

# Purchase and Sales by Report Date

Composite

October 1, 2017 to October 31, 2017

View Date: November 9, 2017



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
NJFR	COMMON D REAL PROPERTY EQUITY
NJGA	COMMON D REAL ESTATE EQUITY
NJGB	COMMON D GDC EQUITY
NJGU	NJ DIVISION OF INVESTMENT

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Base Currency: USD - US DOLLAR

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

## EQUITY

### US DOLLAR

001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0102	Oct 2017	04 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	5.733700	0.00	1,000.00	0.00	574,370.00
		Base	5.733700	0.00	1,000.00	0.00	574,370.00
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0102	Oct 2017	04 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.733700	0.00	2,000.00	0.00	1,148,740.00
		Base	5.733700	0.00	2,000.00	0.00	1,148,740.00
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0110	Oct 2017	12 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local	5.384200	0.00	5,000.00	0.00	543,420.00
		Base	5.384200	0.00	5,000.00	0.00	543,420.00
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0110	Oct 2017	12 Oct 2017	INSTINET LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	5.384200	0.00	10,000.00	0.00	1,086,840.00
		Base	5.384200	0.00	10,000.00	0.00	1,086,840.00
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0110	Oct 2017	12 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFA	Local	5.383100	0.00	5,000.00	0.00	543,310.00
		Base	5.383100	0.00	5,000.00	0.00	543,310.00
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.0110	Oct 2017	12 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	5.383100	0.00	10,000.00	0.00	1,086,620.00
		Base	5.383100	0.00	10,000.00	0.00	1,086,620.00
			18 Oct 2017	20 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	5.958400	0.00	2,500.00	0.00	2,981,700.00
		Base	5.958400	0.00	2,500.00	0.00	2,981,700.00
			19 Oct 2017	23 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.930900	0.00	1,400.00	0.00	1,187,580.00
		Base	5.930900	0.00	1,400.00	0.00	1,187,580.00
			30 Oct 2017	OPEN	JEFFERIES + COMPANY INC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local	5.877200	0.00	1,500.00	0.00	1,764,660.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				Base	5.877200	0.00	1,500.00	0.00	1,764,660.00
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.0131 Oct 2017			Local	5.040200	0.00	900.00	0.00	1,008,940.00
	200,000.000	1.000000	NJFA	Base	5.040200	0.00	900.00	0.00	1,008,940.00
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.0131 Oct 2017			Local	5.040200	0.00	4,500.00	0.00	5,044,700.00
	1,000,000.000	1.000000	NJFD	Base	5.040200	0.00	4,500.00	0.00	5,044,700.00
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.0131 Oct 2017			Local	5.018800	0.00	350.00	0.00	251,290.00
	50,000.000	1.000000	NJFA	Base	5.018800	0.00	350.00	0.00	251,290.00
					31 Oct 2017	OPEN			
	150,000.000	1.000000	NJFA	Local	4.731700	0.00	1,500.00	0.00	711,255.00
				Base	4.731700	0.00	1,500.00	0.00	711,255.00
<b>001547108 Total</b>	3,300,000.000			Local		0.00	45,650.00	0.00	17,933,425.00
				Base		0.00	45,650.00	0.00	17,933,425.00
00287Y109	ABBVIE INC COMMON STOCK USD.0103 Oct 2017			Local	89.398900	0.00	700.00	0.00	1,788,678.00
	20,000.000	1.000000	NJFD	Base	89.398900	0.00	700.00	0.00	1,788,678.00
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.0110 Oct 2017			Local	42.314500	0.00	200.00	0.00	846,490.00
	20,000.000	1.000000	NJFD	Base	42.314500	0.00	200.00	0.00	846,490.00
					17 Oct 2017	19 Oct 2017			
	20,000.000	1.000000	NJFD	Local	41.712300	0.00	700.00	0.00	834,946.00
				Base	41.712300	0.00	700.00	0.00	834,946.00
					25 Oct 2017	27 Oct 2017			
	100,000.000	1.000000	NJFD	Local	33.229300	0.00	3,500.00	0.00	3,326,430.00
				Base	33.229300	0.00	3,500.00	0.00	3,326,430.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		25 Oct 2017	27 Oct 2017		CRAIG - HALLUM	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 31.779100		0.00	1,400.00	0.00	1,272,564.00
		Base 31.779100		0.00	1,400.00	0.00	1,272,564.00
		26 Oct 2017	30 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 32.041000		0.00	700.00	0.00	641,520.00
		Base 32.041000		0.00	700.00	0.00	641,520.00
		27 Oct 2017	31 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 32.323000		0.00	700.00	0.00	647,160.00
		Base 32.323000		0.00	700.00	0.00	647,160.00
		30 Oct 2017	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 32.564000		0.00	700.00	0.00	651,980.00
		Base 32.564000		0.00	700.00	0.00	651,980.00
		30 Oct 2017	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 31.045600		0.00	700.00	0.00	621,612.00
		Base 31.045600		0.00	700.00	0.00	621,612.00
		31 Oct 2017	OPEN		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 31.662200		0.00	700.00	0.00	633,944.00
		Base 31.662200		0.00	700.00	0.00	633,944.00
<b>00404A109 Total</b>							
280,000.000		Local		0.00	9,300.00	0.00	9,476,646.00
		Base		0.00	9,300.00	0.00	9,476,646.00
00507V109	ACTIVISION BLIZZARD INC	COMMON STOCK USD.	04 Oct 2017	06 Oct 2017	CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 62.468600		0.00	5,000.00	0.00	6,251,860.00
		Base 62.468600		0.00	5,000.00	0.00	6,251,860.00
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD.	0126 Oct 2017	30 Oct 2017	INSTINET LLC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local 12.154600		0.00	1,500.00	0.00	3,647,880.00
		Base 12.154600		0.00	1,500.00	0.00	3,647,880.00
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.	0125 Oct 2017	27 Oct 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 Cost		
Units/Original Face								
	10,000.000	1.000000 NJFA	Local	68.561300	0.00	350.00	685,963.00	
			Base	68.561300	0.00	350.00	685,963.00	
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.0125	Oct 2017	27 Oct 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	40,000.000	1.000000 NJFD	Local	70.334500	0.00	1,400.00	2,814,780.00	
			Base	70.334500	0.00	1,400.00	2,814,780.00	
				26 Oct 2017	30 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	69.573400	0.00	700.00	1,392,168.00	
			Base	69.573400	0.00	700.00	1,392,168.00	
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD.0126	Oct 2017	30 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	69.573400	0.00	175.00	348,042.00	
			Base	69.573400	0.00	175.00	348,042.00	
<b>011659109 Total</b>	75,000.000		Local		0.00	2,625.00	5,240,953.00	
			Base		0.00	2,625.00	5,240,953.00	
014491104	ALEXANDER + BALDWIN INC	REIT		19 Oct 2017	23 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000 NJFA	Local	44.999100	0.00	100.00	450,091.00	
			Base	44.999100	0.00	100.00	450,091.00	
015351109	ALEXION PHARMACEUTICALS INC	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFA	Local	136.969900	0.00	1,050.00	4,110,147.00	
			Base	136.969900	0.00	1,050.00	4,110,147.00	
026874784	AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.502	02 Oct 2017	04 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	61.856400	0.00	2,500.00	3,095,320.00	
			Base	61.856400	0.00	2,500.00	3,095,320.00	
03350F106	ANDEAVOR LOGISTICS LP	MLP		05 Oct 2017	10 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	17,977.000	1.000000 NJEU	Local	49.797500	0.00	629.20	895,838.86	
			Base	49.797500	0.00	629.20	895,838.86	
				06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	2,323.000	1.000000 NJEU	Local	49.399800	0.00	81.31	114,837.05	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	49.399800		0.00	81.31	0.00	114,837.05
		25 Oct 2017	27 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
22,200.000	1.000000 NJEU	Local	44.521700	0.00	222.00	0.00	988,603.74
	Base	44.521700		0.00	222.00	0.00	988,603.74
		26 Oct 2017	30 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
33,700.000	1.000000 NJEU	Local	45.349900	0.00	337.00	0.00	1,528,628.62
	Base	45.349900		0.00	337.00	0.00	1,528,628.62
<b>03350F106 Total</b>							
76,200.000		Local		0.00	1,269.51	0.00	3,527,908.27
		Base		0.00	1,269.51	0.00	3,527,908.27
037411105	APACHE CORP	COMMON STOCK USD.	10 Oct 2017	12 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	42.885700	0.00	5,000.00	0.00	4,293,570.00
		Base	42.885700	0.00	5,000.00	0.00	4,293,570.00
		12 Oct 2017	16 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	41.275700	0.00	5,000.00	0.00	4,132,570.00
		Base	41.275700	0.00	5,000.00	0.00	4,132,570.00
		26 Oct 2017	30 Oct 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	39.467500	0.00	3,500.00	0.00	3,950,250.00
		Base	39.467500	0.00	3,500.00	0.00	3,950,250.00
<b>037411105 Total</b>							
300,000.000		Local		0.00	13,500.00	0.00	12,376,390.00
		Base		0.00	13,500.00	0.00	12,376,390.00
037833100	APPLE INC	COMMON STOCK USD.	11 Oct 2017	13 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	156.608400	0.00	5,000.00	0.00	15,665,840.00
		Base	156.608400	0.00	5,000.00	0.00	15,665,840.00
		12 Oct 2017	16 Oct 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	156.820000	0.00	700.00	0.00	3,137,100.00
		Base	156.820000	0.00	700.00	0.00	3,137,100.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
				16 Oct 2017	18 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	40,000.000	1.000000	NJFD	Local	159.013700	0.00	400.00	0.00	6,360,948.00
				Base	159.013700	0.00	400.00	0.00	6,360,948.00
<b>037833100 Total</b>	160,000.000			Local		0.00	6,100.00	0.00	25,163,888.00
				Base		0.00	6,100.00	0.00	25,163,888.00
03784Y200	APPLE HOSPITALITY REIT INC		REIT NPV	02 Oct 2017	04 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	20,000.000	1.000000	NJFR	Local	18.933200	0.00	200.00	0.00	378,864.00
				Base	18.933200	0.00	200.00	0.00	378,864.00
	7,500.000	1.000000	NJFR	Local	03 Oct 2017	05 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
				Base	18.875200	0.00	75.00	0.00	141,639.00
				Base	18.875200	0.00	75.00	0.00	141,639.00
<b>03784Y200 Total</b>	27,500.000			Local		0.00	275.00	0.00	520,503.00
				Base		0.00	275.00	0.00	520,503.00
03879N101	ARC LOGISTICS PARTNERS LP		MLP	30 Oct 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	42,200.000	1.000000	NJEU	Local	16.638000	0.00	422.00	0.00	702,545.60
				Base	16.638000	0.00	422.00	0.00	702,545.60
038923108	ARBOR REALTY TRUST INC		REIT USD.01	19 Oct 2017	23 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	8.400000	0.00	50.00	0.00	42,050.00
				Base	8.400000	0.00	50.00	0.00	42,050.00
	5,000.000	1.000000	NJFA	Local	20 Oct 2017	24 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
				Base	8.400000	0.00	50.00	0.00	42,050.00
				Base	8.400000	0.00	50.00	0.00	42,050.00
<b>038923108 Total</b>	10,000.000			Local		0.00	100.00	0.00	84,100.00
				Base		0.00	100.00	0.00	84,100.00
044102101	ASHFORD HOSPITALITY PRIME IN		REIT USD.01	19 Oct 2017	23 Oct 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 Cost	
	Units/Original Face									
	20,000.000	1.000000	NJFA	Local	10.060900	0.00	200.00	0.00	201,418.00	
				Base	10.060900	0.00	200.00	0.00	201,418.00	
					23 Oct 2017	25 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000	NJFA	Local	10.148200	0.00	250.00	0.00	253,955.00	
				Base	10.148200	0.00	250.00	0.00	253,955.00	
					25 Oct 2017	27 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	10.034100	0.00	100.00	0.00	100,441.00	
				Base	10.034100	0.00	100.00	0.00	100,441.00	
					26 Oct 2017	30 Oct 2017	JMP SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	10.003300	0.00	350.00	0.00	100,383.00	
				Base	10.003300	0.00	350.00	0.00	100,383.00	
<b>044102101 Total</b>	65,000.000			Local		0.00	900.00	0.00	656,197.00	
				Base		0.00	900.00	0.00	656,197.00	
044103109	ASHFORD HOSPITALITY TRUST		REIT USD.01		02 Oct 2017	04 Oct 2017	BTIG, LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	6.687300	0.00	350.00	0.00	67,223.00	
				Base	6.687300	0.00	350.00	0.00	67,223.00	
046224101	ASTEC INDUSTRIES INC		COMMON STOCK USD.2		02 Oct 2017	04 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	52.561800	0.00	350.00	0.00	525,968.00	
				Base	52.561800	0.00	350.00	0.00	525,968.00	
					06 Oct 2017	11 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	53.418900	0.00	350.00	0.00	534,539.00	
				Base	53.418900	0.00	350.00	0.00	534,539.00	
<b>046224101 Total</b>	20,000.000			Local		0.00	700.00	0.00	1,060,507.00	
				Base		0.00	700.00	0.00	1,060,507.00	
049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD.01		18 Oct 2017	20 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	62.378500	0.00	350.00	0.00	624,135.00	
				Base	62.378500	0.00	350.00	0.00	624,135.00	



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Units/Original Face							
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	17 Oct 2017	19 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,000.000	1.000000 NJFR	179.103300		0.00	20.00	0.00	358,226.60
	Local						
	Base	179.103300		0.00	20.00	0.00	358,226.60
0556EL109	BP MIDSTREAM PARTNERS LP LTD PART	26 Oct 2017	30 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
75,000.000	1.000000 NJEU	18.000000		0.00	0.00	0.00	1,350,000.00
	Local						
	Base	18.000000		0.00	0.00	0.00	1,350,000.00
		26 Oct 2017	30 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
150,000.000	1.000000 NJEU	16.899100		0.00	1,500.00	0.00	2,536,365.00
	Local						
	Base	16.899100		0.00	1,500.00	0.00	2,536,365.00
<b>0556EL109 Total</b>							
225,000.000				0.00	1,500.00	0.00	3,886,365.00
	Local						
	Base			0.00	1,500.00	0.00	3,886,365.00
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	26 Oct 2017	30 Oct 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	52.274100		0.00	3,500.00	0.00	5,230,910.00
	Local						
	Base	52.274100		0.00	3,500.00	0.00	5,230,910.00
09062X103	BIOGEN INC COMMON STOCK USD.	24 Oct 2017	26 Oct 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	317.102000		0.00	350.00	0.00	3,171,370.00
	Local						
	Base	317.102000		0.00	350.00	0.00	3,171,370.00
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	03 Oct 2017	05 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	60.136800		0.00	1,050.00	0.00	1,805,154.00
	Local						
	Base	60.136800		0.00	1,050.00	0.00	1,805,154.00
		05 Oct 2017	10 Oct 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	60.193900		0.00	700.00	0.00	1,204,578.00
	Local						
	Base	60.193900		0.00	700.00	0.00	1,204,578.00
<b>10922N103 Total</b>							
50,000.000				0.00	1,750.00	0.00	3,009,732.00
	Local						
	Base			0.00	1,750.00	0.00	3,009,732.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
118230101	BUCKEYE PARTNERS LP 40,000.000 1.000000 NJEU	MLP Local Base	31 Oct 2017 52.714100 52.714100	OPEN	THEMIS TRADING LLC 400.00 400.00	USD/DTC 0.00 0.00	0.01 2,108,964.00 2,108,964.00
128246105	CALAVO GROWERS INC 5,000.000 1.000000 NJFD	COMMON STOCK USD. Local Base	19 Oct 2017 69.408400 69.408400	23 Oct 2017	EVERCORE 175.00 175.00	USD/DTC 0.00 0.00	0.04 347,217.00 347,217.00
	5,000.000 1.000000 NJFD	Local Base	20 Oct 2017 70.166600 70.166600	24 Oct 2017	MERIDIAN EQUITY PARTNERS,INC. 50.00 50.00	USD/DTC 0.00 0.00	0.01 350,883.00 350,883.00
<b>128246105 Total</b>	10,000.000	Local Base			225.00 225.00	0.00 0.00	698,100.00 698,100.00
134429109	CAMPBELL SOUP CO 20,000.000 1.000000 NJFD	COMMON STOCK USD. Local Base	06 Oct 2017 46.484800 46.484800	11 Oct 2017	JMP SECURITIES 700.00 700.00	USD/DTC 0.00 0.00	0.04 930,396.00 930,396.00
143658300	CARNIVAL CORP 200,000.000 1.000000 NJFD	COMMON STOCK USD.01 Local Base	19 Oct 2017 65.949600 65.949600	23 Oct 2017	GORDON HASKETT CAPITAL CORP 10,000.00 10,000.00	USD/DTC 0.00 0.00	0.05 13,199,920.00 13,199,920.00
	179,180.000 1.000000 NJFD	Local Base	20 Oct 2017 66.091600 66.091600	24 Oct 2017	GORDON HASKETT CAPITAL CORP 8,959.00 8,959.00	USD/DTC 0.00 0.00	0.05 11,851,251.89 11,851,251.89
143658300	CARNIVAL CORP 20,000.000 1.000000 NJFA	COMMON STOCK USD.01 Local Base	20 Oct 2017 66.371600 66.371600	24 Oct 2017	STIFEL FINANCIAL CORP 700.00 700.00	USD/DTC 0.00 0.00	0.04 1,328,132.00 1,328,132.00
143658300	CARNIVAL CORP 20,820.000 1.000000 NJFD	COMMON STOCK USD.01 Local Base	20 Oct 2017 66.371599 66.371599	24 Oct 2017	STIFEL FINANCIAL CORP 728.70 728.70	USD/DTC 0.00 0.00	0.04 1,382,585.40 1,382,585.40
			23 Oct 2017 25 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.01

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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								
	200,000.000	1.000000 NJFD	Local	66.021400	0.00	2,000.00	0.00	13,206,280.00	
			Base	66.021400	0.00	2,000.00	0.00	13,206,280.00	
				24 Oct 2017	26 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01	
	200,000.000	1.000000 NJFD	Local	66.131800	0.00	1,400.00	0.00	13,227,760.00	
			Base	66.131800	0.00	1,400.00	0.00	13,227,760.00	
				25 Oct 2017	27 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	66.059400	0.00	3,500.00	0.00	6,609,440.00	
			Base	66.059400	0.00	3,500.00	0.00	6,609,440.00	
				26 Oct 2017	30 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	66.564300	0.00	3,500.00	0.00	6,659,930.00	
			Base	66.564300	0.00	3,500.00	0.00	6,659,930.00	
<b>143658300 Total</b>	1,020,000.000		Local		0.00	30,787.70	0.00	67,465,299.29	
			Base		0.00	30,787.70	0.00	67,465,299.29	
151020104	CELGENE CORP		COMMON STOCK USD.01	13 Oct 2017	17 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	136.415300	0.00	100.00	0.00	1,364,253.00	
			Base	136.415300	0.00	100.00	0.00	1,364,253.00	
				20 Oct 2017	24 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	122.803500	0.00	700.00	0.00	2,456,770.00	
			Base	122.803500	0.00	700.00	0.00	2,456,770.00	
				26 Oct 2017	30 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	97.421200	0.00	700.00	0.00	1,949,124.00	
			Base	97.421200	0.00	700.00	0.00	1,949,124.00	
<b>151020104 Total</b>	50,000.000		Local		0.00	1,500.00	0.00	5,770,147.00	
			Base		0.00	1,500.00	0.00	5,770,147.00	
166764100	CHEVRON CORP		COMMON STOCK USD.75	16 Oct 2017	18 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	12,600.000	1.000000 NJFA	Local	119.952100	0.00	441.00	0.00	1,511,837.46	
			Base	119.952100	0.00	441.00	0.00	1,511,837.46	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
18885T306	CLIPPER REALTY INC REIT USD.01	10 Oct 2017	12 Oct 2017		EVERCORE	USD/DTC	0.04
6,700.000	1.000000 NJFR	Local 11.496600		0.00	234.50	0.00	77,261.72
		Base 11.496600		0.00	234.50	0.00	77,261.72
		11 Oct 2017	13 Oct 2017		EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFR	Local 11.549100		0.00	350.00	0.00	115,841.00
		Base 11.549100		0.00	350.00	0.00	115,841.00
		11 Oct 2017	13 Oct 2017		EVERCORE	USD/DTC	0.04
3,300.000	1.000000 NJFR	Local 11.500000		0.00	115.50	0.00	38,065.50
		Base 11.500000		0.00	115.50	0.00	38,065.50
		17 Oct 2017	19 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local 11.498100		0.00	100.00	0.00	115,081.00
		Base 11.498100		0.00	100.00	0.00	115,081.00
		19 Oct 2017	23 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
8,387.000	1.000000 NJFR	Local 11.394000		0.00	83.87	0.00	95,645.35
		Base 11.394000		0.00	83.87	0.00	95,645.35
		20 Oct 2017	24 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,613.000	1.000000 NJFR	Local 11.400000		0.00	16.13	0.00	18,404.33
		Base 11.400000		0.00	16.13	0.00	18,404.33
18885T306	CLIPPER REALTY INC REIT USD.01	20 Oct 2017			MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFE	Local 11.397000		0.00	50.00	0.00	57,035.00
		Base 11.397000		0.00	50.00	0.00	57,035.00
		20 Oct 2017	CANCEL		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
-5,000.000	1.000000 NJFE	Local 11.397000		0.00	-50.00	0.00	-57,035.00
		Base 11.397000		0.00	-50.00	0.00	-57,035.00
18885T306	CLIPPER REALTY INC REIT USD.01	20 Oct 2017	24 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFR	Local 11.397000		0.00	50.00	0.00	57,035.00
		Base 11.397000		0.00	50.00	0.00	57,035.00
		25 Oct 2017	27 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,907.000	1.000000 NJFR	Local 10.947100		0.00	29.07	0.00	31,852.29

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	10.947100		0.00	29.07	0.00	31,852.29
		26 Oct 2017	30 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,093.000	1.000000 NJFR	Local	11.106700	0.00	70.93	0.00	78,850.75
	Base	11.106700		0.00	70.93	0.00	78,850.75
<b>18885T306 Total</b>							
55,000.000		Local		0.00	1,050.00	0.00	628,036.94
		Base		0.00	1,050.00	0.00	628,036.94
189464100	CLOVIS ONCOLOGY INC	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017	EVERCORE	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	75.223900	0.00	875.00	0.00	1,881,472.50
		Base	75.223900	0.00	875.00	0.00	1,881,472.50
21240D107	CONTROL4 CORP	COMMON STOCK USD.	19 Oct 2017	23 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
70,000.000	1.000000 NJFD	Local	27.441100	0.00	2,450.00	0.00	1,923,327.00
		Base	27.441100	0.00	2,450.00	0.00	1,923,327.00
			20 Oct 2017	24 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	28.463600	0.00	1,750.00	0.00	1,424,930.00
		Base	28.463600	0.00	1,750.00	0.00	1,424,930.00
			23 Oct 2017	25 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	28.615400	0.00	1,400.00	0.00	1,146,016.00
		Base	28.615400	0.00	1,400.00	0.00	1,146,016.00
			24 Oct 2017	26 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	27.932400	0.00	1,400.00	0.00	1,118,696.00
		Base	27.932400	0.00	1,400.00	0.00	1,118,696.00
			24 Oct 2017	26 Oct 2017	EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	27.571400	0.00	700.00	0.00	552,128.00
		Base	27.571400	0.00	700.00	0.00	552,128.00
			25 Oct 2017	27 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	26.578400	0.00	1,400.00	0.00	1,064,536.00
		Base	26.578400	0.00	1,400.00	0.00	1,064,536.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		25 Oct 2017	27 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	26.782600	0.00	700.00	0.00	536,352.00
		Base	26.782600	0.00	700.00	0.00	536,352.00
		26 Oct 2017	30 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	27.471300	0.00	2,100.00	0.00	1,650,378.00
		Base	27.471300	0.00	2,100.00	0.00	1,650,378.00
		27 Oct 2017	31 Oct 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	28.070200	0.00	1,400.00	0.00	1,124,208.00
		Base	28.070200	0.00	1,400.00	0.00	1,124,208.00
		30 Oct 2017	OPEN		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	28.592100	0.00	700.00	0.00	572,542.00
		Base	28.592100	0.00	700.00	0.00	572,542.00
		31 Oct 2017	OPEN		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	29.175500	0.00	700.00	0.00	584,210.00
		Base	29.175500	0.00	700.00	0.00	584,210.00
<b>21240D107 Total</b>							
420,000.000		Local		0.00	14,700.00	0.00	11,697,323.00
		Base		0.00	14,700.00	0.00	11,697,323.00
216831107	COOPER TIRE + RUBBER	COMMON STOCK USD	1.030 Oct 2017	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.485900	0.00	3,500.00	0.00	3,252,090.00
		Base	32.485900	0.00	3,500.00	0.00	3,252,090.00
		30 Oct 2017	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.485900	0.00	3,500.00	0.00	3,252,090.00
		Base	32.485900	0.00	3,500.00	0.00	3,252,090.00
		31 Oct 2017	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.647800	0.00	3,500.00	0.00	3,268,280.00
		Base	32.647800	0.00	3,500.00	0.00	3,268,280.00

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

**216831107 Total**

300,000.000			Local			0.00	10,500.00	0.00	9,772,460.00
			Base			0.00	10,500.00	0.00	9,772,460.00

22160K105	COSTCO WHOLESALE CORP	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		INSTINET LLC		USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	157.299800	0.00	5,000.00	0.00	15,734,980.00	
			Base	157.299800	0.00	5,000.00	0.00	15,734,980.00	
				09 Oct 2017	11 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	156.017700	0.00	3,500.00	0.00	15,605,270.00	
			Base	156.017700	0.00	3,500.00	0.00	15,605,270.00	
				10 Oct 2017	12 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	156.332100	0.00	700.00	0.00	3,127,342.00	
			Base	156.332100	0.00	700.00	0.00	3,127,342.00	

**22160K105 Total**

220,000.000			Local			0.00	9,200.00	0.00	34,467,592.00
			Base			0.00	9,200.00	0.00	34,467,592.00

22822V101	CROWN CASTLE INTL CORP	REIT USD.01	03 Oct 2017	05 Oct 2017		WELLS FARGO SECURITIES LLC		USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	99.622500	0.00	350.00	0.00	996,575.00	
			Base	99.622500	0.00	350.00	0.00	996,575.00	

23331A109	DR HORTON INC	COMMON STOCK USD.01	23 Oct 2017	25 Oct 2017		EVERCORE		USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	43.216800	0.00	350.00	0.00	432,518.00	
			Base	43.216800	0.00	350.00	0.00	432,518.00	

25470M109	DISH NETWORK CORP A	COMMON STOCK USD.01	12 Oct 2017	16 Oct 2017		BARCLAYS CAPITAL INC./LE		USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	48.950300	0.00	700.00	0.00	979,706.00	
			Base	48.950300	0.00	700.00	0.00	979,706.00	

26884U109	EPR PROPERTIES	REIT USD.01	02 Oct 2017	04 Oct 2017		THEMIS TRADING LLC		USD/DTC	0.01
6,300.000	1.000000 NJFR		Local	69.679900	0.00	63.00	0.00	439,046.37	
			Base	69.679900	0.00	63.00	0.00	439,046.37	

26884U109	EPR PROPERTIES	REIT USD.01	23 Oct 2017	25 Oct 2017		BMO CAPITAL MARKETS		USD/DTC	0.01
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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									
	5,000.000	1.000000	NJFA	Local	70.318100	0.00	50.00	0.00	351,640.50	
				Base	70.318100	0.00	50.00	0.00	351,640.50	
<b>26884U109 Total</b>	11,300.000			Local		0.00	113.00	0.00	790,686.87	
				Base		0.00	113.00	0.00	790,686.87	
26885B100	EQT MIDSTREAM PARTNERS LP		MLP		05 Oct 2017	10 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
	6,600.000	1.000000	NJEU	Local	76.373800	0.00	231.00	0.00	504,298.08	
				Base	76.373800	0.00	231.00	0.00	504,298.08	
					30 Oct 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	21,600.000	1.000000	NJEU	Local	72.117800	0.00	216.00	0.00	1,557,960.48	
				Base	72.117800	0.00	216.00	0.00	1,557,960.48	
<b>26885B100 Total</b>	28,200.000			Local		0.00	447.00	0.00	2,062,258.56	
				Base		0.00	447.00	0.00	2,062,258.56	
278768106	EHOSTAR CORP A		COMMON STOCK USD.		27 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	55.665500	0.00	100.00	0.00	556,755.00	
				Base	55.665500	0.00	100.00	0.00	556,755.00	
					31 Oct 2017	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	9,347.000	1.000000	NJFD	Local	55.898700	0.00	327.15	0.00	522,812.30	
				Base	55.898700	0.00	327.15	0.00	522,812.30	
<b>278768106 Total</b>	19,347.000			Local		0.00	427.15	0.00	1,079,567.30	
				Base		0.00	427.15	0.00	1,079,567.30	
278865100	ECOLAB INC		COMMON STOCK USD		1.002 Oct 2017	04 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	130.161300	0.00	350.00	0.00	1,301,963.00	
				Base	130.161300	0.00	350.00	0.00	1,301,963.00	
					03 Oct 2017	05 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	131.304600	0.00	175.00	0.00	656,698.00	
				Base	131.304600	0.00	175.00	0.00	656,698.00	



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		20 Oct 2017	24 Oct 2017		EVERCORE	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	132.092100	0.00	175.00	0.00	660,635.50
		Base	132.092100	0.00	175.00	0.00	660,635.50
		24 Oct 2017	26 Oct 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	132.721900	0.00	175.00	0.00	663,784.50
		Base	132.721900	0.00	175.00	0.00	663,784.50
		25 Oct 2017	27 Oct 2017		JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	132.134200	0.00	175.00	0.00	660,846.00
		Base	132.134200	0.00	175.00	0.00	660,846.00
		31 Oct 2017	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	132.884800	0.00	350.00	0.00	1,329,198.00
		Base	132.884800	0.00	350.00	0.00	1,329,198.00
<b>278865100 Total</b>							
40,000.000		Local		0.00	1,400.00	0.00	5,273,125.00
		Base		0.00	1,400.00	0.00	5,273,125.00
29250R106	ENBRIDGE ENERGY PARTNERS LP	MLP	31 Oct 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
89,000.000	1.000000 NJEU	Local	15.109100	0.00	890.00	0.00	1,345,599.89
		Base	15.109100	0.00	890.00	0.00	1,345,599.89
29444U700	EQUINIX INC	REIT USD.001	10 Oct 2017	12 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
1,000.000	1.000000 NJFR	Local	453.277000	0.00	10.00	0.00	453,287.00
		Base	453.277000	0.00	10.00	0.00	453,287.00
29444U700	EQUINIX INC	REIT USD.001	26 Oct 2017	30 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	457.390000	0.00	10.00	0.00	457,400.00
		Base	457.390000	0.00	10.00	0.00	457,400.00
<b>29444U700 Total</b>							
2,000.000		Local		0.00	20.00	0.00	910,687.00
		Base		0.00	20.00	0.00	910,687.00
30219G108	EXPRESS SCRIPTS HOLDING CO	COMMON STOCK USD.01	18 Oct 2017	20 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	200,000.000	1.000000 NJFD	Local	57.391900	0.00	10,000.00	0.00	11,488,380.00	
			Base	57.391900	0.00	10,000.00	0.00	11,488,380.00	
				19 Oct 2017	23 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	58.344500	0.00	5,000.00	0.00	5,839,450.00	
			Base	58.344500	0.00	5,000.00	0.00	5,839,450.00	
<b>30219G108 Total</b>									
	300,000.000		Local		0.00	15,000.00	0.00	17,327,830.00	
			Base		0.00	15,000.00	0.00	17,327,830.00	
30231G102	EXXON MOBIL CORP		COMMON STOCK	16 Oct 2017	18 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	18,300.000	1.000000 NJFA	Local	82.608400	0.00	183.00	0.00	1,511,916.72	
			Base	82.608400	0.00	183.00	0.00	1,511,916.72	
31428X106	FEDEX CORP		COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	221.689700	0.00	700.00	0.00	4,434,494.00	
			Base	221.689700	0.00	700.00	0.00	4,434,494.00	
				11 Oct 2017	13 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	222.361200	0.00	350.00	0.00	2,223,962.00	
			Base	222.361200	0.00	350.00	0.00	2,223,962.00	
<b>31428X106 Total</b>									
	30,000.000		Local		0.00	1,050.00	0.00	6,658,456.00	
			Base		0.00	1,050.00	0.00	6,658,456.00	
319963104	FIRST DATA CORP		COM	27 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01	
	300,000.000	1.000000 NJFD	Local	18.741600	0.00	2,100.00	0.00	5,624,580.00	
			Base	18.741600	0.00	2,100.00	0.00	5,624,580.00	
32008D106	FIRST DATA CORP CLASS A		COMMON STOCK USD.01	30 Oct 2017	OPEN	FBN SECURITIES INC	USD/DTC	0.01	
	300,000.000	1.000000 NJFD	Local	18.167600	0.00	1,500.00	0.00	5,451,780.00	
			Base	18.167600	0.00	1,500.00	0.00	5,451,780.00	
				31 Oct 2017	OPEN	FBN SECURITIES INC	USD/DTC	0.01	
	200,000.000	1.000000 NJFD	Local	17.544200	0.00	1,400.00	0.00	3,510,240.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	17.544200		0.00	1,400.00	0.00	3,510,240.00
<b>32008D106 Total</b>									
	500,000.000		Local			0.00	2,900.00	0.00	8,962,020.00
			Base			0.00	2,900.00	0.00	8,962,020.00
337932107	FIRSTENERGY CORP		COMMON STOCK USD.1	03 Oct 2017	05 Oct 2017		INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	30.916400	0.00	5,000.00	0.00	3,096,640.00
			Base	30.916400		0.00	5,000.00	0.00	3,096,640.00
34553D101	FORESCOUT TECHNOLOGIES INC		COMMON STOCK USD.0127	Oct 2017	31 Oct 2017		MORGAN STANLEY & CO. LLC	USD/DTC	
	5,000.000	1.000000	NJFA	Local	22.000000	0.00	0.00	0.00	110,000.00
			Base	22.000000		0.00	0.00	0.00	110,000.00
369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1.025	Oct 2017	27 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	210.641500	0.00	175.00	0.00	1,053,382.50
			Base	210.641500		0.00	175.00	0.00	1,053,382.50
				25 Oct 2017	27 Oct 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	207.369300	0.00	175.00	0.00	1,037,021.50
			Base	207.369300		0.00	175.00	0.00	1,037,021.50
				26 Oct 2017	30 Oct 2017		EVERCORE	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	205.967800	0.00	350.00	0.00	2,060,028.00
			Base	205.967800		0.00	350.00	0.00	2,060,028.00
369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1.026	Oct 2017	30 Oct 2017		EVERCORE	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	205.967800	0.00	350.00	0.00	2,060,028.00
			Base	205.967800		0.00	350.00	0.00	2,060,028.00
369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1.027	Oct 2017	31 Oct 2017		BTIG, LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	204.870600	0.00	175.00	0.00	1,024,528.00
			Base	204.870600		0.00	175.00	0.00	1,024,528.00
369550108	GENERAL DYNAMICS CORP		COMMON STOCK USD1.027	Oct 2017	31 Oct 2017		BTIG, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	204.870600	0.00	350.00	0.00	2,049,056.00
			Base	204.870600		0.00	350.00	0.00	2,049,056.00

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

**369550108 Total**

45,000.000			Local			0.00	1,575.00	0.00	9,284,044.00
			Base			0.00	1,575.00	0.00	9,284,044.00

375558103	GILEAD SCIENCES INC	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017		BMO CAPITAL MARKETS		USD/DTC	0.01
20,000.000	1.000000 NJFD		Local	79.341700	0.00	200.00	0.00	1,587,034.00	
			Base	79.341700	0.00	200.00	0.00	1,587,034.00	
				25 Oct 2017	27 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD		Local	79.601700	0.00	200.00	0.00	1,592,234.00	
			Base	79.601700	0.00	200.00	0.00	1,592,234.00	
				25 Oct 2017	27 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	79.711300	0.00	700.00	0.00	1,594,926.00	
			Base	79.711300	0.00	700.00	0.00	1,594,926.00	
				30 Oct 2017	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	75.900500	0.00	700.00	0.00	1,518,710.00	
			Base	75.900500	0.00	700.00	0.00	1,518,710.00	
				31 Oct 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	75.430100	0.00	100.00	0.00	754,401.00	
			Base	75.430100	0.00	100.00	0.00	754,401.00	

**375558103 Total**

90,000.000			Local			0.00	1,900.00	0.00	7,047,305.00
			Base			0.00	1,900.00	0.00	7,047,305.00

37954A204	GLOBAL MEDICAL REIT INC	REIT	26 Oct 2017	30 Oct 2017		THEMIS TRADING LLC		USD/DTC	0.01
20,000.000	1.000000 NJFA		Local	8.656400	0.00	200.00	0.00	173,328.00	
			Base	8.656400	0.00	200.00	0.00	173,328.00	

399473107	GROUPON INC	COMMON STOCK USD.	17 Oct 2017	19 Oct 2017		INSTINET LLC		USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	4.890600	0.00	5,000.00	0.00	494,060.00	
			Base	4.890600	0.00	5,000.00	0.00	494,060.00	

405217100	HAIN CELESTIAL GROUP INC	COMMON STOCK USD.	0131 Oct 2017	OPEN		LEERINK PARTNERS 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 Cost		
	Units/Original Face									
	100,000.000	1.000000 NJFD	Local	35.923000	0.00	3,500.00	0.00	3,595,800.00		
			Base	35.923000	0.00	3,500.00	0.00	3,595,800.00		
406216101	HALLIBURTON CO COMMON STOCK USD2.516			18 Oct 2017		CRAIG - HALLUM	USD/DTC	0.04		
	89,500.000	1.000000 NJFA	Local	44.763500	0.00	3,132.50	0.00	4,009,465.75		
			Base	44.763500	0.00	3,132.50	0.00	4,009,465.75		
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.0105			10 Oct 2017		LEERINK PARTNERS LLC	USD/DTC	0.04		
	10,000.000	1.000000 NJFD	Local	47.015500	0.00	350.00	0.00	470,505.00		
			Base	47.015500	0.00	350.00	0.00	470,505.00		
				06 Oct 2017	11 Oct 2017	BTIG, LLC	USD/DTC	0.04		
	50,000.000	1.000000 NJFD	Local	46.397100	0.00	1,750.00	0.00	2,321,605.00		
			Base	46.397100	0.00	1,750.00	0.00	2,321,605.00		
				09 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01		
	20,000.000	1.000000 NJFD	Local	46.168900	0.00	200.00	0.00	923,578.00		
			Base	46.168900	0.00	200.00	0.00	923,578.00		
				10 Oct 2017	12 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04		
	40,000.000	1.000000 NJFD	Local	46.111100	0.00	1,400.00	0.00	1,845,844.00		
			Base	46.111100	0.00	1,400.00	0.00	1,845,844.00		
				11 Oct 2017	13 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	46.059900	0.00	700.00	0.00	921,898.00		
			Base	46.059900	0.00	700.00	0.00	921,898.00		
				13 Oct 2017	17 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	46.403500	0.00	700.00	0.00	928,770.00		
			Base	46.403500	0.00	700.00	0.00	928,770.00		
				17 Oct 2017	19 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	46.132200	0.00	700.00	0.00	923,344.00		
			Base	46.132200	0.00	700.00	0.00	923,344.00		
<b>412822108 Total</b>	180,000.000		Local		0.00	5,800.00	0.00	8,335,544.00		
			Base		0.00	5,800.00	0.00	8,335,544.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
422704106	HECLA MINING CO	COMMON STOCK USD.2527	Oct 2017	31 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	4.756200	0.00	700.00	0.00	476,320.00
		Base	4.756200	0.00	700.00	0.00	476,320.00
			30 Oct 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	4.855500	0.00	700.00	0.00	486,250.00
		Base	4.855500	0.00	700.00	0.00	486,250.00
			31 Oct 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	4.728000	0.00	350.00	0.00	236,750.00
		Base	4.728000	0.00	350.00	0.00	236,750.00
<b>422704106 Total</b>							
250,000.000		Local		0.00	1,750.00	0.00	1,199,320.00
		Base		0.00	1,750.00	0.00	1,199,320.00
44107P104	HOST HOTELS + RESORTS INC	REIT USD.01	03 Oct 2017	05 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJFR	Local	18.347600	0.00	1,750.00	0.00	919,130.00
		Base	18.347600	0.00	1,750.00	0.00	919,130.00
			23 Oct 2017	25 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,500.000	1.000000 NJFR	Local	19.530000	0.00	75.00	0.00	146,550.00
		Base	19.530000	0.00	75.00	0.00	146,550.00
<b>44107P104 Total</b>							
57,500.000		Local		0.00	1,825.00	0.00	1,065,680.00
		Base		0.00	1,825.00	0.00	1,065,680.00
444859102	HUMANA INC	COMMON STOCK USD.	27 Oct 2017	31 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
12,495.000	1.000000 NJFD	Local	257.366900	0.00	437.33	0.00	3,216,236.75
		Base	257.366900	0.00	437.33	0.00	3,216,236.75
			30 Oct 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04
67,505.000	1.000000 NJFD	Local	256.944400	0.00	2,362.68	0.00	17,347,394.39
		Base	256.944400	0.00	2,362.68	0.00	17,347,394.39

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
<b>444859102 Total</b>							
80,000.000							
	Local			0.00	2,800.01	0.00	20,563,631.14
	Base			0.00	2,800.01	0.00	20,563,631.14
45337C102	INCYTE CORP	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
25,000.000	1.000000 NJFA						
	Local		114.050900		0.00	875.00	2,852,147.50
	Base		114.050900		0.00	875.00	2,852,147.50
45378A106	INDEPENDENCE REALTY TRUST IN	REIT USD.01	10 Oct 2017	12 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFR						
	Local		10.443000		0.00	100.00	104,530.00
	Base		10.443000		0.00	100.00	104,530.00
459200101	INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	17 Oct 2017	19 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD						
	Local		146.497300		0.00	100.00	1,465,073.00
	Base		146.497300		0.00	100.00	1,465,073.00
			20 Oct 2017	24 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD						
	Local		160.393300		0.00	1,750.00	8,021,415.00
	Base		160.393300		0.00	1,750.00	8,021,415.00
			20 Oct 2017	24 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD						
	Local		161.845900		0.00	1,400.00	6,475,236.00
	Base		161.845900		0.00	1,400.00	6,475,236.00
			24 Oct 2017	26 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
30,000.000	1.000000 NJFD						
	Local		155.710100		0.00	1,050.00	4,672,353.00
	Base		155.710100		0.00	1,050.00	4,672,353.00
			27 Oct 2017	31 Oct 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD						
	Local		153.688500		0.00	350.00	1,537,235.00
	Base		153.688500		0.00	350.00	1,537,235.00
<b>459200101 Total</b>							
140,000.000							
	Local				0.00	4,650.00	22,171,312.00
	Base				0.00	4,650.00	22,171,312.00
46625H100	JPMORGAN CHASE + CO	COMMON STOCK USD1.0	13 Oct 2017	17 Oct 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 Cost	
	Units/Original Face									
	50,000.000	1.000000	NJFD	95.927900		0.00	1,750.00	0.00	4,798,145.00	
				95.927900		0.00	1,750.00	0.00	4,798,145.00	
47580P103	JELD WEN HOLDING INC COMMON STOCK USD			0125 Oct 2017	27 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	36.054000		0.00	100.00	0.00	360,640.00	
				36.054000		0.00	100.00	0.00	360,640.00	
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD			0123 Oct 2017	25 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	25,000.000	1.000000	NJFA	20.157000		0.00	875.00	0.00	504,800.00	
				20.157000		0.00	875.00	0.00	504,800.00	
					25 Oct 2017	27 Oct 2017	BTIG, LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	19.878800		0.00	350.00	0.00	199,138.00	
				19.878800		0.00	350.00	0.00	199,138.00	
<b>477143101 Total</b>	35,000.000					0.00	1,225.00	0.00	703,938.00	
						0.00	1,225.00	0.00	703,938.00	
493267108	KEYCORP COMMON STOCK USD			1.023 Oct 2017	25 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	300,000.000	1.000000	NJFD	18.605500		0.00	2,100.00	0.00	5,583,750.00	
				18.605500		0.00	2,100.00	0.00	5,583,750.00	
					24 Oct 2017	26 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01	
	200,000.000	1.000000	NJFD	18.614100		0.00	1,400.00	0.00	3,724,220.00	
				18.614100		0.00	1,400.00	0.00	3,724,220.00	
					25 Oct 2017	27 Oct 2017	BARCLAYS CAPITAL INC	USD/DTC	0.01	
	200,000.000	1.000000	NJFD	18.318400		0.00	2,000.00	0.00	3,665,680.00	
				18.318400		0.00	2,000.00	0.00	3,665,680.00	
					26 Oct 2017	30 Oct 2017	FBN SECURITIES INC	USD/DTC	0.01	
	200,000.000	1.000000	NJFD	18.578900		0.00	1,400.00	0.00	3,717,180.00	
				18.578900		0.00	1,400.00	0.00	3,717,180.00	
					31 Oct 2017	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	100,000.000	1.000000	NJFD	18.360500		0.00	3,500.00	0.00	1,839,550.00	
				18.360500		0.00	3,500.00	0.00	1,839,550.00	



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

**493267108 Total**

1,000,000.000			Local			0.00	10,400.00	0.00	18,530,380.00
			Base			0.00	10,400.00	0.00	18,530,380.00

502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.01	02 Oct 2017	04 Oct 2017	BTIG, LLC	USD/DTC		0.04	
15,000.000	1.000000 NJFA		Local	190.719200	0.00	525.00	0.00	2,861,313.00	
			Base	190.719200	0.00	525.00	0.00	2,861,313.00	
				03 Oct 2017	05 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFA		Local	189.841200	0.00	100.00	0.00	1,898,512.00	
			Base	189.841200	0.00	100.00	0.00	1,898,512.00	

**502413107 Total**

25,000.000			Local			0.00	625.00	0.00	4,759,825.00
			Base			0.00	625.00	0.00	4,759,825.00

50540R409	LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC		0.04	
20,000.000	1.000000 NJFD		Local	152.615200	0.00	700.00	0.00	3,053,004.00	
			Base	152.615200	0.00	700.00	0.00	3,053,004.00	
				10 Oct 2017	12 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	149.734900	0.00	100.00	0.00	1,497,449.00	
			Base	149.734900	0.00	100.00	0.00	1,497,449.00	
				19 Oct 2017	23 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	148.521900	0.00	350.00	0.00	1,485,569.00	
			Base	148.521900	0.00	350.00	0.00	1,485,569.00	

**50540R409 Total**

40,000.000			Local			0.00	1,150.00	0.00	6,036,022.00
			Base			0.00	1,150.00	0.00	6,036,022.00

524901105	LEGG MASON INC	COMMON STOCK USD.1	18 Oct 2017	20 Oct 2017	UBS SECURITIES LLC	USD/DTC		0.04	
20,000.000	1.000000 NJFD		Local	38.094900	0.00	700.00	0.00	762,598.00	
			Base	38.094900	0.00	700.00	0.00	762,598.00	
				20 Oct 2017	24 Oct 2017	SANFORD C BERNSTEIN 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								
	50,000.000	1.000000 NJFD	Local	38.780700	0.00	1,750.00	0.00	1,940,785.00	
			Base	38.780700	0.00	1,750.00	0.00	1,940,785.00	
				23 Oct 2017	25 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	38.743800	0.00	1,050.00	0.00	1,163,364.00	
			Base	38.743800	0.00	1,050.00	0.00	1,163,364.00	
<b>524901105 Total</b>	100,000.000		Local		0.00	3,500.00	0.00	3,866,747.00	
			Base		0.00	3,500.00	0.00	3,866,747.00	
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.01	26 Oct 2017	30 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	60,000.000	1.000000 NJFD	Local	83.562600	0.00	2,100.00	0.00	5,015,856.00	
			Base	83.562600	0.00	2,100.00	0.00	5,015,856.00	
				26 Oct 2017	30 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	82.333500	0.00	700.00	0.00	1,647,370.00	
			Base	82.333500	0.00	700.00	0.00	1,647,370.00	
				27 Oct 2017	31 Oct 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	82.095800	0.00	1,750.00	0.00	4,106,540.00	
			Base	82.095800	0.00	1,750.00	0.00	4,106,540.00	
				30 Oct 2017	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	84.397800	0.00	350.00	0.00	844,328.00	
			Base	84.397800	0.00	350.00	0.00	844,328.00	
				31 Oct 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	84.832300	0.00	100.00	0.00	848,423.00	
			Base	84.832300	0.00	100.00	0.00	848,423.00	
<b>530307107 Total</b>	150,000.000		Local		0.00	5,000.00	0.00	12,462,517.00	
			Base		0.00	5,000.00	0.00	12,462,517.00	
530307305	LIBERTY BROADBAND C	COMMON STOCK USD.01	02 Oct 2017	04 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	95.343600	0.00	350.00	0.00	953,786.00	
			Base	95.343600	0.00	350.00	0.00	953,786.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		03 Oct 2017	05 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	96.030300	0.00	350.00	0.00	960,653.00
		Base	96.030300	0.00	350.00	0.00	960,653.00
<b>530307305 Total</b>							
20,000.000		Local		0.00	700.00	0.00	1,914,439.00
		Base		0.00	700.00	0.00	1,914,439.00
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK	16 Oct 2017	18 Oct 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	29.639000	0.00	350.00	0.00	296,740.00
		Base	29.639000	0.00	350.00	0.00	296,740.00
		17 Oct 2017	19 Oct 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	29.732700	0.00	350.00	0.00	297,677.00
		Base	29.732700	0.00	350.00	0.00	297,677.00
		19 Oct 2017	23 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	29.326700	0.00	350.00	0.00	293,617.00
		Base	29.326700	0.00	350.00	0.00	293,617.00
		20 Oct 2017	24 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	29.223300	0.00	350.00	0.00	292,583.00
		Base	29.223300	0.00	350.00	0.00	292,583.00
		23 Oct 2017	25 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	28.651800	0.00	350.00	0.00	286,868.00
		Base	28.651800	0.00	350.00	0.00	286,868.00
		24 Oct 2017	26 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	28.520200	0.00	100.00	0.00	285,302.00
		Base	28.520200	0.00	100.00	0.00	285,302.00
		25 Oct 2017	27 Oct 2017		BARCLAYS CAPITAL INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	28.712100	0.00	350.00	0.00	287,471.00
		Base	28.712100	0.00	350.00	0.00	287,471.00
		26 Oct 2017	30 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	28.908100	0.00	350.00	0.00	289,431.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	28.908100		0.00	350.00	0.00	289,431.00
		27 Oct 2017	31 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 27.609200		0.00	100.00	0.00	276,192.00
	Base	27.609200		0.00	100.00	0.00	276,192.00
		30 Oct 2017	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 27.691000		0.00	350.00	0.00	277,260.00
	Base	27.691000		0.00	350.00	0.00	277,260.00
		31 Oct 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 27.745900		0.00	100.00	0.00	277,559.00
	Base	27.745900		0.00	100.00	0.00	277,559.00
<b>535919500 Total</b>							
110,000.000		Local		0.00	3,100.00	0.00	3,160,700.00
		Base		0.00	3,100.00	0.00	3,160,700.00
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.025	Oct 2017	27 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 314.946400		0.00	175.00	0.00	1,574,907.00
		Base		0.00	175.00	0.00	1,574,907.00
		25 Oct 2017	27 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 312.496300		0.00	175.00	0.00	1,562,656.50
		Base		0.00	175.00	0.00	1,562,656.50
<b>539830109 Total</b>							
10,000.000		Local		0.00	350.00	0.00	3,137,563.50
		Base		0.00	350.00	0.00	3,137,563.50
552953101	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.0102	Oct 2017	04 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 31.408900		0.00	5,000.00	0.00	3,145,890.00
		Base		0.00	5,000.00	0.00	3,145,890.00
		02 Oct 2017	04 Oct 2017		CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 31.028700		0.00	5,000.00	0.00	3,107,870.00
		Base		0.00	5,000.00	0.00	3,107,870.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
		04 Oct 2017	06 Oct 2017		CAPIS	USD/DTC	0.05	
100,000.000	1.000000 NJFD	Local	31.092700	0.00	5,000.00	0.00	3,114,270.00	
		Base	31.092700	0.00	5,000.00	0.00	3,114,270.00	
<b>552953101 Total</b>								
300,000.000		Local		0.00	15,000.00	0.00	9,368,030.00	
		Base		0.00	15,000.00	0.00	9,368,030.00	
55336V100	MPLX LP				BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
28,200.000	1.000000 NJEU	Local	05 Oct 2017	10 Oct 2017	35.809000	0.00	987.00	1,010,800.80
		Base	35.809000	0.00	987.00	0.00	1,010,800.80	
			26 Oct 2017	30 Oct 2017				
90,900.000	1.000000 NJEU	Local	33.429500	0.00	909.00	0.00	3,039,650.54	
		Base	33.429500	0.00	909.00	0.00	3,039,650.54	
<b>55336V100 Total</b>								
119,100.000		Local		0.00	1,896.00	0.00	4,050,451.34	
		Base		0.00	1,896.00	0.00	4,050,451.34	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.			MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
20,000.000	1.000000 NJFD	Local	16 Oct 2017	18 Oct 2017	36.910200	0.00	700.00	738,904.00
		Base	36.910200	0.00	700.00	0.00	738,904.00	
			17 Oct 2017	19 Oct 2017				
20,000.000	1.000000 NJFD	Local	37.162100	0.00	700.00	0.00	743,942.00	
		Base	37.162100	0.00	700.00	0.00	743,942.00	
			18 Oct 2017	20 Oct 2017				
10,000.000	1.000000 NJFD	Local	37.741900	0.00	350.00	0.00	377,769.00	
		Base	37.741900	0.00	350.00	0.00	377,769.00	
<b>55405Y100 Total</b>								
50,000.000		Local		0.00	1,750.00	0.00	1,860,615.00	
		Base		0.00	1,750.00	0.00	1,860,615.00	
554489104	MACK CALI REALTY CORP	REIT USD.01			WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
			26 Oct 2017	30 Oct 2017				

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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 NJFA	Local	22.472800	0.00	100.00	0.00	224,828.00
		Base	22.472800	0.00	100.00	0.00	224,828.00
55608B105	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.	10 Oct 2017	12 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	72.413500	0.00	50.00	0.00	362,117.50
		Base	72.413500	0.00	50.00	0.00	362,117.50
			11 Oct 2017	13 Oct 2017	EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	72.442000	0.00	350.00	0.00	724,770.00
		Base	72.442000	0.00	350.00	0.00	724,770.00
			20 Oct 2017	24 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	71.400000	0.00	175.00	0.00	357,175.00
		Base	71.400000	0.00	175.00	0.00	357,175.00
			24 Oct 2017	26 Oct 2017	EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	69.913700	0.00	700.00	0.00	1,398,974.00
		Base	69.913700	0.00	700.00	0.00	1,398,974.00
			25 Oct 2017	27 Oct 2017	JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	69.740000	0.00	175.00	0.00	348,875.00
		Base	69.740000	0.00	175.00	0.00	348,875.00
			27 Oct 2017	31 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	70.108500	0.00	875.00	0.00	1,753,587.50
		Base	70.108500	0.00	875.00	0.00	1,753,587.50
			30 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	70.154100	0.00	350.00	0.00	701,891.00
		Base	70.154100	0.00	350.00	0.00	701,891.00
			31 Oct 2017	OPEN	BTIG, LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	69.951600	0.00	525.00	0.00	1,049,799.00
		Base	69.951600	0.00	525.00	0.00	1,049,799.00
<b>55608B105 Total</b>							
95,000.000		Local		0.00	3,200.00	0.00	6,697,189.00
		Base		0.00	3,200.00	0.00	6,697,189.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
559080106	MAGELLAN MIDSTREAM PARTNERS MLP	05 Oct 2017	10 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
14,200.000	1.000000 NJEU	Local	70.643000	0.00	497.00	0.00	1,003,627.60
		Base	70.643000	0.00	497.00	0.00	1,003,627.60
		20 Oct 2017	24 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
22,100.000	1.000000 NJEU	Local	68.290000	0.00	221.00	0.00	1,509,430.00
		Base	68.290000	0.00	221.00	0.00	1,509,430.00
		25 Oct 2017	27 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
75,100.000	1.000000 NJEU	Local	66.301400	0.00	751.00	0.00	4,979,986.13
		Base	66.301400	0.00	751.00	0.00	4,979,986.13
		30 Oct 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
36,400.000	1.000000 NJEU	Local	68.555500	0.00	364.00	0.00	2,495,784.20
		Base	68.555500	0.00	364.00	0.00	2,495,784.20
		31 Oct 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
9,000.000	1.000000 NJEU	Local	68.702500	0.00	90.00	0.00	618,412.50
		Base	68.702500	0.00	90.00	0.00	618,412.50
<b>559080106 Total</b>							
156,800.000		Local		0.00	1,923.00	0.00	10,607,240.43
		Base		0.00	1,923.00	0.00	10,607,240.43
56804T205	MARIN SOFTWARE INC	06 Oct 2017	06 Oct 2017		REVERSE SPLIT NON CASH	USD/DTC	
5,714.000	1.000000 NJFA	Local	73.993699	0.00	0.00	0.00	422,800.00
		Base	73.993699	0.00	0.00	0.00	422,800.00
576323109	MASTEC INC	19 Oct 2017	23 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	42.229700	0.00	875.00	0.00	1,056,617.50
		Base	42.229700	0.00	875.00	0.00	1,056,617.50
		23 Oct 2017	25 Oct 2017		BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	42.326300	0.00	350.00	0.00	423,613.00
		Base	42.326300	0.00	350.00	0.00	423,613.00
		25 Oct 2017	27 Oct 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 Cost	
Units/Original Face							
25,000.000	1.000000 NJFA	Local	42.767500	0.00	875.00	0.00	1,070,062.50
		Base	42.767500	0.00	875.00	0.00	1,070,062.50
			26 Oct 2017	30 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	43.735400	0.00	875.00	0.00	1,094,260.00
		Base	43.735400	0.00	875.00	0.00	1,094,260.00
			27 Oct 2017	31 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	44.302700	0.00	350.00	0.00	443,377.00
		Base	44.302700	0.00	350.00	0.00	443,377.00
<b>576323109 Total</b>							
95,000.000		Local		0.00	3,325.00	0.00	4,087,930.00
		Base		0.00	3,325.00	0.00	4,087,930.00
60871R209	MOLSON COORS BREWING CO B	COMMON STOCK USD.01	31 Oct 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	80.703600	0.00	200.00	0.00	1,614,272.00
		Base	80.703600	0.00	200.00	0.00	1,614,272.00
62886E108	NCR CORPORATION	COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
200,000.000	1.000000 NJFD	Local	33.128500	0.00	7,000.00	0.00	6,632,700.00
		Base	33.128500	0.00	7,000.00	0.00	6,632,700.00
			20 Oct 2017	24 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	32.999600	0.00	5,000.00	0.00	3,304,960.00
		Base	32.999600	0.00	5,000.00	0.00	3,304,960.00
			23 Oct 2017	25 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.916100	0.00	3,500.00	0.00	3,295,110.00
		Base	32.916100	0.00	3,500.00	0.00	3,295,110.00
			24 Oct 2017	26 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.754900	0.00	3,500.00	0.00	3,278,990.00
		Base	32.754900	0.00	3,500.00	0.00	3,278,990.00
			25 Oct 2017	27 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.179900	0.00	3,500.00	0.00	3,221,490.00
		Base	32.179900	0.00	3,500.00	0.00	3,221,490.00



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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		26 Oct 2017	30 Oct 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	32.110200	0.00	3,500.00	0.00	3,214,520.00
		Base	32.110200	0.00	3,500.00	0.00	3,214,520.00
		27 Oct 2017	31 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	32.386700	0.00	1,000.00	0.00	3,239,670.00
		Base	32.386700	0.00	1,000.00	0.00	3,239,670.00
		31 Oct 2017	OPEN		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	32.058600	0.00	1,750.00	0.00	1,604,680.00
		Base	32.058600	0.00	1,750.00	0.00	1,604,680.00
<b>62886E108 Total</b>							
850,000.000		Local		0.00	28,750.00	0.00	27,792,120.00
		Base		0.00	28,750.00	0.00	27,792,120.00
629377508	NRG ENERGY INC	COMMON STOCK USD.	0131 Oct 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	25.004900	0.00	3,500.00	0.00	2,503,990.00
		Base	25.004900	0.00	3,500.00	0.00	2,503,990.00
64110L106	NETFLIX INC	COMMON STOCK USD.	18 Oct 2017	20 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	195.833700	0.00	700.00	0.00	3,917,374.00
		Base	195.833700	0.00	700.00	0.00	3,917,374.00
		19 Oct 2017	23 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	192.993900	0.00	350.00	0.00	1,930,289.00
		Base	192.993900	0.00	350.00	0.00	1,930,289.00
<b>64110L106 Total</b>							
30,000.000		Local		0.00	1,050.00	0.00	5,847,663.00
		Base		0.00	1,050.00	0.00	5,847,663.00
64828T201	NEW RESIDENTIAL INVESTMENT	REIT USD.01	10 Oct 2017	12 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	17.142400	0.00	100.00	0.00	171,524.00
		Base	17.142400	0.00	100.00	0.00	171,524.00
651229106	NEWELL BRANDS INC	COMMON STOCK USD.	1.005 Oct 2017	10 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	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									
	20,000.000	1.000000	NJFD	Local	43.472500	0.00	700.00	0.00	870,150.00	
				Base	43.472500	0.00	700.00	0.00	870,150.00	
					06 Oct 2017	11 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	43.775900	0.00	700.00	0.00	876,218.00	
				Base	43.775900	0.00	700.00	0.00	876,218.00	
<b>651229106 Total</b>	40,000.000			Local		0.00	1,400.00	0.00	1,746,368.00	
				Base		0.00	1,400.00	0.00	1,746,368.00	
65341D102	NEXPOINT RESIDENTIAL		REIT USD.01		25 Oct 2017	27 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	5,000.000	1.000000	NJFA	Local	23.384500	0.00	50.00	0.00	116,972.50	
				Base	23.384500	0.00	50.00	0.00	116,972.50	
					26 Oct 2017	30 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,700.000	1.000000	NJFA	Local	23.851200	0.00	107.00	0.00	255,314.84	
				Base	23.851200	0.00	107.00	0.00	255,314.84	
<b>65341D102 Total</b>	15,700.000			Local		0.00	157.00	0.00	372,287.34	
				Base		0.00	157.00	0.00	372,287.34	
655664100	NORDSTROM INC		COMMON STOCK		13 Oct 2017	17 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	42.732900	0.00	1,750.00	0.00	2,138,395.00	
				Base	42.732900	0.00	1,750.00	0.00	2,138,395.00	
					16 Oct 2017	18 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	40.576100	0.00	1,750.00	0.00	2,030,555.00	
				Base	40.576100	0.00	1,750.00	0.00	2,030,555.00	
					17 Oct 2017	19 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	12,740.000	1.000000	NJFD	Local	40.449100	0.00	445.90	0.00	515,767.43	
				Base	40.449100	0.00	445.90	0.00	515,767.43	
					17 Oct 2017	19 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	37,260.000	1.000000	NJFD	Local	40.495200	0.00	1,863.00	0.00	1,510,714.14	
				Base	40.495200	0.00	1,863.00	0.00	1,510,714.14	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		18 Oct 2017	20 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	41.841600	0.00	1,050.00	0.00	1,256,298.00
		Base	41.841600	0.00	1,050.00	0.00	1,256,298.00
		20 Oct 2017	24 Oct 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	42.076700	0.00	700.00	0.00	842,234.00
		Base	42.076700	0.00	700.00	0.00	842,234.00
<b>655664100 Total</b>							
200,000.000		Local		0.00	7,558.90	0.00	8,293,963.57
		Base		0.00	7,558.90	0.00	8,293,963.57
67069D108	NUTRISYSTEM INC	COMMON STOCK USD.	26 Oct 2017	30 Oct 2017	BARCLAYS CAPITAL INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	52.268600	0.00	875.00	0.00	1,307,590.00
		Base	52.268600	0.00	875.00	0.00	1,307,590.00
67420T206	OASIS MIDSTREAM PARTNERS LP	LTD PART	23 Oct 2017	25 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
15,000.000	1.000000 NJEU	Local	16.857500	0.00	150.00	0.00	253,012.50
		Base	16.857500	0.00	150.00	0.00	253,012.50
		30 Oct 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
33,000.000	1.000000 NJEU	Local	16.837200	0.00	330.00	0.00	555,957.60
		Base	16.837200	0.00	330.00	0.00	555,957.60
		31 Oct 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
13,000.000	1.000000 NJEU	Local	16.617600	0.00	130.00	0.00	216,158.80
		Base	16.617600	0.00	130.00	0.00	216,158.80
<b>67420T206 Total</b>							
61,000.000		Local		0.00	610.00	0.00	1,025,128.90
		Base		0.00	610.00	0.00	1,025,128.90
679295105	OKTA INC	COMMON STOCK	13 Oct 2017	16 Oct 2017	ASSET TRANSFER AT MARKET	USD/DTC	
43,750.000	1.000000 NJFA	Local	28.172700	0.00	0.00	0.00	1,232,555.63
		Base	28.172700	0.00	0.00	0.00	1,232,555.63
680665205	OLIN CORP	COMMON STOCK USD1.025	0.025 Oct 2017	27 Oct 2017	BMO CAPITAL MARKETS	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							
50,000.000	1.000000 NJFA	Local	35.195400	0.00	500.00	0.00	1,760,270.00
		Base	35.195400	0.00	500.00	0.00	1,760,270.00
			26 Oct 2017	30 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFA	Local	35.532800	0.00	1,750.00	0.00	1,778,390.00
		Base	35.532800	0.00	1,750.00	0.00	1,778,390.00
			27 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	35.161400	0.00	500.00	0.00	1,758,570.00
		Base	35.161400	0.00	500.00	0.00	1,758,570.00
			30 Oct 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	35.678000	0.00	250.00	0.00	892,200.00
		Base	35.678000	0.00	250.00	0.00	892,200.00
			31 Oct 2017	OPEN	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	36.203800	0.00	875.00	0.00	905,970.00
		Base	36.203800	0.00	875.00	0.00	905,970.00
<b>680665205 Total</b>							
200,000.000		Local		0.00	3,875.00	0.00	7,095,400.00
		Base		0.00	3,875.00	0.00	7,095,400.00
68389X105	ORACLE CORP	COMMON STOCK USD.01	11 Oct 2017	13 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	48.257900	0.00	5,000.00	0.00	4,830,790.00
		Base	48.257900	0.00	5,000.00	0.00	4,830,790.00
69331C108	P G + E CORP	COMMON STOCK	12 Oct 2017	16 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
140,000.000	1.000000 NJFD	Local	64.870400	0.00	4,900.00	0.00	9,086,756.00
		Base	64.870400	0.00	4,900.00	0.00	9,086,756.00
			13 Oct 2017	17 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	57.642000	0.00	5,000.00	0.00	5,769,200.00
		Base	57.642000	0.00	5,000.00	0.00	5,769,200.00
			13 Oct 2017	17 Oct 2017	INSTINET LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	59.336200	0.00	10,000.00	0.00	11,877,240.00
		Base	59.336200	0.00	10,000.00	0.00	11,877,240.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		16 Oct 2017	18 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	53.826100	0.00	5,000.00	0.00	5,387,610.00
		Base	53.826100	0.00	5,000.00	0.00	5,387,610.00
		17 Oct 2017	19 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	56.055600	0.00	2,100.00	0.00	3,365,436.00
		Base	56.055600	0.00	2,100.00	0.00	3,365,436.00
<b>69331C108 Total</b>							
600,000.000		Local		0.00	27,000.00	0.00	35,486,242.00
		Base		0.00	27,000.00	0.00	35,486,242.00
713448108	PEPSICO INC	COMMON STOCK USD.	03 Oct 2017	05 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	109.294900	0.00	700.00	0.00	2,186,598.00
		Base	109.294900	0.00	700.00	0.00	2,186,598.00
		06 Oct 2017	11 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	110.433500	0.00	700.00	0.00	2,209,370.00
		Base	110.433500	0.00	700.00	0.00	2,209,370.00
		09 Oct 2017	11 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	110.306000	0.00	700.00	0.00	2,206,820.00
		Base	110.306000	0.00	700.00	0.00	2,206,820.00
		31 Oct 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	110.147100	0.00	1,050.00	0.00	3,305,463.00
		Base	110.147100	0.00	1,050.00	0.00	3,305,463.00
<b>713448108 Total</b>							
90,000.000		Local		0.00	3,150.00	0.00	9,908,251.00
		Base		0.00	3,150.00	0.00	9,908,251.00
718172109	PHILIP MORRIS INTERNATIONAL	COMMON STOCK	04 Oct 2017	06 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	111.362100	0.00	5,000.00	0.00	11,141,210.00
		Base	111.362100	0.00	5,000.00	0.00	11,141,210.00
718549207	PHILLIPS 66 PARTNERS LP	MLP	05 Oct 2017	10 Oct 2017	CRAIG - HALLUM	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							
9,400.000	1.000000 NJEU	Local	53.595600	0.00	329.00	0.00	504,127.64
		Base	53.595600	0.00	329.00	0.00	504,127.64
		26 Oct 2017	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
20,500.000	1.000000 NJEU	Local	49.055200	0.00	205.00	0.00	1,005,836.60
		Base	49.055200	0.00	205.00	0.00	1,005,836.60
<b>718549207 Total</b>		Local		0.00	534.00	0.00	1,509,964.24
		Base		0.00	534.00	0.00	1,509,964.24
72919P202	PLUG POWER INC	COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017	INSTINET LLC	USD/DTC	0.01
600,000.000	1.000000 NJFD	Local	2.650700	0.00	3,000.00	0.00	1,593,420.00
		Base	2.650700	0.00	3,000.00	0.00	1,593,420.00
		23 Oct 2017	25 Oct 2017		FBN SECURITIES INC	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	2.741800	0.00	2,500.00	0.00	1,373,400.00
		Base	2.741800	0.00	2,500.00	0.00	1,373,400.00
		24 Oct 2017	26 Oct 2017		INSTINET LLC	USD/DTC	0.01
500,000.000	1.000000 NJFD	Local	2.732700	0.00	2,500.00	0.00	1,368,850.00
		Base	2.732700	0.00	2,500.00	0.00	1,368,850.00
		25 Oct 2017	27 Oct 2017		FBN SECURITIES INC	USD/DTC	0.01
400,000.000	1.000000 NJFD	Local	2.666400	0.00	2,000.00	0.00	1,068,560.00
		Base	2.666400	0.00	2,000.00	0.00	1,068,560.00
		26 Oct 2017	30 Oct 2017		FBN SECURITIES INC	USD/DTC	0.01
400,000.000	1.000000 NJFD	Local	2.702400	0.00	2,000.00	0.00	1,082,960.00
		Base	2.702400	0.00	2,000.00	0.00	1,082,960.00
		27 Oct 2017	31 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local	2.762600	0.00	1,500.00	0.00	830,280.00
		Base	2.762600	0.00	1,500.00	0.00	830,280.00
		30 Oct 2017	OPEN		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	2.753600	0.00	700.00	0.00	276,060.00
		Base	2.753600	0.00	700.00	0.00	276,060.00

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Units/Original Face							

**72919P202 Total**

2,800,000.000			Local			0.00	14,200.00	0.00	7,593,530.00
			Base			0.00	14,200.00	0.00	7,593,530.00

742718109	PROCTER + GAMBLE CO/THE	COMMON STOCK	19 Oct 2017	23 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC		0.04
	50,000.000	1.000000 NJFD	Local	91.511800	0.00	1,750.00	0.00		4,577,340.00
			Base	91.511800	0.00	1,750.00	0.00		4,577,340.00
				20 Oct 2017	24 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	87.992500	0.00	3,500.00	0.00		8,802,750.00
			Base	87.992500	0.00	3,500.00	0.00		8,802,750.00
				23 Oct 2017	25 Oct 2017		BTIG, LLC	USD/DTC	0.04
	17,500.000	1.000000 NJFD	Local	88.614500	0.00	612.50	0.00		1,551,366.25
			Base	88.614500	0.00	612.50	0.00		1,551,366.25
				23 Oct 2017	25 Oct 2017		INSTINET LLC	USD/DTC	0.05
	82,500.000	1.000000 NJFD	Local	87.745100	0.00	4,125.00	0.00		7,243,095.75
			Base	87.745100	0.00	4,125.00	0.00		7,243,095.75
				24 Oct 2017	26 Oct 2017		CRAIG - HALLUM	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	87.154300	0.00	1,750.00	0.00		4,359,465.00
			Base	87.154300	0.00	1,750.00	0.00		4,359,465.00

**742718109 Total**

300,000.000			Local			0.00	11,737.50	0.00	26,534,017.00
			Base			0.00	11,737.50	0.00	26,534,017.00

74736K101	QORVO INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC		0.04
	20,000.000	1.000000 NJFD	Local	72.331600	0.00	700.00	0.00		1,447,332.00
			Base	72.331600	0.00	700.00	0.00		1,447,332.00
				11 Oct 2017	13 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	72.352700	0.00	700.00	0.00		1,447,754.00
			Base	72.352700	0.00	700.00	0.00		1,447,754.00
				23 Oct 2017	25 Oct 2017		CREDIT SUISSE SECURITIES (USA) 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 Cost	
	Units/Original Face									
	20,000.000	1.000000	NJFD	Local	69.866400	0.00	700.00	0.00	1,398,028.00	
				Base	69.866400	0.00	700.00	0.00	1,398,028.00	
<b>74736K101 Total</b>										
	60,000.000			Local		0.00	2,100.00	0.00	4,293,114.00	
				Base		0.00	2,100.00	0.00	4,293,114.00	
755111507	RAYTHEON COMPANY		COMMON STOCK USD.0126	Oct 2017	30 Oct 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	183.120500	0.00	175.00	0.00	915,777.50	
				Base	183.120500	0.00	175.00	0.00	915,777.50	
					26 Oct 2017	30 Oct 2017	JEFFERIES LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	185.441500	0.00	175.00	0.00	927,382.50	
				Base	185.441500	0.00	175.00	0.00	927,382.50	
					26 Oct 2017	30 Oct 2017	BTIG, LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	181.537100	0.00	175.00	0.00	907,860.50	
				Base	181.537100	0.00	175.00	0.00	907,860.50	
					30 Oct 2017	OPEN	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	180.303100	0.00	175.00	0.00	901,690.50	
				Base	180.303100	0.00	175.00	0.00	901,690.50	
					30 Oct 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	180.535200	0.00	175.00	0.00	902,851.00	
				Base	180.535200	0.00	175.00	0.00	902,851.00	
<b>755111507 Total</b>										
	25,000.000			Local		0.00	875.00	0.00	4,555,562.00	
				Base		0.00	875.00	0.00	4,555,562.00	
806857108	SCHLUMBERGER LTD		COMMON STOCK USD.0116	Oct 2017	18 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	53,700.000	1.000000	NJFA	Local	67.415100	0.00	1,879.50	0.00	3,622,070.37	
				Base	67.415100	0.00	1,879.50	0.00	3,622,070.37	
822634101	SHELL MIDSTREAM PARTNERS LP		MLP	25 Oct 2017	27 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01	
	38,500.000	1.000000	NJEU	Local	25.692600	0.00	385.00	0.00	989,550.10	
				Base	25.692600	0.00	385.00	0.00	989,550.10	



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		31 Oct 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
45,200.000	1.000000 NJEU	25.396600	0.00	452.00	0.00	1,148,378.32	
		25.396600	0.00	452.00	0.00	1,148,378.32	
<b>822634101 Total</b>							
83,700.000			0.00	837.00	0.00	2,137,928.42	
			0.00	837.00	0.00	2,137,928.42	
845467109	SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	24 Oct 2017	26 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.01
100,000.000	1.000000 NJFD	5.155800	0.00	1,000.00	0.00	516,580.00	
		5.155800	0.00	1,000.00	0.00	516,580.00	
84756N109	SPECTRA ENERGY PARTNERS LP	MLP	05 Oct 2017	10 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
11,200.000	1.000000 NJEU	45.117300	0.00	392.00	0.00	505,705.76	
		45.117300	0.00	392.00	0.00	505,705.76	
85207U105	SPRINT CORP	COMMON STOCK USD.01	23 Oct 2017	25 Oct 2017	FBN SECURITIES INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	6.892100	0.00	1,400.00	0.00	1,379,820.00	
		6.892100	0.00	1,400.00	0.00	1,379,820.00	
		30 Oct 2017	OPEN		INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	6.360600	0.00	1,400.00	0.00	1,273,520.00	
		6.360600	0.00	1,400.00	0.00	1,273,520.00	
<b>85207U105 Total</b>							
400,000.000			0.00	2,800.00	0.00	2,653,340.00	
			0.00	2,800.00	0.00	2,653,340.00	
85254J102	STAG INDUSTRIAL INC	REIT USD.01	25 Oct 2017	27 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,500.000	1.000000 NJFR	27.331600	0.00	105.00	0.00	287,086.80	
		27.331600	0.00	105.00	0.00	287,086.80	
85571B105	STARWOOD PROPERTY TRUST INC	REIT USD.01	25 Oct 2017	27 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
22,000.000	1.000000 NJFA	21.661800	0.00	770.00	0.00	477,329.60	
		21.661800	0.00	770.00	0.00	477,329.60	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.	03 Oct 2017	05 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local	10.870100	0.00	2,100.00	0.00	654,306.00
		Base	10.870100	0.00	2,100.00	0.00	654,306.00
		04 Oct 2017	06 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	10.844700	0.00	5,000.00	0.00	1,089,470.00
		Base	10.844700	0.00	5,000.00	0.00	1,089,470.00
		04 Oct 2017	06 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	10.798700	0.00	1,400.00	0.00	433,348.00
		Base	10.798700	0.00	1,400.00	0.00	433,348.00
		05 Oct 2017	10 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	10.888200	0.00	5,000.00	0.00	1,093,820.00
		Base	10.888200	0.00	5,000.00	0.00	1,093,820.00
		17 Oct 2017	19 Oct 2017		EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	13.318200	0.00	700.00	0.00	267,064.00
		Base	13.318200	0.00	700.00	0.00	267,064.00
		18 Oct 2017	20 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	12.379900	0.00	1,750.00	0.00	620,745.00
		Base	12.379900	0.00	1,750.00	0.00	620,745.00
		18 Oct 2017	20 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	11.494800	0.00	1,750.00	0.00	576,490.00
		Base	11.494800	0.00	1,750.00	0.00	576,490.00
		18 Oct 2017	20 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	11.583900	0.00	5,000.00	0.00	1,163,390.00
		Base	11.583900	0.00	5,000.00	0.00	1,163,390.00
		19 Oct 2017	23 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.460700	0.00	3,500.00	0.00	1,149,570.00
		Base	11.460700	0.00	3,500.00	0.00	1,149,570.00
		20 Oct 2017	24 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.538900	0.00	3,500.00	0.00	1,157,390.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		Base	11.538900	0.00	3,500.00	0.00	1,157,390.00
		23 Oct 2017	25 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.348600	0.00	3,500.00	0.00	1,138,360.00
		Base	11.348600	0.00	3,500.00	0.00	1,138,360.00
		24 Oct 2017	26 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.162100	0.00	3,500.00	0.00	1,119,710.00
		Base	11.162100	0.00	3,500.00	0.00	1,119,710.00
		25 Oct 2017	27 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.260200	0.00	3,500.00	0.00	1,129,520.00
		Base	11.260200	0.00	3,500.00	0.00	1,129,520.00
		26 Oct 2017	30 Oct 2017		BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	11.348500	0.00	3,500.00	0.00	1,138,350.00
		Base	11.348500	0.00	3,500.00	0.00	1,138,350.00
		27 Oct 2017	31 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	11.459300	0.00	1,750.00	0.00	574,715.00
		Base	11.459300	0.00	1,750.00	0.00	574,715.00
		30 Oct 2017	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	11.419500	0.00	1,750.00	0.00	572,725.00
		Base	11.419500	0.00	1,750.00	0.00	572,725.00
		31 Oct 2017	OPEN		BTIG, LLC	USD/DTC	0.04
32,000.000	1.000000 NJFD	Local	11.246400	0.00	1,120.00	0.00	361,004.80
		Base	11.246400	0.00	1,120.00	0.00	361,004.80
<b>87157B103 Total</b>							
1,252,000.000		Local		0.00	48,320.00	0.00	14,239,977.80
		Base		0.00	48,320.00	0.00	14,239,977.80
872540109	TJX COMPANIES INC	COMMON STOCK USD	1.025 Oct 2017	27 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	71.376700	0.00	175.00	0.00	357,058.50
		Base	71.376700	0.00	175.00	0.00	357,058.50

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
872590104	T MOBILE US INC	COMMON STOCK USD.	25 Oct 2017	27 Oct 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	61.977000	0.00	3,500.00	0.00	6,201,200.00
		Base	61.977000	0.00	3,500.00	0.00	6,201,200.00
			26 Oct 2017	30 Oct 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	62.059000	0.00	3,500.00	0.00	6,209,400.00
		Base	62.059000	0.00	3,500.00	0.00	6,209,400.00
			26 Oct 2017	30 Oct 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	61.889400	0.00	3,500.00	0.00	6,192,440.00
		Base	61.889400	0.00	3,500.00	0.00	6,192,440.00
			27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	62.200900	0.00	3,500.00	0.00	6,223,590.00
		Base	62.200900	0.00	3,500.00	0.00	6,223,590.00
			30 Oct 2017	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	60.181300	0.00	3,500.00	0.00	6,021,630.00
		Base	60.181300	0.00	3,500.00	0.00	6,021,630.00
<b>872590104 Total</b>	500,000.000	Local		0.00	17,500.00	0.00	30,848,260.00
		Base		0.00	17,500.00	0.00	30,848,260.00
87918A105	TELADOC INC	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
45,000.000	1.000000 NJFA	Local	32.967800	0.00	1,575.00	0.00	1,485,126.00
		Base	32.967800	0.00	1,575.00	0.00	1,485,126.00
887317303	TIME WARNER INC	COMMON STOCK USD.	0124 Oct 2017	26 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	100.757500	0.00	3,500.00	0.00	10,079,250.00
		Base	100.757500	0.00	3,500.00	0.00	10,079,250.00
			26 Oct 2017	30 Oct 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	99.249900	0.00	3,500.00	0.00	9,928,490.00
		Base	99.249900	0.00	3,500.00	0.00	9,928,490.00
			30 Oct 2017	OPEN	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 Cost
	Units/Original Face								
	100,000.000	1.000000	NJFD	98.364800		0.00	3,500.00	0.00	9,839,980.00
				98.364800		0.00	3,500.00	0.00	9,839,980.00
<b>887317303 Total</b>	300,000.000					0.00	10,500.00	0.00	29,847,720.00
						0.00	10,500.00	0.00	29,847,720.00
895848109	TRIANGLE CAPITAL CORP		COMMON STOCK USD.	17 Oct 2017	19 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJGB	12.598500		0.00	1,000.00	0.00	1,260,850.00
				12.598500		0.00	1,000.00	0.00	1,260,850.00
				18 Oct 2017	20 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	100,000.000	1.000000	NJGB	13.031000		0.00	1,000.00	0.00	1,304,100.00
				13.031000		0.00	1,000.00	0.00	1,304,100.00
				20 Oct 2017	24 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	100,000.000	1.000000	NJGB	12.964800		0.00	1,000.00	0.00	1,297,480.00
				12.964800		0.00	1,000.00	0.00	1,297,480.00
				23 Oct 2017	25 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJGB	12.900800		0.00	3,500.00	0.00	1,293,580.00
				12.900800		0.00	3,500.00	0.00	1,293,580.00
				24 Oct 2017	26 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	100,000.000	1.000000	NJGB	12.897700		0.00	1,000.00	0.00	1,290,770.00
				12.897700		0.00	1,000.00	0.00	1,290,770.00
<b>895848109 Total</b>	500,000.000					0.00	7,500.00	0.00	6,446,780.00
						0.00	7,500.00	0.00	6,446,780.00
902653104	UDR INC		REIT USD.01	19 Oct 2017	23 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	20,000.000	1.000000	NJFA	38.435500		0.00	700.00	0.00	769,410.00
				38.435500		0.00	700.00	0.00	769,410.00
				23 Oct 2017	25 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	23,000.000	1.000000	NJFA	38.459300		0.00	805.00	0.00	885,368.90
				38.459300		0.00	805.00	0.00	885,368.90

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

**902653104 Total**

43,000.000			Local	0.00	1,505.00	0.00	1,654,778.90
			Base	0.00	1,505.00	0.00	1,654,778.90

903002103	UMH PROPERTIES INC	REIT USD.1	10 Oct 2017	12 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
7,000.000	1.000000 NJFR		Local	15.886500	0.00	245.00	111,450.50
			Base	15.886500	0.00	245.00	111,450.50

7,000.000	1.000000 NJFR		Local	15.991100	0.00	70.00	112,007.70
			Base	15.991100	0.00	70.00	112,007.70

903002103	UMH PROPERTIES INC	REIT USD.1	20 Oct 2017	24 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
2,067.000	1.000000 NJFA		Local	15.548200	0.00	20.67	32,158.80
			Base	15.548200	0.00	20.67	32,158.80

7,933.000	1.000000 NJFA		Local	15.550000	0.00	79.33	123,437.48
			Base	15.550000	0.00	79.33	123,437.48

**903002103 Total**

24,000.000			Local	0.00	415.00	0.00	379,054.48
			Base	0.00	415.00	0.00	379,054.48

904311206	UNDER ARMOUR INC CLASS C	COMMON STOCK USD.	26 Oct 2017	30 Oct 2017	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	14.626500	0.00	3,500.00	1,466,150.00
			Base	14.626500	0.00	3,500.00	1,466,150.00

100,000.000	1.000000 NJFD		Local	14.523800	0.00	3,500.00	1,455,880.00
			Base	14.523800	0.00	3,500.00	1,455,880.00

100,000.000	1.000000 NJFD		Local	13.004200	0.00	3,500.00	1,303,920.00
			Base	13.004200	0.00	3,500.00	1,303,920.00

31 Oct 2017	OPEN				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 Cost	
Units/Original Face							
100,000.000	1.000000 NJFD	Local	12.817600	0.00	3,500.00	0.00	1,285,260.00
		Base	12.817600	0.00	3,500.00	0.00	1,285,260.00
<b>904311206 Total</b>							
400,000.000		Local		0.00	14,000.00	0.00	5,511,210.00
		Base		0.00	14,000.00	0.00	5,511,210.00
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	02 Oct 2017	04 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	128.373100	0.00	200.00	0.00	2,567,662.00
		Base	128.373100	0.00	200.00	0.00	2,567,662.00
			02 Oct 2017	04 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	126.562300	0.00	350.00	0.00	1,265,973.00
		Base	126.562300	0.00	350.00	0.00	1,265,973.00
			03 Oct 2017	05 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	128.090400	0.00	700.00	0.00	2,562,508.00
		Base	128.090400	0.00	700.00	0.00	2,562,508.00
			04 Oct 2017	06 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	127.471100	0.00	100.00	0.00	1,274,811.00
		Base	127.471100	0.00	100.00	0.00	1,274,811.00
			05 Oct 2017	10 Oct 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	126.663600	0.00	350.00	0.00	1,266,986.00
		Base	126.663600	0.00	350.00	0.00	1,266,986.00
			09 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	130.155500	0.00	100.00	0.00	1,301,655.00
		Base	130.155500	0.00	100.00	0.00	1,301,655.00
			10 Oct 2017	12 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	130.154400	0.00	350.00	0.00	1,301,894.00
		Base	130.154400	0.00	350.00	0.00	1,301,894.00
			11 Oct 2017	13 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	129.614500	0.00	350.00	0.00	1,296,495.00
		Base	129.614500	0.00	350.00	0.00	1,296,495.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
<b>91347P105 Total</b>								
100,000.000								
			Local	0.00	2,500.00	0.00	12,837,984.00	
			Base	0.00	2,500.00	0.00	12,837,984.00	
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	24 Oct 2017	26 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	49.014800	0.00	3,500.00	4,904,980.00	
			Base	49.014800	0.00	3,500.00	4,904,980.00	
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	12 Oct 2017	16 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.03	
49,505.000	1.000000 NJFA		Local	23.999800	0.00	1,732.67	1,189,842.77	
			Base	23.999800	0.00	1,732.67	1,189,842.77	
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	12 Oct 2017	16 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
49,505.000	1.000000 NJFD		Local	23.999800	0.00	1,732.68	1,189,842.78	
			Base	23.999800	0.00	1,732.68	1,189,842.78	
<b>92553P201 Total</b>								
99,010.000			Local		0.00	3,465.35	2,379,685.55	
			Base		0.00	3,465.35	2,379,685.55	
931427108	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01	26 Oct 2017	30 Oct 2017	INSTINET LLC	USD/DTC	0.01	
300,000.000	1.000000 NJFD		Local	67.018300	0.00	1,500.00	20,106,990.00	
			Base	67.018300	0.00	1,500.00	20,106,990.00	
				27 Oct 2017	31 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	64.769800	0.00	3,500.00	6,480,480.00	
			Base	64.769800	0.00	3,500.00	6,480,480.00	
				27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	64.847000	0.00	3,500.00	6,488,200.00	
			Base	64.847000	0.00	3,500.00	6,488,200.00	
				30 Oct 2017	OPEN	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	65.549200	0.00	3,500.00	6,558,420.00	
			Base	65.549200	0.00	3,500.00	6,558,420.00	



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

**931427108 Total**

600,000.000		Local		0.00	12,000.00	0.00	39,634,090.00
		Base		0.00	12,000.00	0.00	39,634,090.00

949746101	WELLS FARGO + CO	COMMON STOCK USD1.	17 Oct 2017	19 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	53.299700	0.00	5,000.00	0.00	5,334,970.00
		Base	53.299700	0.00	5,000.00	0.00	5,334,970.00
			18 Oct 2017	20 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	53.558000	0.00	5,000.00	0.00	5,360,800.00
		Base	53.558000	0.00	5,000.00	0.00	5,360,800.00

**949746101 Total**

200,000.000		Local		0.00	10,000.00	0.00	10,695,770.00
		Base		0.00	10,000.00	0.00	10,695,770.00

96949L105	WILLIAMS PARTNERS LP	MLP	05 Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
24,400.000	1.000000 NJEU	Local	39.458500	0.00	854.00	0.00	963,641.40
		Base	39.458500	0.00	854.00	0.00	963,641.40
			26 Oct 2017	30 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
84,300.000	1.000000 NJEU	Local	36.824900	0.00	843.00	0.00	3,105,182.06
		Base	36.824900	0.00	843.00	0.00	3,105,182.06

**96949L105 Total**

108,700.000		Local		0.00	1,697.00	0.00	4,068,823.46
		Base		0.00	1,697.00	0.00	4,068,823.46

G01767105	ALKERMES PLC	COMMON STOCK USD.01	24 Oct 2017	26 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
60,000.000	1.000000 NJFA	Local	50.399500	0.00	2,100.00	0.00	3,026,070.00
		Base	50.399500	0.00	2,100.00	0.00	3,026,070.00

G0177J108	ALLERGAN PLC	COMMON STOCK USD.	18 Oct 2017	20 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	188.489000	0.00	1,400.00	0.00	7,540,960.00
		Base	188.489000	0.00	1,400.00	0.00	7,540,960.00
			20 Oct 2017	24 Oct 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	190.988400	0.00	350.00	0.00	1,910,234.00
		Base	190.988400	0.00	350.00	0.00	1,910,234.00
			20 Oct 2017	24 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	189.487300	0.00	100.00	0.00	1,894,973.00
		Base	189.487300	0.00	100.00	0.00	1,894,973.00
			23 Oct 2017	25 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	189.040800	0.00	350.00	0.00	1,890,758.00
		Base	189.040800	0.00	350.00	0.00	1,890,758.00
			24 Oct 2017	26 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	185.219600	0.00	350.00	0.00	1,852,546.00
		Base	185.219600	0.00	350.00	0.00	1,852,546.00
			26 Oct 2017	30 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	179.910600	0.00	350.00	0.00	1,799,456.00
		Base	179.910600	0.00	350.00	0.00	1,799,456.00
<b>G0177J108 Total</b>							
90,000.000		Local		0.00	2,900.00	0.00	16,888,927.00
		Base		0.00	2,900.00	0.00	16,888,927.00
G5785G107	MALLINCKRODT PLC	COMMON STOCK USD.2	11 Oct 2017	13 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	35.701800	0.00	200.00	0.00	714,236.00
		Base	35.701800	0.00	200.00	0.00	714,236.00
			12 Oct 2017	16 Oct 2017	JMP SECURITIES	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	35.191800	0.00	700.00	0.00	704,536.00
		Base	35.191800	0.00	700.00	0.00	704,536.00
			13 Oct 2017	17 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.912300	0.00	700.00	0.00	678,946.00
		Base	33.912300	0.00	700.00	0.00	678,946.00
			16 Oct 2017	18 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.400300	0.00	700.00	0.00	668,706.00
		Base	33.400300	0.00	700.00	0.00	668,706.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		17 Oct 2017	19 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	32.092000	0.00	700.00	0.00	642,540.00
		Base	32.092000	0.00	700.00	0.00	642,540.00
		18 Oct 2017	20 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	32.113500	0.00	700.00	0.00	642,970.00
		Base	32.113500	0.00	700.00	0.00	642,970.00
<b>G5785G107 Total</b>							
120,000.000		Local		0.00	3,700.00	0.00	4,051,934.00
		Base		0.00	3,700.00	0.00	4,051,934.00
G5960L103	MEDTRONIC PLC	COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	79.583600	0.00	700.00	0.00	1,592,372.00
		Base	79.583600	0.00	700.00	0.00	1,592,372.00
G8807B106	THERAVANCE BIOPHARMA INC	COMMON STOCK	24 Oct 2017	26 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
11,240.000	1.000000 NJFA	Local	31.144200	0.00	393.40	0.00	350,454.21
		Base	31.144200	0.00	393.40	0.00	350,454.21
		25 Oct 2017	27 Oct 2017		BARCLAYS CAPITAL INC	USD/DTC	0.04
21,540.000	1.000000 NJFA	Local	31.208800	0.00	753.90	0.00	672,991.45
		Base	31.208800	0.00	753.90	0.00	672,991.45
		26 Oct 2017	30 Oct 2017		BARCLAYS CAPITAL INC	USD/DTC	0.04
32,220.000	1.000000 NJFA	Local	30.425900	0.00	1,127.70	0.00	981,450.20
		Base	30.425900	0.00	1,127.70	0.00	981,450.20
<b>G8807B106 Total</b>							
65,000.000		Local		0.00	2,275.00	0.00	2,004,895.86
		Base		0.00	2,275.00	0.00	2,004,895.86
<b>US DOLLAR Total</b>							
23,510,421.000		Local		0.00	560,805.12	0.00	852,386,043.84
		Base		0.00	560,805.12	0.00	852,386,043.84

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

## EQUITY Total

23,510,421.000

Base 0.00 560,805.12 0.00 852,386,043.84

## OPTIONS BOUGHTBACK

US DOLLAR

ADI0Y4ZL3	XL GROUP LTD	OCT17 42 CALL	20 Oct 2017	23 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
256.000	1.000000 NJFA	Local	0.586600		0.00	256.00	15,272.96
		Base	0.586600		0.00	256.00	15,272.96

ADI0Y9M02	NIKE INC	OCT17 54 CALL	26 Oct 2017	27 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
345.000	1.000000 NJFA	Local	2.984500		0.00	345.00	103,310.25
		Base	2.984500		0.00	345.00	103,310.25

## US DOLLAR Total

601.000 Local 0.00 601.00 0.00 118,583.21  
Base 0.00 601.00 0.00 118,583.21

## OPTIONS BOUGHTBACK Total

601.000 Base 0.00 601.00 0.00 118,583.21

## OPTIONS EXPIRED\_WRTS

US DOLLAR

ADI0X8488	VANGUARD REIT ETF	OCT17 86 CALL	20 Oct 2017	20 Oct 2017	OPTION EXPIRED	USD/	
1,750.000	1.000000 NJGA	Local	0.000000		0.00	0.00	0.00
		Base	0.000000		0.00	0.00	0.00

ADI0Y4ZL3	XL GROUP LTD	OCT17 42 CALL	20 Oct 2017	20 Oct 2017	OPTION EXPIRED	USD/	
256.000	1.000000 NJFA	Local	0.000000		0.00	0.00	0.00
		Base	0.000000		0.00	0.00	0.00

20 Oct 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									
	-256.000	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
<b>ADI0Y4ZL3 Total</b>	0.000			Local		0.00	0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00	0.00
ADI0Y50N4	MICRON TECHNOLOGY INC			OCT17 43.5 CALL	20 Oct 2017	20 Oct 2017	OPTION EXPIRED	USD/		
	1,006.000	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
ADI0Y51J2	KROGER CO/THE			OCT17 23.5 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	510.000	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
ADI0Y9KR5	ANADARKO PETROLEUM CORP			OCT17 51 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	310.000	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
ADI0Y9LF0	DOLLAR GENERAL CORP			OCT17 86.5 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	10.000	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
ADI0Y9MQ5	CBS CORP			OCT17 60.5 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	180.000	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
ADI0Y9QH1	ACTIVISION BLIZZARD INC			OCT17 65 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	260.000	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
ADI0YCS82	DEVON ENERGY CORP			OCT17 37 CALL	27 Oct 2017	27 Oct 2017	OPTION EXPIRED	USD/		
	150.000	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							

**US DOLLAR Total**

4,176.000	Local			0.00	0.00	0.00	0.00
	Base			0.00	0.00	0.00	0.00

**OPTIONS EXPIRED\_WRTS Total**

4,176.000	Base			0.00	0.00	0.00	0.00
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**PURCHASE Total**

23,515,198.000	Base			0.00	561,406.12	0.00	852,504,627.05
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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							

## EQUITY

### US DOLLAR

001055102	AFLAC INC	COMMON STOCK USD.1	09 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	Local	82.236600	0.00	100.00	19.00	
			Base	82.236600	0.00	100.00	19.00	
							822,247.00	
							822,247.00	
00206R102	AT+T INC	COMMON STOCK USD1.004	04 Oct 2017	06 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	39.491300	0.00	5,000.00	91.23	
			Base	39.491300	0.00	5,000.00	91.23	
							3,944,038.77	
							3,944,038.77	
				05 Oct 2017	10 Oct 2017	INSTINET LLC	USD/DTC	0.05
	200,000.000	1.000000 NJFD	Local	39.431100	0.00	10,000.00	182.18	
			Base	39.431100	0.00	10,000.00	182.18	
							7,876,037.82	
							7,876,037.82	
				18 Oct 2017	20 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	35.622100	0.00	5,000.00	82.29	
			Base	35.622100	0.00	5,000.00	82.29	
							3,557,127.71	
							3,557,127.71	
				24 Oct 2017	26 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	200,000.000	1.000000 NJFD	Local	34.907200	0.00	1,400.00	161.28	
			Base	34.907200	0.00	1,400.00	161.28	
							6,979,878.71	
							6,979,878.71	
				25 Oct 2017	27 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	33.871500	0.00	3,500.00	78.25	
			Base	33.871500	0.00	3,500.00	78.25	
							3,383,571.75	
							3,383,571.75	
<b>00206R102 Total</b>	700,000.000		Local		0.00	24,900.00	595.23	
			Base		0.00	24,900.00	595.23	
							25,740,654.76	
							25,740,654.76	
002824100	ABBOTT LABORATORIES	COMMON STOCK	06 Oct 2017	11 Oct 2017	CAPIS	USD/DTC	0.05	
	55,000.000	1.000000 NJFA	Local	54.584100	0.00	2,750.00	69.35	
			Base	54.584100	0.00	2,750.00	69.35	
							2,999,306.14	
							2,999,306.14	
00287Y109	ABBVIE INC	COMMON STOCK USD.0106	06 Oct 2017	11 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	45,000.000	1.000000 NJFA	Local	90.232400	0.00	2,250.00	93.80	
							4,058,114.20	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	90.232400		0.00	2,250.00	93.80	4,058,114.20
00287Y109	ABBVIE INC	COMMON STOCK USD.01	18 Oct 2017	20 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	94.360400	0.00	1,400.00	87.19	3,772,928.81
	Base	94.360400		0.00	1,400.00	87.19	3,772,928.81
00287Y109	ABBVIE INC	COMMON STOCK USD.01	24 Oct 2017	26 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
165,000.000	1.000000 NJFA	Local	91.604500	0.00	5,775.00	349.16	15,108,618.34
	Base	91.604500		0.00	5,775.00	349.16	15,108,618.34
			27 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
30,000.000	1.000000 NJFA	Local	92.401900	0.00	300.00	64.04	2,771,692.96
	Base	92.401900		0.00	300.00	64.04	2,771,692.96
<b>00287Y109 Total</b>							
280,000.000		Local		0.00	9,725.00	594.19	25,711,354.31
		Base		0.00	9,725.00	594.19	25,711,354.31
00508Y102	ACUITY BRANDS INC	COMMON STOCK USD.01	04 Oct 2017	06 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	177.856600	0.00	200.00	82.17	3,556,849.83
		Base	177.856600	0.00	200.00	82.17	3,556,849.83
			05 Oct 2017	10 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	173.807700	0.00	350.00	40.15	1,737,686.85
		Base	173.807700	0.00	350.00	40.15	1,737,686.85
			26 Oct 2017	30 Oct 2017	JMP SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFD	Local	159.527600	0.00	525.00	55.28	2,392,333.72
		Base	159.527600	0.00	525.00	55.28	2,392,333.72
			30 Oct 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	164.677300	0.00	350.00	38.05	1,646,384.95
		Base	164.677300	0.00	350.00	38.05	1,646,384.95
<b>00508Y102 Total</b>							
55,000.000		Local		0.00	1,425.00	215.65	9,333,255.35
		Base		0.00	1,425.00	215.65	9,333,255.35



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
00751Y106	ADVANCE AUTO PARTS INC			COMMON STOCK USD.	09 Oct 2017	11 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	8,950.000	1.000000	NJFA	Local	92.962800	0.00	313.25	19.22	831,684.59
				Base	92.962800	0.00	313.25	19.22	831,684.59
00817Y108	AETNA INC			COMMON STOCK USD.	0127 Oct 2017	31 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
	15,000.000	1.000000	NJFA	Local	176.388999	0.00	525.00	61.12	2,645,248.87
				Base	176.388999	0.00	525.00	61.12	2,645,248.87
009728106	AKORN INC			COMMON STOCK	12 Oct 2017	16 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	15,000.000	1.000000	NJFA	Local	33.180300	0.00	525.00	11.50	497,168.00
				Base	33.180300	0.00	525.00	11.50	497,168.00
012653101	ALBEMARLE CORP			COMMON STOCK USD.	0104 Oct 2017	06 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	137.951699	0.00	350.00	31.87	1,379,135.12
				Base	137.951699	0.00	350.00	31.87	1,379,135.12
					05 Oct 2017	10 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	139.559300	0.00	350.00	32.24	1,395,210.76
				Base	139.559300	0.00	350.00	32.24	1,395,210.76
<b>012653101 Total</b>	20,000.000			Local		0.00	700.00	64.11	2,774,345.88
				Base		0.00	700.00	64.11	2,774,345.88
01741R102	ALLEGHENY TECHNOLOGIES INC			COMMON STOCK USD.	03 Oct 2017	05 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
	2,000.000	1.000000	NJFA	Local	24.841500	0.00	70.00	1.15	49,611.85
				Base	24.841500	0.00	70.00	1.15	49,611.85
					04 Oct 2017	06 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
	3,000.000	1.000000	NJFA	Local	25.096800	0.00	105.00	1.74	75,183.66
				Base	25.096800	0.00	105.00	1.74	75,183.66
					05 Oct 2017	10 Oct 2017	JMP SECURITIES	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	25.361200	0.00	87.50	1.47	63,314.03
				Base	25.361200	0.00	87.50	1.47	63,314.03
					06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	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								
	2,500.000	1.000000	NJFA	Local	25.074200	0.00	87.50	1.45	62,596.55
				Base	25.074200	0.00	87.50	1.45	62,596.55
					20 Oct 2017	24 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	24.588800	0.00	87.50	1.42	61,383.08
				Base	24.588800	0.00	87.50	1.42	61,383.08
					27 Oct 2017	31 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	24.858800	0.00	87.50	1.44	62,058.06
				Base	24.858800	0.00	87.50	1.44	62,058.06
<b>01741R102 Total</b>	15,000.000			Local		0.00	525.00	8.67	374,147.23
				Base		0.00	525.00	8.67	374,147.23
02079K107	ALPHABET INC CL C		COMMON STOCK USD.	05 Oct 2017	10 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	968.840499	0.00	350.00	223.81	9,687,831.18
				Base	968.840499	0.00	350.00	223.81	9,687,831.18
02079K107	ALPHABET INC CL C		COMMON STOCK USD.	27 Oct 2017	31 Oct 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	1,027.426900	0.00	175.00	118.67	5,136,840.83
				Base	1,027.426900	0.00	175.00	118.67	5,136,840.83
02079K107	ALPHABET INC CL C		COMMON STOCK USD.	27 Oct 2017	31 Oct 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	1,027.426900	0.00	350.00	237.34	10,273,681.66
				Base	1,027.426900	0.00	350.00	237.34	10,273,681.66
<b>02079K107 Total</b>	25,000.000			Local		0.00	875.00	579.82	25,098,353.67
				Base		0.00	875.00	579.82	25,098,353.67
02209S103	ALTRIA GROUP INC		COMMON STOCK USD.	10 Oct 2017	12 Oct 2017		INSTINET LLC	USD/DTC	0.05
	75,000.000	1.000000	NJFA	Local	64.637600	0.00	3,750.00	111.99	4,843,958.00
				Base	64.637600	0.00	3,750.00	111.99	4,843,958.00
023135106	AMAZON.COM INC		COMMON STOCK USD.	0127 Oct 2017	31 Oct 2017		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	5,000.000	1.000000	NJFD	Local	1,053.425300	0.00	175.00	121.68	5,266,829.82
				Base	1,053.425300	0.00	175.00	121.68	5,266,829.82

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				30 Oct 2017	OPEN		JEFFERIES LLC	USD/DTC	0.04
	2,000.000	1.000000	NJFD	Local	1,110.724700	0.00	70.00	51.32	2,221,328.08
				Base	1,110.724700	0.00	70.00	51.32	2,221,328.08
				31 Oct 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	1,000.000	1.000000	NJFD	Local	1,109.428000	0.00	10.00	25.63	1,109,392.37
				Base	1,109.428000	0.00	10.00	25.63	1,109,392.37
<b>023135106 Total</b>	8,000.000			Local		0.00	255.00	198.63	8,597,550.27
				Base		0.00	255.00	198.63	8,597,550.27
023608102	AMEREN CORPORATION		COMMON STOCK USD.01	30 Oct 2017	OPEN		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	8,000.000	1.000000	NJFA	Local	61.718300	0.00	80.00	11.41	493,654.99
				Base	61.718300	0.00	80.00	11.41	493,654.99
024835100	AMERICAN CAMPUS COMMUNITIES		REIT USD.01	17 Oct 2017	19 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	2,500.000	1.000000	NJFR	Local	44.001800	0.00	25.00	2.55	109,976.95
				Base	44.001800	0.00	25.00	2.55	109,976.95
03076C106	AMERIPRISE FINANCIAL INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	150.186400	0.00	350.00	34.70	1,501,479.30
				Base	150.186400	0.00	350.00	34.70	1,501,479.30
				27 Oct 2017	31 Oct 2017		BTIG, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	161.294100	0.00	350.00	37.26	1,612,553.74
				Base	161.294100	0.00	350.00	37.26	1,612,553.74
<b>03076C106 Total</b>	20,000.000			Local		0.00	700.00	71.96	3,114,033.04
				Base		0.00	700.00	71.96	3,114,033.04
032654105	ANALOG DEVICES INC		COMMON STOCK USD.	30 Oct 2017	OPEN		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	91.163599	0.00	350.00	21.06	911,264.93
				Base	91.163599	0.00	350.00	21.06	911,264.93
03662Q105	ANSYS INC		COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

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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								
	8,000.000	1.000000 NJFA							
			Local	124.403300	0.00	80.00	22.99	995,123.41	
			Base	124.403300	0.00	80.00	22.99	995,123.41	
037411105	APACHE CORP	COMMON STOCK USD.		16 Oct 2017	18 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	48,000.000	1.000000 NJFA	Local	42.348600	0.00	1,680.00	46.96	2,031,005.84	
			Base	42.348600	0.00	1,680.00	46.96	2,031,005.84	
03748R101	APARTMENT INVT + MGMT CO A	REIT USD.01		19 Oct 2017	23 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	44.057900	0.00	175.00	5.09	220,109.41	
			Base	44.057900	0.00	175.00	5.09	220,109.41	
				23 Oct 2017	25 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFA	Local	43.980800	0.00	700.00	20.32	878,895.68	
			Base	43.980800	0.00	700.00	20.32	878,895.68	
<b>03748R101 Total</b>	25,000.000		Local		0.00	875.00	25.41	1,099,005.09	
			Base		0.00	875.00	25.41	1,099,005.09	
037833100	APPLE INC	COMMON STOCK USD.		06 Oct 2017	11 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFA	Local	154.968100	0.00	700.00	71.60	3,098,590.39	
			Base	154.968100	0.00	700.00	71.60	3,098,590.39	
037833100	APPLE INC	COMMON STOCK USD.		27 Oct 2017	31 Oct 2017	EVERCORE	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	163.253800	0.00	700.00	75.43	3,264,300.56	
			Base	163.253800	0.00	700.00	75.43	3,264,300.56	
037833100	APPLE INC	COMMON STOCK USD.		27 Oct 2017	31 Oct 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	35,000.000	1.000000 NJFA	Local	163.007800	0.00	1,225.00	131.80	5,703,916.20	
			Base	163.007800	0.00	1,225.00	131.80	5,703,916.20	
<b>037833100 Total</b>	75,000.000		Local		0.00	2,625.00	278.83	12,066,807.15	
			Base		0.00	2,625.00	278.83	12,066,807.15	
038222105	APPLIED MATERIALS INC	COMMON STOCK USD.01		27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	56.499000	0.00	3,500.00	130.52	5,646,269.48	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	56.499000		0.00	3,500.00	130.52	5,646,269.48
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	10 Oct 2017	12 Oct 2017		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFA	Local	42.731500	0.00	2,500.00	49.36	2,134,025.64
	Base	42.731500		0.00	2,500.00	49.36	2,134,025.64
		27 Oct 2017	31 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
115,000.000	1.000000 NJFA	Local	43.021900	0.00	4,025.00	114.29	4,943,379.21
	Base	43.021900		0.00	4,025.00	114.29	4,943,379.21
<b>039483102 Total</b>							
165,000.000		Local		0.00	6,525.00	163.65	7,077,404.85
	Base			0.00	6,525.00	163.65	7,077,404.85
03965L100	ARCONIC INC COMMON STOCK	05 Oct 2017	10 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	26.883200	0.00	3,500.00	62.11	2,684,757.89
	Base	26.883200		0.00	3,500.00	62.11	2,684,757.89
		11 Oct 2017	13 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	27.391300	0.00	5,000.00	63.28	2,734,066.72
	Base	27.391300		0.00	5,000.00	63.28	2,734,066.72
		18 Oct 2017	20 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	26.850500	0.00	5,000.00	62.03	2,679,987.97
	Base	26.850500		0.00	5,000.00	62.03	2,679,987.97
		19 Oct 2017	23 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	26.462700	0.00	1,750.00	30.57	1,321,354.42
	Base	26.462700		0.00	1,750.00	30.57	1,321,354.42
		26 Oct 2017	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	24.698500	0.00	500.00	28.53	1,234,396.47
	Base	24.698500		0.00	500.00	28.53	1,234,396.47
		27 Oct 2017	31 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	24.532400	0.00	3,500.00	56.67	2,449,683.33
	Base	24.532400		0.00	3,500.00	56.67	2,449,683.33

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				31 Oct 2017	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	24.846100	0.00	3,500.00	57.40	2,481,052.60
				Base	24.846100	0.00	3,500.00	57.40	2,481,052.60
<b>03965L100 Total</b>									
	600,000.000			Local		0.00	22,750.00	360.59	15,585,299.40
				Base		0.00	22,750.00	360.59	15,585,299.40
053332102	AUTOZONE INC		COMMON STOCK USD.0126	Oct 2017	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	500.000	1.000000	NJFA	Local	561.380000	0.00	5.00	6.49	280,678.51
				Base	561.380000	0.00	5.00	6.49	280,678.51
05614L100	BABCOCK + WILCOX ENTERPR		COMMON STOCK USD.0120	Oct 2017	24 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	50,000.000	1.000000	NJFA	Local	4.281500	0.00	500.00	4.95	213,570.05
				Base	4.281500	0.00	500.00	4.95	213,570.05
058498106	BALL CORP		COMMON STOCK	27 Oct 2017	31 Oct 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	15,000.000	1.000000	NJFA	Local	42.862700	0.00	525.00	14.86	642,400.64
				Base	42.862700	0.00	525.00	14.86	642,400.64
058516105	BALLANTYNE STRONG INC		COMMON STOCK USD.0106	Oct 2017	11 Oct 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	5.872800	0.00	350.00	1.36	58,376.64
				Base	5.872800	0.00	350.00	1.36	58,376.64
060505104	BANK OF AMERICA CORP		COMMON STOCK USD.0103	Oct 2017	05 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	25.764900	0.00	3,500.00	59.52	2,572,930.48
				Base	25.764900	0.00	3,500.00	59.52	2,572,930.48
				05 Oct 2017	10 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	26.158700	0.00	3,500.00	60.43	2,612,309.56
				Base	26.158700	0.00	3,500.00	60.43	2,612,309.56
				27 Oct 2017	31 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	27.779100	0.00	3,500.00	64.17	2,774,345.83
				Base	27.779100	0.00	3,500.00	64.17	2,774,345.83

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
<b>060505104 Total</b>								
300,000.000								
			Local	0.00	10,500.00	184.12	7,959,585.87	
			Base	0.00	10,500.00	184.12	7,959,585.87	
074014101	BEASLEY BROADCAST GRP INC A	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
2,000.000	1.000000 NJFA		Local	11.840000	0.00	20.00	23,659.45	
			Base	11.840000	0.00	20.00	23,659.45	
07556Q881	BEAZER HOMES USA INC	COMMON STOCK USD.	26 Oct 2017	30 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	19.603700	0.00	700.00	391,364.94	
			Base	19.603700	0.00	700.00	391,364.94	
09062X103	BIOGEN INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	326.156399	0.00	350.00	3,261,138.64	
			Base	326.156399	0.00	350.00	3,261,138.64	
100557107	BOSTON BEER COMPANY INC A	COMMON STOCK USD.	01 10 Oct 2017	12 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04	
20,000.000	1.000000 NJFA		Local	165.861300	0.00	700.00	3,316,449.37	
			Base	165.861300	0.00	700.00	3,316,449.37	
10921T101	BRIGHTCOVE	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFA		Local	7.316500	0.00	700.00	145,626.61	
			Base	7.316500	0.00	700.00	145,626.61	
112463104	BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.	01 19 Oct 2017	23 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
20,600.000	1.000000 NJFA		Local	10.411600	0.00	721.00	213,753.00	
			Base	10.411600	0.00	721.00	213,753.00	
				23 Oct 2017	25 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
66,000.000	1.000000 NJFA		Local	10.302300	0.00	2,310.00	677,626.09	
			Base	10.302300	0.00	2,310.00	677,626.09	
				26 Oct 2017	30 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
25,000.000	1.000000 NJFA		Local	9.605400	0.00	250.00	239,879.45	
			Base	9.605400	0.00	250.00	239,879.45	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				30 Oct 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	44,000.000	1.000000	NJFA	Local	9.613700	0.00	440.00	9.78	422,553.02
				Base	9.613700	0.00	440.00	9.78	422,553.02
<b>112463104 Total</b>	155,600.000			Local		0.00	3,721.00	36.00	1,553,811.56
				Base		0.00	3,721.00	36.00	1,553,811.56
12504L109	CBRE GROUP INC A		COMMON STOCK USD.01	09 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	38.663400	0.00	100.00	8.94	386,525.06
				Base	38.663400	0.00	100.00	8.94	386,525.06
125269100	CF INDUSTRIES HOLDINGS INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	34.961400	0.00	3,500.00	80.77	3,492,559.23
				Base	34.961400	0.00	3,500.00	80.77	3,492,559.23
				26 Oct 2017	30 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	37.108900	0.00	3,500.00	85.73	3,707,304.27
				Base	37.108900	0.00	3,500.00	85.73	3,707,304.27
<b>125269100 Total</b>	200,000.000			Local		0.00	7,000.00	166.50	7,199,863.50
				Base		0.00	7,000.00	166.50	7,199,863.50
125509109	CIGNA CORP		COMMON STOCK USD.25	06 Oct 2017	11 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	190.998300	0.00	350.00	44.13	1,909,588.87
				Base	190.998300	0.00	350.00	44.13	1,909,588.87
126650100	CVS HEALTH CORP		COMMON STOCK USD.01	10 Oct 2017	12 Oct 2017		INSTINET LLC	USD/DTC	0.05
	65,000.000	1.000000	NJFA	Local	74.659500	0.00	3,250.00	112.11	4,849,505.38
				Base	74.659500	0.00	3,250.00	112.11	4,849,505.38
12673A108	CYS INVESTMENTS INC		REIT USD.01	09 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	34,000.000	1.000000	NJFA	Local	8.604500	0.00	340.00	6.76	292,206.24
				Base	8.604500	0.00	340.00	6.76	292,206.24



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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
127387108	CADENCE DESIGN SYS INC	COMMON STOCK USD.0106	Oct 2017	11 Oct 2017	EVERCORE	USD/DTC	0.04
24,800.000	1.000000 NJFA	Local	40.403800	0.00	868.00	23.15	1,001,123.09
		Base	40.403800	0.00	868.00	23.15	1,001,123.09
128246105	CALAVO GROWERS INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
3,000.000	1.000000 NJFD	Local	74.112500	0.00	105.00	5.14	222,227.36
		Base	74.112500	0.00	105.00	5.14	222,227.36
			06 Oct 2017	11 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
2,000.000	1.000000 NJFD	Local	73.093800	0.00	70.00	3.38	146,114.22
		Base	73.093800	0.00	70.00	3.38	146,114.22
<b>128246105 Total</b>							
5,000.000		Local		0.00	175.00	8.52	368,341.58
		Base		0.00	175.00	8.52	368,341.58
14040H105	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.0126	Oct 2017	30 Oct 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	91.768900	0.00	3,500.00	211.99	9,173,178.00
		Base	91.768900	0.00	3,500.00	211.99	9,173,178.00
			27 Oct 2017	31 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	92.777500	0.00	3,500.00	214.32	9,274,035.67
		Base	92.777500	0.00	3,500.00	214.32	9,274,035.67
<b>14040H105 Total</b>							
200,000.000		Local		0.00	7,000.00	426.31	18,447,213.67
		Base		0.00	7,000.00	426.31	18,447,213.67
140475104	CAPITAL SENIOR LIVING CORP	COMMON STOCK USD.0102	Oct 2017	04 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	12.639200	0.00	100.00	2.92	126,289.08
		Base	12.639200	0.00	100.00	2.92	126,289.08
142339100	CARLISLE COS INC	COMMON STOCK USD1.005	Oct 2017	10 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	103.182100	0.00	350.00	23.84	1,031,447.16
		Base	103.182100	0.00	350.00	23.84	1,031,447.16
			25 Oct 2017	27 Oct 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									
	20,000.000	1.000000	NJFD	Local	110.965600	0.00	700.00	51.27	2,218,560.73	
				Base	110.965600	0.00	700.00	51.27	2,218,560.73	
					26 Oct 2017	30 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	111.262000	0.00	100.00	25.71	1,112,494.29	
				Base	111.262000	0.00	100.00	25.71	1,112,494.29	
<b>142339100 Total</b>	40,000.000			Local		0.00	1,150.00	100.82	4,362,502.18	
				Base		0.00	1,150.00	100.82	4,362,502.18	
149123101	CATERPILLAR INC COMMON STOCK USD			1.027	Oct 2017	31 Oct 2017	EVERCORE	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	137.690000	0.00	175.00	15.91	688,259.09	
				Base	137.690000	0.00	175.00	15.91	688,259.09	
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD			.01	10 Oct 2017	12 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	17,000.000	1.000000	NJFA	Local	29.049200	0.00	595.00	11.41	493,229.99	
				Base	29.049200	0.00	595.00	11.41	493,229.99	
					30 Oct 2017	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	17,000.000	1.000000	NJFA	Local	29.482600	0.00	595.00	11.58	500,597.62	
				Base	29.482600	0.00	595.00	11.58	500,597.62	
<b>15189T107 Total</b>	34,000.000			Local		0.00	1,190.00	22.99	993,827.61	
				Base		0.00	1,190.00	22.99	993,827.61	
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD			.01	16 Oct 2017	18 Oct 2017	FBN SECURITIES INC	USD/DTC	0.01	
	338,000.000	1.000000	NJFA	Local	3.845300	0.00	2,366.00	30.03	1,297,315.37	
				Base	3.845300	0.00	2,366.00	30.03	1,297,315.37	
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD				06 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFA	Local	37.521700	0.00	200.00	17.34	750,216.66	
				Base	37.521700	0.00	200.00	17.34	750,216.66	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD				06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	65,000.000	1.000000	NJFA	Local	33.650600	0.00	2,275.00	50.53	2,184,963.47	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	33.650600		0.00	2,275.00	50.53	2,184,963.47
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	24 Oct 2017	26 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	34.572100	0.00	1,000.00	159.73	6,913,260.26
	Base	34.572100		0.00	1,000.00	159.73	6,913,260.26
			25 Oct 2017	27 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	34.410300	0.00	3,500.00	79.49	3,437,450.50
	Base	34.410300		0.00	3,500.00	79.49	3,437,450.50
			26 Oct 2017	30 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	34.285000	0.00	3,500.00	79.20	3,424,920.79
	Base	34.285000		0.00	3,500.00	79.20	3,424,920.79
			27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	34.459200	0.00	3,500.00	79.61	3,442,340.39
	Base	34.459200		0.00	3,500.00	79.61	3,442,340.39
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.	27 Oct 2017	31 Oct 2017	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFA	Local	34.381500	0.00	3,500.00	79.43	3,434,570.56
	Base	34.381500		0.00	3,500.00	79.43	3,434,570.56
<b>17275R102 Total</b>							
665,000.000		Local		0.00	17,275.00	527.99	22,837,505.97
		Base		0.00	17,275.00	527.99	22,837,505.97
174610105	CITIZENS FINANCIAL GROUP	COMMON STOCK USD.	0105 Oct 2017	10 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	37.116300	0.00	1,750.00	42.87	1,854,022.12
		Base	37.116300		1,750.00	42.87	1,854,022.12
			11 Oct 2017	13 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	37.489200	0.00	350.00	43.31	1,874,066.68
		Base	37.489200		350.00	43.31	1,874,066.68
<b>174610105 Total</b>							
100,000.000		Local		0.00	2,100.00	86.18	3,728,088.80
		Base		0.00	2,100.00	86.18	3,728,088.80

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
177376100	CITRIX SYSTEMS INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
12,600.000	1.000000 NJFA	Local	78.975500	0.00	441.00	22.99	994,627.31
		Base	78.975500	0.00	441.00	22.99	994,627.31
19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.	09 Oct 2017	11 Oct 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	48.377900	0.00	700.00	22.36	966,835.64
		Base	48.377900	0.00	700.00	22.36	966,835.64
			10 Oct 2017	12 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	48.892900	0.00	350.00	11.30	488,567.70
		Base	48.892900	0.00	350.00	11.30	488,567.70
<b>19239V302 Total</b>							
30,000.000		Local		0.00	1,050.00	33.66	1,455,403.34
		Base		0.00	1,050.00	33.66	1,455,403.34
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017	CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	38.369500	0.00	5,000.00	88.64	3,831,861.35
		Base	38.369500	0.00	5,000.00	88.64	3,831,861.35
			27 Oct 2017	31 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	35.724400	0.00	3,500.00	82.53	3,568,857.47
		Base	35.724400	0.00	3,500.00	82.53	3,568,857.47
			31 Oct 2017	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	36.176600	0.00	3,500.00	83.57	3,614,076.43
		Base	36.176600	0.00	3,500.00	83.57	3,614,076.43
<b>20030N101 Total</b>							
300,000.000		Local		0.00	12,000.00	254.74	11,014,795.25
		Base		0.00	12,000.00	254.74	11,014,795.25
20825C104	CONOCOPHILLIPS	COMMON STOCK USD.01	16 Oct 2017	18 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
60,700.000	1.000000 NJFA	Local	49.762500	0.00	2,124.50	69.78	3,018,389.47
		Base	49.762500	0.00	2,124.50	69.78	3,018,389.47
209115104	CONSOLIDATED EDISON INC	COMMON STOCK USD.1	10 Oct 2017	12 Oct 2017	J.P. MORGAN CLEARING CORP.	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							
7,000.000	1.000000 NJFA	Local	82.278900	0.00	245.00	13.31	575,693.99
		Base	82.278900	0.00	245.00	13.31	575,693.99
21036P108	CONSTELLATION BRANDS INC A	COMMON STOCK USD.0130	Oct 2017	OPEN	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	213.005800	0.00	700.00	98.41	4,259,317.58
		Base	213.005800	0.00	700.00	98.41	4,259,317.58
			31 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	218.487700	0.00	350.00	50.48	2,184,476.52
		Base	218.487700	0.00	350.00	50.48	2,184,476.52
<b>21036P108 Total</b>							
30,000.000		Local		0.00	1,050.00	148.89	6,443,794.10
		Base		0.00	1,050.00	148.89	6,443,794.10
216831107	COOPER TIRE + RUBBER	COMMON STOCK USD1.002	Oct 2017	04 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	37.231800	0.00	700.00	17.21	743,918.79
		Base	37.231800	0.00	700.00	17.21	743,918.79
			03 Oct 2017	05 Oct 2017	INSTINET LLC	USD/DTC	0.05
30,000.000	1.000000 NJFD	Local	37.529900	0.00	1,500.00	26.01	1,124,370.99
		Base	37.529900	0.00	1,500.00	26.01	1,124,370.99
			04 Oct 2017	06 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	37.267100	0.00	1,050.00	25.83	1,116,937.16
		Base	37.267100	0.00	1,050.00	25.83	1,116,937.16
			05 Oct 2017	10 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	37.061800	0.00	100.00	8.57	370,509.43
		Base	37.061800	0.00	100.00	8.57	370,509.43
			06 Oct 2017	11 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	36.588600	0.00	700.00	16.91	731,055.09
		Base	36.588600	0.00	700.00	16.91	731,055.09
			09 Oct 2017	11 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	36.443100	0.00	1,050.00	25.26	1,092,217.74
		Base	36.443100	0.00	1,050.00	25.26	1,092,217.74

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Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
				10 Oct 2017	12 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
30,000.000	1.000000	NJFD	Local	36.363200		0.00	1,050.00	25.20	1,089,820.80
			Base	36.363200		0.00	1,050.00	25.20	1,089,820.80
				11 Oct 2017	13 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
30,000.000	1.000000	NJFD	Local	36.675000		0.00	1,050.00	25.42	1,099,174.58
			Base	36.675000		0.00	1,050.00	25.42	1,099,174.58
				12 Oct 2017	16 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
30,000.000	1.000000	NJFD	Local	36.696300		0.00	1,050.00	25.44	1,099,813.56
			Base	36.696300		0.00	1,050.00	25.44	1,099,813.56
				13 Oct 2017	17 Oct 2017		CRAIG - HALLUM	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	37.000600		0.00	700.00	17.10	739,294.90
			Base	37.000600		0.00	700.00	17.10	739,294.90
				16 Oct 2017	18 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	36.593300		0.00	700.00	16.91	731,149.09
			Base	36.593300		0.00	700.00	16.91	731,149.09
<b>216831107 Total</b>									
270,000.000			Local			0.00	9,650.00	229.86	9,938,262.13
			Base			0.00	9,650.00	229.86	9,938,262.13
22160K105	COSTCO WHOLESALE CORP		COMMON STOCK USD.	20 Oct 2017	24 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
11,765.000	1.000000	NJFD	Local	160.872600		0.00	82.35	43.73	1,892,540.06
			Base	160.872600		0.00	82.35	43.73	1,892,540.06
				20 Oct 2017	24 Oct 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.03
88,235.000	1.000000	NJFD	Local	160.810800		0.00	3,088.22	327.77	14,185,724.94
			Base	160.810800		0.00	3,088.22	327.77	14,185,724.94
				23 Oct 2017	25 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
70,000.000	1.000000	NJFD	Local	161.402000		0.00	2,450.00	260.99	11,295,429.01
			Base	161.402000		0.00	2,450.00	260.99	11,295,429.01
				24 Oct 2017	26 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	162.076700		0.00	1,750.00	187.20	8,101,897.79

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	162.076700	0.00	1,750.00	187.20	8,101,897.79
<b>22160K105 Total</b>									
	220,000.000			Local		0.00	7,370.57	819.69	35,475,591.80
				Base		0.00	7,370.57	819.69	35,475,591.80
227046109	CROCS INC		COMMON STOCK USD.	09 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJFA	Local	9.710900	0.00	150.00	3.37	145,510.13
				Base	9.710900	0.00	150.00	3.37	145,510.13
22822V101	CROWN CASTLE INTL CORP		REIT USD.01	10 Oct 2017	12 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	2,500.000	1.000000	NJFA	Local	102.217800	0.00	25.00	5.91	255,513.59
				Base	102.217800	0.00	25.00	5.91	255,513.59
22822V101	CROWN CASTLE INTL CORP		REIT USD.01	27 Oct 2017	31 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	103.435600	0.00	200.00	47.79	2,068,464.21
				Base	103.435600	0.00	200.00	47.79	2,068,464.21
<b>22822V101 Total</b>									
	22,500.000			Local		0.00	225.00	53.70	2,323,977.80
				Base		0.00	225.00	53.70	2,323,977.80
229669106	CUBIC CORP		COMMON STOCK	02 Oct 2017	04 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	15,000.000	1.000000	NJFA	Local	51.411500	0.00	150.00	17.82	771,004.68
				Base	51.411500	0.00	150.00	17.82	771,004.68
					03 Oct 2017	05 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	51.947000	0.00	100.00	12.00	519,358.00
				Base	51.947000	0.00	100.00	12.00	519,358.00
					04 Oct 2017	06 Oct 2017	EVERCORE	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	52.807000	0.00	175.00	6.10	263,853.90
				Base	52.807000	0.00	175.00	6.10	263,853.90
					05 Oct 2017	10 Oct 2017	JMP SECURITIES	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	53.222500	0.00	175.00	6.15	265,931.35
				Base	53.222500	0.00	175.00	6.15	265,931.35

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		06 Oct 2017	11 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 52.723300		0.00	525.00	18.27	790,306.23
		Base 52.723300		0.00	525.00	18.27	790,306.23
		10 Oct 2017	12 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local 53.123600		0.00	150.00	18.41	796,685.59
		Base 53.123600		0.00	150.00	18.41	796,685.59
		23 Oct 2017	25 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 54.520500		0.00	100.00	12.60	545,092.40
		Base 54.520500		0.00	100.00	12.60	545,092.40
		25 Oct 2017	27 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local 56.012000		0.00	50.00	6.47	280,003.53
		Base 56.012000		0.00	50.00	6.47	280,003.53
		26 Oct 2017	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 55.812500		0.00	100.00	12.90	558,012.10
		Base 55.812500		0.00	100.00	12.90	558,012.10
<b>229669106 Total</b>							
90,000.000		Local		0.00	1,525.00	110.72	4,790,247.78
		Base		0.00	1,525.00	110.72	4,790,247.78
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
75,000.000	1.000000 NJFA	Local 15.516000		0.00	3,750.00	26.89	1,159,923.11
		Base 15.516000		0.00	3,750.00	26.89	1,159,923.11
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	12 Oct 2017	16 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 15.892300		0.00	5,000.00	36.72	1,584,193.28
		Base 15.892300		0.00	5,000.00	36.72	1,584,193.28
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local 16.112500		0.00	2,625.00	27.92	1,205,784.58
		Base 16.112500		0.00	2,625.00	27.92	1,205,784.58



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

**232806109 Total**

250,000.000			Local	0.00	11,375.00	91.53	3,949,900.97
			Base	0.00	11,375.00	91.53	3,949,900.97

233153204	DCT INDUSTRIAL TRUST INC	REIT USD.01	23 Oct 2017	25 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
5,000.000	1.000000 NJFR		Local	58.343700	0.00	50.00	291,661.76	
			Base	58.343700	0.00	50.00	291,661.76	
				25 Oct 2017	27 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFR		Local	57.950300	0.00	50.00	289,694.80	
			Base	57.950300	0.00	50.00	289,694.80	

**233153204 Total**

10,000.000			Local	0.00	100.00	13.44	581,356.56
			Base	0.00	100.00	13.44	581,356.56

237917208	DATAWATCH CORP	COMMON STOCK USD.01	26 Oct 2017	30 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	11.748900	0.00	100.00	117,386.28
			Base	11.748900	0.00	100.00	117,386.28

247361702	DELTA AIR LINES INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD		Local	51.560000	0.00	5,000.00	5,150,880.88
			Base	51.560000	0.00	5,000.00	5,150,880.88

253393102	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	02 Oct 2017	04 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05	
50,000.000	1.000000 NJFD		Local	27.128400	0.00	2,500.00	1,353,888.65	
			Base	27.128400	0.00	2,500.00	1,353,888.65	
				03 Oct 2017	05 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD		Local	27.406600	0.00	2,500.00	1,367,798.34	
			Base	27.406600	0.00	2,500.00	1,367,798.34	
				04 Oct 2017	06 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	27.640000	0.00	1,750.00	1,380,218.07	
			Base	27.640000	0.00	1,750.00	1,380,218.07	

253393102	DICK S SPORTING GOODS INC	COMMON STOCK USD.01	09 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
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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									
	10,000.000	1.000000	NJFA		Local	27.287800	0.00	100.00	6.31	272,771.69
					Base	27.287800	0.00	100.00	6.31	272,771.69
<b>253393102 Total</b>	160,000.000				Local		0.00	6,850.00	101.24	4,374,676.75
					Base		0.00	6,850.00	101.24	4,374,676.75
254687106	WALT DISNEY CO/THE		COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC		0.04
	50,000.000	1.000000	NJFA		Local	98.162100	0.00	1,750.00	113.38	4,906,241.62
					Base	98.162100	0.00	1,750.00	113.38	4,906,241.62
260174107	DOVER MOTORSPORTS INC		COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		0.04
	10,000.000	1.000000	NJFA		Local	2.046500	0.00	350.00	0.48	20,114.52
					Base	2.046500	0.00	350.00	0.48	20,114.52
26078J100	DOWDUPONT INC		COMMON STOCK USD.01	23 Oct 2017	25 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC		0.04
	40,000.000	1.000000	NJFD		Local	71.771100	0.00	1,400.00	66.32	2,869,377.68
					Base	71.771100	0.00	1,400.00	66.32	2,869,377.68
26441C204	DUKE ENERGY CORP		COMMON STOCK USD.	10 Oct 2017	12 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC		0.04
	12,000.000	1.000000	NJFA		Local	85.709599	0.00	420.00	23.76	1,028,071.43
					Base	85.709599	0.00	420.00	23.76	1,028,071.43
26884U109	EPR PROPERTIES		REIT USD.01	19 Oct 2017	23 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	10,000.000	1.000000	NJFD		Local	70.782400	0.00	100.00	16.36	707,707.64
					Base	70.782400	0.00	100.00	16.36	707,707.64
				27 Oct 2017	31 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	10,000.000	1.000000	NJFD		Local	68.996000	0.00	100.00	15.94	689,844.06
					Base	68.996000	0.00	100.00	15.94	689,844.06
<b>26884U109 Total</b>	20,000.000				Local		0.00	200.00	32.30	1,397,551.70
					Base		0.00	200.00	32.30	1,397,551.70
29267H406	ENDURANCE SPECIALTY HLDG		PREFERRED STOCK 6.35	23 Oct 2017	23 Oct 2017		LIQUIDATION	USD/DTC		
	26,200.000	1.000000	NJFE		Local	25.167568	0.00	0.00	0.00	659,390.30

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	25.167568		0.00	0.00	0.00	659,390.30
				26 Oct 2017	26 Oct 2017		LIQUIDATION	USD/DTC	
	3,800.000	1.000000	NJFE	Local	25.167568	0.00	0.00	0.00	95,636.76
			Base	25.167568		0.00	0.00	0.00	95,636.76
				30 Oct 2017	30 Oct 2017		LIQUIDATION	USD/DTC	
	900.000	1.000000	NJFE	Local	25.167566	0.00	0.00	0.00	22,650.81
			Base	25.167566		0.00	0.00	0.00	22,650.81
<b>29267H406 Total</b>									
	30,900.000		Local			0.00	0.00	0.00	777,677.87
			Base			0.00	0.00	0.00	777,677.87
293639100	ENTERCOM COMMUNICATIONS CL A		COMMON STOCK USD.01	30 Oct 2017	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	120,000.000	1.000000	NJFA	Local	11.035800	0.00	1,200.00	30.60	1,323,065.39
			Base	11.035800		0.00	1,200.00	30.60	1,323,065.39
29476L107	EQUITY RESIDENTIAL		REIT USD.01	10 Oct 2017	12 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	5,000.000	1.000000	NJFR	Local	66.290000	0.00	50.00	7.66	331,392.34
			Base	66.290000		0.00	50.00	7.66	331,392.34
				17 Oct 2017	19 Oct 2017		JMP SECURITIES	USD/DTC	0.04
	5,000.000	1.000000	NJFR	Local	67.110400	0.00	175.00	7.76	335,369.24
			Base	67.110400		0.00	175.00	7.76	335,369.24
<b>29476L107 Total</b>									
	10,000.000		Local			0.00	225.00	15.42	666,761.58
			Base			0.00	225.00	15.42	666,761.58
297425100	ESTERLINE TECHNOLOGIES CORP		COMMON STOCK USD.2	03 Oct 2017	05 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	93.086800	0.00	100.00	21.51	930,746.49
			Base	93.086800		0.00	100.00	21.51	930,746.49
				05 Oct 2017	10 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	93.432200	0.00	350.00	21.59	933,950.41
			Base	93.432200		0.00	350.00	21.59	933,950.41

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		26 Oct 2017	30 Oct 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	95.844100	0.00	350.00	22.14	958,068.86
		Base	95.844100	0.00	350.00	22.14	958,068.86
<b>297425100 Total</b>							
30,000.000		Local		0.00	800.00	65.24	2,822,765.76
		Base		0.00	800.00	65.24	2,822,765.76
30040W108	EVERSOURCE ENERGY	COMMON STOCK USD5.010	10 Oct 2017	12 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	60.553000	0.00	525.00	20.99	907,749.01
		Base	60.553000	0.00	525.00	20.99	907,749.01
300614500	EXA CORP	COMMON STOCK USD.	18 Oct 2017	20 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
80,000.000	1.000000 NJFD	Local	24.215800	0.00	800.00	44.76	1,936,419.24
		Base	24.215800	0.00	800.00	44.76	1,936,419.24
		19 Oct 2017	23 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	24.210200	0.00	200.00	11.19	483,992.81
		Base	24.210200	0.00	200.00	11.19	483,992.81
		20 Oct 2017	24 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	24.210500	0.00	400.00	22.38	967,997.62
		Base	24.210500	0.00	400.00	22.38	967,997.62
		23 Oct 2017	25 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	24.196200	0.00	400.00	22.36	967,425.64
		Base	24.196200	0.00	400.00	22.36	967,425.64
		24 Oct 2017	26 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	24.184600	0.00	100.00	5.59	241,740.41
		Base	24.184600	0.00	100.00	5.59	241,740.41
		25 Oct 2017	27 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	24.191000	0.00	100.00	5.59	241,804.41
		Base	24.191000	0.00	100.00	5.59	241,804.41
		26 Oct 2017	30 Oct 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								
	20,000.000	1.000000	NJFD		Local	24.190300	0.00	200.00	483,594.82
					Base	24.190300	0.00	200.00	483,594.82
<b>300614500 Total</b>	220,000.000				Local		0.00	2,200.00	5,322,974.95
					Base		0.00	2,200.00	5,322,974.95
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.0125			Oct 2017	27 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	60,000.000	1.000000	NJFD		Local	60.864000	0.00	2,100.00	3,649,655.64
					Base	60.864000	0.00	2,100.00	3,649,655.64
				26 Oct 2017	30 Oct 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD		Local	61.585800	0.00	1,050.00	1,846,481.32
					Base	61.585800	0.00	1,050.00	1,846,481.32
				27 Oct 2017	31 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJFD		Local	62.070600	0.00	1,000.00	6,205,916.61
					Base	62.070600	0.00	1,000.00	6,205,916.61
				30 Oct 2017	OPEN		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	60,000.000	1.000000	NJFD		Local	61.068200	0.00	2,100.00	3,661,907.35
					Base	61.068200	0.00	2,100.00	3,661,907.35
				31 Oct 2017	OPEN		GOLDMAN SACHS + CO	USD/DTC	0.04
	50,000.000	1.000000	NJFD		Local	61.277900	0.00	1,750.00	3,062,074.22
					Base	61.277900	0.00	1,750.00	3,062,074.22
<b>30219G108 Total</b>	300,000.000				Local		0.00	8,000.00	18,426,035.14
					Base		0.00	8,000.00	18,426,035.14
30231G102	EXXON MOBIL CORP COMMON STOCK			10 Oct 2017	12 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	50,000.000	1.000000	NJFD		Local	82.267600	0.00	2,500.00	4,110,784.97
					Base	82.267600	0.00	2,500.00	4,110,784.97
				11 Oct 2017	13 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD		Local	82.563500	0.00	1,750.00	4,126,329.62
					Base	82.563500	0.00	1,750.00	4,126,329.62

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

**30231G102 Total**

100,000.000			Local			0.00	4,250.00	190.40	8,237,114.59
			Base			0.00	4,250.00	190.40	8,237,114.59

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								
30303M102	FACEBOOK INC A	COMMON STOCK USD.	13 Oct 2017	17 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	174.022200	0.00	1,750.00	201.00	8,699,159.00
			Base	174.022200	0.00	1,750.00	201.00	8,699,159.00
				16 Oct 2017	18 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD		Local	174.331300	0.00	1,050.00	120.82	5,228,768.17
			Base	174.331300	0.00	1,050.00	120.82	5,228,768.17
				18 Oct 2017	20 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
20,000.000	1.000000 NJFD		Local	176.369300	0.00	700.00	81.49	3,526,604.50
			Base	176.369300	0.00	700.00	81.49	3,526,604.50
				19 Oct 2017	23 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
50,000.000	1.000000 NJFD		Local	173.681900	0.00	2,500.00	200.61	8,681,394.39
			Base	173.681900	0.00	2,500.00	200.61	8,681,394.39
				20 Oct 2017	24 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	175.275300	0.00	1,750.00	202.44	8,761,812.56
			Base	175.275300	0.00	1,750.00	202.44	8,761,812.56
				26 Oct 2017	30 Oct 2017	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	171.301500	0.00	3,500.00	395.71	17,126,254.28
			Base	171.301500	0.00	3,500.00	395.71	17,126,254.28
				27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	177.550800	0.00	1,750.00	205.08	8,875,584.91
			Base	177.550800	0.00	1,750.00	205.08	8,875,584.91
				30 Oct 2017	OPEN	UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	179.531100	0.00	1,750.00	207.36	8,974,597.64
			Base	179.531100	0.00	1,750.00	207.36	8,974,597.64

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
<b>30303M102 Total</b>								
400,000.000								
			Local	0.00	14,750.00	1,614.51	69,874,175.45	
			Base	0.00	14,750.00	1,614.51	69,874,175.45	
31428X106	FEDEX CORP	COMMON STOCK USD.1	02 Oct 2017	04 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	225.863499	350.00	52.18	2,258,232.81	
			Base	225.863499	350.00	52.18	2,258,232.81	
31787A507	FINISAR CORPORATION	COMMON STOCK USD.	20 Oct 2017	24 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	23.441700	3,500.00	54.15	2,340,615.85	
			Base	23.441700	3,500.00	54.15	2,340,615.85	
344849104	FOOT LOCKER INC	COMMON STOCK USD.01	23 Oct 2017	25 Oct 2017	BTIG, LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFA		Local	31.698500	350.00	7.33	316,627.67	
			Base	31.698500	350.00	7.33	316,627.67	
345605109	FOREST CITY REALTY TRUST A	REIT USD.01	09 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFA		Local	25.440000	100.00	5.88	254,294.12	
			Base	25.440000	100.00	5.88	254,294.12	
36174X101	GGP INC	REIT USD.01	30 Oct 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
40,000.000	1.000000 NJFA		Local	20.187000	1,400.00	18.66	806,061.34	
			Base	20.187000	1,400.00	18.66	806,061.34	
36467W109	GAMESTOP CORP CLASS A	COMMON STOCK USD.	02 Oct 2017	04 Oct 2017	INSTINET LLC	USD/DTC	0.05	
50,000.000	1.000000 NJFD		Local	20.511500	2,500.00	23.70	1,023,051.30	
			Base	20.511500	2,500.00	23.70	1,023,051.30	
				03 Oct 2017	05 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	20.239000	1,750.00	23.38	1,010,176.62	
			Base	20.239000	1,750.00	23.38	1,010,176.62	
				04 Oct 2017	06 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	20.135800	1,750.00	23.26	1,005,016.74	
			Base	20.135800	1,750.00	23.26	1,005,016.74	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		05 Oct 2017	10 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.395300	0.00	1,750.00	23.56	1,017,991.43
		Base	20.395300	0.00	1,750.00	23.56	1,017,991.43
		09 Oct 2017	11 Oct 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.117800	0.00	1,750.00	23.24	1,004,116.76
		Base	20.117800	0.00	1,750.00	23.24	1,004,116.76
		10 Oct 2017	12 Oct 2017		CRAIG - HALLUM	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.041300	0.00	1,750.00	23.15	1,000,291.85
		Base	20.041300	0.00	1,750.00	23.15	1,000,291.85
		11 Oct 2017	13 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.795400	0.00	1,750.00	22.87	987,997.13
		Base	19.795400	0.00	1,750.00	22.87	987,997.13
		16 Oct 2017	18 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.397000	0.00	1,750.00	22.41	968,077.59
		Base	19.397000	0.00	1,750.00	22.41	968,077.59
		18 Oct 2017	20 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.772500	0.00	1,750.00	22.85	986,852.15
		Base	19.772500	0.00	1,750.00	22.85	986,852.15
		19 Oct 2017	23 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	20.012200	0.00	1,750.00	23.12	998,836.88
		Base	20.012200	0.00	1,750.00	23.12	998,836.88
<b>36467W109 Total</b>							
500,000.000		Local		0.00	18,250.00	231.54	10,002,408.45
		Base		0.00	18,250.00	231.54	10,002,408.45
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.06	20 Oct 2017		INSTINET LLC	USD/DTC	0.05
300,000.000	1.000000 NJFD	Local	23.603600	0.00	15,000.00	163.58	7,065,916.41
		Base	23.603600	0.00	15,000.00	163.58	7,065,916.41
		20 Oct 2017	CANCEL		INSTINET LLC	USD/DTC	0.05
-300,000.000	1.000000 NJFD	Local	23.603600	0.00	-15,000.00	-163.58	-7,065,916.41



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	23.603600		0.00	-15,000.00	-163.58	-7,065,916.41
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0623 Oct 2017	25 Oct 2017		INSTINET LLC	USD/DTC	0.01	
175,000.000	1.000000 NJFA	Local 22.282200		0.00	1,225.00	90.08	3,898,069.91
	Base	22.282200		0.00	1,225.00	90.08	3,898,069.91
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0623 Oct 2017	25 Oct 2017		FBN SECURITIES INC	USD/DTC	0.01	
400,000.000	1.000000 NJFD	Local 22.690300		0.00	2,000.00	209.66	9,073,910.33
	Base	22.690300		0.00	2,000.00	209.66	9,073,910.33
		20 Oct 2017	24 Oct 2017		INSTINET LLC	USD/DTC	0.01
300,000.000	1.000000 NJFD	Local 23.603600		0.00	1,500.00	163.58	7,079,416.42
	Base	23.603600		0.00	1,500.00	163.58	7,079,416.42
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0624 Oct 2017	26 Oct 2017		INSTINET LLC	USD/DTC	0.01	
400,000.000	1.000000 NJFA	Local 21.976100		0.00	2,000.00	203.07	8,788,236.92
	Base	21.976100		0.00	2,000.00	203.07	8,788,236.92
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0624 Oct 2017	26 Oct 2017		INSTINET LLC	USD/DTC	0.01	
400,000.000	1.000000 NJFD	Local 21.976100		0.00	2,000.00	203.06	8,788,236.93
	Base	21.976100		0.00	2,000.00	203.06	8,788,236.93
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0625 Oct 2017	27 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01	
250,000.000	1.000000 NJFA	Local 21.491800		0.00	1,250.00	124.12	5,371,575.87
	Base	21.491800		0.00	1,250.00	124.12	5,371,575.87
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.0625 Oct 2017	27 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01	
200,000.000	1.000000 NJFD	Local 21.491800		0.00	1,000.00	99.29	4,297,260.71
	Base	21.491800		0.00	1,000.00	99.29	4,297,260.71
		30 Oct 2017	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 20.318600		0.00	3,500.00	46.94	2,028,313.06
	Base	20.318600		0.00	3,500.00	46.94	2,028,313.06
<b>369604103 Total</b>							
2,225,000.000		Local		0.00	14,475.00	1,139.80	49,325,020.15
		Base		0.00	14,475.00	1,139.80	49,325,020.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.0103 Oct 2017	05 Oct 2017		INSTINET LLC	USD/DTC	0.05	

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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								
	100,000.000	1.000000 NJFD	Local	43.380400	0.00	5,000.00	100.21	4,332,939.79	
			Base	43.380400	0.00	5,000.00	100.21	4,332,939.79	
				04 Oct 2017	06 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	43.475900	0.00	1,750.00	50.22	2,171,994.77	
			Base	43.475900	0.00	1,750.00	50.22	2,171,994.77	
				05 Oct 2017	10 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	43.836700	0.00	1,750.00	50.64	2,190,034.35	
			Base	43.836700	0.00	1,750.00	50.64	2,190,034.35	
<b>37045V100 Total</b>	200,000.000		Local		0.00	8,500.00	201.07	8,694,968.91	
			Base		0.00	8,500.00	201.07	8,694,968.91	
371927104	GENESIS ENERGY L.P.	MLP		23 Oct 2017	25 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,500.000	1.000000 NJEU	Local	23.609900	0.00	105.00	5.73	247,793.22	
			Base	23.609900	0.00	105.00	5.73	247,793.22	
375558103	GILEAD SCIENCES INC	COMMON STOCK USD.		06 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	25,000.000	1.000000 NJFA	Local	82.145300	0.00	250.00	47.44	2,053,335.06	
			Base	82.145300	0.00	250.00	47.44	2,053,335.06	
38141G104	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.		05 Oct 2017	10 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	245.807100	0.00	350.00	56.78	2,457,664.22	
			Base	245.807100	0.00	350.00	56.78	2,457,664.22	
				06 Oct 2017	11 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	246.382900	0.00	350.00	56.92	2,463,422.08	
			Base	246.382900	0.00	350.00	56.92	2,463,422.08	
				09 Oct 2017	11 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	244.702800	0.00	350.00	56.53	2,446,621.47	
			Base	244.702800	0.00	350.00	56.53	2,446,621.47	
<b>38141G104 Total</b>	30,000.000		Local		0.00	1,050.00	170.23	7,367,707.77	
			Base		0.00	1,050.00	170.23	7,367,707.77	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
387328107	GRANITE CONSTRUCTION INC	COMMON STOCK USD.0102	02 Oct 2017	04 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	58.014500	0.00	250.00	33.51	1,450,078.99
		Base	58.014500	0.00	250.00	33.51	1,450,078.99
			06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	59.288600	0.00	350.00	13.70	592,522.30
		Base	59.288600	0.00	350.00	13.70	592,522.30
			10 Oct 2017	12 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local	58.731500	0.00	150.00	20.36	880,802.14
		Base	58.731500	0.00	150.00	20.36	880,802.14
			27 Oct 2017	31 Oct 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
75,000.000	1.000000 NJFA	Local	62.866400	0.00	2,625.00	108.92	4,712,246.08
		Base	62.866400	0.00	2,625.00	108.92	4,712,246.08
			30 Oct 2017	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	63.683500	0.00	250.00	36.78	1,591,800.72
		Base	63.683500	0.00	250.00	36.78	1,591,800.72
			31 Oct 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
25,000.000	1.000000 NJFA	Local	63.036500	0.00	250.00	36.41	1,575,626.09
		Base	63.036500	0.00	250.00	36.41	1,575,626.09
<b>387328107 Total</b>							
175,000.000		Local		0.00	3,875.00	249.68	10,803,076.32
		Base		0.00	3,875.00	249.68	10,803,076.32
388689101	GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.0124	24 Oct 2017	26 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	15.195000	0.00	100.00	3.52	151,846.48
		Base	15.195000	0.00	100.00	3.52	151,846.48
			24 Oct 2017	26 Oct 2017	JMP SECURITIES	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	15.011700	0.00	350.00	3.47	149,763.53
		Base	15.011700	0.00	350.00	3.47	149,763.53
			25 Oct 2017	27 Oct 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 Proceeds	
Units/Original Face							
15,000.000	1.000000 NJFA	Local	15.107100	0.00	525.00	5.24	226,076.26
		Base	15.107100	0.00	525.00	5.24	226,076.26
			26 Oct 2017	30 Oct 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	15.522500	0.00	350.00	3.59	154,871.41
		Base	15.522500	0.00	350.00	3.59	154,871.41
			27 Oct 2017	31 Oct 2017	JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	15.491500	0.00	175.00	1.79	77,280.71
		Base	15.491500	0.00	175.00	1.79	77,280.71
			27 Oct 2017	31 Oct 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	15.520500	0.00	175.00	1.80	77,425.70
		Base	15.520500	0.00	175.00	1.80	77,425.70
			30 Oct 2017	OPEN	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	15.475000	0.00	175.00	1.79	77,198.21
		Base	15.475000	0.00	175.00	1.79	77,198.21
<b>388689101 Total</b>							
60,000.000		Local		0.00	1,850.00	21.20	914,462.30
		Base		0.00	1,850.00	21.20	914,462.30
393657101	GREENBRIER COMPANIES INC	COMMON STOCK	02 Oct 2017	04 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	48.973500	0.00	175.00	5.66	244,686.84
		Base	48.973500	0.00	175.00	5.66	244,686.84
			04 Oct 2017	06 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	49.979500	0.00	175.00	5.78	249,716.72
		Base	49.979500	0.00	175.00	5.78	249,716.72
			05 Oct 2017	10 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	50.669800	0.00	175.00	5.86	253,168.14
		Base	50.669800	0.00	175.00	5.86	253,168.14
			06 Oct 2017	11 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	50.532300	0.00	350.00	11.68	504,961.32
		Base	50.532300	0.00	350.00	11.68	504,961.32

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		10 Oct 2017	12 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	49.648500	0.00	50.00	5.74	248,186.76
		Base	49.648500	0.00	50.00	5.74	248,186.76
		25 Oct 2017	27 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
5,000.000	1.000000 NJFA	Local	50.834600	0.00	50.00	5.88	254,117.12
		Base	50.834600	0.00	50.00	5.88	254,117.12
		26 Oct 2017	30 Oct 2017		JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	50.441000	0.00	175.00	5.83	252,024.17
		Base	50.441000	0.00	175.00	5.83	252,024.17
<b>393657101 Total</b>							
40,000.000		Local		0.00	1,150.00	46.43	2,006,861.07
		Base		0.00	1,150.00	46.43	2,006,861.07
399473107	GROUPON INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	INSTINET LLC	USD/DTC	0.05
200,000.000	1.000000 NJFD	Local	5.125900	0.00	10,000.00	23.69	1,015,156.31
		Base	5.125900	0.00	10,000.00	23.69	1,015,156.31
		12 Oct 2017	16 Oct 2017		CAPIS	USD/DTC	0.05
117,630.000	1.000000 NJFD	Local	4.676300	0.00	5,881.50	12.71	544,178.96
		Base	4.676300	0.00	5,881.50	12.71	544,178.96
		12 Oct 2017	16 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
82,370.000	1.000000 NJFD	Local	4.687000	0.00	4,118.50	8.92	381,940.77
		Base	4.687000	0.00	4,118.50	8.92	381,940.77
		16 Oct 2017	18 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	4.732800	0.00	3,500.00	10.94	469,769.06
		Base	4.732800	0.00	3,500.00	10.94	469,769.06
		18 Oct 2017	20 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.042100	0.00	1,400.00	23.30	1,006,996.70
		Base	5.042100	0.00	1,400.00	23.30	1,006,996.70
		18 Oct 2017	20 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	5.009900	0.00	1,400.00	23.15	1,000,556.85

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	5.009900		0.00	1,400.00	23.15	1,000,556.85
				19 Oct 2017	23 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	200,000.000	1.000000	NJFD	Local	4.928200	0.00	1,400.00	22.77	984,217.23
			Base	4.928200		0.00	1,400.00	22.77	984,217.23
				20 Oct 2017	24 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
	95,000.000	1.000000	NJFD	Local	4.793700	0.00	665.00	10.52	454,725.98
			Base	4.793700		0.00	665.00	10.52	454,725.98
<b>399473107 Total</b>	1,195,000.000		Local			0.00	28,365.00	136.00	5,857,541.86
			Base			0.00	28,365.00	136.00	5,857,541.86
40416M105	HD SUPPLY HOLDINGS INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	36.530700	0.00	1,750.00	42.20	1,824,742.80
			Base	36.530700		0.00	1,750.00	42.20	1,824,742.80
40416M105	HD SUPPLY HOLDINGS INC		COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	25,000.000	1.000000	NJFA	Local	36.566500	0.00	875.00	21.12	913,266.38
			Base	36.566500		0.00	875.00	21.12	913,266.38
				23 Oct 2017	25 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFA	Local	36.379000	0.00	700.00	16.81	726,863.18
			Base	36.379000		0.00	700.00	16.81	726,863.18
<b>40416M105 Total</b>	95,000.000		Local			0.00	3,325.00	80.13	3,464,872.36
			Base			0.00	3,325.00	80.13	3,464,872.36
404303109	HSN INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	38.921000	0.00	200.00	17.99	778,202.01
			Base	38.921000		0.00	200.00	17.99	778,202.01
410345102	HANESBRANDS INC		COMMON STOCK USD.01	09 Oct 2017	11 Oct 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	40,000.000	1.000000	NJFA	Local	23.389200	0.00	1,400.00	21.62	934,146.38
			Base	23.389200		0.00	1,400.00	21.62	934,146.38

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				09 Oct 2017	11 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	25,000.000	1.000000	NJFA	Local	23.515100	0.00	250.00	13.58	587,613.92
				Base	23.515100	0.00	250.00	13.58	587,613.92
				25 Oct 2017	27 Oct 2017		BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	22.557800	0.00	200.00	10.43	450,945.57
				Base	22.557800	0.00	200.00	10.43	450,945.57
<b>410345102 Total</b>	85,000.000			Local		0.00	1,850.00	45.63	1,972,705.87
				Base		0.00	1,850.00	45.63	1,972,705.87
412822108	HARLEY DAVIDSON INC		COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	70,000.000	1.000000	NJFA	Local	47.807900	0.00	2,450.00	77.31	3,344,025.68
				Base	47.807900	0.00	2,450.00	77.31	3,344,025.68
415864107	HARSCO CORP		COMMON STOCK USD1.	06 Oct 2017	11 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	20.914600	0.00	350.00	4.84	208,791.16
				Base	20.914600	0.00	350.00	4.84	208,791.16
418056107	HASBRO INC		COMMON STOCK USD.5	05 Oct 2017	10 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	96.592000	0.00	200.00	44.63	1,931,595.37
				Base	96.592000	0.00	200.00	44.63	1,931,595.37
422704106	HECLA MINING CO		COMMON STOCK USD.25	05 Oct 2017	10 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	5.185600	0.00	5,000.00	11.98	513,548.02
				Base	5.185600	0.00	5,000.00	11.98	513,548.02
428104103	HESS MIDSTREAM PARTNERS LP		MLP	30 Oct 2017	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
	39,400.000	1.000000	NJEU	Local	20.396600	0.00	394.00	18.57	803,213.47
				Base	20.396600	0.00	394.00	18.57	803,213.47
428291108	HEXCEL CORP		COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	62.202800	0.00	87.50	3.60	155,415.90
				Base	62.202800	0.00	87.50	3.60	155,415.90

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		25 Oct 2017	27 Oct 2017		NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local 61.735400		0.00	87.50	3.57	154,247.43
		Base 61.735400		0.00	87.50	3.57	154,247.43
		27 Oct 2017	31 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 61.168100		0.00	175.00	7.07	305,658.43
		Base 61.168100		0.00	175.00	7.07	305,658.43
<b>428291108 Total</b>							
10,000.000		Local		0.00	350.00	14.24	615,321.76
		Base		0.00	350.00	14.24	615,321.76
436106108	HOLLYFRONTIER CORP	COMMON STOCK USD.0106	06 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 35.105300		0.00	1,750.00	40.55	1,753,474.45
		Base 35.105300		0.00	1,750.00	40.55	1,753,474.45
		10 Oct 2017	12 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local 36.146700		0.00	350.00	41.75	1,806,943.25
		Base 36.146700		0.00	350.00	41.75	1,806,943.25
		13 Oct 2017	17 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 36.391900		0.00	1,750.00	42.04	1,817,802.96
		Base 36.391900		0.00	1,750.00	42.04	1,817,802.96
		16 Oct 2017	18 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 35.936800		0.00	1,750.00	41.51	1,795,048.49
		Base 35.936800		0.00	1,750.00	41.51	1,795,048.49
<b>436106108 Total</b>							
200,000.000		Local		0.00	5,600.00	165.85	7,173,269.15
		Base		0.00	5,600.00	165.85	7,173,269.15
437076102	HOME DEPOT INC	COMMON STOCK USD.0509	09 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local 166.017000		0.00	200.00	76.70	3,320,063.29
		Base 166.017000		0.00	200.00	76.70	3,320,063.29
437076102	HOME DEPOT INC	COMMON STOCK USD.0526	26 Oct 2017	30 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	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	167.792500	0.00	1,750.00	193.81	8,387,681.19	
			Base	167.792500	0.00	1,750.00	193.81	8,387,681.19	
				27 Oct 2017	31 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	166.944200	0.00	1,750.00	192.83	8,345,267.16	
			Base	166.944200	0.00	1,750.00	192.83	8,345,267.16	
437076102	HOME DEPOT INC	COMMON STOCK USD.0530		Oct 2017	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	36,000.000	1.000000 NJFA	Local	165.812700	0.00	1,260.00	137.89	5,967,859.30	
			Base	165.812700	0.00	1,260.00	137.89	5,967,859.30	
<b>437076102 Total</b>	156,000.000		Local		0.00	4,960.00	601.23	26,020,870.94	
			Base		0.00	4,960.00	601.23	26,020,870.94	
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.0126		Oct 2017	30 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	231.272599	0.00	350.00	53.43	2,312,322.56	
			Base	231.272599	0.00	350.00	53.43	2,312,322.56	
44919P508	IAC/INTERACTIVECORP	COMMON STOCK USD.		06 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	121.579000	0.00	50.00	14.05	607,830.95	
			Base	121.579000	0.00	50.00	14.05	607,830.95	
				06 Oct 2017	11 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	121.465099	0.00	350.00	28.06	1,214,272.93	
			Base	121.465099	0.00	350.00	28.06	1,214,272.93	
<b>44919P508 Total</b>	15,000.000		Local		0.00	400.00	42.11	1,822,103.88	
			Base		0.00	400.00	42.11	1,822,103.88	
451107106	IDACORP INC	COMMON STOCK		10 Oct 2017	12 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	6,000.000	1.000000 NJFA	Local	89.194300	0.00	60.00	12.37	535,093.43	
			Base	89.194300	0.00	60.00	12.37	535,093.43	
452308109	ILLINOIS TOOL WORKS	COMMON STOCK USD.0127		Oct 2017	31 Oct 2017	BTIG, LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	158.647800	0.00	175.00	18.33	793,045.67	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
	Base	158.647800		0.00	175.00	18.33	793,045.67	
45781M101	INNOVIVA INC COMMON STOCK	06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
97,000.000	1.000000 NJFA	Local	14.339200	0.00	3,395.00	32.13	1,387,475.27	
	Base	14.339200		0.00	3,395.00	32.13	1,387,475.27	
	3,200.000	1.000000 NJFA	Local	09 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	Local	14.312300		0.00	112.00	1.06	45,686.30	
	Base	14.312300		0.00	112.00	1.06	45,686.30	
	34,800.000	1.000000 NJFA	Local	13 Oct 2017	17 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	Local	13.852500		0.00	1,218.00	11.14	480,837.86	
	Base	13.852500		0.00	1,218.00	11.14	480,837.86	
<b>45781M101 Total</b>	135,000.000		Local		0.00	4,725.00	44.33	1,913,999.43
			Base		0.00	4,725.00	44.33	1,913,999.43
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.	05 Oct 2017	10 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD	Local	27.097900	0.00	1,750.00	31.30	1,353,113.70	
	Base	27.097900		0.00	1,750.00	31.30	1,353,113.70	
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05	
75,000.000	1.000000 NJFA	Local	27.046600	0.00	3,750.00	46.86	2,024,698.13	
	Base	27.046600		0.00	3,750.00	46.86	2,024,698.13	
	40,000.000	1.000000 NJFA	Local	30 Oct 2017	OPEN	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	Local	28.664100		0.00	1,400.00	26.49	1,145,137.51	
	Base	28.664100		0.00	1,400.00	26.49	1,145,137.51	
<b>458118106 Total</b>	165,000.000		Local		0.00	6,900.00	104.65	4,522,949.34
			Base		0.00	6,900.00	104.65	4,522,949.34
458140100	INTEL CORP COMMON STOCK USD.	27 Oct 2017	31 Oct 2017		STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD	Local	44.736500	0.00	3,500.00	103.35	4,470,046.65	
	Base	44.736500		0.00	3,500.00	103.35	4,470,046.65	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
460146103	INTERNATIONAL PAPER CO	COMMON STOCK USD1.023	Oct 2017	25 Oct 2017	JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	58.063000	0.00	175.00	6.71	290,133.29
		Base	58.063000	0.00	175.00	6.71	290,133.29
			27 Oct 2017	31 Oct 2017	BTIG, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	57.928400	0.00	175.00	6.70	289,460.30
		Base	57.928400	0.00	175.00	6.70	289,460.30
<b>460146103 Total</b>							
10,000.000		Local		0.00	350.00	13.41	579,593.59
		Base		0.00	350.00	13.41	579,593.59
461202103	INTUIT INC	COMMON STOCK USD.0106	Oct 2017	11 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
7,000.000	1.000000 NJFA	Local	142.521000	0.00	245.00	23.05	997,378.95
		Base	142.521000	0.00	245.00	23.05	997,378.95
461212102	INVENTURE FOODS INC	COMMON STOCK USD.0105	Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	5.063800	0.00	350.00	1.17	50,286.83
		Base	5.063800	0.00	350.00	1.17	50,286.83
462044207	ION GEOPHYSICAL CORP	COMMON STOCK USD.0116	Oct 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
11,788.000	1.000000 NJFA	Local	8.925000	0.00	412.58	2.44	104,792.88
		Base	8.925000	0.00	412.58	2.44	104,792.88
			16 Oct 2017	CANCEL	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
-11,788.000	1.000000 NJFA	Local	8.925000	0.00	-412.58	-2.44	-104,792.88
		Base	8.925000	0.00	-412.58	-2.44	-104,792.88
			16 Oct 2017	18 Oct 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
13,791.000	1.000000 NJFA	Local	8.921400	0.00	482.69	2.85	122,549.49
		Base	8.921400	0.00	482.69	2.85	122,549.49
			17 Oct 2017	19 Oct 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
16,875.000	1.000000 NJFA	Local	8.678000	0.00	590.63	3.39	145,847.23
		Base	8.678000	0.00	590.63	3.39	145,847.23

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

**462044207 Total**

30,666.000			Local			6.24	268,396.72
			Base		1,073.32	6.24	268,396.72

464288687	ISHARES US PREFERRED STOCK ETF	05 Oct 2017	10 Oct 2017		WALLACH BETH CAPITAL	USD/DTC	0.01
200,000.000	1.000000 NJFE	38.551700		0.00	2,000.00	178.11	7,708,161.88
		38.551700		0.00	2,000.00	178.11	7,708,161.88
		09 Oct 2017	11 Oct 2017		WALLACH BETH CAPITAL	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.289200		0.00	1,000.00	88.45	3,827,831.54
		38.289200		0.00	1,000.00	88.45	3,827,831.54
		13 Oct 2017	17 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
100,000.000	1.000000 NJFE	38.562900		0.00	3,500.00	89.09	3,852,700.91
		38.562900		0.00	3,500.00	89.09	3,852,700.91
		16 Oct 2017	18 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.548300		0.00	700.00	89.05	3,854,040.95
		38.548300		0.00	700.00	89.05	3,854,040.95
		17 Oct 2017	19 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.487200		0.00	1,000.00	88.91	3,847,631.08
		38.487200		0.00	1,000.00	88.91	3,847,631.08
		18 Oct 2017	20 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.455200		0.00	1,000.00	88.84	3,844,431.16
		38.455200		0.00	1,000.00	88.84	3,844,431.16
		20 Oct 2017	24 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.525300		0.00	1,000.00	89.00	3,851,441.00
		38.525300		0.00	1,000.00	89.00	3,851,441.00
		23 Oct 2017	25 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.626400		0.00	700.00	89.23	3,861,850.77
		38.626400		0.00	700.00	89.23	3,861,850.77
		24 Oct 2017	26 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFE	38.582000		0.00	1,000.00	89.13	3,857,110.87

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	38.582000	0.00	1,000.00	89.13	3,857,110.87
					25 Oct 2017	27 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
	100,000.000	1.000000	NJFE	Local	38.436200	0.00	1,000.00	88.79	3,842,531.21
				Base	38.436200	0.00	1,000.00	88.79	3,842,531.21
<b>464288687 Total</b>									
	1,100,000.000			Local		0.00	12,900.00	978.60	42,347,731.37
				Base		0.00	12,900.00	978.60	42,347,731.37
46590V100	JBG SMITH PROPERTIES REIT USD.01			23 Oct 2017	25 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	4,350.000	1.000000	NJFR	Local	31.366000	0.00	43.50	3.16	136,395.44
				Base	31.366000	0.00	43.50	3.16	136,395.44
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.005			05 Oct 2017	10 Oct 2017		INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	97.132000	0.00	5,000.00	224.38	9,707,975.61
				Base	97.132000	0.00	5,000.00	224.38	9,707,975.61
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.009			09 Oct 2017	11 Oct 2017		STIFEL FINANCIAL CORP	USD/DTC	0.04
	20,000.000	1.000000	NJFA	Local	96.754400	0.00	700.00	44.71	1,934,343.29
				Base	96.754400	0.00	700.00	44.71	1,934,343.29
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.011			10 Oct 2017	13 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	50,000.000	1.000000	NJFD	Local	96.594200	0.00	500.00	111.57	4,829,098.42
				Base	96.594200	0.00	500.00	111.57	4,829,098.42
					17 Oct 2017	19 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	97.794600	0.00	1,750.00	112.96	4,887,867.04
				Base	97.794600	0.00	1,750.00	112.96	4,887,867.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.030			Oct 2017	OPEN		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	39,000.000	1.000000	NJFA	Local	101.595000	0.00	1,365.00	91.53	3,960,748.47
				Base	101.595000	0.00	1,365.00	91.53	3,960,748.47
<b>46625H100 Total</b>									
	259,000.000			Local		0.00	9,315.00	585.15	25,320,032.83
				Base		0.00	9,315.00	585.15	25,320,032.83

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
478160104	JOHNSON + JOHNSON	COMMON STOCK USD1.017	Oct 2017	19 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	140.856500	0.00	700.00	65.08	2,816,364.91
		Base	140.856500	0.00	700.00	65.08	2,816,364.91
			27 Oct 2017	31 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	141.797800	0.00	1,750.00	163.78	7,087,976.21
		Base	141.797800	0.00	1,750.00	163.78	7,087,976.21
<b>478160104 Total</b>							
70,000.000		Local		0.00	2,450.00	228.86	9,904,341.12
		Base		0.00	2,450.00	228.86	9,904,341.12
48238T109	KAR AUCTION SERVICES INC	COMMON STOCK USD.0125	Oct 2017	27 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	46.879500	0.00	100.00	10.83	468,684.17
		Base	46.879500	0.00	100.00	10.83	468,684.17
48242W106	KBR INC	COMMON STOCK USD.	04 Oct 2017	06 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
1,000.000	1.000000 NJFA	Local	17.940100	0.00	35.00	0.42	17,904.68
		Base	17.940100	0.00	35.00	0.42	17,904.68
489398107	KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.	19 Oct 2017	23 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFA	Local	19.092300	0.00	200.00	8.83	381,637.17
		Base	19.092300	0.00	200.00	8.83	381,637.17
			26 Oct 2017	30 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
7,000.000	1.000000 NJFA	Local	19.748600	0.00	70.00	3.20	138,167.00
		Base	19.748600	0.00	70.00	3.20	138,167.00
<b>489398107 Total</b>							
27,000.000		Local		0.00	270.00	12.03	519,804.17
		Base		0.00	270.00	12.03	519,804.17
494368103	KIMBERLY CLARK CORP	COMMON STOCK USD1.	27 Oct 2017	31 Oct 2017	EVERCORE	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	111.859300	0.00	1,050.00	77.52	3,354,651.48
		Base	111.859300	0.00	1,050.00	77.52	3,354,651.48
501044101	KROGER CO	COMMON STOCK USD1.010	Oct 2017	12 Oct 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 NJFA	Local	20.174400	0.00	1,750.00	23.31	1,006,946.68
			Base	20.174400	0.00	1,750.00	23.31	1,006,946.68
501044101	KROGER CO	COMMON STOCK USD1.0	11 Oct 2017	13 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	200,000.000	1.000000 NJFD	Local	20.972400	0.00	10,000.00	96.90	4,184,383.10
			Base	20.972400	0.00	10,000.00	96.90	4,184,383.10
				12 Oct 2017	16 Oct 2017	CAPIS	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	21.009400	0.00	5,000.00	48.54	2,095,891.46
			Base	21.009400	0.00	5,000.00	48.54	2,095,891.46
				13 Oct 2017	17 Oct 2017	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000 NJFD	Local	21.001400	0.00	5,000.00	48.52	2,095,091.48
			Base	21.001400	0.00	5,000.00	48.52	2,095,091.48
				20 Oct 2017	24 Oct 2017	FBN SECURITIES INC	USD/DTC	0.01
	100,000.000	1.000000 NJFD	Local	20.963400	0.00	700.00	48.43	2,095,591.57
			Base	20.963400	0.00	700.00	48.43	2,095,591.57
				24 Oct 2017	26 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	21.501900	0.00	3,500.00	49.67	2,146,640.33
			Base	21.501900	0.00	3,500.00	49.67	2,146,640.33
				25 Oct 2017	27 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	21.345500	0.00	3,500.00	49.31	2,131,000.68
			Base	21.345500	0.00	3,500.00	49.31	2,131,000.68
				26 Oct 2017	30 Oct 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000 NJFD	Local	21.147700	0.00	3,500.00	48.86	2,111,221.14
			Base	21.147700	0.00	3,500.00	48.86	2,111,221.14
<b>501044101 Total</b>								
	850,000.000		Local		0.00	32,950.00	413.54	17,866,766.44
			Base		0.00	32,950.00	413.54	17,866,766.44
501797104	L BRANDS INC	COMMON STOCK USD.5	02 Oct 2017	04 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	50,000.000	1.000000 NJFD	Local	41.874600	0.00	2,500.00	48.37	2,091,181.62
			Base	41.874600	0.00	2,500.00	48.37	2,091,181.62

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		03 Oct 2017	05 Oct 2017		CAPIS	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 42.406400		0.00	2,500.00	48.98	2,117,771.02
		Base 42.406400		0.00	2,500.00	48.98	2,117,771.02
		04 Oct 2017	06 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 42.198900		0.00	1,750.00	48.74	2,108,146.25
		Base 42.198900		0.00	1,750.00	48.74	2,108,146.25
		06 Oct 2017	11 Oct 2017		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000 NJFD	Local 42.910700		0.00	2,500.00	49.57	2,142,985.43
		Base 42.910700		0.00	2,500.00	49.57	2,142,985.43
		19 Oct 2017	23 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 42.054000		0.00	1,750.00	48.58	2,100,901.41
		Base 42.054000		0.00	1,750.00	48.58	2,100,901.41
		20 Oct 2017	24 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 43.033900		0.00	1,750.00	49.71	2,149,895.29
		Base 43.033900		0.00	1,750.00	49.71	2,149,895.29
		24 Oct 2017	26 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 44.422100		0.00	1,750.00	51.31	2,219,303.68
		Base 44.422100		0.00	1,750.00	51.31	2,219,303.68
		25 Oct 2017	27 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 43.624200		0.00	1,750.00	50.39	2,179,409.60
		Base 43.624200		0.00	1,750.00	50.39	2,179,409.60
501797104	L BRANDS INC	COMMON STOCK USD.5	26 Oct 2017	30 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 44.299700		0.00	350.00	10.24	442,636.76
		Base 44.299700		0.00	350.00	10.24	442,636.76
501797104	L BRANDS INC	COMMON STOCK USD.5	26 Oct 2017	30 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 44.504100		0.00	1,750.00	51.41	2,223,403.58
		Base 44.504100		0.00	1,750.00	51.41	2,223,403.58
		27 Oct 2017	31 Oct 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 43.625200		0.00	1,750.00	50.39	2,179,459.60



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	43.625200		0.00	1,750.00	50.39	2,179,459.60
				27 Oct 2017	31 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	44.690500	0.00	1,750.00	51.62	2,232,723.37
			Base	44.690500		0.00	1,750.00	51.62	2,232,723.37
				30 Oct 2017	OPEN		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	42.816900	0.00	1,750.00	49.46	2,139,045.54
			Base	42.816900		0.00	1,750.00	49.46	2,139,045.54
<b>501797104 Total</b>	610,000.000		Local			0.00	23,600.00	608.77	26,326,863.15
			Base			0.00	23,600.00	608.77	26,326,863.15
501889208	LKQ CORP		COMMON STOCK USD.	0109 Oct 2017	11 Oct 2017		EVERCORE	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	36.723700	0.00	350.00	8.49	366,878.51
			Base	36.723700		0.00	350.00	8.49	366,878.51
502413107	L3 TECHNOLOGIES INC		COMMON STOCK USD.	0105 Oct 2017	10 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	188.995300	0.00	350.00	43.66	1,889,559.34
			Base	188.995300		0.00	350.00	43.66	1,889,559.34
512807108	LAM RESEARCH CORP		COMMON STOCK USD.	30 Oct 2017	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	205.805400	0.00	50.00	23.78	1,028,953.22
			Base	205.805400		0.00	50.00	23.78	1,028,953.22
517834107	LAS VEGAS SANDS CORP		COMMON STOCK USD.	02 Oct 2017	04 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	63.967100	0.00	1,750.00	73.89	3,196,531.10
			Base	63.967100		0.00	1,750.00	73.89	3,196,531.10
				02 Oct 2017	04 Oct 2017		INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD	Local	64.987600	0.00	2,500.00	75.07	3,246,804.93
			Base	64.987600		0.00	2,500.00	75.07	3,246,804.93
				04 Oct 2017	06 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	64.798700	0.00	1,750.00	74.85	3,238,110.14
			Base	64.798700		0.00	1,750.00	74.85	3,238,110.14

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		05 Oct 2017	10 Oct 2017		UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 65.033900		0.00	1,750.00	75.12	3,249,869.87
		Base 65.033900		0.00	1,750.00	75.12	3,249,869.87
		11 Oct 2017	13 Oct 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 63.356000		0.00	1,750.00	73.18	3,165,976.81
		Base 63.356000		0.00	1,750.00	73.18	3,165,976.81
		18 Oct 2017	20 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 61.926100		0.00	1,750.00	71.53	3,094,483.47
		Base 61.926100		0.00	1,750.00	71.53	3,094,483.47
<b>517834107 Total</b>							
300,000.000		Local		0.00	11,250.00	443.64	19,191,776.32
		Base		0.00	11,250.00	443.64	19,191,776.32
530307305	LIBERTY BROADBAND C	COMMON STOCK USD.01	26 Oct 2017	30 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local 84.793700		0.00	2,100.00	117.53	5,085,404.46
		Base 84.793700		0.00	2,100.00	117.53	5,085,404.46
		26 Oct 2017	30 Oct 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 84.331200		0.00	350.00	19.49	842,942.51
		Base 84.331200		0.00	350.00	19.49	842,942.51
		27 Oct 2017	31 Oct 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 82.676700		0.00	1,400.00	76.40	3,305,591.60
		Base 82.676700		0.00	1,400.00	76.40	3,305,591.60
		30 Oct 2017	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 85.081500		0.00	350.00	19.66	850,445.34
		Base 85.081500		0.00	350.00	19.66	850,445.34
		31 Oct 2017	OPEN		JMP SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 85.418400		0.00	350.00	19.74	853,814.26
		Base 85.418400		0.00	350.00	19.74	853,814.26

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

**530307305 Total**

130,000.000			Local			252.82	10,938,198.17
			Base		4,550.00	252.82	10,938,198.17

53223X107	LIFE STORAGE INC	REIT USD.01		02 Oct 2017	04 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR		Local	81.637900		0.00	100.00	18.86	816,260.14
			Base	81.637900		0.00	100.00	18.86	816,260.14
				10 Oct 2017	12 Oct 2017		EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFR		Local	80.997700		0.00	350.00	18.72	809,608.28
			Base	80.997700		0.00	350.00	18.72	809,608.28
				19 Oct 2017	23 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFR		Local	81.385499		0.00	100.00	18.81	813,736.18
			Base	81.385499		0.00	100.00	18.81	813,736.18

**53223X107 Total**

30,000.000			Local			0.00	550.00	56.39	2,439,604.60
			Base			0.00	550.00	56.39	2,439,604.60

535919500	LIONS GATE ENTERTAINMENT B	COMMON STOCK		06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	30.038600		0.00	350.00	6.94	300,029.06
			Base	30.038600		0.00	350.00	6.94	300,029.06

536797103	LITHIA MOTORS INC CL A	COMMON STOCK		09 Oct 2017	11 Oct 2017		EVERCORE	USD/DTC	0.04
2,100.000	1.000000 NJFA		Local	117.967900		0.00	73.50	5.73	247,653.36
			Base	117.967900		0.00	73.50	5.73	247,653.36
				09 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
2,900.000	1.000000 NJFA		Local	117.890900		0.00	29.00	7.90	341,846.71
			Base	117.890900		0.00	29.00	7.90	341,846.71
				26 Oct 2017	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
5,000.000	1.000000 NJFA		Local	111.156400		0.00	50.00	12.84	555,719.16
			Base	111.156400		0.00	50.00	12.84	555,719.16

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
<b>536797103 Total</b>							
10,000.000			Local	0.00	152.50	26.47	1,145,219.23
			Base	0.00	152.50	26.47	1,145,219.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.023	Oct 2017	25 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	27.665000	Local	0.00	87.50	1.60	69,073.40
		27.665000	Base	0.00	87.50	1.60	69,073.40
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.	19 Oct 2017	23 Oct 2017		BTIG, LLC	USD/DTC	0.04
4,000.000	1.000000 NJFA	59.420100	Local	0.00	140.00	5.50	237,534.90
		59.420100	Base	0.00	140.00	5.50	237,534.90
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.	24 Oct 2017	26 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	62.826300	Local	0.00	1,050.00	43.55	1,883,695.45
		62.826300	Base	0.00	1,050.00	43.55	1,883,695.45
55354G100	MSCI INC COMMON STOCK USD.0106	Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
8,300.000	1.000000 NJFA	120.988800	Local	0.00	290.50	23.20	1,003,893.34
		120.988800	Base	0.00	290.50	23.20	1,003,893.34
55616P104	MACY S INC COMMON STOCK USD.0130	Oct 2017	OPEN		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFA	18.881600	Local	0.00	1,400.00	17.45	753,846.55
		18.881600	Base	0.00	1,400.00	17.45	753,846.55
565849106	MARATHON OIL CORP COMMON STOCK USD1.016	Oct 2017	18 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
72,700.000	1.000000 NJFA	13.839400	Local	0.00	2,544.50	23.25	1,003,556.63
		13.839400	Base	0.00	2,544.50	23.25	1,003,556.63
56804T106	MARIN SOFTWARE INC COMMON STOCK USD.	06 Oct 2017	06 Oct 2017		REVERSE SPLIT NON CASH	USD/DTC	
40,000.000	1.000000 NJFA	10.570000	Local	0.00	0.00	0.00	422,800.00
		10.570000	Base	0.00	0.00	0.00	422,800.00
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.0127	Oct 2017	31 Oct 2017		EVERCORE	USD/DTC	0.04
2,500.000	1.000000 NJFA	216.583500	Local	0.00	87.50	12.51	541,358.74
		216.583500	Base	0.00	87.50	12.51	541,358.74

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		27 Oct 2017	31 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	215.781300	0.00	175.00	24.92	1,078,706.58
		Base	215.781300	0.00	175.00	24.92	1,078,706.58
573284106	MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	215.781299	0.00	350.00	49.85	2,157,413.14
		Base	215.781299	0.00	350.00	49.85	2,157,413.14
573284106	MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01	30 Oct 2017	OPEN	JMP SECURITIES LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	216.904700	0.00	87.50	12.53	542,161.72
		Base	216.904700	0.00	87.50	12.53	542,161.72
		31 Oct 2017	OPEN		JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	217.395498	0.00	175.00	25.11	1,086,777.38
		Base	217.395498	0.00	175.00	25.11	1,086,777.38
<b>573284106 Total</b>							
25,000.000		Local		0.00	875.00	124.92	5,406,417.56
		Base		0.00	875.00	124.92	5,406,417.56
576323109	MASTEC INC	COMMON STOCK USD.1	02 Oct 2017	04 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	46.068000	0.00	175.00	5.33	230,159.67
		Base	46.068000	0.00	175.00	5.33	230,159.67
59156R108	METLIFE INC	COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	52.705400	0.00	3,500.00	121.75	5,266,918.25
		Base	52.705400	0.00	3,500.00	121.75	5,266,918.25
594918104	MICROSOFT CORP	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	76.022600	0.00	3,500.00	175.62	7,598,584.37
		Base	76.022600	0.00	3,500.00	175.62	7,598,584.37
594918104	MICROSOFT CORP	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
25,900.000	1.000000 NJFA	Local	75.815100	0.00	906.50	45.36	1,962,659.23
		Base	75.815100	0.00	906.50	45.36	1,962,659.23
		06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	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								
	40,000.000	1.000000	NJFA	Local	75.781600	0.00	1,400.00	70.03	3,029,793.97
				Base	75.781600	0.00	1,400.00	70.03	3,029,793.97
					27 Oct 2017	31 Oct 2017	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	60,900.000	1.000000	NJFA	Local	84.730900	0.00	2,131.50	119.20	5,157,861.11
				Base	84.730900	0.00	2,131.50	119.20	5,157,861.11
<b>594918104 Total</b>	226,800.000			Local		0.00	7,938.00	410.21	17,748,898.68
				Base		0.00	7,938.00	410.21	17,748,898.68
595017104	MICROCHIP TECHNOLOGY INC		COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	90.898100	0.00	100.00	21.00	908,860.00
				Base	90.898100	0.00	100.00	21.00	908,860.00
595112103	MICRON TECHNOLOGY INC		COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017		INSTINET LLC	USD/DTC	0.05
	125,000.000	1.000000	NJFA	Local	39.274700	0.00	6,250.00	113.41	4,902,974.08
				Base	39.274700	0.00	6,250.00	113.41	4,902,974.08
					27 Oct 2017	31 Oct 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFA	Local	40.799000	0.00	1,750.00	47.13	2,038,152.87
				Base	40.799000	0.00	1,750.00	47.13	2,038,152.87
<b>595112103 Total</b>	175,000.000			Local		0.00	8,000.00	160.54	6,941,126.95
				Base		0.00	8,000.00	160.54	6,941,126.95
595137100	MICROSEMI CORP		COMMON STOCK USD.2	06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	20,000.000	1.000000	NJFA	Local	52.641500	0.00	700.00	24.33	1,052,105.66
				Base	52.641500	0.00	700.00	24.33	1,052,105.66
					30 Oct 2017	OPEN	BMO CAPITAL MARKETS	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	52.665000	0.00	200.00	24.34	1,053,075.65
				Base	52.665000	0.00	200.00	24.34	1,053,075.65
<b>595137100 Total</b>	40,000.000			Local		0.00	900.00	48.67	2,105,181.31
				Base		0.00	900.00	48.67	2,105,181.31

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
59522J103	MID AMERICA APARTMENT COMM	REIT USD.01	19 Oct 2017	23 Oct 2017		BTIG, LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	Local	105.369498	0.00	175.00	12.18	526,660.31	
			Base	105.369498	0.00	175.00	12.18	526,660.31	
635309107	NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	7,000.000	1.000000 NJFD	Local	7.481700	0.00	245.00	1.21	52,125.69	
			Base	7.481700	0.00	245.00	1.21	52,125.69	
636518102	NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	21,900.000	1.000000 NJFA	Local	45.825600	0.00	766.50	23.19	1,002,790.95	
			Base	45.825600	0.00	766.50	23.19	1,002,790.95	
64110L106	NETFLIX INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	193.590600	0.00	350.00	44.72	1,935,511.28	
			Base	193.590600	0.00	350.00	44.72	1,935,511.28	
64110L106	NETFLIX INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFA	Local	193.442800	0.00	200.00	89.38	3,868,566.62	
			Base	193.442800	0.00	200.00	89.38	3,868,566.62	
				06 Oct 2017	11 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	194.985600	0.00	350.00	45.05	1,949,460.95	
			Base	194.985600	0.00	350.00	45.05	1,949,460.95	
64110L106	NETFLIX INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	196.348599	0.00	100.00	45.36	1,963,340.63	
			Base	196.348599	0.00	100.00	45.36	1,963,340.63	
				13 Oct 2017	17 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	198.672000	0.00	350.00	45.90	1,986,324.10	
			Base	198.672000	0.00	350.00	45.90	1,986,324.10	
<b>64110L106 Total</b>	60,000.000		Local		0.00	1,350.00	270.41	11,703,203.58	
			Base		0.00	1,350.00	270.41	11,703,203.58	
648691103	NEW SENIOR INVESTMENT GROUP	REIT	09 Oct 2017	11 Oct 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								
	50,000.000	1.000000	NJFA	Local	9.120000	0.00	1,750.00	10.54	454,239.46
				Base	9.120000	0.00	1,750.00	10.54	454,239.46
65339F101	NEXTERA ENERGY INC			COMMON STOCK USD.0127	Oct 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	155.561900	0.00	700.00	71.87	3,110,466.12
				Base	155.561900	0.00	700.00	71.87	3,110,466.12
665859104	NORTHERN TRUST CORP			COMMON STOCK USD1.	09 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	22,000.000	1.000000	NJFA	Local	92.810600	0.00	770.00	47.17	2,041,016.03
				Base	92.810600	0.00	770.00	47.17	2,041,016.03
67072V103	NXSTAGE MEDICAL INC			COMMON STOCK USD.	12 Oct 2017	16 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	100.000	1.000000	NJFA	Local	27.700000	0.00	1.00	0.07	2,768.93
				Base	27.700000	0.00	1.00	0.07	2,768.93
674599105	OCCIDENTAL PETROLEUM CORP			COMMON STOCK USD.2	16 Oct 2017	18 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	46,300.000	1.000000	NJFA	Local	64.718100	0.00	1,620.50	69.22	2,994,758.31
				Base	64.718100	0.00	1,620.50	69.22	2,994,758.31
679580100	OLD DOMINION FREIGHT LINE			COMMON STOCK USD.1	26 Oct 2017	30 Oct 2017	JMP SECURITIES LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	116.364300	0.00	175.00	13.45	581,633.05
				Base	116.364300	0.00	175.00	13.45	581,633.05
					27 Oct 2017	31 Oct 2017	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	119.491600	0.00	87.50	6.91	298,634.59
				Base	119.491600	0.00	87.50	6.91	298,634.59
					27 Oct 2017	31 Oct 2017	EVERCORE	USD/DTC	0.04
	2,500.000	1.000000	NJFA	Local	122.241400	0.00	87.50	7.06	305,508.94
				Base	122.241400	0.00	87.50	7.06	305,508.94
					30 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	121.932000	0.00	175.00	14.09	609,470.91
				Base	121.932000	0.00	175.00	14.09	609,470.91
					31 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	120.445000	0.00	175.00	13.92	602,036.08



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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	120.445000	0.00	175.00	13.92	602,036.08
<b>679580100 Total</b>	20,000.000			Local		0.00	700.00	55.43	2,397,283.57
				Base		0.00	700.00	55.43	2,397,283.57
682680103	ONEOK INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	56.889600	0.00	700.00	26.29	1,137,065.71
				Base	56.889600	0.00	700.00	26.29	1,137,065.71
682680103	ONEOK INC		COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	53,000.000	1.000000	NJEU	Local	56.001900	0.00	530.00	68.57	2,967,502.12
				Base	56.001900	0.00	530.00	68.57	2,967,502.12
					23 Oct 2017	25 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	17,900.000	1.000000	NJEU	Local	55.642800	0.00	626.50	23.01	995,356.61
				Base	55.642800	0.00	626.50	23.01	995,356.61
<b>682680103 Total</b>	90,900.000			Local		0.00	1,856.50	117.87	5,099,924.44
				Base		0.00	1,856.50	117.87	5,099,924.44
68389X105	ORACLE CORP		COMMON STOCK USD.01	27 Oct 2017	31 Oct 2017		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	50.838400	0.00	3,500.00	117.44	5,080,222.55
				Base	50.838400	0.00	3,500.00	117.44	5,080,222.55
68557N103	ORBITAL ATK INC		COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	133.890200	0.00	350.00	30.93	1,338,521.07
				Base	133.890200	0.00	350.00	30.93	1,338,521.07
					27 Oct 2017	31 Oct 2017	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	18,848.000	1.000000	NJFD	Local	133.185899	0.00	659.68	57.99	2,509,570.16
				Base	133.185899	0.00	659.68	57.99	2,509,570.16
					30 Oct 2017	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04
	11,152.000	1.000000	NJFD	Local	133.140300	0.00	390.32	34.30	1,484,356.01
				Base	133.140300	0.00	390.32	34.30	1,484,356.01

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
<b>68557N103 Total</b>							
40,000.000			Local	0.00	1,400.00	123.22	5,332,447.24
			Base	0.00	1,400.00	123.22	5,332,447.24
69329Y104	PDL BIOPHARMA INC	COMMON STOCK USD.01	12 Oct 2017	16 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.02
70,000.000	1.000000 NJFA	Local	3.482400	0.00	1,400.00	5.64	242,362.36
		Base	3.482400	0.00	1,400.00	5.64	242,362.36
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.	05 Oct 2017	10 Oct 2017	B.RILEY & CO., LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	112.272000	0.00	175.00	12.97	561,172.03
		Base	112.272000	0.00	175.00	12.97	561,172.03
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.	05 Oct 2017	10 Oct 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	113.086200	0.00	700.00	52.25	2,260,971.75
		Base	113.086200	0.00	700.00	52.25	2,260,971.75
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.	06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	113.529999	0.00	525.00	39.34	1,702,385.65
		Base	113.529999	0.00	525.00	39.34	1,702,385.65
			10 Oct 2017	12 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	112.406500	0.00	100.00	25.97	1,123,939.03
		Base	112.406500	0.00	100.00	25.97	1,123,939.03
			20 Oct 2017	24 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	115.804600	0.00	175.00	13.38	578,834.62
		Base	115.804600	0.00	175.00	13.38	578,834.62
			23 Oct 2017	25 Oct 2017	JMP SECURITIES	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	117.426200	0.00	175.00	13.57	586,942.43
		Base	117.426200	0.00	175.00	13.57	586,942.43
			27 Oct 2017	31 Oct 2017	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	117.986100	0.00	175.00	13.63	589,741.87
		Base	117.986100	0.00	175.00	13.63	589,741.87

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

**693506107 Total**

65,000.000			Local			0.00	2,025.00	171.11	7,403,987.38
			Base			0.00	2,025.00	171.11	7,403,987.38

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							
69370C100	PTC INC	COMMON STOCK USD.0105	Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	57.638600	0.00	350.00	13.32	576,022.68
		Base	57.638600	0.00	350.00	13.32	576,022.68
			26 Oct 2017	30 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.03
89,285.000	1.000000 NJFD	Local	63.631600	0.00	3,124.97	131.24	5,678,091.19
		Base	63.631600	0.00	3,124.97	131.24	5,678,091.19
			26 Oct 2017	30 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.03
10,715.000	1.000000 NJFD	Local	63.380000	0.00	375.02	15.69	678,725.99
		Base	63.380000	0.00	375.02	15.69	678,725.99
			26 Oct 2017	30 Oct 2017	UBS SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	64.218000	0.00	1,750.00	74.18	3,209,075.81
		Base	64.218000	0.00	1,750.00	74.18	3,209,075.81
			27 Oct 2017	31 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	65.570500	0.00	3,500.00	151.47	6,553,398.53
		Base	65.570500	0.00	3,500.00	151.47	6,553,398.53
			27 Oct 2017	31 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	66.109700	0.00	500.00	76.36	3,304,908.64
		Base	66.109700	0.00	500.00	76.36	3,304,908.64
			30 Oct 2017	OPEN	UBS SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	65.719800	0.00	3,500.00	151.81	6,568,328.19
		Base	65.719800	0.00	3,500.00	151.81	6,568,328.19
			31 Oct 2017	OPEN	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	66.439600	0.00	1,750.00	76.74	3,320,153.25
		Base	66.439600	0.00	1,750.00	76.74	3,320,153.25

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
<b>69370C100 Total</b>								
460,000.000			Local	0.00	14,849.99	690.81	29,888,704.28	
			Base	0.00	14,849.99	690.81	29,888,704.28	
697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
15,000.000	1.000000 NJFA		Local	146.639600	0.00	150.00	2,199,393.18	
			Base	146.639600	0.00	150.00	2,199,393.18	
697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.	30 Oct 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	146.159400	0.00	350.00	1,461,210.23	
			Base	146.159400	0.00	350.00	1,461,210.23	
<b>697435105 Total</b>								
25,000.000			Local	0.00	500.00	84.59	3,660,603.41	
			Base	0.00	500.00	84.59	3,660,603.41	
700517105	PARK HOTELS + RESORTS INC	REIT USD.01	03 Oct 2017	05 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
40,000.000	1.000000 NJFR		Local	27.161200	0.00	400.00	1,086,022.89	
			Base	27.161200	0.00	400.00	1,086,022.89	
701094104	PARKER HANNIFIN CORP	COMMON STOCK USD.5	19 Oct 2017	23 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04	
2,000.000	1.000000 NJFA		Local	181.288500	0.00	70.00	362,498.62	
			Base	181.288500	0.00	70.00	362,498.62	
703343103	PATRICK INDUSTRIES INC	COMMON STOCK	26 Oct 2017	30 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFD		Local	90.817900	0.00	100.00	908,058.02	
			Base	90.817900	0.00	100.00	908,058.02	
				27 Oct 2017	31 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	92.140800	0.00	100.00	921,286.71	
			Base	92.140800	0.00	100.00	921,286.71	
<b>703343103 Total</b>								
20,000.000			Local	0.00	200.00	42.27	1,829,344.73	
			Base	0.00	200.00	42.27	1,829,344.73	
70450Y103	PAYPAL HOLDINGS INC	COMMON STOCK USD.	19 Oct 2017	23 Oct 2017	BUCKINGHAM RESEARCH GROUP 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								
	10,000.000	1.000000	NJFD	Local	66.589000	0.00	350.00	15.39	665,524.61
				Base	66.589000	0.00	350.00	15.39	665,524.61
					20 Oct 2017	24 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	70.159600	0.00	700.00	32.42	1,402,459.58
				Base	70.159600	0.00	700.00	32.42	1,402,459.58
<b>70450Y103 Total</b>	30,000.000			Local		0.00	1,050.00	47.81	2,067,984.19
				Base		0.00	1,050.00	47.81	2,067,984.19
70509V100	PEBBLEBROOK HOTEL TRUST		REIT USD.01		09 Oct 2017	11 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFA	Local	36.100500	0.00	700.00	16.68	721,293.31
				Base	36.100500	0.00	700.00	16.68	721,293.31
713448108	PEPSICO INC		COMMON STOCK USD.		10 Oct 2017	12 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
	35,000.000	1.000000	NJFA	Local	110.534000	0.00	1,225.00	89.37	3,867,375.62
				Base	110.534000	0.00	1,225.00	89.37	3,867,375.62
					27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	45,000.000	1.000000	NJFA	Local	110.530800	0.00	1,575.00	114.90	4,972,196.09
				Base	110.530800	0.00	1,575.00	114.90	4,972,196.09
<b>713448108 Total</b>	80,000.000			Local		0.00	2,800.00	204.27	8,839,571.71
				Base		0.00	2,800.00	204.27	8,839,571.71
717081103	PFIZER INC		COMMON STOCK USD.05		27 Oct 2017	31 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	60,000.000	1.000000	NJFA	Local	35.525300	0.00	2,100.00	49.24	2,129,368.75
				Base	35.525300	0.00	2,100.00	49.24	2,129,368.75
723484101	PINNACLE WEST CAPITAL		COMMON STOCK		30 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
	6,000.000	1.000000	NJFA	Local	88.292100	0.00	210.00	12.24	529,530.36
				Base	88.292100	0.00	210.00	12.24	529,530.36
724479100	PITNEY BOWES INC		COMMON STOCK USD1.00		02 Oct 2017	04 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	13.991900	0.00	5,000.00	32.33	1,394,157.66

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	13.991900	0.00	5,000.00	32.33	1,394,157.66
		03 Oct 2017	05 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	13.958500	0.00	5,000.00	32.25	1,390,817.75
		Base	13.958500	0.00	5,000.00	32.25	1,390,817.75
		04 Oct 2017	06 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	13.961000	0.00	5,000.00	32.25	1,391,067.75
		Base	13.961000	0.00	5,000.00	32.25	1,391,067.75
		05 Oct 2017	10 Oct 2017		MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.983900	0.00	3,500.00	32.31	1,394,857.68
		Base	13.983900	0.00	3,500.00	32.31	1,394,857.68
		11 Oct 2017	13 Oct 2017		INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	13.991000	0.00	5,000.00	32.32	1,394,067.67
		Base	13.991000	0.00	5,000.00	32.32	1,394,067.67
<b>724479100 Total</b>							
500,000.000		Local		0.00	23,500.00	161.46	6,964,968.51
		Base		0.00	23,500.00	161.46	6,964,968.51
74005P104	PRAXAIR INC	COMMON STOCK USD.01	04 Oct 2017	06 Oct 2017	EVERCORE	USD/DTC	0.04
2,000.000	1.000000 NJFA	Local	142.328000	0.00	70.00	6.58	284,579.42
		Base	142.328000	0.00	70.00	6.58	284,579.42
		05 Oct 2017	10 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	142.074900	0.00	87.50	8.21	355,091.54
		Base	142.074900	0.00	87.50	8.21	355,091.54
		06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	142.041600	0.00	87.50	8.21	355,008.29
		Base	142.041600	0.00	87.50	8.21	355,008.29
<b>74005P104 Total</b>							
7,000.000		Local		0.00	245.00	23.00	994,679.25
		Base		0.00	245.00	23.00	994,679.25

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Units/Original Face							
741503403	PRICELINE GROUP INC/THE	COMMON STOCK USD.	04 Oct 2017	06 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
1,000.000	1.000000 NJFD	Local	1,892.000000	0.00	10.00	43.71	1,891,946.29
		Base	1,892.000000	0.00	10.00	43.71	1,891,946.29
			05 Oct 2017	10 Oct 2017	MORGAN STANLEY CO INCORPORATED	USD/DTC	0.04
9,000.000	1.000000 NJFD	Local	1,910.837300	0.00	315.00	397.27	17,196,823.43
		Base	1,910.837300	0.00	315.00	397.27	17,196,823.43
			06 Oct 2017	11 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
3,000.000	1.000000 NJFD	Local	1,913.975797	0.00	105.00	132.64	5,741,689.75
		Base	1,913.975797	0.00	105.00	132.64	5,741,689.75
			06 Oct 2017	11 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
4,000.000	1.000000 NJFD	Local	1,918.853900	0.00	140.00	177.31	7,675,098.29
		Base	1,918.853900	0.00	140.00	177.31	7,675,098.29
			09 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
3,000.000	1.000000 NJFD	Local	1,925.116000	0.00	30.00	133.42	5,775,184.58
		Base	1,925.116000	0.00	30.00	133.42	5,775,184.58
<b>741503403 Total</b>							
20,000.000		Local		0.00	600.00	884.35	38,280,742.34
		Base		0.00	600.00	884.35	38,280,742.34
74164M108	PRIMERICA INC	COMMON STOCK	05 Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	83.447300	0.00	350.00	19.28	834,103.72
		Base	83.447300	0.00	350.00	19.28	834,103.72
742718109	PROCTER + GAMBLE CO/THE	COMMON STOCK	12 Oct 2017	16 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	92.054600	0.00	5,000.00	212.65	9,200,247.34
		Base	92.054600	0.00	5,000.00	212.65	9,200,247.34
			13 Oct 2017	17 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	93.040800	0.00	1,750.00	107.47	4,650,182.53
		Base	93.040800	0.00	1,750.00	107.47	4,650,182.53

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Units/Original Face								
<b>742718109 Total</b>								
150,000.000								
			Local		6,750.00	320.12	13,850,429.87	
			Base		6,750.00	320.12	13,850,429.87	
74346Y103	PROS HOLDINGS INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
20,500.000	1.000000 NJFA		Local	24.323700	0.00	717.50	497,906.83	
			Base	24.323700	0.00	717.50	497,906.83	
744320102	PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.	0127 Oct 2017	31 Oct 2017	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
20,000.000	1.000000 NJFD		Local	111.998600	0.00	700.00	2,239,220.25	
			Base	111.998600	0.00	700.00	2,239,220.25	
745867101	PULTEGROUP INC	COMMON STOCK USD.	0131 Oct 2017	OPEN	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	29.963200	0.00	3,500.00	2,992,750.77	
			Base	29.963200	0.00	3,500.00	2,992,750.77	
				31 Oct 2017	OPEN	COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	30.314100	0.00	3,500.00	3,027,839.97	
			Base	30.314100	0.00	3,500.00	3,027,839.97	
<b>745867101 Total</b>								
200,000.000			Local		7,000.00	139.25	6,020,590.74	
			Base		7,000.00	139.25	6,020,590.74	
74762E102	QUANTA SERVICES INC	COMMON STOCK USD.	02 Oct 2017	04 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04	
5,000.000	1.000000 NJFA		Local	37.337600	0.00	175.00	186,508.68	
			Base	37.337600	0.00	175.00	186,508.68	
				10 Oct 2017	12 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,500.000	1.000000 NJFA		Local	37.534600	0.00	25.00	93,809.33	
			Base	37.534600	0.00	25.00	93,809.33	
				19 Oct 2017	23 Oct 2017	JMP SECURITIES	USD/DTC	0.04
2,500.000	1.000000 NJFA		Local	36.990000	0.00	87.50	92,385.36	
			Base	36.990000	0.00	87.50	92,385.36	



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	Units/Original Face								
<b>74762E102 Total</b>									
	10,000.000								
						0.00	287.50	8.63	372,703.37
						0.00	287.50	8.63	372,703.37
756577102	RED HAT INC		COMMON STOCK USD.	06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	4,400.000	1.000000	NJFA						
						0.00	154.00	11.69	505,793.83
						0.00	154.00	11.69	505,793.83
758075402	REDWOOD TRUST INC		REIT USD.01	10 Oct 2017	12 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFA						
						0.00	100.00	3.82	164,970.18
						0.00	100.00	3.82	164,970.18
76169B102	REXNORD CORP		COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
	20,000.000	1.000000	NJFD						
						0.00	700.00	11.89	513,608.11
						0.00	700.00	11.89	513,608.11
				11 Oct 2017	13 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	20,000.000	1.000000	NJFD						
						0.00	700.00	11.76	508,012.24
						0.00	700.00	11.76	508,012.24
<b>76169B102 Total</b>									
	40,000.000								
						0.00	1,400.00	23.65	1,021,620.35
						0.00	1,400.00	23.65	1,021,620.35
773903109	ROCKWELL AUTOMATION INC		COMMON STOCK USD1.0	19 Oct 2017	23 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.04
	2,500.000	1.000000	NJFA						
						0.00	87.50	10.74	464,441.76
						0.00	87.50	10.74	464,441.76
				27 Oct 2017	31 Oct 2017		JMP SECURITIES LLC	USD/DTC	0.04
	2,500.000	1.000000	NJFA						
						0.00	87.50	10.89	471,085.11
						0.00	87.50	10.89	471,085.11
				31 Oct 2017	OPEN		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	5,000.000	1.000000	NJFA						
						0.00	175.00	23.40	1,012,464.10
						0.00	175.00	23.40	1,012,464.10

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
<b>773903109 Total</b>									
	10,000.000								
						0.00	350.00	45.03	1,947,990.97
						0.00	350.00	45.03	1,947,990.97
774341101	ROCKWELL COLLINS INC			COMMON STOCK USD.01	18 Oct 2017		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD						
				Local	134.668300	0.00	700.00	62.22	2,692,603.77
				Base	134.668300	0.00	700.00	62.22	2,692,603.77
778296103	ROSS STORES INC			COMMON STOCK USD.01	30 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFA						
				Local	63.001199	0.00	100.00	14.56	629,897.43
				Base	63.001199	0.00	100.00	14.56	629,897.43
783549108	RYDER SYSTEM INC			COMMON STOCK USD.5	10 Oct 2017	12 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	2,500.000	1.000000	NJFA						
				Local	83.752400	0.00	25.00	4.84	209,351.16
				Base	83.752400	0.00	25.00	4.84	209,351.16
78486Q101	SVB FINANCIAL GROUP			COMMON STOCK USD.	30 Oct 2017	OPEN	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFD						
				Local	219.824600	0.00	100.00	50.78	2,198,095.22
				Base	219.824600	0.00	100.00	50.78	2,198,095.22
					31 Oct 2017	OPEN	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFD						
				Local	220.283599	0.00	350.00	50.89	2,202,435.10
				Base	220.283599	0.00	350.00	50.89	2,202,435.10
<b>78486Q101 Total</b>									
	20,000.000								
				Local		0.00	450.00	101.67	4,400,530.32
				Base		0.00	450.00	101.67	4,400,530.32
79466L302	SALESFORCE.COM INC			COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
	10,000.000	1.000000	NJFD						
				Local	95.576700	0.00	350.00	22.08	955,394.92
				Base	95.576700	0.00	350.00	22.08	955,394.92
80589M102	SCANA CORP			COMMON STOCK	30 Oct 2017	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	11,000.000	1.000000	NJFA						
				Local	46.608300	0.00	385.00	11.85	512,294.45
				Base	46.608300	0.00	385.00	11.85	512,294.45

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
81762P102	SERVICENOW INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
12,600.000	1.000000 NJFA	Local	118.822900	0.00	441.00	34.59	1,496,692.95
		Base	118.822900	0.00	441.00	34.59	1,496,692.95
			27 Oct 2017	31 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
7,900.000	1.000000 NJFA	Local	125.373100	0.00	79.00	22.88	990,345.61
		Base	125.373100	0.00	79.00	22.88	990,345.61
<b>81762P102 Total</b>							
20,500.000		Local		0.00	520.00	57.47	2,487,038.56
		Base		0.00	520.00	57.47	2,487,038.56
824348106	SHERWIN WILLIAMS CO/THE	COMMON STOCK USD	1.009 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	380.772700	0.00	175.00	43.98	1,903,644.52
		Base	380.772700	0.00	175.00	43.98	1,903,644.52
			10 Oct 2017	12 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
1,000.000	1.000000 NJFA	Local	379.782000	0.00	10.00	8.78	379,763.22
		Base	379.782000	0.00	10.00	8.78	379,763.22
			27 Oct 2017	31 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
1,500.000	1.000000 NJFA	Local	397.096700	0.00	52.50	13.76	595,578.79
		Base	397.096700	0.00	52.50	13.76	595,578.79
<b>824348106 Total</b>							
7,500.000		Local		0.00	237.50	66.52	2,878,986.53
		Base		0.00	237.50	66.52	2,878,986.53
828806109	SIMON PROPERTY GROUP INC	REIT USD.0001	30 Oct 2017	OPEN	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	156.972000	0.00	350.00	36.27	1,569,333.73
		Base	156.972000	0.00	350.00	36.27	1,569,333.73
848574109	SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.	0105 Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	78.794900	0.00	350.00	18.21	787,580.79
		Base	78.794900	0.00	350.00	18.21	787,580.79
			06 Oct 2017	11 Oct 2017	CRAIG - HALLUM	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							
10,000.000	1.000000 NJFD	Local	78.617600	0.00	350.00	18.17	785,807.83
		Base	78.617600	0.00	350.00	18.17	785,807.83
			10 Oct 2017	12 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	79.498200	0.00	100.00	18.37	794,863.63
		Base	79.498200	0.00	100.00	18.37	794,863.63
			12 Oct 2017	16 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	79.409100	0.00	100.00	18.35	793,972.65
		Base	79.409100	0.00	100.00	18.35	793,972.65
			13 Oct 2017	17 Oct 2017	BTIG, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	79.685700	0.00	350.00	18.41	796,488.59
		Base	79.685700	0.00	350.00	18.41	796,488.59
<b>848574109 Total</b>							
50,000.000		Local		0.00	1,250.00	91.51	3,958,713.49
		Base		0.00	1,250.00	91.51	3,958,713.49
848577102	SPIRIT AIRLINES INC	COMMON STOCK USD.	17 Oct 2017	19 Oct 2017	JMP SECURITIES	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	35.594100	0.00	700.00	16.45	711,165.55
		Base	35.594100	0.00	700.00	16.45	711,165.55
			18 Oct 2017	20 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	34.963200	0.00	700.00	16.16	698,547.84
		Base	34.963200	0.00	700.00	16.16	698,547.84
			20 Oct 2017	24 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.909300	0.00	700.00	15.67	677,470.33
		Base	33.909300	0.00	700.00	15.67	677,470.33
			23 Oct 2017	25 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	34.037400	0.00	700.00	15.73	680,032.27
		Base	34.037400	0.00	700.00	15.73	680,032.27
			25 Oct 2017	27 Oct 2017	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.811400	0.00	700.00	15.62	675,512.38
		Base	33.811400	0.00	700.00	15.62	675,512.38

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		26 Oct 2017	30 Oct 2017		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 37.259300		0.00	700.00	17.22	744,468.78
		Base 37.259300		0.00	700.00	17.22	744,468.78
		27 Oct 2017	31 Oct 2017		EVERCORE	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 36.528100		0.00	700.00	16.88	729,845.12
		Base 36.528100		0.00	700.00	16.88	729,845.12
		27 Oct 2017	31 Oct 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 36.941100		0.00	1,050.00	25.61	1,107,157.38
		Base 36.941100		0.00	1,050.00	25.61	1,107,157.38
		30 Oct 2017	OPEN		JMP SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 37.042200		0.00	700.00	17.12	740,126.88
		Base 37.042200		0.00	700.00	17.12	740,126.88
		31 Oct 2017	OPEN		BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 36.882200		0.00	700.00	17.04	736,926.96
		Base 36.882200		0.00	700.00	17.04	736,926.96
<b>848577102 Total</b>							
210,000.000		Local		0.00	7,350.00	173.50	7,501,253.49
		Base		0.00	7,350.00	173.50	7,501,253.49
85254J102	STAG INDUSTRIAL INC	REIT USD.01	23 Oct 2017	25 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local 27.610300		0.00	100.00	6.38	275,996.62
		Base 27.610300		0.00	100.00	6.38	275,996.62
86614U100	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	23 Oct 2017	25 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 31.998000		0.00	175.00	3.70	159,811.30
		Base 31.998000		0.00	175.00	3.70	159,811.30
87157B103	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.	12 Oct 2017	16 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local 14.290000		0.00	200.00	6.61	285,593.39
		Base 14.290000		0.00	200.00	6.61	285,593.39
871607107	SYNOPSIS INC	COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017	CRAIG - HALLUM	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								
	18,300.000	1.000000 NJFA	Local	82.017400	0.00	640.50	34.68	1,500,243.24	
			Base	82.017400	0.00	640.50	34.68	1,500,243.24	
				27 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	11,500.000	1.000000 NJFA	Local	87.000700	0.00	115.00	23.12	1,000,369.93	
			Base	87.000700	0.00	115.00	23.12	1,000,369.93	
<b>871607107 Total</b>	29,800.000		Local		0.00	755.50	57.80	2,500,613.17	
			Base		0.00	755.50	57.80	2,500,613.17	
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.		05 Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	31.581300	0.00	3,500.00	72.96	3,154,557.04	
			Base	31.581300	0.00	3,500.00	72.96	3,154,557.04	
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.		09 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	56,000.000	1.000000 NJFA	Local	31.436500	0.00	1,960.00	40.67	1,758,443.33	
			Base	31.436500	0.00	1,960.00	40.67	1,758,443.33	
				09 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	40,000.000	1.000000 NJFA	Local	31.347500	0.00	400.00	28.97	1,253,471.03	
			Base	31.347500	0.00	400.00	28.97	1,253,471.03	
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.		20 Oct 2017	24 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	32.970900	0.00	700.00	76.17	3,296,313.83	
			Base	32.970900	0.00	700.00	76.17	3,296,313.83	
87165B103	SYNCHRONY FINANCIAL	COMMON STOCK USD.		30 Oct 2017	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	91,000.000	1.000000 NJFA	Local	32.941000	0.00	3,185.00	69.25	2,994,376.75	
			Base	32.941000	0.00	3,185.00	69.25	2,994,376.75	
<b>87165B103 Total</b>	387,000.000		Local		0.00	9,745.00	288.02	12,457,161.98	
			Base		0.00	9,745.00	288.02	12,457,161.98	
87265H109	TRI POINTE GROUP INC	COMMON STOCK USD.		01 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	40,000.000	1.000000 NJFA	Local	14.241700	0.00	1,400.00	13.16	568,254.84	
			Base	14.241700	0.00	1,400.00	13.16	568,254.84	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
882508104	TEXAS INSTRUMENTS INC 10,000.000	COMMON STOCK USD1.030 Local 96.417700 Base 96.417700	Oct 2017	OPEN	MORGAN STANLEY & CO. LLC 350.00 350.00	USD/DTC 22.28 22.28	0.04 963,804.72 963,804.72
885160101	THOR INDUSTRIES INC 10,000.000	COMMON STOCK USD.1 Local 126.913199 Base 126.913199	05 Oct 2017	10 Oct 2017	CRAIG - HALLUM 350.00 350.00	USD/DTC 29.32 29.32	0.04 1,268,752.67 1,268,752.67
88830M102	TITAN INTERNATIONAL INC 10,000.000	COMMON STOCK Local 9.996000 Base 9.996000	06 Oct 2017	11 Oct 2017	THEMIS TRADING LLC 100.00 100.00	USD/DTC 2.31 2.31	0.01 99,857.69 99,857.69
889478103	TOLL BROTHERS INC 100,000.000	COMMON STOCK USD.0105 Local 42.333000 Base 42.333000	05 Oct 2017	10 Oct 2017	SANFORD C BERNSTEIN CO LLC 3,500.00 3,500.00	USD/DTC 97.79 97.79	0.04 4,229,702.21 4,229,702.21
889478103	TOLL BROTHERS INC 5,000.000	COMMON STOCK USD.0109 Local 42.574000 Base 42.574000	09 Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC 175.00 175.00	USD/DTC 4.92 4.92	0.04 212,690.08 212,690.08
889478103	TOLL BROTHERS INC 50,000.000	COMMON STOCK USD.0118 Local 43.000900 Base 43.000900	18 Oct 2017	20 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC 1,750.00 1,750.00	USD/DTC 49.67 49.67	0.04 2,148,245.33 2,148,245.33
	50,000.000	1.000000 NJFD Local 43.081700 Base 43.081700	19 Oct 2017	23 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH 1,750.00 1,750.00	USD/DTC 49.76 49.76	0.04 2,152,285.24 2,152,285.24
	50,000.000	1.000000 NJFD Local 44.203700 Base 44.203700	20 Oct 2017	24 Oct 2017	CANACCORD GENUITY INC. 1,750.00 1,750.00	USD/DTC 51.06 51.06	0.04 2,208,383.93 2,208,383.93
	50,000.000	1.000000 NJFD Local 44.621200 Base 44.621200	24 Oct 2017	26 Oct 2017	BARCLAYS CAPITAL INC./LE 1,750.00 1,750.00	USD/DTC 51.54 51.54	0.04 2,229,258.46 2,229,258.46
			26 Oct 2017	30 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	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	45.316800	0.00	1,750.00	52.35	2,264,037.64
		Base	45.316800	0.00	1,750.00	52.35	2,264,037.64
			27 Oct 2017	31 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	45.206200	0.00	1,750.00	52.22	2,258,507.77
		Base	45.206200	0.00	1,750.00	52.22	2,258,507.77
			30 Oct 2017	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	45.285800	0.00	1,750.00	52.31	2,262,487.68
		Base	45.285800	0.00	1,750.00	52.31	2,262,487.68
			31 Oct 2017	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	45.603400	0.00	1,750.00	52.68	2,278,367.31
		Base	45.603400	0.00	1,750.00	52.68	2,278,367.31
<b>889478103 Total</b>							
505,000.000		Local		0.00	17,675.00	514.30	22,243,965.65
		Base		0.00	17,675.00	514.30	22,243,965.65
894174101	TRAVELCENTERS OF AMERICA LLC	COMMON STOCK USD.	03 Oct 2017	05 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.430400	0.00	100.00	1.03	44,202.97
		Base	4.430400	0.00	100.00	1.03	44,202.97
			04 Oct 2017	06 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.522500	0.00	100.00	1.05	45,123.95
		Base	4.522500	0.00	100.00	1.05	45,123.95
			04 Oct 2017	06 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	4.746000	0.00	350.00	1.10	47,108.90
		Base	4.746000	0.00	350.00	1.10	47,108.90
			05 Oct 2017	10 Oct 2017	COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	4.986500	0.00	350.00	1.16	49,513.84
		Base	4.986500	0.00	350.00	1.16	49,513.84
			05 Oct 2017	10 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	5.168300	0.00	350.00	1.20	51,331.80
		Base	5.168300	0.00	350.00	1.20	51,331.80



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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		06 Oct 2017	11 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	5.528600	0.00	350.00	1.28	54,934.72
		Base	5.528600	0.00	350.00	1.28	54,934.72
		09 Oct 2017	11 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	5.375000	0.00	100.00	1.25	53,648.75
		Base	5.375000	0.00	100.00	1.25	53,648.75
		10 Oct 2017	12 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	5.108500	0.00	350.00	1.19	50,733.81
		Base	5.108500	0.00	350.00	1.19	50,733.81
		11 Oct 2017	13 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	4.935300	0.00	350.00	1.15	49,001.85
		Base	4.935300	0.00	350.00	1.15	49,001.85
		12 Oct 2017	16 Oct 2017		B.RILEY & CO., LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	4.795000	0.00	350.00	1.11	47,598.89
		Base	4.795000	0.00	350.00	1.11	47,598.89
		13 Oct 2017	17 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.769000	0.00	100.00	1.11	47,588.89
		Base	4.769000	0.00	100.00	1.11	47,588.89
		20 Oct 2017	24 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	4.893500	0.00	100.00	1.14	48,833.86
		Base	4.893500	0.00	100.00	1.14	48,833.86
<b>894174101 Total</b>							
120,000.000		Local		0.00	2,950.00	13.77	589,622.23
		Base		0.00	2,950.00	13.77	589,622.23
896818101	TRIUMPH GROUP INC	COMMON STOCK USD.	04 Oct 2017	06 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	31.029600	0.00	350.00	7.17	309,938.83
		Base	31.029600	0.00	350.00	7.17	309,938.83
896818101	TRIUMPH GROUP INC	COMMON STOCK USD.	25 Oct 2017	27 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	31.797500	0.00	175.00	3.68	158,808.82

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	31.797500	0.00	175.00	3.68	158,808.82
<b>896818101 Total</b>	15,000.000			Local		0.00	525.00	10.85	468,747.65
				Base		0.00	525.00	10.85	468,747.65
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01			05 Oct 2017	10 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
	100,000.000	1.000000	NJFA	Local	26.338900	0.00	3,500.00	60.85	2,630,329.14
				Base	26.338900	0.00	3,500.00	60.85	2,630,329.14
90184L102	TWITTER INC COMMON STOCK USD.			09 Oct 2017	11 Oct 2017		JEFFERIES + COMPANY INC	USD/DTC	0.01
	200,000.000	1.000000	NJFD	Local	17.923100	0.00	1,400.00	82.81	3,583,137.18
				Base	17.923100	0.00	1,400.00	82.81	3,583,137.18
					11 Oct 2017	13 Oct 2017	CAPIS	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	17.555600	0.00	5,000.00	40.56	1,750,519.43
				Base	17.555600	0.00	5,000.00	40.56	1,750,519.43
					12 Oct 2017	16 Oct 2017	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	18.502400	0.00	5,000.00	42.75	1,845,197.25
				Base	18.502400	0.00	5,000.00	42.75	1,845,197.25
					13 Oct 2017	17 Oct 2017	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	18.550600	0.00	5,000.00	42.86	1,850,017.13
				Base	18.550600	0.00	5,000.00	42.86	1,850,017.13
					16 Oct 2017	18 Oct 2017	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	18.386000	0.00	5,000.00	42.48	1,833,557.52
				Base	18.386000	0.00	5,000.00	42.48	1,833,557.52
<b>90184L102 Total</b>	600,000.000			Local		0.00	21,400.00	251.46	10,862,428.51
				Base		0.00	21,400.00	251.46	10,862,428.51
907818108	UNION PACIFIC CORP COMMON STOCK USD2.50			2.502 Oct 2017	04 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	114.654200	0.00	350.00	26.49	1,146,165.51
				Base	114.654200	0.00	350.00	26.49	1,146,165.51

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		27 Oct 2017	31 Oct 2017		JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 118.500000		0.00	175.00	13.69	592,311.31
		Base 118.500000		0.00	175.00	13.69	592,311.31
		27 Oct 2017	31 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 117.563400		0.00	350.00	27.16	1,175,256.84
		Base 117.563400		0.00	350.00	27.16	1,175,256.84
		30 Oct 2017	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 117.110199		0.00	350.00	27.06	1,170,724.93
		Base 117.110199		0.00	350.00	27.06	1,170,724.93
<b>907818108 Total</b>							
35,000.000		Local		0.00	1,225.00	94.40	4,084,458.59
		Base		0.00	1,225.00	94.40	4,084,458.59
911363109	UNITED RENTALS INC	COMMON STOCK USD.01	02 Oct 2017	04 Oct 2017	LEERINK PARTNERS LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 138.861500		0.00	175.00	16.04	694,116.46
		Base 138.861500		0.00	175.00	16.04	694,116.46
		04 Oct 2017	06 Oct 2017		EVERCORE	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 139.869100		0.00	175.00	16.16	699,154.34
		Base 139.869100		0.00	175.00	16.16	699,154.34
		05 Oct 2017	10 Oct 2017		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local 142.685300		0.00	87.50	8.25	356,617.50
		Base 142.685300		0.00	87.50	8.25	356,617.50
911363109	UNITED RENTALS INC	COMMON STOCK USD.01	05 Oct 2017	10 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 141.828300		0.00	350.00	32.77	1,417,900.23
		Base 141.828300		0.00	350.00	32.77	1,417,900.23
911363109	UNITED RENTALS INC	COMMON STOCK USD.01	06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local 142.087600		0.00	87.50	8.21	355,123.29
		Base 142.087600		0.00	87.50	8.21	355,123.29
		10 Oct 2017	12 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local 141.005700		0.00	25.00	8.15	352,481.10

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		Base	141.005700	0.00	25.00	8.15	352,481.10
			11 Oct 2017	13 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	142.002400	0.00	25.00	8.21	354,972.79
		Base	142.002400	0.00	25.00	8.21	354,972.79
			19 Oct 2017	23 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	141.378600	0.00	175.00	16.33	706,701.67
		Base	141.378600	0.00	175.00	16.33	706,701.67
			23 Oct 2017	25 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	142.903900	0.00	87.50	8.26	357,163.99
		Base	142.903900	0.00	87.50	8.26	357,163.99
			25 Oct 2017	27 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	140.130800	0.00	87.50	8.10	350,231.40
		Base	140.130800	0.00	87.50	8.10	350,231.40
911363109	UNITED RENTALS INC	COMMON STOCK USD	0.0127 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	145.014200	0.00	200.00	67.00	2,900,017.00
		Base	145.014200	0.00	200.00	67.00	2,900,017.00
<b>911363109 Total</b>							
60,000.000		Local		0.00	1,475.00	197.48	8,544,479.77
		Base		0.00	1,475.00	197.48	8,544,479.77
912909108	UNITED STATES STEEL CORP	COMMON STOCK USD	1.005 Oct 2017	10 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	26.622600	0.00	5,000.00	61.50	2,657,198.50
		Base	26.622600	0.00	5,000.00	61.50	2,657,198.50
			06 Oct 2017	11 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	26.115500	0.00	5,000.00	60.33	2,606,489.66
		Base	26.115500	0.00	5,000.00	60.33	2,606,489.66
			09 Oct 2017	11 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	25.024600	0.00	1,400.00	115.62	5,003,404.37
		Base	25.024600	0.00	1,400.00	115.62	5,003,404.37
			12 Oct 2017	16 Oct 2017	BARCLAYS CAPITAL INC./LE	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	25.644500	0.00	3,500.00	59.24	2,560,890.75	
				Base	25.644500	0.00	3,500.00	59.24	2,560,890.75	
					13 Oct 2017	17 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000	NJFD	Local	27.467700	0.00	5,000.00	63.46	2,741,706.54	
				Base	27.467700	0.00	5,000.00	63.46	2,741,706.54	
					18 Oct 2017	20 Oct 2017	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	200,000.000	1.000000	NJFD	Local	27.295400	0.00	1,400.00	126.11	5,457,553.88	
				Base	27.295400	0.00	1,400.00	126.11	5,457,553.88	
<b>912909108 Total</b>	800,000.000			Local		0.00	21,300.00	486.26	21,027,243.70	
				Base		0.00	21,300.00	486.26	21,027,243.70	
913017109	UNITED TECHNOLOGIES CORP		COMMON STOCK USD1.003	03 Oct 2017	05 Oct 2017		CANACCORD GENUITY INC.	USD/DTC	0.04	
	15,000.000	1.000000	NJFA	Local	117.494900	0.00	525.00	40.72	1,761,857.78	
				Base	117.494900	0.00	525.00	40.72	1,761,857.78	
					04 Oct 2017	06 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	5,000.000	1.000000	NJFA	Local	117.806000	0.00	50.00	13.61	588,966.39	
				Base	117.806000	0.00	50.00	13.61	588,966.39	
					05 Oct 2017	10 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	117.846600	0.00	175.00	13.62	589,044.38	
				Base	117.846600	0.00	175.00	13.62	589,044.38	
<b>913017109 Total</b>	25,000.000			Local		0.00	750.00	67.95	2,939,868.55	
				Base		0.00	750.00	67.95	2,939,868.55	
91324P102	UNITEDHEALTH GROUP INC		COMMON STOCK USD.01	13 Oct 2017	17 Oct 2017		SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	192.167200	0.00	350.00	44.39	1,921,277.61	
				Base	192.167200	0.00	350.00	44.39	1,921,277.61	
					17 Oct 2017	19 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	205.182800	0.00	700.00	94.80	4,102,861.20	
				Base	205.182800	0.00	700.00	94.80	4,102,861.20	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		18 Oct 2017	20 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 205.529100		0.00	700.00	94.96	4,109,787.04
		Base 205.529100		0.00	700.00	94.96	4,109,787.04
		19 Oct 2017	23 Oct 2017		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 204.425400		0.00	350.00	47.23	2,043,856.77
		Base 204.425400		0.00	350.00	47.23	2,043,856.77
		27 Oct 2017	31 Oct 2017		COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local 211.480200		0.00	3,500.00	488.52	21,144,031.48
		Base 211.480200		0.00	3,500.00	488.52	21,144,031.48
		30 Oct 2017	OPEN		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 209.802699		0.00	350.00	48.47	2,097,628.52
		Base 209.802699		0.00	350.00	48.47	2,097,628.52
<b>91324P102 Total</b>							
170,000.000		Local		0.00	5,950.00	818.37	35,419,442.62
		Base		0.00	5,950.00	818.37	35,419,442.62
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	131 Oct 2017	OPEN	JMP SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 148.417000		0.00	350.00	34.29	1,483,785.71
		Base 148.417000		0.00	350.00	34.29	1,483,785.71
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	06 Oct 2017	11 Oct 2017	CAPIS	USD/DTC	0.05
60,000.000	1.000000 NJFA	Local 49.014500		0.00	3,000.00	67.94	2,937,802.06
		Base 49.014500		0.00	3,000.00	67.94	2,937,802.06
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	16 Oct 2017	18 Oct 2017	INSTINET LLC	USD/DTC	0.05
149,505.000	1.000000 NJFD	Local 26.215000		0.00	7,475.25	90.54	3,911,707.79
		Base 26.215000		0.00	7,475.25	90.54	3,911,707.79
		17 Oct 2017	19 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local 26.134800		0.00	5,000.00	60.38	2,608,419.62
		Base 26.134800		0.00	5,000.00	60.38	2,608,419.62
		18 Oct 2017	20 Oct 2017		GORDON HASKETT CAPITAL CORP	USD/DTC	0.05

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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	26.298700	0.00	5,000.00	60.75	2,624,809.25	
			Base	26.298700	0.00	5,000.00	60.75	2,624,809.25	
				30 Oct 2017	OPEN	INSTINET LLC	USD/DTC	0.01	
	200,000.000	1.000000 NJFD	Local	24.493800	0.00	1,400.00	113.17	4,897,246.83	
			Base	24.493800	0.00	1,400.00	113.17	4,897,246.83	
				31 Oct 2017	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	23.844900	0.00	3,500.00	55.09	2,380,934.91	
			Base	23.844900	0.00	3,500.00	55.09	2,380,934.91	
<b>92553P201 Total</b>	649,505.000		Local		0.00	22,375.25	379.93	16,423,118.40	
			Base		0.00	22,375.25	379.93	16,423,118.40	
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.		05 Oct 2017	10 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	105.980900	0.00	350.00	24.49	1,059,434.51	
			Base	105.980900	0.00	350.00	24.49	1,059,434.51	
92826C839	VISA INC CLASS A SHARES	COMMON STOCK USD.		27 Oct 2017	31 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	9,100.000	1.000000 NJFA	Local	109.536800	0.00	91.00	23.03	996,670.85	
			Base	109.536800	0.00	91.00	23.03	996,670.85	
<b>92826C839 Total</b>	19,100.000		Local		0.00	441.00	47.52	2,056,105.36	
			Base		0.00	441.00	47.52	2,056,105.36	
929089100	VOYA FINANCIAL INC	COMMON STOCK USD.		0105 Oct 2017	10 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	40.658100	0.00	5,000.00	93.93	4,060,716.06	
			Base	40.658100	0.00	5,000.00	93.93	4,060,716.06	
92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD.		0110 Oct 2017	12 Oct 2017	BMO CAPITAL MARKETS	USD/DTC	0.01	
	8,400.000	1.000000 NJFA	Local	64.373600	0.00	84.00	12.50	540,641.74	
			Base	64.373600	0.00	84.00	12.50	540,641.74	
				30 Oct 2017	OPEN	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04	
	15,000.000	1.000000 NJFA	Local	67.483800	0.00	525.00	23.39	1,011,708.61	
			Base	67.483800	0.00	525.00	23.39	1,011,708.61	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
<b>92939U106 Total</b>							
23,400.000			Local	0.00	609.00	35.89	1,552,350.35
			Base	0.00	609.00	35.89	1,552,350.35
942749102	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	05 Oct 2017	10 Oct 2017	SANFORD C BERNSTEIN CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	69.161300	0.00	350.00	15.98	691,247.02
		Base	69.161300	0.00	350.00	15.98	691,247.02
94733A104	WEB.COM GROUP INC	COMMON STOCK USD.	06 Oct 2017	11 Oct 2017	STIFEL FINANCIAL CORP	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	25.439800	0.00	350.00	5.88	254,042.12
		Base	25.439800	0.00	350.00	5.88	254,042.12
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	06 Oct 2017	11 Oct 2017	INSTINET LLC	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	55.526800	0.00	5,000.00	128.27	5,547,551.73
		Base	55.526800	0.00	5,000.00	128.27	5,547,551.73
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	09 Oct 2017	11 Oct 2017	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
40,000.000	1.000000 NJFA	Local	55.358400	0.00	1,400.00	51.16	2,212,884.83
		Base	55.358400	0.00	1,400.00	51.16	2,212,884.83
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	10 Oct 2017	12 Oct 2017	CAPIS	USD/DTC	0.05
100,000.000	1.000000 NJFD	Local	55.304100	0.00	5,000.00	127.76	5,525,282.24
		Base	55.304100	0.00	5,000.00	127.76	5,525,282.24
949746101	WELLS FARGO + CO	COMMON STOCK USD1.	30 Oct 2017	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
54,000.000	1.000000 NJFA	Local	55.724500	0.00	1,890.00	69.52	3,007,163.48
		Base	55.724500	0.00	1,890.00	69.52	3,007,163.48
<b>949746101 Total</b>							
294,000.000		Local		0.00	13,290.00	376.71	16,292,882.28
		Base		0.00	13,290.00	376.71	16,292,882.28
958102105	WESTERN DIGITAL CORP	COMMON STOCK USD.0127	0127 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
12,000.000	1.000000 NJFA	Local	86.944700	0.00	120.00	24.11	1,043,192.29
		Base	86.944700	0.00	120.00	24.11	1,043,192.29
96145D105	WESTROCK CO	COMMON STOCK	05 Oct 2017	10 Oct 2017	SANFORD C BERNSTEIN 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	57.921300	0.00	700.00	26.76	1,157,699.24	
			Base	57.921300	0.00	700.00	26.76	1,157,699.24	
962166104	WEYERHAEUSER CO	REIT USD1.25		05 Oct 2017	10 Oct 2017	GORDON HASKETT CAPITAL CORP	USD/DTC	0.05	
	100,000.000	1.000000 NJFD	Local	34.174700	0.00	5,000.00	78.95	3,412,391.04	
			Base	34.174700	0.00	5,000.00	78.95	3,412,391.04	
				20 Oct 2017	24 Oct 2017	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	35.263300	0.00	1,750.00	40.73	1,761,374.27	
			Base	35.263300	0.00	1,750.00	40.73	1,761,374.27	
				23 Oct 2017	25 Oct 2017	JEFFERIES + COMPANY INC	USD/DTC	0.04	
	5,800.000	1.000000 NJFD	Local	35.404300	0.00	203.00	4.75	205,137.19	
			Base	35.404300	0.00	203.00	4.75	205,137.19	
962166104	WEYERHAEUSER CO	REIT USD1.25		23 Oct 2017	25 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	15,968.000	1.000000 NJFA	Local	35.110800	0.00	798.40	12.95	559,837.90	
			Base	35.110800	0.00	798.40	12.95	559,837.90	
962166104	WEYERHAEUSER CO	REIT USD1.25		23 Oct 2017	25 Oct 2017	INSTINET LLC	USD/DTC	0.05	
	28,232.000	1.000000 NJFD	Local	35.110800	0.00	1,411.60	22.90	989,813.61	
			Base	35.110800	0.00	1,411.60	22.90	989,813.61	
962166104	WEYERHAEUSER CO	REIT USD1.25		23 Oct 2017	25 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	9,032.000	1.000000 NJFA	Local	34.935500	0.00	316.12	7.29	315,214.03	
			Base	34.935500	0.00	316.12	7.29	315,214.03	
962166104	WEYERHAEUSER CO	REIT USD1.25		23 Oct 2017	25 Oct 2017	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	15,968.000	1.000000 NJFD	Local	34.935500	0.00	558.88	12.89	557,278.29	
			Base	34.935500	0.00	558.88	12.89	557,278.29	
962166104	WEYERHAEUSER CO	REIT USD1.25		24 Oct 2017	26 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04	
	25,000.000	1.000000 NJFA	Local	34.778300	0.00	875.00	20.09	868,562.41	
			Base	34.778300	0.00	875.00	20.09	868,562.41	
962166104	WEYERHAEUSER CO	REIT USD1.25		24 Oct 2017	26 Oct 2017	CRAIG - HALLUM	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	34.778300	0.00	3,500.00	80.34	3,474,249.66	
			Base	34.778300	0.00	3,500.00	80.34	3,474,249.66	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
962166104	WEYERHAEUSER CO REIT USD1.25	25 Oct 2017	27 Oct 2017		EVERCORE	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	34.634100	0.00	350.00	8.00	345,983.00
		Base	34.634100	0.00	350.00	8.00	345,983.00
962166104	WEYERHAEUSER CO REIT USD1.25	25 Oct 2017	27 Oct 2017		EVERCORE	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	34.634100	0.00	1,750.00	40.01	1,729,914.99
		Base	34.634100	0.00	1,750.00	40.01	1,729,914.99
			26 Oct 2017	30 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	34.932400	0.00	1,750.00	40.35	1,744,829.64
		Base	34.932400	0.00	1,750.00	40.35	1,744,829.64
962166104	WEYERHAEUSER CO REIT USD1.25	26 Oct 2017	30 Oct 2017		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	35.055600	0.00	525.00	12.15	525,296.85
		Base	35.055600	0.00	525.00	12.15	525,296.85
			27 Oct 2017	31 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	35.190300	0.00	350.00	8.13	351,544.87
		Base	35.190300	0.00	350.00	8.13	351,544.87
962166104	WEYERHAEUSER CO REIT USD1.25	27 Oct 2017	31 Oct 2017		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	35.190300	0.00	1,750.00	40.65	1,757,724.35
		Base	35.190300	0.00	1,750.00	40.65	1,757,724.35
962166104	WEYERHAEUSER CO REIT USD1.25	27 Oct 2017	31 Oct 2017		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	35.534800	0.00	875.00	20.53	887,474.47
		Base	35.534800	0.00	875.00	20.53	887,474.47
962166104	WEYERHAEUSER CO REIT USD1.25	30 Oct 2017	OPEN		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	35.519600	0.00	1,750.00	41.03	1,774,188.97
		Base	35.519600	0.00	1,750.00	41.03	1,774,188.97
			31 Oct 2017	OPEN	LEERINK PARTNERS LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	35.705400	0.00	1,750.00	41.24	1,783,478.76
		Base	35.705400	0.00	1,750.00	41.24	1,783,478.76

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

**962166104 Total**

660,000.000			Local			532.98	23,044,294.30
			Base		25,263.00	532.98	23,044,294.30

963320106	WHIRLPOOL CORP	COMMON STOCK USD1.009	Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
5,000.000	1.000000 NJFA		Local	180.021200	0.00	175.00	899,910.20
			Base	180.021200	0.00	175.00	899,910.20
				25 Oct 2017	27 Oct 2017	NATIONAL FINANCIAL SERVICES CORP.	USD/DTC
3,000.000	1.000000 NJFA		Local	161.036500	0.00	105.00	482,993.34
			Base	161.036500	0.00	105.00	482,993.34
				26 Oct 2017	30 Oct 2017	JEFFERIES LLC	USD/DTC
1,000.000	1.000000 NJFA		Local	161.700000	0.00	35.00	161,661.26
			Base	161.700000	0.00	35.00	161,661.26

**963320106 Total**

9,000.000			Local		0.00	315.00	1,544,564.80
			Base		0.00	315.00	1,544,564.80

983772104	XO GROUP INC	COMMON STOCK USD.0106	Oct 2017	11 Oct 2017	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
20,000.000	1.000000 NJFA		Local	20.601200	0.00	700.00	411,314.48
			Base	20.601200	0.00	700.00	411,314.48
				30 Oct 2017	OPEN	THEMIS TRADING LLC	USD/DTC
30,000.000	1.000000 NJFA		Local	19.401200	0.00	300.00	581,722.55
			Base	19.401200	0.00	300.00	581,722.55

**983772104 Total**

50,000.000			Local		0.00	1,000.00	993,037.03
			Base		0.00	1,000.00	993,037.03

983793100	XPO LOGISTICS INC	COMMON STOCK USD.	05 Oct 2017	10 Oct 2017	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	66.037800	0.00	350.00	660,012.74
			Base	66.037800	0.00	350.00	660,012.74

98389B100	XCEL ENERGY INC	COMMON STOCK USD2.510	Oct 2017	12 Oct 2017	LEERINK PARTNERS 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									
	20,000.000	1.000000	NJFA	Local	47.918200	0.00	700.00	22.14	957,641.86	
				Base	47.918200	0.00	700.00	22.14	957,641.86	
98978V103	ZOETIS INC COMMON STOCK USD.0106			Oct 2017	11 Oct 2017		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	30,000.000	1.000000	NJFA	Local	63.751000	0.00	300.00	44.18	1,912,185.82	
				Base	63.751000	0.00	300.00	44.18	1,912,185.82	
					27 Oct 2017	31 Oct 2017	COWEN + CO LLC	USD/DTC	0.04	
	35,000.000	1.000000	NJFA	Local	64.072500	0.00	1,225.00	51.81	2,241,260.68	
				Base	64.072500	0.00	1,225.00	51.81	2,241,260.68	
<b>98978V103 Total</b>										
	65,000.000			Local		0.00	1,525.00	95.99	4,153,446.50	
				Base		0.00	1,525.00	95.99	4,153,446.50	
G0084W101	ADIENT PLC COMMON STOCK USD.			27 Oct 2017	31 Oct 2017		THEMIS TRADING LLC	USD/DTC	0.01	
	27,400.000	1.000000	NJFA	Local	84.332400	0.00	274.00	53.38	2,310,380.37	
				Base	84.332400	0.00	274.00	53.38	2,310,380.37	
					30 Oct 2017	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	17,300.000	1.000000	NJFA	Local	83.443100	0.00	173.00	33.35	1,443,359.28	
				Base	83.443100	0.00	173.00	33.35	1,443,359.28	
<b>G0084W101 Total</b>										
	44,700.000			Local		0.00	447.00	86.73	3,753,739.65	
				Base		0.00	447.00	86.73	3,753,739.65	
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.			05 Oct 2017	10 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	17,855.000	1.000000	NJFD	Local	28.788500	0.00	624.93	11.88	513,381.86	
				Base	28.788500	0.00	624.93	11.88	513,381.86	
					06 Oct 2017	11 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04	
	2,145.000	1.000000	NJFD	Local	28.684700	0.00	75.08	1.43	61,452.17	
				Base	28.684700	0.00	75.08	1.43	61,452.17	
					26 Oct 2017	30 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	27.947600	0.00	200.00	12.92	558,739.08	
				Base	27.947600	0.00	200.00	12.92	558,739.08	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
<b>G0551A103 Total</b>								
	40,000.000		Local		0.00	900.01	1,133,573.11	
			Base		0.00	900.01	1,133,573.11	
G0750C108	AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.030	Oct 2017	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	32.240000	0.00	350.00	322,042.55	
			Base	32.240000	0.00	350.00	322,042.55	
G3788M114	EROS INTERNATIONAL PLC	COMMON STOCK GBP.3	05 Oct 2017	10 Oct 2017	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	15.030400	0.00	350.00	149,950.53	
			Base	15.030400	0.00	350.00	149,950.53	
				06 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	14.855100	0.00	200.00	296,895.13	
			Base	14.855100	0.00	200.00	296,895.13	
<b>G3788M114 Total</b>								
	30,000.000		Local		0.00	550.00	446,845.66	
			Base		0.00	550.00	446,845.66	
H84989104	TE CONNECTIVITY LTD	COMMON STOCK CHF.57	27 Oct 2017	31 Oct 2017	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	11,300.000	1.000000 NJFA	Local	89.288400	0.00	113.00	1,008,822.61	
			Base	89.288400	0.00	113.00	1,008,822.61	
M20598104	CAESARSTONE LTD	COMMON STOCK	09 Oct 2017	11 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01	
	5,000.000	1.000000 NJFA	Local	29.371000	0.00	50.00	146,801.60	
			Base	29.371000	0.00	50.00	146,801.60	
N53745100	LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04	02 Oct 2017	04 Oct 2017	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	Local	99.518800	0.00	350.00	994,815.01	
			Base	99.518800	0.00	350.00	994,815.01	
				03 Oct 2017	05 Oct 2017	JMP SECURITIES	USD/DTC	0.04
	5,000.000	1.000000 NJFA	Local	99.836900	0.00	175.00	498,997.96	
			Base	99.836900	0.00	175.00	498,997.96	
				04 Oct 2017	06 Oct 2017	BMO 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							
5,000.000	1.000000 NJFA	Local	99.502000	0.00	50.00	11.50	497,448.50
		Base	99.502000	0.00	50.00	11.50	497,448.50
			05 Oct 2017	10 Oct 2017	CANACCORD GENUITY INC.	USD/DTC	0.04
2,500.000	1.000000 NJFA	Local	99.211400	0.00	87.50	5.73	247,935.27
		Base	99.211400	0.00	87.50	5.73	247,935.27
			10 Oct 2017	12 Oct 2017	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
2,500.000	1.000000 NJFA	Local	97.858000	0.00	25.00	5.66	244,614.34
		Base	97.858000	0.00	25.00	5.66	244,614.34
			11 Oct 2017	13 Oct 2017	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	97.291600	0.00	100.00	22.48	972,793.52
		Base	97.291600	0.00	100.00	22.48	972,793.52
			30 Oct 2017	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	106.080700	0.00	350.00	24.51	1,060,432.49
		Base	106.080700	0.00	350.00	24.51	1,060,432.49
			31 Oct 2017	OPEN	JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	105.014400	0.00	350.00	24.26	1,049,769.74
		Base	105.014400	0.00	350.00	24.26	1,049,769.74
<b>N53745100 Total</b>							
55,000.000		Local		0.00	1,487.50	128.67	5,566,806.83
		Base		0.00	1,487.50	128.67	5,566,806.83
V7780T103	ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	19 Oct 2017	23 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
110,000.000	1.000000 NJFD	Local	121.542700	0.00	3,850.00	308.84	13,365,538.16
		Base	121.542700	0.00	3,850.00	308.84	13,365,538.16
V7780T103	ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
12,000.000	1.000000 NJFA	Local	121.061999	0.00	420.00	33.56	1,452,290.43
		Base	121.061999	0.00	420.00	33.56	1,452,290.43
V7780T103	ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	20 Oct 2017	24 Oct 2017	J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
110,000.000	1.000000 NJFD	Local	121.062000	0.00	3,850.00	307.62	13,312,662.38
		Base	121.062000	0.00	3,850.00	307.62	13,312,662.38

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

		23 Oct 2017	25 Oct 2017		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
110,000.000	1.000000 NJFD	Local	121.824700	0.00	3,850.00	309.56	13,396,557.43
		Base	121.824700	0.00	3,850.00	309.56	13,396,557.43
		24 Oct 2017	26 Oct 2017		BARCLAYS CAPITAL INC./LE	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	121.992200	0.00	3,500.00	281.81	12,195,438.18
		Base	121.992200	0.00	3,500.00	281.81	12,195,438.18
		25 Oct 2017	27 Oct 2017		J.P. MORGAN CLEARING CORP.	USD/DTC	0.04
80,000.000	1.000000 NJFD	Local	121.317100	0.00	2,800.00	224.20	9,702,343.80
		Base	121.317100	0.00	2,800.00	224.20	9,702,343.80
		26 Oct 2017	30 Oct 2017		CANACCORD GENUITY INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local	122.565500	0.00	1,050.00	84.94	3,675,830.06
		Base	122.565500	0.00	1,050.00	84.94	3,675,830.06

**V7780T103 Total**

552,000.000		Local		0.00	19,320.00	1,550.53	67,100,660.44
		Base		0.00	19,320.00	1,550.53	67,100,660.44

**US DOLLAR Total**

26,284,671.000		Local		0.00	780,180.39	30,428.94	1,317,526,281.18
		Base		0.00	780,180.39	30,428.94	1,317,526,281.18

**EQUITY Total**

26,284,671.000		Base		0.00	780,180.39	30,428.94	1,317,526,281.18
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**OPTIONS WRITTEN**

US DOLLAR

ADI0WSS22	VANGUARD REIT ETF	DEC17 87 CALL	12 Oct 2017	13 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	1,000.000	1.000000 NJGA	Local	0.640000	0.00	1,000.00	1.48
			Base	0.640000	0.00	1,000.00	1.48
			13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00

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Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	1,000.000	1.000000	NJGA	Local	0.730000	0.00	1,000.00	1.69	71,998.31	
				Base	0.730000	0.00	1,000.00	1.69	71,998.31	
<b>ADI0WSS22 Total</b>	2,000.000			Local		0.00	2,000.00	3.17	134,996.83	
				Base		0.00	2,000.00	3.17	134,996.83	
ADI0XX145	RANGE RESOURCES CORP		NOV17 21 CALL		25 Oct 2017	26 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	175.000	1.000000	NJFA	Local	0.120000	0.00	175.00	0.05	1,924.95	
				Base	0.120000	0.00	175.00	0.05	1,924.95	
ADI0Y4ZL3	XL GROUP LTD		OCT17 42 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	256.000	1.000000	NJFA	Local	0.225500	0.00	256.00	0.14	5,516.66	
				Base	0.225500	0.00	256.00	0.14	5,516.66	
ADI0Y5061	MYLAN NV		NOV17 41.5 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	195.000	1.000000	NJFA	Local	0.220000	0.00	195.00	0.10	4,094.90	
				Base	0.220000	0.00	195.00	0.10	4,094.90	
ADI0Y50N4	MICRON TECHNOLOGY INC		OCT17 43.5 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	1,006.000	1.000000	NJFA	Local	0.220100	0.00	1,006.00	0.52	21,135.54	
				Base	0.220100	0.00	1,006.00	0.52	21,135.54	
ADI0Y51J2	KROGER CO/THE		OCT17 23.5 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	510.000	1.000000	NJFA	Local	0.120000	0.00	510.00	0.15	5,609.85	
				Base	0.120000	0.00	510.00	0.15	5,609.85	
ADI0Y5509	CIENA CORP		NOV17 24.5 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	44.000	1.000000	NJFA	Local	0.115200	0.00	44.00	0.02	462.86	
				Base	0.115200	0.00	44.00	0.02	462.86	
ADI0Y55C3	MACY'S INC		NOV17 24 CALL		05 Oct 2017	06 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	
	75.000	1.000000	NJFA	Local	0.106700	0.00	75.00	0.02	725.23	
				Base	0.106700	0.00	75.00	0.02	725.23	
ADI0Y5MM2	MICRON TECHNOLOGY INC		NOV17 45 CALL		06 Oct 2017	10 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00	



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Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
	330.000	1.000000 NJFA	Local	0.286300	0.00	330.00	0.22	9,117.68
			Base	0.286300	0.00	330.00	0.22	9,117.68
ADI0Y5QQ9	DISH NETWORK CORP	NOV17 59.5 CALL		06 Oct 2017	10 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	450.000	1.000000 NJFA	Local	0.300000	0.00	450.00	0.32	13,049.68
			Base	0.300000	0.00	450.00	0.32	13,049.68
ADI0Y8TD9	DELTA AIR LINES INC	NOV17 57 CALL		12 Oct 2017	13 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	325.000	1.000000 NJFA	Local	0.250000	0.00	325.00	0.19	7,799.81
			Base	0.250000	0.00	325.00	0.19	7,799.81
ADI0Y8V53	AUTODESK INC	NOV17 129 CALL		12 Oct 2017	13 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	80.000	1.000000 NJFA	Local	0.590000	0.00	80.00	0.11	4,639.89
			Base	0.590000	0.00	80.00	0.11	4,639.89
ADI0Y8VW4	BROADCOM LTD	NOV17 267.5 CALL		12 Oct 2017	13 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	85.000	1.000000 NJFA	Local	1.000000	0.00	85.00	0.20	8,414.80
			Base	1.000000	0.00	85.00	0.20	8,414.80
ADI0Y9KR5	ANADARKO PETROLEUM CORP	OCT17 51 CALL		13 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	310.000	1.000000 NJFA	Local	0.110000	0.00	310.00	0.08	3,099.92
			Base	0.110000	0.00	310.00	0.08	3,099.92
				13 Oct 2017	CANCEL	GOLDMAN SACHS + CO	USD/OTH	1.00
	-310.000	1.000000 NJFA	Local	0.110000	0.00	-310.00	-0.08	-3,099.92
			Base	0.110000	0.00	-310.00	-0.08	-3,099.92
				13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	310.000	1.000000 NJFA	Local	0.110000	0.00	310.00	0.08	3,099.92
			Base	0.110000	0.00	310.00	0.08	3,099.92
<b>ADI0Y9KR5 Total</b>								
	310.000		Local		0.00	310.00	0.08	3,099.92
			Base		0.00	310.00	0.08	3,099.92
ADI0Y9LF0	DOLLAR GENERAL CORP	OCT17 86.5 CALL		13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
	10.000	1.000000 NJFA	Local	0.210000	0.00	10.00	0.01	199.99

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STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr		
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
	Base	0.210000		0.00	10.00	0.01	199.99		
AD10Y9M02	NIKE INC	OCT17 54 CALL	13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00		
345.000	1.000000 NJFA	Local	0.141400	0.00	345.00	0.12	4,533.18		
	Base	0.141400		0.00	345.00	0.12	4,533.18		
			13 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00		
345.000	1.000000 NJFA	Local	0.141400	0.00	345.00	0.12	4,533.18		
	Base	0.141400		0.00	345.00	0.12	4,533.18		
			13 Oct 2017	CANCEL	GOLDMAN SACHS + CO	USD/OTH	1.00		
-345.000	1.000000 NJFA	Local	0.141400	0.00	-345.00	-0.12	-4,533.18		
	Base	0.141400		0.00	-345.00	-0.12	-4,533.18		
<b>AD10Y9M02 Total</b>									
345.000		Local		0.00	345.00	0.12	4,533.18		
		Base		0.00	345.00	0.12	4,533.18		
AD10Y9MQ5	CBS CORP	OCT17 60.5 CALL	13 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00		
180.000	1.000000 NJFA	Local	0.167700	0.00	180.00	0.07	2,838.53		
	Base	0.167700		0.00	180.00	0.07	2,838.53		
			13 Oct 2017	CANCEL	GOLDMAN SACHS + CO	USD/OTH	1.00		
-180.000	1.000000 NJFA	Local	0.167700	0.00	-180.00	-0.07	-2,838.53		
	Base	0.167700		0.00	-180.00	-0.07	-2,838.53		
			13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00		
180.000	1.000000 NJFA	Local	0.167700	0.00	180.00	0.07	2,838.53		
	Base	0.167700		0.00	180.00	0.07	2,838.53		
<b>AD10Y9MQ5 Total</b>									
180.000		Local		0.00	180.00	0.07	2,838.53		
		Base		0.00	180.00	0.07	2,838.53		
AD10Y9QH1	ACTIVISION BLIZZARD INC	OCT17 65 CALL	13 Oct 2017	16 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00		
260.000	1.000000 NJFA	Local	0.201900	0.00	260.00	0.13	4,989.27		
	Base	0.201900		0.00	260.00	0.13	4,989.27		

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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							
ADI0YC2T4	FEDEX CORP	NOV17 230 CALL	17 Oct 2017	18 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
110.000	1.000000 NJFA	Local	0.620000	0.00	110.00	0.16	6,709.84
		Base	0.620000	0.00	110.00	0.16	6,709.84
ADI0YC3R7	TARGET CORP	NOV17 64 CALL	17 Oct 2017	18 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
350.000	1.000000 NJFA	Local	0.173200	0.00	350.00	0.15	5,711.85
		Base	0.173200	0.00	350.00	0.15	5,711.85
ADI0YC3X4	CITIGROUP INC	NOV17 76 CALL	17 Oct 2017	18 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
1,580.000	1.000000 NJFA	Local	0.185400	0.00	1,580.00	0.68	27,712.52
		Base	0.185400	0.00	1,580.00	0.68	27,712.52
ADI0YC520	VIACOM INC	NOV17 29 CALL	17 Oct 2017	18 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
445.000	1.000000 NJFA	Local	0.140000	0.00	445.00	0.15	5,784.85
		Base	0.140000	0.00	445.00	0.15	5,784.85
ADI0YC8W1	ADOBE SYSTEMS INC	NOV17 160 CALL	17 Oct 2017	18 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
155.000	1.000000 NJFA	Local	0.446900	0.00	155.00	0.17	6,771.78
		Base	0.446900	0.00	155.00	0.17	6,771.78
ADI0YCS82	DEVON ENERGY CORP	OCT17 37 CALL	18 Oct 2017	19 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
150.000	1.000000 NJFA	Local	0.081500	0.00	150.00	0.03	1,072.47
		Base	0.081500	0.00	150.00	0.03	1,072.47
ADI0YCVL9	CIENA CORP	NOV17 23.5 CALL	18 Oct 2017	19 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
123.000	1.000000 NJFA	Local	0.100000	0.00	123.00	0.03	1,106.97
		Base	0.100000	0.00	123.00	0.03	1,106.97
ADI0YCVW5	MORGAN STANLEY	NOV17 53 CALL	18 Oct 2017	19 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
635.000	1.000000 NJFA	Local	0.110000	0.00	635.00	0.17	6,349.83
		Base	0.110000	0.00	635.00	0.17	6,349.83
ADI0YDMT0	UNITED CONTINENTAL HOLDINGS IN	NOV17 69 CALL	19 Oct 2017	20 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
230.000	1.000000 NJFA	Local	0.260000	0.00	230.00	0.14	5,749.86
		Base	0.260000	0.00	230.00	0.14	5,749.86

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STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name		Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
Units/Original Face									
ADI0YHFL6	PAYPAL HOLDINGS INC		NOV17 75 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	375.000	1.000000	NJFA	Local	0.220000	0.00	375.00	0.20	7,874.80
				Base	0.220000	0.00	375.00	0.20	7,874.80
ADI0YHMQ7	AT+T INC		NOV17 36 CALL	25 Oct 2017	26 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	2,300.000	1.000000	NJFA	Local	0.108900	0.00	2,300.00	0.58	22,746.42
				Base	0.108900	0.00	2,300.00	0.58	22,746.42
ADI0YHW29	FINISAR CORP		NOV17 26 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	485.000	1.000000	NJFA	Local	0.150000	0.00	485.00	0.17	6,789.83
				Base	0.150000	0.00	485.00	0.17	6,789.83
ADI0YHWT0	BANK OF AMERICA CORP		NOV17 29.5 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	3,427.000	1.000000	NJFA	Local	0.108300	0.00	3,427.00	0.86	33,686.55
				Base	0.108300	0.00	3,427.00	0.86	33,686.55
ADI0YHX93	DOLLAR GENERAL CORP		NOV17 89 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	140.000	1.000000	NJFA	Local	0.270000	0.00	140.00	0.09	3,639.91
				Base	0.270000	0.00	140.00	0.09	3,639.91
ADI0YHXD4	MORGAN STANLEY		NOV17 54 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	215.000	1.000000	NJFA	Local	0.153200	0.00	215.00	0.08	3,078.72
				Base	0.153200	0.00	215.00	0.08	3,078.72
ADI0YHXG7	SYNCHRONY FINANCIAL		NOV17 35 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	960.000	1.000000	NJFA	Local	0.110000	0.00	960.00	0.25	9,599.75
				Base	0.110000	0.00	960.00	0.25	9,599.75
ADI0YHXN2	HASBRO INC		NOV17 96 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	200.000	1.000000	NJFA	Local	0.300000	0.00	200.00	0.14	5,799.86
				Base	0.300000	0.00	200.00	0.14	5,799.86
ADI0YHXP7	ARCONIC INC		NOV17 27 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
	190.000	1.000000	NJFA	Local	0.100000	0.00	190.00	0.05	1,709.95
				Base	0.100000	0.00	190.00	0.05	1,709.95

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STATE STREET

**Base Currency: USD - US DOLLAR**

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
ADI0YHXZ5	ANALOG DEVICES INC	NOV17 95 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
200.000	1.000000 NJFA	Local	0.311500	0.00	200.00	0.15	6,029.85	
		Base	0.311500	0.00	200.00	0.15	6,029.85	
ADI0YHYC5	G-III APPAREL GROUP LTD	NOV17 30 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
185.000	1.000000 NJFA	Local	0.150000	0.00	185.00	0.07	2,589.93	
		Base	0.150000	0.00	185.00	0.07	2,589.93	
ADI0YHYR2	SKECHERS U.S.A. INC	NOV17 38 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
200.000	1.000000 NJFA	Local	0.132300	0.00	200.00	0.07	2,445.93	
		Base	0.132300	0.00	200.00	0.07	2,445.93	
ADI0YHZ91	EBAY INC	NOV17 39 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
30.000	1.000000 NJFA	Local	0.110000	0.00	30.00	0.01	299.99	
		Base	0.110000	0.00	30.00	0.01	299.99	
ADI0YHZH3	DOLLAR TREE INC	NOV17 97.5 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
120.000	1.000000 NJFA	Local	0.270000	0.00	120.00	0.08	3,119.92	
		Base	0.270000	0.00	120.00	0.08	3,119.92	
ADI0YJ0K0	MICRON TECHNOLOGY INC	NOV17 46 CALL	24 Oct 2017	25 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
885.000	1.000000 NJFA	Local	0.220000	0.00	885.00	0.45	18,584.55	
		Base	0.220000	0.00	885.00	0.45	18,584.55	
ADI0YJP31	CIENA CORP	NOV17 24 CALL	25 Oct 2017	26 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
100.000	1.000000 NJFA	Local	0.100000	0.00	100.00	0.03	899.97	
		Base	0.100000	0.00	100.00	0.03	899.97	
ADI0YJPX5	GENERAL MOTORS CO	NOV17 48 CALL	25 Oct 2017	26 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
535.000	1.000000 NJFA	Local	0.140000	0.00	535.00	0.18	6,954.82	
		Base	0.140000	0.00	535.00	0.18	6,954.82	
ADI0YJPY3	WELLS FARGO + CO	NOV17 57.5 CALL	25 Oct 2017	26 Oct 2017		GOLDMAN SACHS + CO	USD/OTH	1.00
900.000	1.000000 NJFA	Local	0.182200	0.00	900.00	0.38	15,497.62	
		Base	0.182200	0.00	900.00	0.38	15,497.62	

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
ADI0YJR96	HD SUPPLY HOLDINGS INC	NOV17 37.5 CALL	25 Oct 2017	26 Oct 2017	GOLDMAN SACHS + CO	USD/OTH	1.00
480.000	1.000000 NJFA	Local	0.120000	0.00	480.00	0.14	5,279.86
		Base	0.120000	0.00	480.00	0.14	5,279.86
<b>US DOLLAR Total</b>							
22,341.000		Local		0.00	22,341.00	11.28	456,747.77
		Base		0.00	22,341.00	11.28	456,747.77
<b>OPTIONS WRITTEN Total</b>							
22,341.000		Base		0.00	22,341.00	11.28	456,747.77
<b>SALES Total</b>							
26,307,012.000		Base		0.00	802,521.39	30,440.22	1,317,983,028.95

# Purchase Report by Report Date

Currency Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts  
Units/Original Face

# of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

## US DOLLAR

### EQUITY

23,510,421.000			Local	0.00	560,805.12	0.00	852,386,043.84
			Base	0.00	560,805.12	0.00	852,386,043.84
	TRADES:	388					
	CANCELS:	1					

### OPTIONS BOUGHTBACK

601.000			Local	0.00	601.00	0.00	118,583.21
			Base	0.00	601.00	0.00	118,583.21
	TRADES:	2					
	CANCELS:	0					

### OPTIONS EXPIRED\_WRTS

4,176.000			Local	0.00	0.00	0.00	0.00
			Base	0.00	0.00	0.00	0.00
	TRADES:	9					
	CANCELS:	1					

## US DOLLAR Total

Long	23,510,421.000		Local	0.00	560,805.12	0.00	852,386,043.84
			Base	0.00	560,805.12	0.00	852,386,043.84
		TRADES:					
		CANCELS:					
Short	4,777.000		Local	0.00	601.00	0.00	118,583.21
			Base	0.00	601.00	0.00	118,583.21
		TRADES:					
		CANCELS:					

## PURCHASE Total

Long	23,510,421.000		Base	0.00	560,805.12	0.00	852,386,043.84
		TRADES:					
		CANCELS:					

# Purchase Report by Report Date

Currency Summary - Composite

October 1, 2017 to October 31, 2017

View Date: November 9, 2017



STATE STREET

Base Currency: USD - US DOLLAR

	Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
Short	4,777.000		Base	0.00	601.00	0.00	118,583.21
		TRADES:	11				
		CANCELS:	1				



# Sales Report by Report Date

Currency Summary - Composite

October 1, 2017 to October 31, 2017

View Date: November 9, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
<b>US DOLLAR</b>						
<b>EQUITY</b>						
26,284,671.000		Local	0.00	780,180.39	30,428.94	1,317,526,281.18
		Base	0.00	780,180.39	30,428.94	1,317,526,281.18
	TRADES: 633					
	CANCELS: 2					
<b>OPTIONS WRITTEN</b>						
22,341.000		Local	0.00	22,341.00	11.28	456,747.77
		Base	0.00	22,341.00	11.28	456,747.77
	TRADES: 50					
	CANCELS: 3					
<b>US DOLLAR Total</b>						
Long 26,284,671.000		Local	0.00	780,180.39	30,428.94	1,317,526,281.18
		Base	0.00	780,180.39	30,428.94	1,317,526,281.18
	TRADES: 633					
	CANCELS: 2					
Short 22,341.000		Local	0.00	22,341.00	11.28	456,747.77
		Base	0.00	22,341.00	11.28	456,747.77
	TRADES: 50					
	CANCELS: 3					
<b>SALES Total</b>						
Long 26,284,671.000		Base	0.00	780,180.39	30,428.94	1,317,526,281.18
	TRADES: 633					
	CANCELS: 2					
Short 22,341.000		Base	0.00	22,341.00	11.28	456,747.77
	TRADES: 50					
	CANCELS: 3					

# Purchase Report by Report Date

Fund Summary - Composite

October 1, 2017 to October 31, 2017

View Date: November 9, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
<b>EQUITY</b>					
23,510,421.000		0.00	560,805.12	0.00	852,386,043.84
	Base				
	TRADES: 388				
	CANCELS: 1				
<b>OPTIONS BOUGHTBACK</b>					
601.000		0.00	601.00	0.00	118,583.21
	Base				
	TRADES: 2				
	CANCELS: 0				
<b>OPTIONS EXPIRED_WRTS</b>					
4,176.000		0.00	0.00	0.00	0.00
	Base				
	TRADES: 9				
	CANCELS: 1				
<b>PURCHASE Total</b>					
Long 23,510,421.000		0.00	560,805.12	0.00	852,386,043.84
	Base				
	TRADES: 388				
	CANCELS: 1				
Short 4,777.000		0.00	601.00	0.00	118,583.21
	Base				
	TRADES: 11				
	CANCELS: 1				

# Sales Report by Report Date

Fund Summary - Composite

October 1, 2017 to October 31, 2017

View Date: November 9, 2017



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
<b>EQUITY</b>					
26,284,671.000	Base	0.00	780,180.39	30,428.94	1,317,526,281.18
	TRADES: 633				
	CANCELS: 2				
<b>OPTIONS WRITTEN</b>					
22,341.000	Base	0.00	22,341.00	11.28	456,747.77
	TRADES: 50				
	CANCELS: 3				
<b>SALES Total</b>					
Long 26,284,671.000	Base	0.00	780,180.39	30,428.94	1,317,526,281.18
	TRADES: 633				
	CANCELS: 2				
Short 22,341.000	Base	0.00	22,341.00	11.28	456,747.77
	TRADES: 50				
	CANCELS: 3				