00 230.00	USD/OTH 0.15 0.15	1.00 5,979.85 5,979.85
ADI0ZBT82	SOUTHWEST AIRLINES CO 675.000 1.000000 NJFA	DEC17 65.5 CALL Local Base	05 Dec 2017 0.200000 0.200000	06 Dec 2017	GOLDMAN SACHS + CO 675.00 675.00	USD/OTH 0.32 0.32	1.00 12,824.68 12,824.68
ADI0ZBTJ8	HESS CORP 155.000 1.000000 NJFA	DEC17 49.5 CALL Local Base	05 Dec 2017 0.184800 0.184800	06 Dec 2017	GOLDMAN SACHS + CO 155.00 155.00	USD/OTH 0.07 0.07	1.00 2,709.33 2,709.33
ADI0ZBTY5	CAPITAL ONE FINANCIAL CORP 194.000 1.000000 NJFA	DEC17 100 CALL Local Base	05 Dec 2017 0.320000 0.320000	06 Dec 2017	GOLDMAN SACHS + CO 194.00 194.00	USD/OTH 0.15 0.15	1.00 6,013.85 6,013.85
ADI0ZBTZ2	ANADARKO PETROLEUM CORP 310.000 1.000000 NJFA	DEC17 51.5 CALL Local Base	05 Dec 2017 0.161200 0.161200	06 Dec 2017	GOLDMAN SACHS + CO 310.00 310.00	USD/OTH 0.12 0.12	1.00 4,687.08 4,687.08
ADI0ZC552	ACTIVISION BLIZZARD INC 94.000 1.000000 NJFA	DEC17 65 CALL Local Base	05 Dec 2017 0.227000 0.227000	06 Dec 2017	GOLDMAN SACHS + CO 94.00 94.00	USD/OTH 0.05 0.05	1.00 2,039.75 2,039.75
ADI0ZC5B9	PAYPAL HOLDINGS INC 375.000 1.000000 NJFA	DEC17 77 CALL Local Base	05 Dec 2017 0.252000 0.252000	06 Dec 2017	GOLDMAN SACHS + CO 375.00 375.00	USD/OTH 0.22 0.22	1.00 9,074.78 9,074.78
ADI0ZDZN8	UNION PACIFIC CORP 125.000 1.000000 NJFA	DEC17 129 CALL Local Base	08 Dec 2017 1.846000 1.846000	11 Dec 2017	GOLDMAN SACHS + CO 125.00 125.00	USD/OTH 0.54 0.54	1.00 22,949.46 22,949.46

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
ADI0ZF0K7	WELLS FARGO + CO 2,340.000 1.000000 NJFA	DEC17 59 CALL Local Base	08 Dec 2017 0.809700 0.809700	11 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 4.38 4.38	1.00 187,125.42 187,125.42
ADI0ZGKQ0	ELECTRONIC ARTS INC 14.000 1.000000 NJFA	JAN18 116 CALL Local Base	12 Dec 2017 0.330000 0.330000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.02 0.02	1.00 447.98 447.98
ADI0ZGKR8	GENERAL MOTORS CO 765.000 1.000000 NJFA	JAN18 44 CALL Local Base	12 Dec 2017 0.150000 0.150000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.27 0.27	1.00 10,709.73 10,709.73
ADI0ZGKX5	HASBRO INC 200.000 1.000000 NJFA	JAN18 97.5 CALL Local Base	12 Dec 2017 0.300000 0.300000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.14 0.14	1.00 5,799.86 5,799.86
ADI0ZGKZ0	SYNCHRONY FINANCIAL 870.000 1.000000 NJFA	JAN18 40.5 CALL Local Base	12 Dec 2017 0.150000 0.150000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.31 0.31	1.00 12,179.69 12,179.69
ADI0ZGL14	SCHLUMBERGER LTD 440.000 1.000000 NJFA	JAN18 68 CALL Local Base	12 Dec 2017 0.180000 0.180000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.19 0.19	1.00 7,479.81 7,479.81
ADI0ZGL22	MARATHON PETROLEUM CORP 235.000 1.000000 NJFA	JAN18 68 CALL Local Base	12 Dec 2017 0.190000 0.190000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.11 0.11	1.00 4,229.89 4,229.89
ADI0ZGL30	TOLL BROTHERS INC 72.000 1.000000 NJFA	JAN18 51 CALL Local Base	12 Dec 2017 0.150000 0.150000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.03 0.03	1.00 1,007.97 1,007.97
ADI0ZGLB2	SKECHERS U.S.A. INC 200.000 1.000000 NJFA	JAN18 39.5 CALL Local Base	12 Dec 2017 0.135000 0.135000	13 Dec 2017	GOLDMAN SACHS + CO 0.00 0.00	USD/OTH 0.07 0.07	1.00 2,499.93 2,499.93

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
ADI0ZGMZ8	SYMANTEC CORP 240.000 1.000000 NJFA	JAN18 31 CALL Local Base	12 Dec 2017 0.104000 0.104000	13 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 2,255.94 2,255.94
ADI0ZGNN4	APPLIED MATERIALS INC 690.000 1.000000 NJFA	JAN18 56 CALL Local Base	12 Dec 2017 0.160000 0.160000	13 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 10,349.74 10,349.74
ADI0ZH429	ALEXION PHARMACEUTICALS INC 14.000 1.000000 NJFA	DEC17 112 PUT Local Base	12 Dec 2017 0.330000 0.330000		GOLDMAN SACHS + CO	USD/OTH	1.00 447.98 447.98
	-14.000 1.000000 NJFA	Local Base	12 Dec 2017 0.330000 0.330000	CANCEL	GOLDMAN SACHS + CO	USD/OTH	1.00 -447.98 -447.98
ADI0ZH429 Total	0.000	Local Base					0.00 0.00
ADI0ZJYQ9	UNION PACIFIC CORP 125.000 1.000000 NJFA	DEC17 130 CALL Local Base	15 Dec 2017 1.962500 1.962500	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 24,405.68 24,405.68
ADI0ZJYT3	WELLS FARGO + CO 2,340.000 1.000000 NJFA	DEC17 59.5 CALL Local Base	15 Dec 2017 0.680900 0.680900	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 156,986.91 156,986.91
ADI0ZJZ47	TARGET CORP 350.000 1.000000 NJFA	DEC17 63.5 CALL Local Base	15 Dec 2017 0.651500 0.651500	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 22,451.97 22,451.97
ADI0ZJZJ4	NEWELL BRANDS INC 160.000 1.000000 NJFA	JAN18 33 CALL Local Base	15 Dec 2017 0.225000 0.225000	18 Dec 2017	GOLDMAN SACHS + CO	USD/OTH	1.00 3,439.91 3,439.91

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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 Proceeds	
Units/Original Face							
ADI0ZJK1	STATE STREET CORP 200.000 1.000000 NJFA	JAN18 100 CALL Local Base	15 Dec 2017 1.282400 1.282400	18 Dec 2017	GOLDMAN SACHS + CO 200.00 200.00	USD/OTH 0.60 0.60	1.00 25,447.40 25,447.40
ADI0ZJR6	SPIRIT AIRLINES INC 400.000 1.000000 NJFA	JAN18 45 CALL Local Base	15 Dec 2017 0.850000 0.850000	18 Dec 2017	GOLDMAN SACHS + CO 400.00 400.00	USD/OTH 0.79 0.79	1.00 33,599.21 33,599.21
ADI0ZK0N0	DELTA AIR LINES INC 325.000 1.000000 NJFA	DEC17 55.5 CALL Local Base	15 Dec 2017 0.625400 0.625400	18 Dec 2017	GOLDMAN SACHS + CO 325.00 325.00	USD/OTH 0.47 0.47	1.00 20,000.03 20,000.03
ADI0ZK0Y6	MASTEC INC 183.000 1.000000 NJFA	JAN18 47 CALL Local Base	15 Dec 2017 1.400000 1.400000	18 Dec 2017	GOLDMAN SACHS + CO 183.00 183.00	USD/OTH 0.60 0.60	1.00 25,436.40 25,436.40
ADI0ZKM14	MORGAN STANLEY 850.000 1.000000 NJFA	DEC17 53.5 CALL Local Base	15 Dec 2017 0.469200 0.469200	18 Dec 2017	GOLDMAN SACHS + CO 850.00 850.00	USD/OTH 0.93 0.93	1.00 39,031.07 39,031.07
ADI0ZND34	TARGET CORP 350.000 1.000000 NJFA	JAN18 66 CALL Local Base	22 Dec 2017 0.860800 0.860800	26 Dec 2017	GOLDMAN SACHS + CO 350.00 350.00	USD/OTH 0.70 0.70	1.00 29,777.30 29,777.30
ADI0ZNK28	UNION PACIFIC CORP 125.000 1.000000 NJFA	JAN18 133 CALL Local Base	22 Dec 2017 2.174600 2.174600	26 Dec 2017	GOLDMAN SACHS + CO 125.00 125.00	USD/OTH 0.63 0.63	1.00 27,056.87 27,056.87
ADI0ZNKB8	UNITED CONTINENTAL HOLDINGS IN 230.000 1.000000 NJFA	JAN18 67 CALL Local Base	22 Dec 2017 1.312600 1.312600	26 Dec 2017	GOLDMAN SACHS + CO 230.00 230.00	USD/OTH 0.70 0.70	1.00 29,959.10 29,959.10
ADI0ZNL43	WELLS FARGO + CO 2,340.000 1.000000 NJFA	JAN18 61 CALL Local Base	22 Dec 2017 1.013000 1.013000	26 Dec 2017	GOLDMAN SACHS + CO 2,340.00 2,340.00	USD/OTH 5.48 5.48	1.00 234,696.52 234,696.52

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
AD10ZNL50	DELTA AIR LINES INC		JAN18 56 CALL	22 Dec 2017	26 Dec 2017	GOLDMAN SACHS + CO	USD/OTH 1.00
325.000	1.000000 NJFA		Local	0.864000	0.00	325.00	0.65 27,754.35
			Base	0.864000	0.00	325.00	0.65 27,754.35
US DOLLAR Total							
18,342.000			Local		0.00	18,342.00	32.22 1,368,879.13
			Base		0.00	18,342.00	32.22 1,368,879.13
OPTIONS WRITTEN Total							
18,342.000			Base		0.00	18,342.00	32.22 1,368,879.13
SALES Total							
17,494,189.150			Base		0.00	391,989.97	14,823.78 664,929,637.60

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Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
US DOLLAR						
EQUITY						
13,418,844.000		Local	0.00	291,707.94	0.00	619,552,628.85
		Base	0.00	291,707.94	0.00	619,552,628.85
	TRADES: 303					
	CANCELS: 4					
OPTIONS BOUGHTBACK						
11,267.000		Local	0.00	11,267.00	0.00	1,890,737.45
		Base	0.00	11,267.00	0.00	1,890,737.45
	TRADES: 21					
	CANCELS: 0					
OPTIONS EXPIRED_WRTS						
17,741.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 60					
	CANCELS: 20					
US DOLLAR Total						
Long 13,418,844.000		Local	0.00	291,707.94	0.00	619,552,628.85
		Base	0.00	291,707.94	0.00	619,552,628.85
	TRADES: 303					
	CANCELS: 4					
Short 29,008.000		Local	0.00	11,267.00	0.00	1,890,737.45
		Base	0.00	11,267.00	0.00	1,890,737.45
	TRADES: 81					
	CANCELS: 20					
PURCHASE Total						
Long 13,418,844.000		Base	0.00	291,707.94	0.00	619,552,628.85
	TRADES: 303					
	CANCELS: 4					

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Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Short	29,008.000		Base	0.00	11,267.00	0.00	1,890,737.45
		TRADES: 81					
		CANCELS: 20					

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
EQUITY						
17,475,847.150		Local	0.00	373,647.97	14,791.56	663,560,758.47
		Base	0.00	373,647.97	14,791.56	663,560,758.47
	TRADES: 512					
	CANCELS: 9					
OPTIONS WRITTEN						
18,342.000		Local	0.00	18,342.00	32.22	1,368,879.13
		Base	0.00	18,342.00	32.22	1,368,879.13
	TRADES: 38					
	CANCELS: 1					
US DOLLAR Total						
Long 17,475,847.150		Local	0.00	373,647.97	14,791.56	663,560,758.47
		Base	0.00	373,647.97	14,791.56	663,560,758.47
	TRADES: 512					
	CANCELS: 9					
Short 18,342.000		Local	0.00	18,342.00	32.22	1,368,879.13
		Base	0.00	18,342.00	32.22	1,368,879.13
	TRADES: 38					
	CANCELS: 1					
SALES Total						
Long 17,475,847.150		Base	0.00	373,647.97	14,791.56	663,560,758.47
	TRADES: 512					
	CANCELS: 9					
Short 18,342.000		Base	0.00	18,342.00	32.22	1,368,879.13
	TRADES: 38					
	CANCELS: 1					

Purchase Report by Report Date

Fund Summary - Composite

December 1, 2017 to December 31, 2017

View Date: January 11, 2018



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY					
13,418,844.000	Base	0.00	291,707.94	0.00	619,552,628.85
	TRADES: 303				
	CANCELS: 4				
OPTIONS BOUGHTBACK					
11,267.000	Base	0.00	11,267.00	0.00	1,890,737.45
	TRADES: 21				
	CANCELS: 0				
OPTIONS EXPIRED_WRTS					
17,741.000	Base	0.00	0.00	0.00	0.00
	TRADES: 60				
	CANCELS: 20				
PURCHASE Total					
Long 13,418,844.000	Base	0.00	291,707.94	0.00	619,552,628.85
	TRADES: 303				
	CANCELS: 4				
Short 29,008.000	Base	0.00	11,267.00	0.00	1,890,737.45
	TRADES: 81				
	CANCELS: 20				

Sales Report by Report Date

Fund Summary - Composite

December 1, 2017 to December 31, 2017

View Date: January 11, 2018



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
17,475,847.150	Base	0.00	373,647.97	14,791.56	663,560,758.47
	TRADES: 512				
	CANCELS: 9				
OPTIONS WRITTEN					
18,342.000	Base	0.00	18,342.00	32.22	1,368,879.13
	TRADES: 38				
	CANCELS: 1				
SALES Total					
Long 17,475,847.150	Base	0.00	373,647.97	14,791.56	663,560,758.47
	TRADES: 512				
	CANCELS: 9				
Short 18,342.000	Base	0.00	18,342.00	32.22	1,368,879.13
	TRADES: 38				
	CANCELS: 1				