

Purchase and Sales by Report Date

Composite

June 1, 2018 to June 30, 2018

View Date:

July 11, 2018



STATE STREET.

Funds Included in Composite

NJEU	COMMON D REAL ASSET MLPS
NJEW	COMMON D REAL ASSET EQUITY
NJFA	COMMON D DOM EQTY DIVERSIFIED
NJFD	COMMON D DOM EQTY MULTISECTOR
NJFE	COMMON D SPECIAL SITUATIONS
NJFP	COMMON D REAL ASSETS ETFS
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

00206R102	AT+T INC	COMMON STOCK USD1.0	13 Jun 2018	15 Jun 2018	INSTINET LLC	USD/DTC	0.01
	400,000.000	1.000000 NJFD	Local	32.917800	0.00	2,800.00	13,169,920.00
			Base	32.917800	0.00	2,800.00	13,169,920.00
				13 Jun 2018	15 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC
	200,000.000	1.000000 NJFD	Local	32.711300	0.00	1,400.00	6,543,660.00
			Base	32.711300	0.00	1,400.00	6,543,660.00
				13 Jun 2018	15 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC
	100,000.000	1.000000 NJFD	Local	32.434000	0.00	3,500.00	3,246,900.00
			Base	32.434000	0.00	3,500.00	3,246,900.00
00206R102	AT+T INC	COMMON STOCK USD1.0	15 Jun 2018	15 Jun 2018	MERGER	USD/DTC	
	718,500.000	1.000000 NJFA	Local	32.540000	0.00	0.00	23,379,990.00
			Base	32.540000	0.00	0.00	23,379,990.00
00206R102	AT+T INC	COMMON STOCK USD1.0	15 Jun 2018	15 Jun 2018	MERGER	USD/DTC	
	2,730,300.000	1.000000 NJFD	Local	32.540000	0.00	0.00	88,843,962.00
			Base	32.540000	0.00	0.00	88,843,962.00
00206R102 Total	4,148,800.000		Local		0.00	7,700.00	135,184,432.00
			Base		0.00	7,700.00	135,184,432.00
00287Y109	ABBVIE INC	COMMON STOCK USD.01	01 Jun 2018	05 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	98.979300	0.00	1,750.00	4,950,715.00
			Base	98.979300	0.00	1,750.00	4,950,715.00
				01 Jun 2018	05 Jun 2018	LEERINK PARTNERS LLC	USD/DTC
	50,000.000	1.000000 NJFD	Local	98.049800	0.00	1,750.00	4,904,240.00
			Base	98.049800	0.00	1,750.00	4,904,240.00
				04 Jun 2018	06 Jun 2018	COWEN + CO LLC	USD/DTC
	100,000.000	1.000000 NJFD	Local	98.032700	0.00	3,500.00	9,806,770.00

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Units/Original Face							
	Base	98.032700		0.00	3,500.00	0.00	9,806,770.00
		05 Jun 2018	07 Jun 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local 99.570300		0.00	1,400.00	0.00	19,915,460.00
	Base	99.570300		0.00	1,400.00	0.00	19,915,460.00
		06 Jun 2018	08 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 98.792600		0.00	1,750.00	0.00	4,941,380.00
	Base	98.792600		0.00	1,750.00	0.00	4,941,380.00
		15 Jun 2018	19 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
38,275.000	1.000000 NJFD	Local 98.960100		0.00	1,339.63	0.00	3,789,037.46
	Base	98.960100		0.00	1,339.63	0.00	3,789,037.46
		20 Jun 2018	22 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 98.756500		0.00	350.00	0.00	987,915.00
	Base	98.756500		0.00	350.00	0.00	987,915.00
00287Y109	ABBVIE INC	COMMON STOCK USD.0120	Jun 2018	22 Jun 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
264,140.000	1.000000 NJFA	Local 98.509700		0.00	1,320.70	0.00	26,021,672.85
	Base	98.509700		0.00	1,320.70	0.00	26,021,672.85
00287Y109	ABBVIE INC	COMMON STOCK USD.0121	Jun 2018	25 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 95.992300		0.00	350.00	0.00	960,273.00
	Base	95.992300		0.00	350.00	0.00	960,273.00
		22 Jun 2018	26 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 95.719300		0.00	350.00	0.00	957,543.00
	Base	95.719300		0.00	350.00	0.00	957,543.00
		25 Jun 2018	27 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 93.746900		0.00	350.00	0.00	937,819.00
	Base	93.746900		0.00	350.00	0.00	937,819.00
		26 Jun 2018	28 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 92.605300		0.00	350.00	0.00	926,403.00
	Base	92.605300		0.00	350.00	0.00	926,403.00

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Units/Original Face							

00287Y109 Total

802,415.000			Local			0.00	14,560.33	0.00	79,099,228.31
			Base			0.00	14,560.33	0.00	79,099,228.31

008252108	AFFILIATED MANAGERS GROUP	COMMON STOCK USD.0129	Jun 2018	OPEN	JMP SECURITIES LLC	USD/DTC		0.04
10,000.000	1.000000 NJFD		Local	151.519700	0.00	350.00	0.00	1,515,547.00
			Base	151.519700	0.00	350.00	0.00	1,515,547.00

021369103	ALTAIR ENGINEERING INC A	COMMON STOCK	07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
25,000.000	1.000000 NJFA		Local	35.021600	0.00	250.00	0.00	875,790.00
			Base	35.021600	0.00	250.00	0.00	875,790.00
				07 Jun 2018	11 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	
10,000.000	1.000000 NJFA		Local	35.000000	0.00	0.00	0.00	350,000.00
			Base	35.000000	0.00	0.00	0.00	350,000.00

021369103 Total

35,000.000			Local			0.00	250.00	0.00	1,225,790.00
			Base			0.00	250.00	0.00	1,225,790.00

02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	01 Jun 2018	05 Jun 2018	JMP SECURITIES LLC	USD/DTC		0.04
10,000.000	1.000000 NJFA		Local	43.633200	0.00	350.00	0.00	436,682.00
			Base	43.633200	0.00	350.00	0.00	436,682.00

02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	05 Jun 2018	07 Jun 2018	JEFFERIES + COMPANY INC	USD/DTC		0.01
200,000.000	1.000000 NJFD		Local	44.192500	0.00	1,400.00	0.00	8,839,900.00
			Base	44.192500	0.00	1,400.00	0.00	8,839,900.00
				06 Jun 2018	08 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	43.370800	0.00	3,500.00	0.00	4,340,580.00
			Base	43.370800	0.00	3,500.00	0.00	4,340,580.00
				08 Jun 2018	12 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	43.549100	0.00	3,500.00	0.00	4,358,410.00
			Base	43.549100	0.00	3,500.00	0.00	4,358,410.00

02376R102	AMERICAN AIRLINES GROUP INC	COMMON STOCK	08 Jun 2018	12 Jun 2018	EVERCORE GROUP LLC	USD/DTC		0.04
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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
5,000.000	1.000000 NJFA	Local	43.152800	0.00	175.00	0.00	215,939.00
		Base	43.152800	0.00	175.00	0.00	215,939.00
			12 Jun 2018	14 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	43.290000	0.00	175.00	0.00	216,625.00
		Base	43.290000	0.00	175.00	0.00	216,625.00
			13 Jun 2018	15 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	43.610000	0.00	175.00	0.00	218,225.00
		Base	43.610000	0.00	175.00	0.00	218,225.00
			14 Jun 2018	18 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	43.030800	0.00	175.00	0.00	215,329.00
		Base	43.030800	0.00	175.00	0.00	215,329.00
			15 Jun 2018	19 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	42.861300	0.00	175.00	0.00	214,481.50
		Base	42.861300	0.00	175.00	0.00	214,481.50
02376R102 Total							
435,000.000		Local		0.00	9,625.00	0.00	19,056,171.50
		Base		0.00	9,625.00	0.00	19,056,171.50
02553E106	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	29 Jun 2018	OPEN	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	23.874000	0.00	350.00	0.00	239,090.00
		Base	23.874000	0.00	350.00	0.00	239,090.00
03064D108	AMERICOLD REALTY TRUST	REIT USD.01	01 Jun 2018	05 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	21.251100	0.00	100.00	0.00	212,611.00
		Base	21.251100	0.00	100.00	0.00	212,611.00
			12 Jun 2018	14 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFR	Local	21.649200	0.00	100.00	0.00	216,592.00
		Base	21.649200	0.00	100.00	0.00	216,592.00
03064D108 Total							
20,000.000		Local		0.00	200.00	0.00	429,203.00
		Base		0.00	200.00	0.00	429,203.00

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Units/Original Face							
038222105	APPLIED MATERIALS INC	COMMON STOCK USD.0101	01 Jun 2018	05 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	51.434900	0.00	1,750.00	0.00	2,573,495.00
		Base	51.434900	0.00	1,750.00	0.00	2,573,495.00
			20 Jun 2018	22 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	48.634800	0.00	1,750.00	0.00	2,433,490.00
		Base	48.634800	0.00	1,750.00	0.00	2,433,490.00
			29 Jun 2018	OPEN	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	46.462400	0.00	1,750.00	0.00	2,324,870.00
		Base	46.462400	0.00	1,750.00	0.00	2,324,870.00
038222105 Total							
150,000.000		Local		0.00	5,250.00	0.00	7,331,855.00
		Base		0.00	5,250.00	0.00	7,331,855.00
03965L100	ARCONIC INC	COMMON STOCK	05 Jun 2018	07 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	17.645300	0.00	525.00	0.00	265,204.50
		Base	17.645300	0.00	525.00	0.00	265,204.50
03965L100	ARCONIC INC	COMMON STOCK	13 Jun 2018	15 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	18.000000	0.00	1,750.00	0.00	901,750.00
		Base	18.000000	0.00	1,750.00	0.00	901,750.00
			19 Jun 2018	21 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	17.327100	0.00	500.00	0.00	866,855.00
		Base	17.327100	0.00	500.00	0.00	866,855.00
03965L100 Total							
115,000.000		Local		0.00	2,775.00	0.00	2,033,809.50
		Base		0.00	2,775.00	0.00	2,033,809.50
04685W103	ATHENAHEALTH INC	COMMON STOCK USD.0106	06 Jun 2018	08 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
21,800.000	1.000000 NJFD	Local	156.908500	0.00	218.00	0.00	3,420,823.29
		Base	156.908500	0.00	218.00	0.00	3,420,823.29
			07 Jun 2018	11 Jun 2018	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 Cost		
	Units/Original Face									
	28,200.000	1.000000	NJFD	Local	157.806200	0.00	282.00	0.00	4,450,416.83	
				Base	157.806200	0.00	282.00	0.00	4,450,416.83	
					29 Jun 2018	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	159.572900	0.00	350.00	0.00	1,596,079.00	
				Base	159.572900	0.00	350.00	0.00	1,596,079.00	
04685W103 Total	60,000.000			Local		0.00	850.00	0.00	9,467,319.12	
				Base		0.00	850.00	0.00	9,467,319.12	
054303102	AVON PRODUCTS INC		COMMON STOCK USD.2504	Jun 2018	06 Jun 2018		INSTINET LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJFD	Local	1.635000	0.00	700.00	0.00	164,200.00	
				Base	1.635000	0.00	700.00	0.00	164,200.00	
055645303	BRT APARTMENTS CORP		REIT USD3.0	29 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	13.268700	0.00	100.00	0.00	132,787.00	
				Base	13.268700	0.00	100.00	0.00	132,787.00	
					29 Jun 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	2,000.000	1.000000	NJFR	Local	13.215000	0.00	20.00	0.00	26,450.00	
				Base	13.215000	0.00	20.00	0.00	26,450.00	
055645303 Total	12,000.000			Local		0.00	120.00	0.00	159,237.00	
				Base		0.00	120.00	0.00	159,237.00	
09062X103	BIOGEN INC		COMMON STOCK USD.	19 Jun 2018	21 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	292.255400	0.00	100.00	0.00	2,922,654.00	
				Base	292.255400	0.00	100.00	0.00	2,922,654.00	
097023105	BOEING CO/THE		COMMON STOCK USD5.019	Jun 2018	21 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	341.064900	0.00	350.00	0.00	3,410,999.00	
				Base	341.064900	0.00	350.00	0.00	3,410,999.00	
					20 Jun 2018	22 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	343.822800	0.00	350.00	0.00	3,438,578.00	

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	Units/Original Face								
			Base	343.822800		0.00	350.00	0.00	3,438,578.00
097023105	BOEING CO/THE	COMMON STOCK USD5.021 Jun 2018	Local	25 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	338.200100		0.00	350.00	0.00	3,382,351.00	
			Base	338.200100		0.00	350.00	0.00	3,382,351.00
097023105	BOEING CO/THE	COMMON STOCK USD5.021 Jun 2018	Local	25 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	338.200100		0.00	350.00	0.00	3,382,351.00	
			Base	338.200100		0.00	350.00	0.00	3,382,351.00
097023105	BOEING CO/THE	COMMON STOCK USD5.022 Jun 2018	Local	26 Jun 2018		CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	339.208400		0.00	350.00	0.00	3,392,434.00	
			Base	339.208400		0.00	350.00	0.00	3,392,434.00
097023105	BOEING CO/THE	COMMON STOCK USD5.025 Jun 2018	Local	27 Jun 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	332.391700		0.00	350.00	0.00	3,324,267.00	
			Base	332.391700		0.00	350.00	0.00	3,324,267.00
097023105	BOEING CO/THE	COMMON STOCK USD5.025 Jun 2018	Local	27 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	10,000.000	1.000000 NJFA	330.180000		0.00	350.00	0.00	3,302,150.00	
			Base	330.180000		0.00	350.00	0.00	3,302,150.00
097023105	BOEING CO/THE	COMMON STOCK USD5.025 Jun 2018	Local	27 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	330.541600		0.00	350.00	0.00	3,305,766.00	
			Base	330.541600		0.00	350.00	0.00	3,305,766.00
097023105	BOEING CO/THE	COMMON STOCK USD5.026 Jun 2018	Local	28 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04	
	5,000.000	1.000000 NJFA	332.170800		0.00	175.00	0.00	1,661,029.00	
			Base	332.170800		0.00	175.00	0.00	1,661,029.00
097023105	BOEING CO/THE	COMMON STOCK USD5.027 Jun 2018	Local	29 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	337.405200		0.00	350.00	0.00	3,374,402.00	
			Base	337.405200		0.00	350.00	0.00	3,374,402.00
				28 Jun 2018	OPEN				
	10,000.000	1.000000 NJFD	335.771300		0.00	350.00	0.00	3,358,063.00	
			Base	335.771300		0.00	350.00	0.00	3,358,063.00
097023105	BOEING CO/THE	COMMON STOCK USD5.029 Jun 2018		OPEN		SANFORD C. BERNSTEIN LTD	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									
	10,000.000	1.000000	NJFA							
				Local	338.495100	0.00	350.00	0.00	3,385,301.00	
				Base	338.495100	0.00	350.00	0.00	3,385,301.00	
097023105 Total	115,000.000			Local		0.00	4,025.00	0.00	38,717,691.00	
				Base		0.00	4,025.00	0.00	38,717,691.00	
10482B101	BRAEMAR HOTELS + RESORTS INC		REIT USD.01	26 Jun 2018	28 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	11.227500	0.00	100.00	0.00	112,375.00	
				Base	11.227500	0.00	100.00	0.00	112,375.00	
					29 Jun 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	11.266900	0.00	100.00	0.00	112,769.00	
				Base	11.266900	0.00	100.00	0.00	112,769.00	
10482B101 Total	20,000.000			Local		0.00	200.00	0.00	225,144.00	
				Base		0.00	200.00	0.00	225,144.00	
10922N103	BRIGHTHOUSE FINANCIAL INC		COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	18,500.000	1.000000	NJFD	Local	46.656000	0.00	647.50	0.00	863,783.50	
				Base	46.656000	0.00	647.50	0.00	863,783.50	
					15 Jun 2018	19 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	21,500.000	1.000000	NJFD	Local	45.280100	0.00	752.50	0.00	974,274.65	
				Base	45.280100	0.00	752.50	0.00	974,274.65	
10922N103 Total	40,000.000			Local		0.00	1,400.00	0.00	1,838,058.15	
				Base		0.00	1,400.00	0.00	1,838,058.15	
11120U105	BRIXMOR PROPERTY GROUP INC		REIT USD.01	12 Jun 2018	14 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	3,000.000	1.000000	NJFR	Local	17.120000	0.00	30.00	0.00	51,390.00	
				Base	17.120000	0.00	30.00	0.00	51,390.00	
					14 Jun 2018	18 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	19,000.000	1.000000	NJFR	Local	17.347900	0.00	190.00	0.00	329,800.10	
				Base	17.347900	0.00	190.00	0.00	329,800.10	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face								
			25 Jun 2018	27 Jun 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
3,000.000	1.000000	NJFR	Local	18.131500	0.00	30.00	0.00	54,424.50
			Base	18.131500	0.00	30.00	0.00	54,424.50
			29 Jun 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000	NJFR	Local	17.614400	0.00	100.00	0.00	176,244.00
			Base	17.614400	0.00	100.00	0.00	176,244.00
11120U105 Total								
35,000.000			Local		0.00	350.00	0.00	611,858.60
			Base		0.00	350.00	0.00	611,858.60
124857202	CBS CORP CLASS B NON VOTING	COMMON STOCK USD.	05 Jun 2018	07 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	50.231600	0.00	1,750.00	0.00	2,513,330.00
			Base	50.231600	0.00	1,750.00	0.00	2,513,330.00
			06 Jun 2018	08 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	50.483300	0.00	1,750.00	0.00	2,525,915.00
			Base	50.483300	0.00	1,750.00	0.00	2,525,915.00
			07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	51.184700	0.00	1,750.00	0.00	2,560,985.00
			Base	51.184700	0.00	1,750.00	0.00	2,560,985.00
			08 Jun 2018	12 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	51.159600	0.00	1,750.00	0.00	2,559,730.00
			Base	51.159600	0.00	1,750.00	0.00	2,559,730.00
			11 Jun 2018	13 Jun 2018		INSTINET LLC	USD/DTC	0.05
50,000.000	1.000000	NJFD	Local	51.974000	0.00	2,500.00	0.00	2,601,200.00
			Base	51.974000	0.00	2,500.00	0.00	2,601,200.00
			14 Jun 2018	18 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	54.977300	0.00	1,750.00	0.00	2,750,615.00
			Base	54.977300	0.00	1,750.00	0.00	2,750,615.00
			15 Jun 2018	19 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	55.878100	0.00	1,750.00	0.00	2,795,655.00

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			Base	55.878100		0.00	1,750.00	0.00	2,795,655.00
124857202 Total									
	350,000.000		Local			0.00	13,000.00	0.00	18,307,430.00
			Base			0.00	13,000.00	0.00	18,307,430.00
125509109	CIGNA CORP	COMMON STOCK USD.25	15 Jun 2018	19 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	176.025600		0.00	3,500.00	0.00	17,606,060.00
			Base	176.025600		0.00	3,500.00	0.00	17,606,060.00
125896100	CMS ENERGY CORP	COMMON STOCK USD.01	01 Jun 2018	05 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
	30,000.000	1.000000 NJFA	Local	45.241200		0.00	1,050.00	0.00	1,358,286.00
			Base	45.241200		0.00	1,050.00	0.00	1,358,286.00
126650100	CVS HEALTH CORP	COMMON STOCK USD.01	05 Jun 2018	07 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	63.397000		0.00	1,750.00	0.00	3,171,600.00
			Base	63.397000		0.00	1,750.00	0.00	3,171,600.00
				28 Jun 2018	OPEN	FBN SECURITIES INC	USD/DTC	0.01	
	200,000.000	1.000000 NJFD	Local	64.646300		0.00	1,400.00	0.00	12,930,660.00
			Base	64.646300		0.00	1,400.00	0.00	12,930,660.00
126650100 Total									
	250,000.000		Local			0.00	3,150.00	0.00	16,102,260.00
			Base			0.00	3,150.00	0.00	16,102,260.00
13462K109	CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	14 Jun 2018	18 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	Local	23.440800		0.00	100.00	0.00	234,508.00
			Base	23.440800		0.00	100.00	0.00	234,508.00
14040H105	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01	14 Jun 2018	18 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	97.564000		0.00	1,750.00	0.00	4,879,950.00
			Base	97.564000		0.00	1,750.00	0.00	4,879,950.00
				19 Jun 2018	21 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04	
	50,000.000	1.000000 NJFD	Local	96.088400		0.00	1,750.00	0.00	4,806,170.00
			Base	96.088400		0.00	1,750.00	0.00	4,806,170.00

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

14040H105 Total

100,000.000			Local			0.00	3,500.00	0.00	9,686,120.00
			Base			0.00	3,500.00	0.00	9,686,120.00

143658300	CARNIVAL CORP	COMMON STOCK USD.0105 Jun 2018	07 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC		0.04	
100,000.000	1.000000 NJFD			Local	61.129400	0.00	3,500.00	0.00	6,116,440.00
				Base	61.129400	0.00	3,500.00	0.00	6,116,440.00
			29 Jun 2018	OPEN				0.04	
50,000.000	1.000000 NJFD			Local	57.870700	0.00	1,750.00	0.00	2,895,285.00
				Base	57.870700	0.00	1,750.00	0.00	2,895,285.00

143658300 Total

150,000.000			Local			0.00	5,250.00	0.00	9,011,725.00
			Base			0.00	5,250.00	0.00	9,011,725.00

146229109	CARTER S INC	COMMON STOCK USD.0114 Jun 2018	18 Jun 2018		CANACCORD GENUITY INC.	USD/DTC		0.04	
4,000.000	1.000000 NJFA			Local	107.619300	0.00	140.00	0.00	430,617.20
				Base	107.619300	0.00	140.00	0.00	430,617.20
			29 Jun 2018	OPEN				0.04	
10,000.000	1.000000 NJFA			Local	109.782500	0.00	350.00	0.00	1,098,175.00
				Base	109.782500	0.00	350.00	0.00	1,098,175.00

146229109 Total

14,000.000			Local			0.00	490.00	0.00	1,528,792.20
			Base			0.00	490.00	0.00	1,528,792.20

151020104	CELGENE CORP	COMMON STOCK USD.0115 Jun 2018	19 Jun 2018		JEFFERIES + COMPANY INC	USD/DTC		0.01	
100,000.000	1.000000 NJFD			Local	78.791100	0.00	700.00	0.00	7,879,810.00
				Base	78.791100	0.00	700.00	0.00	7,879,810.00

166764100	CHEVRON CORP	COMMON STOCK USD.7501 Jun 2018	05 Jun 2018		JMP SECURITIES LLC	USD/DTC		0.04	
20,000.000	1.000000 NJFD			Local	123.725200	0.00	700.00	0.00	2,475,204.00
				Base	123.725200	0.00	700.00	0.00	2,475,204.00

18885T306	CLIPPER REALTY INC	REIT USD.01	07 Jun 2018	11 Jun 2018	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 Cost	
	Units/Original Face									
	5,000.000	1.000000	NJFR	Local	9.030600	0.00	50.00	0.00	45,203.00	
				Base	9.030600	0.00	50.00	0.00	45,203.00	
					08 Jun 2018	12 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	3,811.000	1.000000	NJFR	Local	9.366400	0.00	38.11	0.00	35,733.46	
				Base	9.366400	0.00	38.11	0.00	35,733.46	
					11 Jun 2018	13 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	1,189.000	1.000000	NJFR	Local	9.733400	0.00	11.89	0.00	11,584.90	
				Base	9.733400	0.00	11.89	0.00	11,584.90	
18885T306 Total	10,000.000			Local		0.00	100.00	0.00	92,521.36	
				Base		0.00	100.00	0.00	92,521.36	
192479103	COHERENT INC		COMMON STOCK USD.01	04 Jun 2018	06 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	166.176100	0.00	350.00	0.00	1,662,111.00	
				Base	166.176100	0.00	350.00	0.00	1,662,111.00	
					06 Jun 2018	08 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	169.072000	0.00	350.00	0.00	1,691,070.00	
				Base	169.072000	0.00	350.00	0.00	1,691,070.00	
					13 Jun 2018	15 Jun 2018	JEFFERIES LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	163.686300	0.00	350.00	0.00	1,637,213.00	
				Base	163.686300	0.00	350.00	0.00	1,637,213.00	
					29 Jun 2018	OPEN	EVERCORE GROUP LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	155.792300	0.00	350.00	0.00	1,558,273.00	
				Base	155.792300	0.00	350.00	0.00	1,558,273.00	
192479103 Total	40,000.000			Local		0.00	1,400.00	0.00	6,548,667.00	
				Base		0.00	1,400.00	0.00	6,548,667.00	
194162103	COLGATE PALMOLIVE CO		COMMON STOCK USD1.00	04 Jun 2018	06 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	62.795500	0.00	1,750.00	0.00	3,141,525.00	
				Base	62.795500	0.00	1,750.00	0.00	3,141,525.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		06 Jun 2018	08 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 62.338500		0.00	1,050.00	0.00	1,871,205.00
		Base 62.338500		0.00	1,050.00	0.00	1,871,205.00
		07 Jun 2018	11 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 62.921600		0.00	1,050.00	0.00	1,888,698.00
		Base 62.921600		0.00	1,050.00	0.00	1,888,698.00
		08 Jun 2018	12 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 63.533000		0.00	1,050.00	0.00	1,907,040.00
		Base 63.533000		0.00	1,050.00	0.00	1,907,040.00
		11 Jun 2018	13 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 63.456900		0.00	700.00	0.00	1,269,838.00
		Base 63.456900		0.00	700.00	0.00	1,269,838.00
		18 Jun 2018	20 Jun 2018		B. RILEY FBR, INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 63.249200		0.00	1,050.00	0.00	1,898,526.00
		Base 63.249200		0.00	1,050.00	0.00	1,898,526.00
		19 Jun 2018	21 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 64.141700		0.00	350.00	0.00	641,767.00
		Base 64.141700		0.00	350.00	0.00	641,767.00
194162103 Total							
200,000.000		Local		0.00	7,000.00	0.00	12,618,599.00
		Base		0.00	7,000.00	0.00	12,618,599.00
19626G108	COLONY CAPITAL INC	REIT USD.01	25 Jun 2018	25 Jun 2018	CUSIP CHANGE NON CASH	USD/DTC	
605,885.000	1.000000 NJFA	Local 12.686592		0.00	0.00	0.00	7,686,616.14
		Base 12.686592		0.00	0.00	0.00	7,686,616.14
19626G108	COLONY CAPITAL INC	REIT USD.01	25 Jun 2018	25 Jun 2018	CUSIP CHANGE NON CASH	USD/DTC	
240,000.000	1.000000 NJFR	Local 9.717500		0.00	0.00	0.00	2,332,200.00
		Base 9.717500		0.00	0.00	0.00	2,332,200.00

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

19626G108 Total

845,885.000			Local			0.00	10,018,816.14
			Base			0.00	10,018,816.14

20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01	
250,000.000	1.000000 NJFD		Local	31.986500	0.00	1,250.00	7,997,875.00	
			Base	31.986500	0.00	1,250.00	7,997,875.00	
				14 Jun 2018	18 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	33.685200	0.00	3,500.00	3,372,020.00	
			Base	33.685200	0.00	3,500.00	3,372,020.00	

20030N101 Total

350,000.000			Local		0.00	4,750.00	11,369,895.00
			Base		0.00	4,750.00	11,369,895.00

20564W105	COMSCORE INC	COMMON STOCK USD.	22 Jun 2018	26 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	24.021400	0.00	350.00	240,564.00	
			Base	24.021400	0.00	350.00	240,564.00	
				26 Jun 2018	28 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD		Local	21.729100	0.00	100.00	217,391.00	
			Base	21.729100	0.00	100.00	217,391.00	

20564W105 Total

20,000.000			Local		0.00	450.00	457,955.00
			Base		0.00	450.00	457,955.00

205887102	CONAGRA BRANDS INC	COMMON STOCK USD5.029	029 Jun 2018	29 Jun 2018	ASSET TRANSFER	USD/DTC	
229,545.000	1.000000 NJFA		Local	35.830000	0.00	0.00	8,224,597.35
			Base	35.830000	0.00	0.00	8,224,597.35

22002T108	CORPORATE OFFICE PROPERTIES	REIT USD.01	28 Jun 2018	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
40,000.000	1.000000 NJFR		Local	28.553100	0.00	400.00	1,142,524.00
			Base	28.553100	0.00	400.00	1,142,524.00

222070203	COTY INC CL A	COMMON STOCK USD.0104	04 Jun 2018	06 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
200,000.000	1.000000 NJFD	Local	13.282500	0.00	1,400.00	0.00	2,657,900.00
		Base	13.282500	0.00	1,400.00	0.00	2,657,900.00
			05 Jun 2018	07 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.379300	0.00	3,500.00	0.00	1,341,430.00
		Base	13.379300	0.00	3,500.00	0.00	1,341,430.00
			06 Jun 2018	08 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.245900	0.00	3,500.00	0.00	1,328,090.00
		Base	13.245900	0.00	3,500.00	0.00	1,328,090.00
			07 Jun 2018	11 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.424300	0.00	3,500.00	0.00	1,345,930.00
		Base	13.424300	0.00	3,500.00	0.00	1,345,930.00
			08 Jun 2018	12 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.645100	0.00	3,500.00	0.00	1,368,010.00
		Base	13.645100	0.00	3,500.00	0.00	1,368,010.00
			12 Jun 2018	14 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.221300	0.00	3,500.00	0.00	1,425,630.00
		Base	14.221300	0.00	3,500.00	0.00	1,425,630.00
			18 Jun 2018	20 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	14.191900	0.00	350.00	0.00	709,945.00
		Base	14.191900	0.00	350.00	0.00	709,945.00
			19 Jun 2018	21 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.202300	0.00	3,500.00	0.00	1,423,730.00
		Base	14.202300	0.00	3,500.00	0.00	1,423,730.00
			20 Jun 2018	22 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	14.387800	0.00	1,750.00	0.00	721,140.00
		Base	14.387800	0.00	1,750.00	0.00	721,140.00
			21 Jun 2018	25 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	14.407300	0.00	350.00	0.00	720,715.00
		Base	14.407300	0.00	350.00	0.00	720,715.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		29 Jun 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	14.082500	0.00	1,750.00	0.00	705,875.00
		Base	14.082500	0.00	1,750.00	0.00	705,875.00
222070203 Total							
1,000,000.000		Local		0.00	26,600.00	0.00	13,748,395.00
		Base		0.00	26,600.00	0.00	13,748,395.00
22822V101	CROWN CASTLE INTL CORP	REIT USD.01	18 Jun 2018	20 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	100.780600	0.00	700.00	0.00	2,016,312.00
		Base	100.780600	0.00	700.00	0.00	2,016,312.00
			19 Jun 2018	21 Jun 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	101.615600	0.00	350.00	0.00	1,016,506.00
		Base	101.615600	0.00	350.00	0.00	1,016,506.00
22822V101 Total							
30,000.000		Local		0.00	1,050.00	0.00	3,032,818.00
		Base		0.00	1,050.00	0.00	3,032,818.00
23311P100	DCP MIDSTREAM LP	MLP	01 Jun 2018	05 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJEU	Local	41.843500	0.00	200.00	0.00	837,070.00
		Base	41.843500	0.00	200.00	0.00	837,070.00
			13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,500.000	1.000000 NJEU	Local	39.485200	0.00	75.00	0.00	296,214.00
		Base	39.485200	0.00	75.00	0.00	296,214.00
			22 Jun 2018	26 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
2,500.000	1.000000 NJEU	Local	39.896700	0.00	25.00	0.00	99,766.75
		Base	39.896700	0.00	25.00	0.00	99,766.75
23311P100 Total							
30,000.000		Local		0.00	300.00	0.00	1,233,050.75
		Base		0.00	300.00	0.00	1,233,050.75
244199105	DEERE + CO	COMMON STOCK USD1.0	19 Jun 2018	21 Jun 2018	STIFEL NICOLAUS + CO 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	Local	142.257600	0.00	3,500.00	0.00	14,229,260.00	
				Base	142.257600	0.00	3,500.00	0.00	14,229,260.00	
					20 Jun 2018	22 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	144.649800	0.00	350.00	0.00	1,446,848.00	
				Base	144.649800	0.00	350.00	0.00	1,446,848.00	
					25 Jun 2018	27 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	141.046900	0.00	350.00	0.00	1,410,819.00	
				Base	141.046900	0.00	350.00	0.00	1,410,819.00	
244199105 Total	120,000.000			Local		0.00	4,200.00	0.00	17,086,927.00	
				Base		0.00	4,200.00	0.00	17,086,927.00	
247361702	DELTA AIR LINES INC		COMMON STOCK USD.	08 Jun 2018	12 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04	
	10,000.000	1.000000	NJFA	Local	53.542400	0.00	350.00	0.00	535,774.00	
				Base	53.542400	0.00	350.00	0.00	535,774.00	
254687106	WALT DISNEY CO/THE		COMMON STOCK USD.	01 13 Jun 2018	15 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	45,000.000	1.000000	NJFD	Local	105.485200	0.00	1,575.00	0.00	4,748,409.00	
				Base	105.485200	0.00	1,575.00	0.00	4,748,409.00	
					15 Jun 2018	19 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	65,000.000	1.000000	NJFD	Local	108.325300	0.00	2,275.00	0.00	7,043,419.50	
				Base	108.325300	0.00	2,275.00	0.00	7,043,419.50	
					18 Jun 2018	20 Jun 2018	COWEN + CO LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	106.829100	0.00	700.00	0.00	2,137,282.00	
				Base	106.829100	0.00	700.00	0.00	2,137,282.00	
					19 Jun 2018	21 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	106.641000	0.00	1,400.00	0.00	4,267,040.00	
				Base	106.641000	0.00	1,400.00	0.00	4,267,040.00	
254687106 Total	170,000.000			Local		0.00	5,950.00	0.00	18,196,150.50	
				Base		0.00	5,950.00	0.00	18,196,150.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
25470M109	DISH NETWORK CORP A	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.030800	0.00	700.00	0.00	661,316.00
		Base	33.030800	0.00	700.00	0.00	661,316.00
			14 Jun 2018	18 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	33.773000	0.00	700.00	0.00	676,160.00
		Base	33.773000	0.00	700.00	0.00	676,160.00
25470M109 Total							
40,000.000		Local		0.00	1,400.00	0.00	1,337,476.00
		Base		0.00	1,400.00	0.00	1,337,476.00
25960P109	DOUGLAS EMMETT INC	REIT USD.01	14 Jun 2018	18 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
8,000.000	1.000000 NJFR	Local	38.927000	0.00	80.00	0.00	311,496.00
		Base	38.927000	0.00	80.00	0.00	311,496.00
26078J100	DOWDUPONT INC	COMMON STOCK USD.01	20 Jun 2018	22 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	66.098300	0.00	700.00	0.00	1,322,666.00
		Base	66.098300	0.00	700.00	0.00	1,322,666.00
			22 Jun 2018	26 Jun 2018	JMP SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	66.566500	0.00	700.00	0.00	1,332,030.00
		Base	66.566500	0.00	700.00	0.00	1,332,030.00
26078J100 Total							
40,000.000		Local		0.00	1,400.00	0.00	2,654,696.00
		Base		0.00	1,400.00	0.00	2,654,696.00
26210C104	DROPBOX INC CLASS A	COMMON STOCK USD.	27 Jun 2018	29 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
70,000.000	1.000000 NJFD	Local	31.741200	0.00	2,450.00	0.00	2,224,334.00
		Base	31.741200	0.00	2,450.00	0.00	2,224,334.00
			28 Jun 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	31.430800	0.00	350.00	0.00	314,658.00
		Base	31.430800	0.00	350.00	0.00	314,658.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
26210C104 Total								
80,000.000								
			Local	0.00	2,800.00	0.00	2,538,992.00	
			Base	0.00	2,800.00	0.00	2,538,992.00	
264411505	DUKE REALTY CORP	REIT USD.01	01 Jun 2018	05 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
20,000.000	1.000000 NJFR		Local	28.318100	0.00	200.00	566,562.00	
			Base	28.318100	0.00	200.00	566,562.00	
				14 Jun 2018	18 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
19,750.000	1.000000 NJFR		Local	28.438100	0.00	197.50	561,849.98	
			Base	28.438100	0.00	197.50	561,849.98	
264411505 Total								
39,750.000			Local		0.00	397.50	1,128,411.98	
			Base		0.00	397.50	1,128,411.98	
26884U109	EPR PROPERTIES	REIT USD.01	07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
8,500.000	1.000000 NJFR		Local	62.225500	0.00	85.00	529,001.75	
			Base	62.225500	0.00	85.00	529,001.75	
278642103	EBAY INC	COMMON STOCK USD.	21 Jun 2018	25 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
100,000.000	1.000000 NJFD		Local	38.503400	0.00	700.00	3,851,040.00	
			Base	38.503400	0.00	700.00	3,851,040.00	
				22 Jun 2018	26 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
100,000.000	1.000000 NJFD		Local	37.976500	0.00	700.00	3,798,350.00	
			Base	37.976500	0.00	700.00	3,798,350.00	
278642103 Total								
200,000.000			Local		0.00	1,400.00	7,649,390.00	
			Base		0.00	1,400.00	7,649,390.00	
28140H203	EDUCATION REALTY TRUST INC	REIT USD.01	01 Jun 2018	05 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
15,000.000	1.000000 NJFR		Local	38.233700	0.00	150.00	573,655.50	
			Base	38.233700	0.00	150.00	573,655.50	
29278N103	ENERGY TRANSFER PARTNERS LP	MLP	04 Jun 2018	06 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	15,600.000	1.000000	NJEU	Local	19.405700	0.00	156.00	0.00	302,884.92	
				Base	19.405700	0.00	156.00	0.00	302,884.92	
					22 Jun 2018	26 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01	
	175,700.000	1.000000	NJEU	Local	19.413500	0.00	1,229.90	0.00	3,412,181.85	
				Base	19.413500	0.00	1,229.90	0.00	3,412,181.85	
29278N103 Total										
	191,300.000			Local		0.00	1,385.90	0.00	3,715,066.77	
				Base		0.00	1,385.90	0.00	3,715,066.77	
30034W106	EVERGY INC		COMMON STOCK	05 Jun 2018	05 Jun 2018		MERGER NON CASH	USD/DTC		
	59,810.000	1.000000	NJFA	Local	45.209831	0.00	0.00	0.00	2,704,000.00	
				Base	45.209831	0.00	0.00	0.00	2,704,000.00	
30303M102	FACEBOOK INC A		COMMON STOCK USD.	06 Jun 2018	08 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	190.439400	0.00	1,750.00	0.00	9,523,720.00	
				Base	190.439400	0.00	1,750.00	0.00	9,523,720.00	
					07 Jun 2018	11 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	188.299900	0.00	1,750.00	0.00	9,416,745.00	
				Base	188.299900	0.00	1,750.00	0.00	9,416,745.00	
30303M102 Total										
	100,000.000			Local		0.00	3,500.00	0.00	18,940,465.00	
				Base		0.00	3,500.00	0.00	18,940,465.00	
313747206	FEDERAL REALTY INVS TRUST		REIT USD.01	07 Jun 2018	11 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	5,000.000	1.000000	NJFR	Local	121.792500	0.00	50.00	0.00	609,012.50	
				Base	121.792500	0.00	50.00	0.00	609,012.50	
					25 Jun 2018	27 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
	5,000.000	1.000000	NJFR	Local	127.203000	0.00	50.00	0.00	636,065.00	
				Base	127.203000	0.00	50.00	0.00	636,065.00	
313747206 Total										
	10,000.000			Local		0.00	100.00	0.00	1,245,077.50	
				Base		0.00	100.00	0.00	1,245,077.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
31787A507	FINISAR CORPORATION	COMMON STOCK USD.	15 Jun 2018	19 Jun 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
175,000.000	1.000000 NJFA	Local	18.371900	0.00	1,225.00	0.00	3,216,307.50
		Base	18.371900	0.00	1,225.00	0.00	3,216,307.50
33616C100	FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	20 Jun 2018	22 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	101.031400	0.00	700.00	0.00	2,021,328.00
		Base	101.031400	0.00	700.00	0.00	2,021,328.00
			21 Jun 2018	25 Jun 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	100.858000	0.00	700.00	0.00	2,017,860.00
		Base	100.858000	0.00	700.00	0.00	2,017,860.00
			22 Jun 2018	26 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	101.480400	0.00	200.00	0.00	2,029,808.00
		Base	101.480400	0.00	200.00	0.00	2,029,808.00
			25 Jun 2018	27 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	99.530800	0.00	700.00	0.00	1,991,316.00
		Base	99.530800	0.00	700.00	0.00	1,991,316.00
			26 Jun 2018	28 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	98.140000	0.00	700.00	0.00	1,963,500.00
		Base	98.140000	0.00	700.00	0.00	1,963,500.00
			27 Jun 2018	29 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	97.835900	0.00	100.00	0.00	978,459.00
		Base	97.835900	0.00	100.00	0.00	978,459.00
			28 Jun 2018	OPEN	B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	97.761500	0.00	700.00	0.00	1,955,930.00
		Base	97.761500	0.00	700.00	0.00	1,955,930.00
33616C100 Total							
130,000.000		Local		0.00	3,800.00	0.00	12,958,201.00
		Base		0.00	3,800.00	0.00	12,958,201.00
337932107	FIRSTENERGY CORP	COMMON STOCK USD.1	13 Jun 2018	15 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	150,000.000	1.000000 NJFD							
			Local	33.666700	0.00	5,250.00	0.00	5,055,255.00	
			Base	33.666700	0.00	5,250.00	0.00	5,055,255.00	
				14 Jun 2018	18 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04	
	100,000.000	1.000000 NJFD							
			Local	34.018200	0.00	3,500.00	0.00	3,405,320.00	
			Base	34.018200	0.00	3,500.00	0.00	3,405,320.00	
337932107 Total									
	250,000.000		Local		0.00	8,750.00	0.00	8,460,575.00	
			Base		0.00	8,750.00	0.00	8,460,575.00	
345605109	FOREST CITY REALTY TRUST A	REIT USD.01		26 Jun 2018	28 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	22.768900	0.00	100.00	0.00	227,789.00	
			Base	22.768900	0.00	100.00	0.00	227,789.00	
358039105	FRESHPET INC	COMMON STOCK USD.		01 Jun 2018	05 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	22.679900	0.00	100.00	0.00	226,899.00	
			Base	22.679900	0.00	100.00	0.00	226,899.00	
				04 Jun 2018	06 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	22.863600	0.00	350.00	0.00	228,986.00	
			Base	22.863600	0.00	350.00	0.00	228,986.00	
				06 Jun 2018	08 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	23.574400	0.00	350.00	0.00	236,094.00	
			Base	23.574400	0.00	350.00	0.00	236,094.00	
				08 Jun 2018	12 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000 NJFD	Local	23.383500	0.00	100.00	0.00	233,935.00	
			Base	23.383500	0.00	100.00	0.00	233,935.00	
				12 Jun 2018	14 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
	3,000.000	1.000000 NJFD	Local	23.941300	0.00	105.00	0.00	71,928.90	
			Base	23.941300	0.00	105.00	0.00	71,928.90	
				12 Jun 2018	14 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	7,000.000	1.000000 NJFD	Local	24.218000	0.00	70.00	0.00	169,596.00	
			Base	24.218000	0.00	70.00	0.00	169,596.00	

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		18 Jun 2018	20 Jun 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	24.848800	0.00	350.00	0.00	248,838.00
		Base	24.848800	0.00	350.00	0.00	248,838.00
358039105 Total							
60,000.000		Local		0.00	1,425.00	0.00	1,416,276.90
		Base		0.00	1,425.00	0.00	1,416,276.90
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD	1.013 Jun 2018	15 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	200.067700	0.00	350.00	0.00	2,001,027.00
		Base	200.067700	0.00	350.00	0.00	2,001,027.00
			14 Jun 2018	18 Jun 2018	JMP SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	198.473800	0.00	175.00	0.00	992,544.00
		Base	198.473800	0.00	175.00	0.00	992,544.00
			26 Jun 2018	28 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	189.475000	0.00	175.00	0.00	947,550.00
		Base	189.475000	0.00	175.00	0.00	947,550.00
369550108 Total							
20,000.000		Local		0.00	700.00	0.00	3,941,121.00
		Base		0.00	700.00	0.00	3,941,121.00
37045V100	GENERAL MOTORS CO	COMMON STOCK USD	0.128 Jun 2018	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	40.492400	0.00	1,000.00	0.00	4,050,240.00
		Base	40.492400	0.00	1,000.00	0.00	4,050,240.00
			29 Jun 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	40.073500	0.00	700.00	0.00	4,008,050.00
		Base	40.073500	0.00	700.00	0.00	4,008,050.00
37045V100 Total							
200,000.000		Local		0.00	1,700.00	0.00	8,058,290.00
		Base		0.00	1,700.00	0.00	8,058,290.00
375558103	GILEAD SCIENCES INC	COMMON STOCK USD	15 Jun 2018	19 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
	10,000.000	1.000000 NJFD	Local	71.153900	0.00	100.00	0.00	711,639.00
			Base	71.153900	0.00	100.00	0.00	711,639.00
38141G104	GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	233.799000	0.00	700.00	0.00	4,676,680.00
			Base	233.799000	0.00	700.00	0.00	4,676,680.00
				15 Jun 2018	19 Jun 2018	BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	231.779700	0.00	350.00	0.00	2,318,147.00
			Base	231.779700	0.00	350.00	0.00	2,318,147.00
				15 Jun 2018	19 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	231.551400	0.00	350.00	0.00	2,315,864.00
			Base	231.551400	0.00	350.00	0.00	2,315,864.00
				19 Jun 2018	21 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	227.374700	0.00	700.00	0.00	4,548,194.00
			Base	227.374700	0.00	700.00	0.00	4,548,194.00
				21 Jun 2018	25 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	226.031900	0.00	350.00	0.00	2,260,669.00
			Base	226.031900	0.00	350.00	0.00	2,260,669.00
38141G104 Total	70,000.000		Local		0.00	2,450.00	0.00	16,119,554.00
			Base		0.00	2,450.00	0.00	16,119,554.00
40414L109	HCP INC	REIT USD1.0	14 Jun 2018	18 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFR	Local	23.739200	0.00	200.00	0.00	474,984.00
			Base	23.739200	0.00	200.00	0.00	474,984.00
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	26 Jun 2018	26 Jun 2018	ASSET TRANSFER	USD/DTC		
	712,256.000	1.000000 NJFA	Local	43.160000	0.00	0.00	0.00	30,740,968.96
			Base	43.160000	0.00	0.00	0.00	30,740,968.96
412822108	HARLEY DAVIDSON INC	COMMON STOCK USD.01	26 Jun 2018	28 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	Local	41.359300	0.00	1,050.00	0.00	1,241,829.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
			Base	41.359300		0.00		1,050.00	0.00	1,241,829.00
419879101	HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	12 Jun 2018	14 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01	
	10,000.000	1.000000 NJFA	Local	37.932600		0.00	100.00	0.00	379,426.00	
			Base	37.932600		0.00	100.00	0.00	379,426.00	
444097109	HUDSON PACIFIC PROPERTIES IN	REIT USD.01	14 Jun 2018	18 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01	
	20,000.000	1.000000 NJFR	Local	35.254500		0.00	200.00	0.00	705,290.00	
			Base	35.254500		0.00	200.00	0.00	705,290.00	
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	01 Jun 2018	05 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC		0.04	
	4,000.000	1.000000 NJFD	Local	223.521400		0.00	140.00	0.00	894,225.60	
			Base	223.521400		0.00	140.00	0.00	894,225.60	
				04 Jun 2018	06 Jun 2018		JEFFERIES LLC	USD/DTC	0.04	
	4,000.000	1.000000 NJFD	Local	224.953800		0.00	140.00	0.00	899,955.20	
			Base	224.953800		0.00	140.00	0.00	899,955.20	
				28 Jun 2018	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01	
	2,000.000	1.000000 NJFD	Local	216.226100		0.00	20.00	0.00	432,472.20	
			Base	216.226100		0.00	20.00	0.00	432,472.20	
446413106 Total	10,000.000		Local			0.00	300.00	0.00	2,226,653.00	
			Base			0.00	300.00	0.00	2,226,653.00	
46187W107	INVITATION HOMES INC	REIT USD.01	29 Jun 2018	OPEN		THEMIS TRADING LLC	USD/DTC		0.01	
	10,000.000	1.000000 NJFR	Local	23.034700		0.00	100.00	0.00	230,447.00	
			Base	23.034700		0.00	100.00	0.00	230,447.00	
466313103	JABIL INC	COMMON STOCK USD.	15 Jun 2018	19 Jun 2018		FBN SECURITIES INC	USD/DTC		0.01	
	49,046.000	1.000000 NJFD	Local	26.821600		0.00	343.32	0.00	1,315,835.51	
			Base	26.821600		0.00	343.32	0.00	1,315,835.51	
				18 Jun 2018	20 Jun 2018		FBN SECURITIES INC	USD/DTC	0.01	
	150,954.000	1.000000 NJFD	Local	26.822900		0.00	1,056.68	0.00	4,050,080.73	
			Base	26.822900		0.00	1,056.68	0.00	4,050,080.73	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
466313103 Total									
	200,000.000								
			Local			0.00	1,400.00	0.00	5,365,916.24
			Base			0.00	1,400.00	0.00	5,365,916.24
466367109	JACK IN THE BOX INC COMMON STOCK USD.01			29 Jun 2018	29 Jun 2018		ASSET TRANSFER	USD/DTC	
	207,061.000	1.000000	NJFA	86.550000		0.00	0.00	0.00	17,921,129.55
			Local	86.550000		0.00	0.00	0.00	17,921,129.55
			Base	86.550000		0.00	0.00	0.00	17,921,129.55
476405105	JERNIGAN CAPITAL INC REIT USD.01			12 Jun 2018	14 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	
	25,000.000	1.000000	NJFR	18.500000		0.00	0.00	0.00	462,500.00
			Local	18.500000		0.00	0.00	0.00	462,500.00
			Base	18.500000		0.00	0.00	0.00	462,500.00
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01			19 Jun 2018	21 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	106.679400		0.00	350.00	0.00	1,067,144.00
			Local	106.679400		0.00	350.00	0.00	1,067,144.00
			Base	106.679400		0.00	350.00	0.00	1,067,144.00
				20 Jun 2018	22 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	106.572300		0.00	700.00	0.00	2,132,146.00
			Local	106.572300		0.00	700.00	0.00	2,132,146.00
			Base	106.572300		0.00	700.00	0.00	2,132,146.00
485170302 Total									
	30,000.000		Local			0.00	1,050.00	0.00	3,199,290.00
			Base			0.00	1,050.00	0.00	3,199,290.00
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01			18 Jun 2018	20 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	10,000.000	1.000000	NJFD	198.070900		0.00	100.00	0.00	1,980,809.00
			Local	198.070900		0.00	100.00	0.00	1,980,809.00
			Base	198.070900		0.00	100.00	0.00	1,980,809.00
				19 Jun 2018	21 Jun 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	195.605400		0.00	350.00	0.00	1,956,404.00
			Local	195.605400		0.00	350.00	0.00	1,956,404.00
			Base	195.605400		0.00	350.00	0.00	1,956,404.00
502413107 Total									
	20,000.000		Local			0.00	450.00	0.00	3,937,213.00
			Base			0.00	450.00	0.00	3,937,213.00
52603B107	LENDINGTREE INC COMMON STOCK USD.01			13 Jun 2018	15 Jun 2018		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 Cost	
Units/Original Face							
6,300.000	1.000000 NJFD	Local	261.396700	0.00	63.00	0.00	1,646,862.21
		Base	261.396700	0.00	63.00	0.00	1,646,862.21
		13 Jun 2018	15 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	246.719800	0.00	350.00	0.00	2,467,548.00
		Base	246.719800	0.00	350.00	0.00	2,467,548.00
		25 Jun 2018	27 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
3,188.000	1.000000 NJFD	Local	246.277300	0.00	111.58	0.00	785,243.61
		Base	246.277300	0.00	111.58	0.00	785,243.61
		26 Jun 2018	28 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
6,812.000	1.000000 NJFD	Local	241.281700	0.00	238.42	0.00	1,643,849.36
		Base	241.281700	0.00	238.42	0.00	1,643,849.36
		26 Jun 2018	28 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	226.820200	0.00	100.00	0.00	2,268,302.00
		Base	226.820200	0.00	100.00	0.00	2,268,302.00
		27 Jun 2018	29 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	208.166500	0.00	100.00	0.00	2,081,765.00
		Base	208.166500	0.00	100.00	0.00	2,081,765.00
52603B107 Total		Local		0.00	963.00	0.00	10,893,570.18
		Base		0.00	963.00	0.00	10,893,570.18
535919500	LIONS GATE ENTERTAINMENT B	COMMON STOCK	18 Jun 2018	20 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	25.311700	0.00	700.00	0.00	506,934.00
		Base	25.311700	0.00	700.00	0.00	506,934.00
539830109	LOCKHEED MARTIN CORP	COMMON STOCK USD1.026	26 Jun 2018	28 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	299.687900	0.00	175.00	0.00	1,498,614.50
		Base	299.687900	0.00	175.00	0.00	1,498,614.50
548661107	LOWE S COS INC	COMMON STOCK USD.5	26 Jun 2018	28 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	97.224200	0.00	350.00	0.00	972,592.00
		Base	97.224200	0.00	350.00	0.00	972,592.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		29 Jun 2018	OPEN		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	96.951900	0.00	350.00	0.00	969,869.00
		Base	96.951900	0.00	350.00	0.00	969,869.00
548661107 Total							
20,000.000		Local		0.00	700.00	0.00	1,942,461.00
		Base		0.00	700.00	0.00	1,942,461.00
552953101	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.0101	Jun 2018	05 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	31.750600	0.00	1,750.00	0.00	1,589,280.00
		Base	31.750600	0.00	1,750.00	0.00	1,589,280.00
			04 Jun 2018	06 Jun 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	31.536300	0.00	1,750.00	0.00	1,578,565.00
		Base	31.536300	0.00	1,750.00	0.00	1,578,565.00
			06 Jun 2018	08 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	31.342800	0.00	1,750.00	0.00	1,568,890.00
		Base	31.342800	0.00	1,750.00	0.00	1,568,890.00
			08 Jun 2018	12 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	30.981000	0.00	1,750.00	0.00	1,550,800.00
		Base	30.981000	0.00	1,750.00	0.00	1,550,800.00
			13 Jun 2018	15 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	31.037300	0.00	1,750.00	0.00	1,553,615.00
		Base	31.037300	0.00	1,750.00	0.00	1,553,615.00
			15 Jun 2018	19 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	31.210600	0.00	1,750.00	0.00	1,562,280.00
		Base	31.210600	0.00	1,750.00	0.00	1,562,280.00
			19 Jun 2018	21 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	30.978400	0.00	1,750.00	0.00	1,550,670.00
		Base	30.978400	0.00	1,750.00	0.00	1,550,670.00
			20 Jun 2018	22 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	30.455600	0.00	1,750.00	0.00	1,524,530.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
	Base	30.455600		0.00	1,750.00	0.00	1,524,530.00
552953101 Total							
400,000.000	Local			0.00	14,000.00	0.00	12,478,630.00
	Base			0.00	14,000.00	0.00	12,478,630.00
553573106	MSG NETWORKS INC A	COMMON STOCK USD.0101	Jun 2018	05 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.098400	0.00	700.00	0.00	382,668.00
		Base	19.098400	0.00	700.00	0.00	382,668.00
			04 Jun 2018	06 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.568400	0.00	700.00	0.00	392,068.00
		Base	19.568400	0.00	700.00	0.00	392,068.00
			05 Jun 2018	07 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	19.699000	0.00	700.00	0.00	394,680.00
		Base	19.699000	0.00	700.00	0.00	394,680.00
			07 Jun 2018	11 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	19.690500	0.00	350.00	0.00	197,255.00
		Base	19.690500	0.00	350.00	0.00	197,255.00
			08 Jun 2018	12 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	19.752500	0.00	350.00	0.00	197,875.00
		Base	19.752500	0.00	350.00	0.00	197,875.00
			12 Jun 2018	14 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	20.183900	0.00	350.00	0.00	202,189.00
		Base	20.183900	0.00	350.00	0.00	202,189.00
			13 Jun 2018	15 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.491800	0.00	700.00	0.00	410,536.00
		Base	20.491800	0.00	700.00	0.00	410,536.00
			13 Jun 2018	15 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	20.206000	0.00	700.00	0.00	404,820.00
		Base	20.206000	0.00	700.00	0.00	404,820.00
			14 Jun 2018	18 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	20,000.000	1.000000 NJFD	Local	20.486000	0.00	700.00	0.00	410,420.00		
			Base	20.486000	0.00	700.00	0.00	410,420.00		
				15 Jun 2018	19 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04		
	7,000.000	1.000000 NJFD	Local	20.999600	0.00	245.00	0.00	147,242.20		
			Base	20.999600	0.00	245.00	0.00	147,242.20		
553573106 Total	157,000.000		Local		0.00	5,495.00	0.00	3,139,753.20		
			Base		0.00	5,495.00	0.00	3,139,753.20		
576323109	MASTEC INC	COMMON STOCK USD.1	01 Jun 2018	05 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	47.713600	0.00	700.00	0.00	954,972.00		
			Base	47.713600	0.00	700.00	0.00	954,972.00		
595017104	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.	29 Jun 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01		
	20,000.000	1.000000 NJFD	Local	90.562200	0.00	200.00	0.00	1,811,444.00		
			Base	90.562200	0.00	200.00	0.00	1,811,444.00		
609207105	MONDELEZ INTERNATIONAL INC A	COMMON STOCK	15 Jun 2018	19 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04		
	100,000.000	1.000000 NJFD	Local	40.390800	0.00	3,500.00	0.00	4,042,580.00		
			Base	40.390800	0.00	3,500.00	0.00	4,042,580.00		
				18 Jun 2018	20 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04		
	40,000.000	1.000000 NJFD	Local	40.565800	0.00	1,400.00	0.00	1,624,032.00		
			Base	40.565800	0.00	1,400.00	0.00	1,624,032.00		
				18 Jun 2018	20 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	40.060200	0.00	700.00	0.00	801,904.00		
			Base	40.060200	0.00	700.00	0.00	801,904.00		
				19 Jun 2018	21 Jun 2018	COWEN + CO LLC	USD/DTC	0.04		
	40,000.000	1.000000 NJFD	Local	40.280500	0.00	1,400.00	0.00	1,612,620.00		
			Base	40.280500	0.00	1,400.00	0.00	1,612,620.00		
609207105 Total	200,000.000		Local		0.00	7,000.00	0.00	8,081,136.00		
			Base		0.00	7,000.00	0.00	8,081,136.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
62913M107	NGL ENERGY PARTNERS LP	MLP USD1.0	04 Jun 2018	06 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
17,200.000	1.000000 NJEU	Local	11.640000	0.00	172.00	0.00	200,380.00
		Base	11.640000	0.00	172.00	0.00	200,380.00
			13 Jun 2018	15 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
29,500.000	1.000000 NJEU	Local	12.425500	0.00	295.00	0.00	366,847.25
		Base	12.425500	0.00	295.00	0.00	366,847.25
			22 Jun 2018	26 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
7,700.000	1.000000 NJEU	Local	13.054000	0.00	77.00	0.00	100,592.80
		Base	13.054000	0.00	77.00	0.00	100,592.80
62913M107 Total							
54,400.000		Local		0.00	544.00	0.00	667,820.05
		Base		0.00	544.00	0.00	667,820.05
654106103	NIKE INC CL B	COMMON STOCK USD1.029	09 Jun 2018	OPEN	JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	80.153400	0.00	175.00	0.00	400,942.00
		Base	80.153400	0.00	175.00	0.00	400,942.00
655664100	NORDSTROM INC	COMMON STOCK	29 Jun 2018	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04
19,000.000	1.000000 NJFA	Local	52.501600	0.00	665.00	0.00	998,195.40
		Base	52.501600	0.00	665.00	0.00	998,195.40
67066G104	NVIDIA CORP	COMMON STOCK USD.	21 Jun 2018	25 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	259.552900	0.00	350.00	0.00	2,595,879.00
		Base	259.552900	0.00	350.00	0.00	2,595,879.00
68389X105	ORACLE CORP	COMMON STOCK USD.01	15 Jun 2018	19 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	46.030100	0.00	1,750.00	0.00	2,303,255.00
		Base	46.030100	0.00	1,750.00	0.00	2,303,255.00
			20 Jun 2018	22 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	43.911400	0.00	3,500.00	0.00	4,394,640.00
		Base	43.911400	0.00	3,500.00	0.00	4,394,640.00

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Units/Original Face							

68389X105 Total

150,000.000			Local			0.00	5,250.00	0.00	6,697,895.00
			Base			0.00	5,250.00	0.00	6,697,895.00

69370C100	PTC INC	COMMON STOCK USD.0125	Jun 2018	27 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01	
10,000.000	1.000000 NJFD			Local	92.746900	0.00	100.00	0.00	927,569.00
				Base	92.746900	0.00	100.00	0.00	927,569.00
				26 Jun 2018	28 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000 NJFD			Local	92.913500	0.00	100.00	0.00	929,235.00
				Base	92.913500	0.00	100.00	0.00	929,235.00
				29 Jun 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000 NJFD			Local	93.782900	0.00	100.00	0.00	937,929.00
				Base	93.782900	0.00	100.00	0.00	937,929.00

69370C100 Total

30,000.000			Local			0.00	300.00	0.00	2,794,733.00
			Base			0.00	300.00	0.00	2,794,733.00

703395103	PATTERSON COS INC	COMMON STOCK USD.0118	Jun 2018	20 Jun 2018	THEMIS TRADING LLC	USD/DTC		0.01	
40,000.000	1.000000 NJFD			Local	21.603400	0.00	400.00	0.00	864,536.00
				Base	21.603400	0.00	400.00	0.00	864,536.00
				19 Jun 2018	21 Jun 2018	BTIG, LLC	USD/DTC	0.04	
60,000.000	1.000000 NJFD			Local	22.322700	0.00	2,100.00	0.00	1,341,462.00
				Base	22.322700	0.00	2,100.00	0.00	1,341,462.00
				20 Jun 2018	22 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
20,000.000	1.000000 NJFD			Local	22.497000	0.00	200.00	0.00	450,140.00
				Base	22.497000	0.00	200.00	0.00	450,140.00

703395103 Total

120,000.000			Local			0.00	2,700.00	0.00	2,656,138.00
			Base			0.00	2,700.00	0.00	2,656,138.00

70509V100	PEBBLEBROOK HOTEL TRUST	REIT USD.01		26 Jun 2018	28 Jun 2018	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 Cost			
	Units/Original Face										
	1,200.000	1.000000	NJFR	Local	38.900000	0.00	12.00	0.00	46,692.00		
				Base	38.900000	0.00	12.00	0.00	46,692.00		
					28 Jun 2018	OPEN			MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	5,100.000	1.000000	NJFR	Local	38.900000	0.00	51.00	0.00	198,441.00		
				Base	38.900000	0.00	51.00	0.00	198,441.00		
70509V100 Total	6,300.000			Local		0.00	63.00	0.00	245,133.00		
				Base		0.00	63.00	0.00	245,133.00		
71639T106	PETIQ INC		COMMON STOCK USD.	01 Jun 2018	05 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04		
	10,000.000	1.000000	NJFD	Local	19.503000	0.00	350.00	0.00	195,380.00		
				Base	19.503000	0.00	350.00	0.00	195,380.00		
					04 Jun 2018	06 Jun 2018			RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	20.031300	0.00	350.00	0.00	200,663.00		
				Base	20.031300	0.00	350.00	0.00	200,663.00		
					05 Jun 2018	07 Jun 2018			SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	20.457800	0.00	350.00	0.00	204,928.00		
				Base	20.457800	0.00	350.00	0.00	204,928.00		
71639T106 Total	30,000.000			Local		0.00	1,050.00	0.00	600,971.00		
				Base		0.00	1,050.00	0.00	600,971.00		
717081103	PFIZER INC		COMMON STOCK USD.	05 Jun 2018	06 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04		
	100,000.000	1.000000	NJFD	Local	36.437300	0.00	3,500.00	0.00	3,647,230.00		
				Base	36.437300	0.00	3,500.00	0.00	3,647,230.00		
					19 Jun 2018	21 Jun 2018			MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
	200,000.000	1.000000	NJFD	Local	36.219600	0.00	1,400.00	0.00	7,245,320.00		
				Base	36.219600	0.00	1,400.00	0.00	7,245,320.00		
717081103 Total	300,000.000			Local		0.00	4,900.00	0.00	10,892,550.00		
				Base		0.00	4,900.00	0.00	10,892,550.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
72348P104	PINNACLE FOODS INC	COMMON STOCK USD.0126 Jun 2018	28 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
60,000.000	1.000000 NJFD	Local	68.047700	0.00	2,100.00	0.00	4,084,962.00	
		Base	68.047700	0.00	2,100.00	0.00	4,084,962.00	
		26 Jun 2018	28 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
60,000.000	1.000000 NJFD	Local	68.229400	0.00	2,100.00	0.00	4,095,864.00	
		Base	68.229400	0.00	2,100.00	0.00	4,095,864.00	
		27 Jun 2018	29 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD	Local	65.937900	0.00	3,500.00	0.00	6,597,290.00	
		Base	65.937900	0.00	3,500.00	0.00	6,597,290.00	
		27 Jun 2018	29 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD	Local	65.046600	0.00	1,750.00	0.00	3,254,080.00	
		Base	65.046600	0.00	1,750.00	0.00	3,254,080.00	
		28 Jun 2018	OPEN		BARCLAYS CAPITAL INC	USD/DTC	0.04	
30,000.000	1.000000 NJFD	Local	65.155200	0.00	1,050.00	0.00	1,955,706.00	
		Base	65.155200	0.00	1,050.00	0.00	1,955,706.00	
		28 Jun 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
40,000.000	1.000000 NJFD	Local	65.307000	0.00	1,400.00	0.00	2,613,680.00	
		Base	65.307000	0.00	1,400.00	0.00	2,613,680.00	
72348P104	PINNACLE FOODS INC	COMMON STOCK USD.0129 Jun 2018	29 Jun 2018		ASSET TRANSFER	USD/DTC		
601,578.000	1.000000 NJFA	Local	65.190000	0.00	0.00	0.00	39,216,869.82	
		Base	65.190000	0.00	0.00	0.00	39,216,869.82	
72348P104	PINNACLE FOODS INC	COMMON STOCK USD.0129 Jun 2018	OPEN		BARCLAYS CAPITAL INC	USD/DTC	0.04	
60,000.000	1.000000 NJFD	Local	65.263400	0.00	2,100.00	0.00	3,917,904.00	
		Base	65.263400	0.00	2,100.00	0.00	3,917,904.00	
72348P104 Total	1,001,578.000		Local		0.00	14,000.00	0.00	65,736,355.82
			Base		0.00	14,000.00	0.00	65,736,355.82
724479100	PITNEY BOWES INC	COMMON STOCK USD1.001 Jun 2018	05 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
100,000.000	1.000000 NJFD	Local	9.035800	0.00	3,500.00	0.00	907,080.00	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face								
			Base	9.035800	0.00	3,500.00	0.00	907,080.00
			04 Jun 2018	06 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000	NJFD	Local	9.187600	0.00	3,500.00	0.00	922,260.00
			Base	9.187600	0.00	3,500.00	0.00	922,260.00
			29 Jun 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000	NJFD	Local	8.611700	0.00	3,500.00	0.00	864,670.00
			Base	8.611700	0.00	3,500.00	0.00	864,670.00
724479100 Total								
300,000.000			Local		0.00	10,500.00	0.00	2,694,010.00
			Base		0.00	10,500.00	0.00	2,694,010.00
74039L103	PREFERRED APARTMENT COMMUN A	REIT USD.01		07 Jun 2018	11 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
25,000.000	1.000000	NJFR	Local	14.928000	0.00	250.00	0.00	373,450.00
			Base	14.928000	0.00	250.00	0.00	373,450.00
74347M108	PROPETRO HOLDING CORP	COMMON STOCK		01 Jun 2018	05 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	16.093800	0.00	1,750.00	0.00	806,440.00
			Base	16.093800	0.00	1,750.00	0.00	806,440.00
			04 Jun 2018	06 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	15.324100	0.00	1,750.00	0.00	767,955.00
			Base	15.324100	0.00	1,750.00	0.00	767,955.00
			05 Jun 2018	07 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	14.955500	0.00	1,750.00	0.00	749,525.00
			Base	14.955500	0.00	1,750.00	0.00	749,525.00
			08 Jun 2018	12 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	14.326300	0.00	1,750.00	0.00	718,065.00
			Base	14.326300	0.00	1,750.00	0.00	718,065.00
			29 Jun 2018	OPEN		CANACCORD GENUITY INC.	USD/DTC	0.04
50,000.000	1.000000	NJFD	Local	15.660200	0.00	1,750.00	0.00	784,760.00
			Base	15.660200	0.00	1,750.00	0.00	784,760.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face								
74347M108 Total								
250,000.000								
			Local		8,750.00	0.00	3,826,745.00	
			Base		8,750.00	0.00	3,826,745.00	
755111507	RAYTHEON COMPANY	COMMON STOCK USD.01	12 Jun 2018	14 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	207.414300	0.00	350.00	2,074,493.00	
			Base	207.414300	0.00	350.00	2,074,493.00	
756577102	RED HAT INC	COMMON STOCK USD.	22 Jun 2018	26 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	143.755600	0.00	3,500.00	14,379,060.00	
			Base	143.755600	0.00	3,500.00	14,379,060.00	
				25 Jun 2018	27 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	139.427900	0.00	350.00	1,394,629.00	
			Base	139.427900	0.00	350.00	1,394,629.00	
				29 Jun 2018	OPEN	BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD		Local	136.581700	0.00	1,050.00	4,098,501.00	
			Base	136.581700	0.00	1,050.00	4,098,501.00	
756577102 Total								
140,000.000			Local		4,900.00	0.00	19,872,190.00	
			Base		4,900.00	0.00	19,872,190.00	
78410G104	SBA COMMUNICATIONS CORP	REIT USD.01	18 Jun 2018	20 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	156.356200	0.00	350.00	1,563,912.00	
			Base	156.356200	0.00	350.00	1,563,912.00	
				19 Jun 2018	21 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD		Local	158.245600	0.00	350.00	1,582,806.00	
			Base	158.245600	0.00	350.00	1,582,806.00	
78410G104 Total								
20,000.000			Local		700.00	0.00	3,146,718.00	
			Base		700.00	0.00	3,146,718.00	
78486Q101	SVB FINANCIAL GROUP	COMMON STOCK USD.	19 Jun 2018	21 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	10,000.000	1.000000	NJFD	Local	311.000000	0.00	100.00	0.00	3,110,100.00	
				Base	311.000000	0.00	100.00	0.00	3,110,100.00	
					29 Jun 2018	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	293.998800	0.00	100.00	0.00	2,940,088.00	
				Base	293.998800	0.00	100.00	0.00	2,940,088.00	
78486Q101 Total				Local		0.00	200.00	0.00	6,050,188.00	
	20,000.000			Base		0.00	200.00	0.00	6,050,188.00	
803607100	SAREPTA THERAPEUTICS INC		COMMON STOCK USD.	22 Jun 2018	26 Jun 2018		BMO CAPITAL MARKETS	USD/DTC	0.01	
	40,000.000	1.000000	NJFD	Local	141.232900	0.00	400.00	0.00	5,649,716.00	
				Base	141.232900	0.00	400.00	0.00	5,649,716.00	
					25 Jun 2018	27 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	137.438300	0.00	1,400.00	0.00	5,498,932.00	
				Base	137.438300	0.00	1,400.00	0.00	5,498,932.00	
					26 Jun 2018	28 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	135.033100	0.00	700.00	0.00	2,701,362.00	
				Base	135.033100	0.00	700.00	0.00	2,701,362.00	
					27 Jun 2018	29 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	134.419400	0.00	700.00	0.00	2,689,088.00	
				Base	134.419400	0.00	700.00	0.00	2,689,088.00	
803607100 Total				Local		0.00	3,200.00	0.00	16,539,098.00	
	120,000.000			Base		0.00	3,200.00	0.00	16,539,098.00	
83088M102	SKYWORKS SOLUTIONS INC		COMMON STOCK USD.	25 Jun 2018	28 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	97.471500	0.00	1,400.00	0.00	3,900,260.00	
				Base	97.471500	0.00	1,400.00	0.00	3,900,260.00	
					27 Jun 2018	29 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	98.078000	0.00	100.00	0.00	980,880.00	
				Base	98.078000	0.00	100.00	0.00	980,880.00	

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Units/Original Face							
		28 Jun 2018	OPEN		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	96.449200	0.00	350.00	0.00	964,842.00
		Base	96.449200	0.00	350.00	0.00	964,842.00
83088M102 Total							
60,000.000		Local		0.00	1,850.00	0.00	5,845,982.00
		Base		0.00	1,850.00	0.00	5,845,982.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018		NAT CEN BK LANCASTER	USD/DTC	
11,000.000	1.000000 NJFA	Local	9.480000	0.00	0.00	0.00	104,280.00
		Base	9.480000	0.00	0.00	0.00	104,280.00
			01 Jun 2018	CANCEL	NAT CEN BK LANCASTER	USD/DTC	
-11,000.000	1.000000 NJFA	Local	9.480000	0.00	0.00	0.00	-104,280.00
		Base	9.480000	0.00	0.00	0.00	-104,280.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018		NAT CEN BK LANCASTER	USD/DTC	
1,000.000	1.000000 NJFR	Local	9.480000	0.00	0.00	0.00	9,480.00
		Base	9.480000	0.00	0.00	0.00	9,480.00
			01 Jun 2018	CANCEL	NAT CEN BK LANCASTER	USD/DTC	
-1,000.000	1.000000 NJFR	Local	9.480000	0.00	0.00	0.00	-9,480.00
		Base	9.480000	0.00	0.00	0.00	-9,480.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018		NAT CEN BK LANCASTER	USD/DTC	
11,000.000	1.000000 NJFA	Local	9.480000	0.00	0.00	0.00	104,280.00
		Base	9.480000	0.00	0.00	0.00	104,280.00
			01 Jun 2018	CANCEL	NAT CEN BK LANCASTER	USD/DTC	
-11,000.000	1.000000 NJFA	Local	9.480000	0.00	0.00	0.00	-104,280.00
		Base	9.480000	0.00	0.00	0.00	-104,280.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018		NAT CEN BK LANCASTER	USD/DTC	
1,000.000	1.000000 NJFR	Local	9.480000	0.00	0.00	0.00	9,480.00
		Base	9.480000	0.00	0.00	0.00	9,480.00
			01 Jun 2018	CANCEL	NAT CEN BK LANCASTER	USD/DTC	
-1,000.000	1.000000 NJFR	Local	9.480000	0.00	0.00	0.00	-9,480.00

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Units/Original Face							
	Base	9.480000		0.00	0.00	0.00	-9,480.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018	05 Jun 2018	AUTREPAT-DISTRIBUTION	USD/DTC	
11,000.000	1.000000 NJFA	Local	9.480000	0.00	0.00	0.00	104,280.00
	Base	9.480000		0.00	0.00	0.00	104,280.00
84861U105	SPIRIT MTA REIT	REIT USD.01	01 Jun 2018	05 Jun 2018	AUTREPAT-DISTRIBUTION	USD/DTC	
1,000.000	1.000000 NJFR	Local	9.480000	0.00	0.00	0.00	9,480.00
	Base	9.480000		0.00	0.00	0.00	9,480.00
84861U105 Total							
12,000.000		Local		0.00	0.00	0.00	113,760.00
	Base			0.00	0.00	0.00	113,760.00
85254J102	STAG INDUSTRIAL INC	REIT USD.01	29 Jun 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01
25,000.000	1.000000 NJFR	Local	27.337000	0.00	250.00	0.00	683,675.00
	Base	27.337000		0.00	250.00	0.00	683,675.00
855244109	STARBUCKS CORP	COMMON STOCK USD.	05 Jun 2018	07 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	55.785100	0.00	3,500.00	0.00	5,582,010.00
	Base	55.785100		0.00	3,500.00	0.00	5,582,010.00
87157B103	SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.	01 Jun 2018	05 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	5.918700	0.00	200.00	0.00	118,574.00
	Base	5.918700		0.00	200.00	0.00	118,574.00
			04 Jun 2018	06 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	5.996500	0.00	700.00	0.00	120,630.00
	Base	5.996500		0.00	700.00	0.00	120,630.00
87157B103 Total							
40,000.000		Local		0.00	900.00	0.00	239,204.00
	Base			0.00	900.00	0.00	239,204.00
871607107	SYNOPSIS INC	COMMON STOCK USD.01	18 Jun 2018	20 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
40,000.000	1.000000 NJFD	Local	90.438900	0.00	280.00	0.00	3,617,836.00
	Base	90.438900		0.00	280.00	0.00	3,617,836.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
		19 Jun 2018	21 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 89.371600		0.00	1,750.00	0.00	4,470,330.00
		Base 89.371600		0.00	1,750.00	0.00	4,470,330.00
		20 Jun 2018	22 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
60,000.000	1.000000 NJFD	Local 90.501000		0.00	2,100.00	0.00	5,432,160.00
		Base 90.501000		0.00	2,100.00	0.00	5,432,160.00
		21 Jun 2018	25 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 89.813100		0.00	1,050.00	0.00	2,695,443.00
		Base 89.813100		0.00	1,050.00	0.00	2,695,443.00
		22 Jun 2018	26 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 88.289600		0.00	1,050.00	0.00	2,649,738.00
		Base 88.289600		0.00	1,050.00	0.00	2,649,738.00
		25 Jun 2018	27 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 87.466400		0.00	1,050.00	0.00	2,625,042.00
		Base 87.466400		0.00	1,050.00	0.00	2,625,042.00
		26 Jun 2018	28 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 86.964100		0.00	1,050.00	0.00	2,609,973.00
		Base 86.964100		0.00	1,050.00	0.00	2,609,973.00
		27 Jun 2018	29 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 84.752900		0.00	700.00	0.00	1,695,758.00
		Base 84.752900		0.00	700.00	0.00	1,695,758.00
		28 Jun 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 84.678100		0.00	700.00	0.00	1,694,262.00
		Base 84.678100		0.00	700.00	0.00	1,694,262.00
		29 Jun 2018	OPEN		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 85.715200		0.00	1,050.00	0.00	2,572,506.00
		Base 85.715200		0.00	1,050.00	0.00	2,572,506.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
871607107 Total								
340,000.000			Local	0.00	10,780.00	0.00	30,063,048.00	
			Base	0.00	10,780.00	0.00	30,063,048.00	
872590104	T MOBILE US INC	COMMON STOCK USD.	13 Jun 2018	15 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	58.785000	0.00	1,750.00	2,941,000.00	
			Base	58.785000	0.00	1,750.00	2,941,000.00	
87403A107	TAILORED BRANDS INC	COMMON STOCK USD.01	14 Jun 2018	18 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
10,000.000	1.000000 NJFA		Local	26.038400	0.00	100.00	260,484.00	
			Base	26.038400	0.00	100.00	260,484.00	
876030107	TAPESTRY INC	COMMON STOCK USD.01	12 Jun 2018	14 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
4,000.000	1.000000 NJFA		Local	46.317000	0.00	40.00	185,308.00	
			Base	46.317000	0.00	40.00	185,308.00	
				14 Jun 2018	18 Jun 2018	JMP SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA		Local	46.034200	0.00	350.00	460,692.00	
			Base	46.034200	0.00	350.00	460,692.00	
				29 Jun 2018	OPEN	EVERCORE GROUP LLC	USD/DTC	0.04
12,000.000	1.000000 NJFA		Local	47.254300	0.00	420.00	567,471.60	
			Base	47.254300	0.00	420.00	567,471.60	
876030107 Total								
26,000.000			Local		0.00	810.00	1,213,471.60	
			Base		0.00	810.00	1,213,471.60	
88362T103	THERMON GROUP HOLDINGS INC	COMMON STOCK USD.	06 Jun 2018	08 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
5,000.000	1.000000 NJFA		Local	23.289900	0.00	50.00	116,499.50	
			Base	23.289900	0.00	50.00	116,499.50	
				07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA		Local	23.720400	0.00	100.00	237,304.00	
			Base	23.720400	0.00	100.00	237,304.00	
				08 Jun 2018	12 Jun 2018	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									
	5,000.000	1.000000	NJFA	Local	23.637100	0.00	50.00	0.00	118,235.50	
				Base	23.637100	0.00	50.00	0.00	118,235.50	
					11 Jun 2018	13 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	23.357700	0.00	100.00	0.00	233,677.00	
				Base	23.357700	0.00	100.00	0.00	233,677.00	
					12 Jun 2018	14 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	23.412200	0.00	100.00	0.00	234,222.00	
				Base	23.412200	0.00	100.00	0.00	234,222.00	
					13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFA	Local	23.647100	0.00	100.00	0.00	236,571.00	
				Base	23.647100	0.00	100.00	0.00	236,571.00	
88362T103 Total	50,000.000			Local		0.00	500.00	0.00	1,176,509.00	
				Base		0.00	500.00	0.00	1,176,509.00	
885160101	THOR INDUSTRIES INC		COMMON STOCK USD.1		29 Jun 2018	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD	Local	98.699800	0.00	100.00	0.00	987,098.00	
				Base	98.699800	0.00	100.00	0.00	987,098.00	
88650V208	TIER REIT INC		REIT USD.0001		01 Jun 2018	05 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	22.048300	0.00	100.00	0.00	220,583.00	
				Base	22.048300	0.00	100.00	0.00	220,583.00	
					07 Jun 2018	11 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	22.187400	0.00	100.00	0.00	221,974.00	
				Base	22.187400	0.00	100.00	0.00	221,974.00	
					14 Jun 2018	18 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000	NJFR	Local	22.603400	0.00	100.00	0.00	226,134.00	
				Base	22.603400	0.00	100.00	0.00	226,134.00	
					26 Jun 2018	28 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	10,500.000	1.000000	NJFR	Local	24.111800	0.00	105.00	0.00	253,278.90	
				Base	24.111800	0.00	105.00	0.00	253,278.90	

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Units/Original Face							

88650V208 Total

	40,500.000		Local			0.00	405.00	0.00	921,969.90
			Base			0.00	405.00	0.00	921,969.90

886547108	TIFFANY + CO	COMMON STOCK USD.01	29 Jun 2018	29 Jun 2018	ASSET TRANSFER			USD/DTC	
	238,817.000	1.000000 NJFA	Local	131.390000	0.00	0.00		0.00	31,378,165.63
			Base	131.390000	0.00	0.00		0.00	31,378,165.63

889478103	TOLL BROTHERS INC	COMMON STOCK USD.01	19 Jun 2018	21 Jun 2018	JEFFERIES + COMPANY INC			USD/DTC	0.01
	200,000.000	1.000000 NJFD	Local	37.762900	0.00	1,400.00		0.00	7,553,980.00
			Base	37.762900	0.00	1,400.00		0.00	7,553,980.00
				20 Jun 2018	22 Jun 2018	MORGAN STANLEY & CO. LLC		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	37.463000	0.00	1,750.00		0.00	1,874,900.00
			Base	37.463000	0.00	1,750.00		0.00	1,874,900.00
				21 Jun 2018	25 Jun 2018	BARCLAYS CAPITAL INC		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	37.367400	0.00	1,750.00		0.00	1,870,120.00
			Base	37.367400	0.00	1,750.00		0.00	1,870,120.00
				22 Jun 2018	26 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	37.278700	0.00	1,750.00		0.00	1,865,685.00
			Base	37.278700	0.00	1,750.00		0.00	1,865,685.00
				25 Jun 2018	27 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	36.728500	0.00	1,750.00		0.00	1,838,175.00
			Base	36.728500	0.00	1,750.00		0.00	1,838,175.00
				26 Jun 2018	28 Jun 2018	COWEN + CO LLC		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	36.862000	0.00	1,750.00		0.00	1,844,850.00
			Base	36.862000	0.00	1,750.00		0.00	1,844,850.00
				28 Jun 2018	OPEN	GOLDMAN SACHS + CO		USD/DTC	0.04
	50,000.000	1.000000 NJFD	Local	36.465600	0.00	1,750.00		0.00	1,825,030.00
			Base	36.465600	0.00	1,750.00		0.00	1,825,030.00
				29 Jun 2018	OPEN	CITIGROUP GLOBAL MARKETS INC		USD/DTC	0.04

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Units/Original Face							
100,000.000	1.000000 NJFD	Local	37.078300	0.00	3,500.00	0.00	3,711,330.00
		Base	37.078300	0.00	3,500.00	0.00	3,711,330.00
889478103 Total							
600,000.000		Local		0.00	15,400.00	0.00	22,384,070.00
		Base		0.00	15,400.00	0.00	22,384,070.00
90130A200	TWENTY FIRST CENTURY FOX B	COMMON STOCK USD.01	11 Jun 2018	13 Jun 2018	INSTINET LLC	USD/DTC	0.05
400,000.000	1.000000 NJFD	Local	40.226000	0.00	20,000.00	0.00	16,110,400.00
		Base	40.226000	0.00	20,000.00	0.00	16,110,400.00
			12 Jun 2018	14 Jun 2018	INSTINET LLC	USD/DTC	0.05
300,000.000	1.000000 NJFD	Local	40.371200	0.00	15,000.00	0.00	12,126,360.00
		Base	40.371200	0.00	15,000.00	0.00	12,126,360.00
90130A200 Total							
700,000.000		Local		0.00	35,000.00	0.00	28,236,760.00
		Base		0.00	35,000.00	0.00	28,236,760.00
91347P105	UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	04 Jun 2018	06 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	98.461300	0.00	100.00	0.00	984,713.00
		Base	98.461300	0.00	100.00	0.00	984,713.00
			05 Jun 2018	07 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	99.943800	0.00	100.00	0.00	999,538.00
		Base	99.943800	0.00	100.00	0.00	999,538.00
			11 Jun 2018	13 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	99.409500	0.00	200.00	0.00	1,988,390.00
		Base	99.409500	0.00	200.00	0.00	1,988,390.00
			13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	98.494400	0.00	100.00	0.00	985,044.00
		Base	98.494400	0.00	100.00	0.00	985,044.00
			14 Jun 2018	18 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	99.401900	0.00	100.00	0.00	994,119.00
		Base	99.401900	0.00	100.00	0.00	994,119.00

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Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face									
			15 Jun 2018	19 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01	
20,000.000	1.000000	NJFD	Local	94.691300	0.00	200.00	0.00	1,894,026.00	
			Base	94.691300	0.00	200.00	0.00	1,894,026.00	
			19 Jun 2018	21 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01	
10,000.000	1.000000	NJFD	Local	87.225000	0.00	100.00	0.00	872,350.00	
			Base	87.225000	0.00	100.00	0.00	872,350.00	
91347P105 Total									
90,000.000			Local		0.00	900.00	0.00	8,718,180.00	
			Base		0.00	900.00	0.00	8,718,180.00	
92339V100	VEREIT INC	REIT USD.01	29 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
25,000.000	1.000000	NJFR	Local	7.366500	0.00	250.00	0.00	184,412.50	
			Base	7.366500	0.00	250.00	0.00	184,412.50	
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	21 Jun 2018	25 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
110,000.000	1.000000	NJFA	Local	48.700600	0.00	770.00	0.00	5,357,836.00	
			Base	48.700600	0.00	770.00	0.00	5,357,836.00	
92553P201	VIACOM INC CLASS B	COMMON STOCK USD.	20 Jun 2018	22 Jun 2018		B. RILEY FBR, INC.	USD/DTC	0.04	
100,000.000	1.000000	NJFD	Local	29.986000	0.00	3,500.00	0.00	3,002,100.00	
			Base	29.986000	0.00	3,500.00	0.00	3,002,100.00	
929042109	VORNADO REALTY TRUST	REIT USD.04	29 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
10,000.000	1.000000	NJFR	Local	73.796600	0.00	100.00	0.00	738,066.00	
			Base	73.796600	0.00	100.00	0.00	738,066.00	
931427108	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01	29 Jun 2018	OPEN		INSTINET LLC	USD/DTC	0.01	
300,000.000	1.000000	NJFD	Local	59.878700	0.00	1,500.00	0.00	17,965,110.00	
			Base	59.878700	0.00	1,500.00	0.00	17,965,110.00	
			29 Jun 2018	OPEN		INSTINET LLC	USD/DTC	0.01	
200,000.000	1.000000	NJFD	Local	59.724400	0.00	1,400.00	0.00	11,946,280.00	
			Base	59.724400	0.00	1,400.00	0.00	11,946,280.00	

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

931427108 Total

500,000.000			Local			0.00	2,900.00	0.00	29,911,390.00
			Base			0.00	2,900.00	0.00	29,911,390.00

958102105	WESTERN DIGITAL CORP	COMMON STOCK USD.0128 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01	
20,000.000	1.000000 NJFD		Local	77.152300		0.00	200.00	0.00	1,543,246.00
			Base	77.152300		0.00	200.00	0.00	1,543,246.00
		29 Jun 2018	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC		0.04	
20,000.000	1.000000 NJFD		Local	77.740900		0.00	700.00	0.00	1,555,518.00
			Base	77.740900		0.00	700.00	0.00	1,555,518.00

958102105 Total

40,000.000			Local			0.00	900.00	0.00	3,098,764.00
			Base			0.00	900.00	0.00	3,098,764.00

963320106	WHIRLPOOL CORP	COMMON STOCK USD1.001 Jun 2018	05 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC		0.04	
35,000.000	1.000000 NJFD		Local	144.697100		0.00	1,225.00	0.00	5,065,623.50
			Base	144.697100		0.00	1,225.00	0.00	5,065,623.50
		04 Jun 2018	06 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC		0.04	
15,000.000	1.000000 NJFD		Local	149.453000		0.00	525.00	0.00	2,242,320.00
			Base	149.453000		0.00	525.00	0.00	2,242,320.00
		05 Jun 2018	07 Jun 2018		BTIG, LLC	USD/DTC		0.04	
10,000.000	1.000000 NJFD		Local	148.958400		0.00	350.00	0.00	1,489,934.00
			Base	148.958400		0.00	350.00	0.00	1,489,934.00
		05 Jun 2018	07 Jun 2018		JMP SECURITIES LLC	USD/DTC		0.04	
10,000.000	1.000000 NJFD		Local	148.109700		0.00	350.00	0.00	1,481,447.00
			Base	148.109700		0.00	350.00	0.00	1,481,447.00

963320106 Total

70,000.000			Local			0.00	2,450.00	0.00	10,279,324.50
			Base			0.00	2,450.00	0.00	10,279,324.50

98956P102	ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.0129 Jun 2018	29 Jun 2018		ASSET TRANSFER	USD/DTC			
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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									
	255,897.000	1.000000	NJFA							
			Local	111.270000		0.00	0.00	0.00	28,473,659.19	
			Base	111.270000		0.00	0.00	0.00	28,473,659.19	
G46408103	HUDSON LTD CLASS A		COMMON STOCK USD.	14 Jun 2018	18 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	10,000.000	1.000000	NJFA							
			Local	18.720100		0.00	100.00	0.00	187,301.00	
			Base	18.720100		0.00	100.00	0.00	187,301.00	
N6596X109	NXP SEMICONDUCTORS NV		COMMON STOCK	13 Jun 2018	15 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		0.04
	20,000.000	1.000000	NJFD							
			Local	112.996600		0.00	700.00	0.00	2,260,632.00	
			Base	112.996600		0.00	700.00	0.00	2,260,632.00	
US DOLLAR Total										
	20,382,114.000									
			Local			0.00	343,288.73	0.00	1,068,451,193.60	
			Base			0.00	343,288.73	0.00	1,068,451,193.60	
EQUITY Total										
	20,382,114.000									
			Base			0.00	343,288.73	0.00	1,068,451,193.60	
OPTIONS EXPIRED_WRTS										
US DOLLAR										
ADI118GN5	VANGUARD REAL ESTATE ETF		JUN18 76 CALL	15 Jun 2018	15 Jun 2018		OPTION EXPIRED	USD/		
	2,000.000	1.000000	NJGA							
			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
ADI118GP0	VANGUARD REAL ESTATE ETF		JUN18 78 CALL	15 Jun 2018	15 Jun 2018		OPTION EXPIRED	USD/		
	2,000.000	1.000000	NJGA							
			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
ADI118H79	VANGUARD REAL ESTATE ETF		JUN18 77 CALL	15 Jun 2018	15 Jun 2018		OPTION EXPIRED	USD/		
	2,000.000	1.000000	NJGA							
			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

6,000.000						Local	0.00	0.00	0.00	0.00
						Base	0.00	0.00	0.00	0.00

OPTIONS EXPIRED_WRTS Total

6,000.000						Base	0.00	0.00	0.00	0.00
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PURCHASE Total

20,388,114.000						Base	0.00	343,288.73	0.00	1,068,451,193.60
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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	01 Jun 2018	05 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
	20,000.000	1.000000 NJFD	Local	45.416400	0.00	700.00	11.81
			Base	45.416400	0.00	700.00	11.81
				06 Jun 2018	08 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC
	20,000.000	1.000000 NJFD	Local	45.534600	0.00	200.00	11.84
			Base	45.534600	0.00	200.00	11.84
001055102 Total	40,000.000		Local		0.00	900.00	23.65
			Base		0.00	900.00	23.65
00130H105	AES CORP	COMMON STOCK USD.01	07 Jun 2018	11 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	80,000.000	1.000000 NJFA	Local	12.719200	0.00	2,800.00	13.23
			Base	12.719200	0.00	2,800.00	13.23
001547108	AK STEEL HOLDING CORP	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	100,000.000	1.000000 NJFD	Local	4.830700	0.00	1,000.00	6.28
			Base	4.830700	0.00	1,000.00	6.28
				15 Jun 2018	19 Jun 2018	INSTINET LLC	USD/DTC
	100,000.000	1.000000 NJFD	Local	4.704700	0.00	700.00	6.12
			Base	4.704700	0.00	700.00	6.12
001547108 Total	200,000.000		Local		0.00	1,700.00	12.40
			Base		0.00	1,700.00	12.40
00206R102	AT+T INC	COMMON STOCK USD1.029	29 Jun 2018	OPEN	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	30,300.000	1.000000 NJFD	Local	32.160100	0.00	1,060.50	12.67
			Base	32.160100	0.00	1,060.50	12.67
00287Y109	ABBVIE INC	COMMON STOCK USD.0129	29 May 2018	04 Jun 2018	TENDER OFFER	USD/DTC	
	985,140.000	1.000000 NJFA	Local	103.000000	0.00	0.00	0.00
							101,469,420.00

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Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	103.000000		0.00	0.00	0.00	101,469,420.00
00287Y109	ABBVIE INC	COMMON STOCK USD.0129	May 2018	04 Jun 2018	TENDER OFFER	USD/DTC	
728,275.000	1.000000 NJFD	Local	103.000000	0.00	0.00	0.00	75,012,325.00
	Base	103.000000		0.00	0.00	0.00	75,012,325.00
00287Y109 Total							
1,713,415.000	Local			0.00	0.00	0.00	176,481,745.00
	Base			0.00	0.00	0.00	176,481,745.00
00404A109	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	39.185800	0.00	200.00	10.19	783,505.81
	Base	39.185800		0.00	200.00	10.19	783,505.81
00508Y102	ACUITY BRANDS INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	122.059199	0.00	350.00	15.87	1,220,226.12
	Base	122.059199		0.00	350.00	15.87	1,220,226.12
		13 Jun 2018	15 Jun 2018		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	123.104900	0.00	350.00	16.01	1,230,682.99
	Base	123.104900		0.00	350.00	16.01	1,230,682.99
		14 Jun 2018	18 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	123.823699	0.00	100.00	16.10	1,238,120.89
	Base	123.823699		0.00	100.00	16.10	1,238,120.89
		20 Jun 2018	22 Jun 2018		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	117.826899	0.00	350.00	15.32	1,177,903.67
	Base	117.826899		0.00	350.00	15.32	1,177,903.67
		21 Jun 2018	25 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	118.699500	0.00	350.00	15.44	1,186,629.56
	Base	118.699500		0.00	350.00	15.44	1,186,629.56
		25 Jun 2018	27 Jun 2018		JEFFERIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	119.471300	0.00	350.00	15.54	1,194,347.46
	Base	119.471300		0.00	350.00	15.54	1,194,347.46

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		26 Jun 2018	28 Jun 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	120.086899	0.00	350.00	15.62	1,200,503.37
		Base	120.086899	0.00	350.00	15.62	1,200,503.37
		27 Jun 2018	29 Jun 2018		EVERCORE GROUP LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	120.940700	0.00	700.00	31.45	2,418,082.54
		Base	120.940700	0.00	700.00	31.45	2,418,082.54
00508Y102 Total							
90,000.000		Local		0.00	2,900.00	141.35	10,866,496.60
		Base		0.00	2,900.00	141.35	10,866,496.60
00766T100	AECOM	COMMON STOCK USD.0101	Jun 2018	05 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFA	Local	33.201300	0.00	500.00	21.59	1,659,543.40
		Base	33.201300	0.00	500.00	21.59	1,659,543.40
00766T100	AECOM	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	BTIG, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	34.228700	0.00	700.00	8.90	683,865.10
		Base	34.228700	0.00	700.00	8.90	683,865.10
00766T100 Total							
70,000.000		Local		0.00	1,200.00	30.49	2,343,408.50
		Base		0.00	1,200.00	30.49	2,343,408.50
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD.0101	Jun 2018	05 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.271000	0.00	3,500.00	18.56	1,423,581.43
		Base	14.271000	0.00	3,500.00	18.56	1,423,581.43
		04 Jun 2018	06 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.783000	0.00	3,500.00	19.23	1,474,780.77
		Base	14.783000	0.00	3,500.00	19.23	1,474,780.77
		05 Jun 2018	07 Jun 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	14.866600	0.00	3,500.00	19.33	1,483,140.66
		Base	14.866600	0.00	3,500.00	19.33	1,483,140.66
		07 Jun 2018	11 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	100,000.000	1.000000	NJFD	Local	15.603100	0.00	3,500.00	20.29	1,556,789.71
				Base	15.603100	0.00	3,500.00	20.29	1,556,789.71
					11 Jun 2018	13 Jun 2018	INSTINET LLC	USD/DTC	0.05
	100,000.000	1.000000	NJFD	Local	15.172600	0.00	5,000.00	19.73	1,512,240.27
				Base	15.172600	0.00	5,000.00	19.73	1,512,240.27
					14 Jun 2018	18 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	Local	16.592900	0.00	3,500.00	21.58	1,655,768.41
				Base	16.592900	0.00	3,500.00	21.58	1,655,768.41
007903107 Total	600,000.000			Local		0.00	22,500.00	118.72	9,106,301.25
				Base		0.00	22,500.00	118.72	9,106,301.25
014491104	ALEXANDER + BALDWIN INC		REIT		07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	21.656000	0.00	50.00	1.41	108,228.59
				Base	21.656000	0.00	50.00	1.41	108,228.59
02079K107	ALPHABET INC CL C		COMMON STOCK USD.		01 Jun 2018	05 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
	2,000.000	1.000000	NJFD	Local	1,116.759800	0.00	70.00	29.04	2,233,420.56
				Base	1,116.759800	0.00	70.00	29.04	2,233,420.56
					06 Jun 2018	08 Jun 2018	JMP SECURITIES LLC	USD/DTC	0.04
	3,000.000	1.000000	NJFD	Local	1,138.326597	0.00	105.00	44.40	3,414,830.39
				Base	1,138.326597	0.00	105.00	44.40	3,414,830.39
					07 Jun 2018	11 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	2,000.000	1.000000	NJFD	Local	1,131.515500	0.00	70.00	29.42	2,262,931.58
				Base	1,131.515500	0.00	70.00	29.42	2,262,931.58
					11 Jun 2018	13 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
	2,000.000	1.000000	NJFD	Local	1,121.988100	0.00	70.00	29.18	2,243,877.02
				Base	1,121.988100	0.00	70.00	29.18	2,243,877.02
					12 Jun 2018	14 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
	1,000.000	1.000000	NJFD	Local	1,132.698000	0.00	35.00	14.73	1,132,648.27
				Base	1,132.698000	0.00	35.00	14.73	1,132,648.27

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
02079K107 Total									
	10,000.000								
						0.00	350.00	146.77	11,287,707.82
						0.00	350.00	146.77	11,287,707.82
021346101	AL TABA INC		AL TABA INC	07 Jun 2018	11 Jun 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJFD						
				Local	81.372600	0.00	100.00	10.58	813,615.42
				Base	81.372600	0.00	100.00	10.58	813,615.42
023135106	AMAZON.COM INC		COMMON STOCK USD.	0107 Jun 2018	11 Jun 2018		JEFFERIES LLC	USD/DTC	0.04
	2,000.000	1.000000	NJFA						
				Local	1,685.967795	0.00	70.00	43.84	3,371,821.75
				Base	1,685.967795	0.00	70.00	43.84	3,371,821.75
023135106	AMAZON.COM INC		COMMON STOCK USD.	0107 Jun 2018	11 Jun 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	3,000.000	1.000000	NJFD						
				Local	1,695.696397	0.00	105.00	66.14	5,086,918.05
				Base	1,695.696397	0.00	105.00	66.14	5,086,918.05
					11 Jun 2018	13 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	1,000.000	1.000000	NJFD						
				Local	1,681.509990	0.00	35.00	21.86	1,681,453.13
				Base	1,681.509990	0.00	35.00	21.86	1,681,453.13
					12 Jun 2018	14 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
	1,000.000	1.000000	NJFD						
				Local	1,694.675000	0.00	35.00	22.04	1,694,617.96
				Base	1,694.675000	0.00	35.00	22.04	1,694,617.96
023135106 Total									
	7,000.000								
						0.00	245.00	153.88	11,834,810.89
						0.00	245.00	153.88	11,834,810.89
032654105	ANALOG DEVICES INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		BTIG, LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD						
				Local	103.115400	0.00	1,050.00	40.22	3,092,371.77
				Base	103.115400	0.00	1,050.00	40.22	3,092,371.77
037411105	APACHE CORP		COMMON STOCK USD.	11 Jun 2018	13 Jun 2018		INSTINET LLC	USD/DTC	0.05
	50,000.000	1.000000	NJFD						
				Local	45.131800	0.00	2,500.00	29.34	2,254,060.66
				Base	45.131800	0.00	2,500.00	29.34	2,254,060.66
					21 Jun 2018	25 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	50,000.000	1.000000	NJFD	Local	45.177300	0.00	1,750.00	29.37	2,257,085.62	
				Base	45.177300	0.00	1,750.00	29.37	2,257,085.62	
037411105 Total	100,000.000			Local		0.00	4,250.00	58.71	4,511,146.28	
				Base		0.00	4,250.00	58.71	4,511,146.28	
037833100	APPLE INC		COMMON STOCK USD.		07 Jun 2018	11 Jun 2018	JEFFERIES LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	193.672700	0.00	700.00	50.36	3,872,703.64	
				Base	193.672700	0.00	700.00	50.36	3,872,703.64	
					26 Jun 2018	28 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	185.463799	0.00	350.00	24.12	1,854,263.87	
				Base	185.463799	0.00	350.00	24.12	1,854,263.87	
					26 Jun 2018	28 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04	
	30,000.000	1.000000	NJFD	Local	185.744700	0.00	1,050.00	72.45	5,571,218.54	
				Base	185.744700	0.00	1,050.00	72.45	5,571,218.54	
037833100 Total	60,000.000			Local		0.00	2,100.00	146.93	11,298,186.05	
				Base		0.00	2,100.00	146.93	11,298,186.05	
04010L103	ARES CAPITAL CORP		COMMON STOCK USD.		01 Jun 2018	05 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJGB	Local	16.913800	0.00	1,000.00	21.99	1,690,358.01	
				Base	16.913800	0.00	1,000.00	21.99	1,690,358.01	
					11 Jun 2018	13 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJGB	Local	17.036900	0.00	1,000.00	22.15	1,702,667.85	
				Base	17.036900	0.00	1,000.00	22.15	1,702,667.85	
					12 Jun 2018	14 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJGB	Local	16.926100	0.00	1,000.00	22.01	1,691,587.99	
				Base	16.926100	0.00	1,000.00	22.01	1,691,587.99	
					14 Jun 2018	18 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	100,000.000	1.000000	NJGB	Local	16.726700	0.00	1,000.00	21.75	1,671,648.25	
				Base	16.726700	0.00	1,000.00	21.75	1,671,648.25	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				22 Jun 2018	26 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJGB	Local	16.706600	0.00	2,000.00	43.44	3,339,276.56
				Base	16.706600	0.00	2,000.00	43.44	3,339,276.56
				27 Jun 2018	29 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	200,000.000	1.000000	NJGB	Local	16.568700	0.00	2,000.00	43.08	3,311,696.91
				Base	16.568700	0.00	2,000.00	43.08	3,311,696.91
04010L103 Total	800,000.000			Local		0.00	8,000.00	174.42	13,407,235.57
				Base		0.00	8,000.00	174.42	13,407,235.57
04225U104	ARMO BIOSCIENCES INC		COMMON STOCK USD.	21 Jun 2018	25 Jun 2018		TENDER OFFER	USD/DTC	
	100,000.000	1.000000	NJFA	Local	50.000000	0.00	0.00	0.00	5,000,000.00
				Base	50.000000	0.00	0.00	0.00	5,000,000.00
046224101	ASTEC INDUSTRIES INC		COMMON STOCK USD.2	22 Jun 2018	26 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	25,000.000	1.000000	NJFA	Local	60.487900	0.00	250.00	19.66	1,511,927.84
				Base	60.487900	0.00	250.00	19.66	1,511,927.84
				26 Jun 2018	28 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	60.520600	0.00	50.00	3.94	302,549.06
				Base	60.520600	0.00	50.00	3.94	302,549.06
				26 Jun 2018	28 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	5,000.000	1.000000	NJFA	Local	60.883100	0.00	50.00	3.96	304,361.54
				Base	60.883100	0.00	50.00	3.96	304,361.54
046224101	ASTEC INDUSTRIES INC		COMMON STOCK USD.2	28 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	59.235900	0.00	100.00	7.71	592,251.29
				Base	59.235900	0.00	100.00	7.71	592,251.29
046224101 Total	45,000.000			Local		0.00	450.00	35.27	2,711,089.73
				Base		0.00	450.00	35.27	2,711,089.73
049164205	ATLAS AIR WORLDWIDE HOLDINGS		COMMON STOCK USD.01	07 Jun 2018	11 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
	10,000.000	1.000000 NJFD	Local	71.388100	0.00	100.00	9.29	713,771.71		
			Base	71.388100	0.00	100.00	9.29	713,771.71		
				12 Jun 2018	14 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01		
	10,000.000	1.000000 NJFD	Local	73.550499	0.00	100.00	9.56	735,395.43		
			Base	73.550499	0.00	100.00	9.56	735,395.43		
049164205 Total										
	20,000.000		Local		0.00	200.00	18.85	1,449,167.14		
			Base		0.00	200.00	18.85	1,449,167.14		
052769106	AUTODESK INC	COMMON STOCK USD.0107		Jun 2018	11 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04		
	10,000.000	1.000000 NJFD	Local	135.721300	0.00	350.00	17.65	1,356,845.35		
			Base	135.721300	0.00	350.00	17.65	1,356,845.35		
05605H100	BWX TECHNOLOGIES INC	COMMON STOCK USD.0126		Jun 2018	28 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01		
	10,000.000	1.000000 NJFA	Local	62.187000	0.00	100.00	8.09	621,761.91		
			Base	62.187000	0.00	100.00	8.09	621,761.91		
084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.		07 Jun 2018	11 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04		
	50,000.000	1.000000 NJFD	Local	195.517400	0.00	1,750.00	127.09	9,773,992.91		
			Base	195.517400	0.00	1,750.00	127.09	9,773,992.91		
				08 Jun 2018	12 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04		
	10,000.000	1.000000 NJFD	Local	194.914699	0.00	350.00	25.35	1,948,771.64		
			Base	194.914699	0.00	350.00	25.35	1,948,771.64		
				08 Jun 2018	12 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04		
	10,000.000	1.000000 NJFD	Local	195.860400	0.00	350.00	25.47	1,958,228.53		
			Base	195.860400	0.00	350.00	25.47	1,958,228.53		
				11 Jun 2018	13 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	196.414600	0.00	700.00	51.07	3,927,540.93		
			Base	196.414600	0.00	700.00	51.07	3,927,540.93		
				12 Jun 2018	14 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04		
	20,000.000	1.000000 NJFD	Local	195.759500	0.00	700.00	50.90	3,914,439.10		
			Base	195.759500	0.00	700.00	50.90	3,914,439.10		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				13 Jun 2018	15 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
	80,000.000	1.000000	NJFD	Local	194.923000	0.00	2,800.00	202.72	15,590,837.27
				Base	194.923000	0.00	2,800.00	202.72	15,590,837.27
				29 Jun 2018	OPEN		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	188.868399	0.00	100.00	24.56	1,888,559.43
				Base	188.868399	0.00	100.00	24.56	1,888,559.43
084670702 Total	200,000.000			Local		0.00	6,750.00	507.16	39,002,369.81
				Base		0.00	6,750.00	507.16	39,002,369.81
09062X103	BIOGEN INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	304.653000	0.00	350.00	39.61	3,046,140.39
				Base	304.653000	0.00	350.00	39.61	3,046,140.39
092113109	BLACK HILLS CORP		COMMON STOCK USD	1.007 Jun 2018	11 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	9,000.000	1.000000	NJFA	Local	56.117300	0.00	90.00	6.57	504,959.13
				Base	56.117300	0.00	90.00	6.57	504,959.13
097023105	BOEING CO/THE		COMMON STOCK USD	5.006 Jun 2018	08 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	370.516700	0.00	350.00	48.17	3,704,768.83
				Base	370.516700	0.00	350.00	48.17	3,704,768.83
101121101	BOSTON PROPERTIES INC		REIT USD.	01	07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	10,000.000	1.000000	NJFA	Local	122.276900	0.00	100.00	15.90	1,222,653.10
				Base	122.276900	0.00	100.00	15.90	1,222,653.10
101121101	BOSTON PROPERTIES INC		REIT USD.	01	14 Jun 2018	18 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFR	Local	119.827699	0.00	100.00	15.58	1,198,161.41
				Base	119.827699	0.00	100.00	15.58	1,198,161.41
				26 Jun 2018	28 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	2,000.000	1.000000	NJFR	Local	124.606000	0.00	20.00	3.24	249,188.76
				Base	124.606000	0.00	20.00	3.24	249,188.76
101121101	BOSTON PROPERTIES INC		REIT USD.	01	29 Jun 2018	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	10,000.000	1.000000	NJFA							
				Local	124.939200	0.00	350.00	16.25	1,249,025.75	
				Base	124.939200	0.00	350.00	16.25	1,249,025.75	
101121101	BOSTON PROPERTIES INC			REIT USD.01	29 Jun 2018	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFR	Local	124.939200	0.00	175.00	8.12	624,512.88	
				Base	124.939200	0.00	175.00	8.12	624,512.88	
101121101 Total	37,000.000			Local		0.00	745.00	59.09	4,543,541.90	
				Base		0.00	745.00	59.09	4,543,541.90	
11135F101	BROADCOM INC			COMMON STOCK	07 Jun 2018	11 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	265.073000	0.00	350.00	34.46	2,650,345.54	
				Base	265.073000	0.00	350.00	34.46	2,650,345.54	
122017106	BURLINGTON STORES INC			COMMON STOCK USD.	29 Jun 2018	OPEN	EVERCORE GROUP LLC	USD/DTC	0.04	
	2,000.000	1.000000	NJFA	Local	152.626300	0.00	70.00	3.97	305,178.63	
				Base	152.626300	0.00	70.00	3.97	305,178.63	
					29 Jun 2018	OPEN	THEMIS TRADING LLC	USD/DTC	0.01	
	3,000.000	1.000000	NJFA	Local	151.255600	0.00	30.00	5.90	453,730.90	
				Base	151.255600	0.00	30.00	5.90	453,730.90	
122017106 Total	5,000.000			Local		0.00	100.00	9.87	758,909.53	
				Base		0.00	100.00	9.87	758,909.53	
126408103	CSX CORP			COMMON STOCK USD1.005	05 Jun 2018	07 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	64.858000	0.00	175.00	4.22	324,110.78	
				Base	64.858000	0.00	175.00	4.22	324,110.78	
					07 Jun 2018	11 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	65.629600	0.00	175.00	4.27	327,968.73	
				Base	65.629600	0.00	175.00	4.27	327,968.73	
					26 Jun 2018	28 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04	
	5,000.000	1.000000	NJFA	Local	64.410200	0.00	175.00	4.19	321,871.81	
				Base	64.410200	0.00	175.00	4.19	321,871.81	

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

126408103 Total

15,000.000			Local			0.00	525.00	12.68	973,951.32
			Base			0.00	525.00	12.68	973,951.32

126650100	CVS HEALTH CORP	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018		SANFORD C. BERNSTEIN LTD		USD/DTC	0.04	
40,000.000	1.000000 NJFD		Local	68.005600	0.00	1,400.00	35.37	2,718,788.62		
			Base	68.005600	0.00	1,400.00	35.37	2,718,788.62		
				19 Jun 2018	21 Jun 2018		COWEN + CO LLC		USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	71.051900	0.00	3,500.00	92.37	7,101,597.62		
			Base	71.051900	0.00	3,500.00	92.37	7,101,597.62		
				22 Jun 2018	26 Jun 2018		COWEN + CO LLC		USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	71.572900	0.00	1,750.00	46.53	3,576,848.47		
			Base	71.572900	0.00	1,750.00	46.53	3,576,848.47		
				25 Jun 2018	27 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH		USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	71.534100	0.00	1,750.00	46.50	3,574,908.50		
			Base	71.534100	0.00	1,750.00	46.50	3,574,908.50		

126650100 Total

240,000.000			Local			0.00	8,400.00	220.77	16,972,143.21
			Base			0.00	8,400.00	220.77	16,972,143.21

134429109	CAMPBELL SOUP CO	COMMON STOCK USD.	25 Jun 2018	27 Jun 2018		J.P. MORGAN SECURITIES LLC		USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	41.731400	0.00	1,750.00	27.13	2,084,792.87		
			Base	41.731400	0.00	1,750.00	27.13	2,084,792.87		
				25 Jun 2018	27 Jun 2018		BARCLAYS CAPITAL INC		USD/DTC	0.04
100,000.000	1.000000 NJFD		Local	42.107400	0.00	3,500.00	54.74	4,207,185.25		
			Base	42.107400	0.00	3,500.00	54.74	4,207,185.25		
				25 Jun 2018	27 Jun 2018		WELLS FARGO SECURITIES LLC		USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	41.949500	0.00	1,750.00	27.27	2,095,697.73		
			Base	41.949500	0.00	1,750.00	27.27	2,095,697.73		
				26 Jun 2018	28 Jun 2018		COWEN + 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								
	50,000.000	1.000000	NJFD	Local	41.613700	0.00	1,750.00	27.05	2,078,907.95
				Base	41.613700	0.00	1,750.00	27.05	2,078,907.95
					29 Jun 2018	OPEN	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	40.471700	0.00	1,750.00	26.31	2,021,808.68
				Base	40.471700	0.00	1,750.00	26.31	2,021,808.68
134429109 Total									
	300,000.000			Local		0.00	10,500.00	162.50	12,488,392.48
				Base		0.00	10,500.00	162.50	12,488,392.48
143658300	CARNIVAL CORP		COMMON STOCK USD.0120	Jun 2018	22 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	63.563000	0.00	1,750.00	41.32	3,176,358.68
				Base	63.563000	0.00	1,750.00	41.32	3,176,358.68
147528103	CASEY S GENERAL STORES INC		COMMON STOCK NPV	07 Jun 2018	11 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
	7,300.000	1.000000	NJFD	Local	97.436300	0.00	255.50	9.25	711,020.24
				Base	97.436300	0.00	255.50	9.25	711,020.24
					08 Jun 2018	12 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
	2,700.000	1.000000	NJFD	Local	96.865900	0.00	27.00	3.40	261,507.53
				Base	96.865900	0.00	27.00	3.40	261,507.53
147528103 Total									
	10,000.000			Local		0.00	282.50	12.65	972,527.77
				Base		0.00	282.50	12.65	972,527.77
16411R208	CHENIERE ENERGY INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	65.858400	0.00	700.00	17.13	1,316,450.87
				Base	65.858400	0.00	700.00	17.13	1,316,450.87
					29 Jun 2018	OPEN	FBN SECURITIES INC	USD/DTC	0.01
	40,000.000	1.000000	NJFD	Local	65.118500	0.00	280.00	33.87	2,604,426.12
				Base	65.118500	0.00	280.00	33.87	2,604,426.12
16411R208 Total									
	60,000.000			Local		0.00	980.00	51.00	3,920,876.99
				Base		0.00	980.00	51.00	3,920,876.99

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
165167107	CHESAPEAKE ENERGY CORP	COMMON STOCK USD.0111	Jun 2018	13 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.906300	0.00	1,000.00	6.38	489,623.62
		Base	4.906300	0.00	1,000.00	6.38	489,623.62
			22 Jun 2018	26 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	5.028200	0.00	700.00	6.55	502,113.45
		Base	5.028200	0.00	700.00	6.55	502,113.45
165167107 Total							
200,000.000		Local		0.00	1,700.00	12.93	991,737.07
		Base		0.00	1,700.00	12.93	991,737.07
166764100	CHEVRON CORP	COMMON STOCK USD.7522	Jun 2018	26 Jun 2018	COWEN + CO LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	125.046500	0.00	1,400.00	65.03	5,000,394.96
		Base	125.046500	0.00	1,400.00	65.03	5,000,394.96
			27 Jun 2018	29 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	125.869400	0.00	700.00	32.73	2,516,655.27
		Base	125.869400	0.00	700.00	32.73	2,516,655.27
			28 Jun 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	125.649600	0.00	1,400.00	65.34	5,024,518.66
		Base	125.649600	0.00	1,400.00	65.34	5,024,518.66
166764100 Total							
100,000.000		Local		0.00	3,500.00	163.10	12,541,568.89
		Base		0.00	3,500.00	163.10	12,541,568.89
169656105	CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	449.647500	0.00	350.00	58.46	4,496,066.54
		Base	449.647500	0.00	350.00	58.46	4,496,066.54
171340102	CHURCH + DWIGHT CO INC	COMMON STOCK USD1.004	Jun 2018	06 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	47.305200	0.00	300.00	18.45	1,418,837.55
		Base	47.305200	0.00	300.00	18.45	1,418,837.55
			29 Jun 2018	OPEN	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									
	30,000.000	1.000000	NJFD	Local	53.124900	0.00	300.00	20.72	1,593,426.28	
				Base	53.124900	0.00	300.00	20.72	1,593,426.28	
171340102 Total	60,000.000			Local		0.00	600.00	39.17	3,012,263.83	
				Base		0.00	600.00	39.17	3,012,263.83	
19625W104	COLONY NORTHSTAR INC CLASS A		REIT USD.01		25 Jun 2018	25 Jun 2018	CUSIP CHANGE NON CASH	USD/DTC		
	605,885.000	1.000000	NJFA	Local	12.686592	0.00	0.00	0.00	7,686,616.14	
				Base	12.686592	0.00	0.00	0.00	7,686,616.14	
19625W104	COLONY NORTHSTAR INC CLASS A		REIT USD.01		25 Jun 2018	25 Jun 2018	CUSIP CHANGE NON CASH	USD/DTC		
	240,000.000	1.000000	NJFR	Local	9.717500	0.00	0.00	0.00	2,332,200.00	
				Base	9.717500	0.00	0.00	0.00	2,332,200.00	
19625W104 Total	845,885.000			Local		0.00	0.00	0.00	10,018,816.14	
				Base		0.00	0.00	0.00	10,018,816.14	
20030N101	COMCAST CORP CLASS A		COMMON STOCK USD.01		07 Jun 2018	11 Jun 2018	COWEN + CO LLC	USD/DTC		0.04
	50,000.000	1.000000	NJFD	Local	32.438400	0.00	1,750.00	21.09	1,620,148.90	
				Base	32.438400	0.00	1,750.00	21.09	1,620,148.90	
					22 Jun 2018	26 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC		0.04
	100,000.000	1.000000	NJFD	Local	34.027400	0.00	3,500.00	44.24	3,399,195.75	
				Base	34.027400	0.00	3,500.00	44.24	3,399,195.75	
20030N101 Total	150,000.000			Local		0.00	5,250.00	65.33	5,019,344.65	
				Base		0.00	5,250.00	65.33	5,019,344.65	
20369C106	COMMUNITY HEALTHCARE TRUST I		REIT USD.01		07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	10,000.000	1.000000	NJFA	Local	27.561000	0.00	100.00	3.59	275,506.41	
				Base	27.561000	0.00	100.00	3.59	275,506.41	
20825C104	CONOCOPHILLIPS		COMMON STOCK USD.01		07 Jun 2018	11 Jun 2018	COWEN + CO LLC	USD/DTC		0.04
	50,000.000	1.000000	NJFD	Local	69.073700	0.00	1,750.00	44.90	3,451,890.10	
				Base	69.073700	0.00	1,750.00	44.90	3,451,890.10	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		28 Jun 2018	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	68.469300	0.00	500.00	44.51	3,422,920.49
		Base	68.469300	0.00	500.00	44.51	3,422,920.49
20825C104 Total							
100,000.000		Local		0.00	2,250.00	89.41	6,874,810.59
		Base		0.00	2,250.00	89.41	6,874,810.59
22282E102	COVANTA HOLDING CORP	COMMON STOCK USD.1	14 Jun 2018	18 Jun 2018	COWEN + CO LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	16.100000	0.00	175.00	1.05	80,323.95
		Base	16.100000	0.00	175.00	1.05	80,323.95
			18 Jun 2018	20 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	16.715600	0.00	175.00	1.09	83,401.91
		Base	16.715600	0.00	175.00	1.09	83,401.91
			22 Jun 2018	26 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	17.148500	0.00	175.00	1.12	85,566.38
		Base	17.148500	0.00	175.00	1.12	85,566.38
			26 Jun 2018	28 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	17.044900	0.00	350.00	2.22	170,096.78
		Base	17.044900	0.00	350.00	2.22	170,096.78
22282E102 Total							
25,000.000		Local		0.00	875.00	5.48	419,389.02
		Base		0.00	875.00	5.48	419,389.02
229663109	CUBESMART	REIT USD.01	07 Jun 2018	11 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	30.999300	0.00	1,000.00	40.30	3,098,889.70
		Base	30.999300	0.00	1,000.00	40.30	3,098,889.70
229669106	CUBIC CORP	COMMON STOCK	07 Jun 2018	11 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
4,000.000	1.000000 NJFA	Local	69.958400	0.00	140.00	3.64	279,689.96
		Base	69.958400	0.00	140.00	3.64	279,689.96
229669106	CUBIC CORP	COMMON STOCK	07 Jun 2018	11 Jun 2018	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							
5,000.000	1.000000 NJFD	Local	69.958400	0.00	175.00	4.55	349,612.45
		Base	69.958400	0.00	175.00	4.55	349,612.45
229669106 Total							
9,000.000		Local		0.00	315.00	8.19	629,302.41
		Base		0.00	315.00	8.19	629,302.41
237917208	DATAWATCH CORP	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	9.595900	0.00	350.00	1.25	95,607.75
		Base	9.595900	0.00	350.00	1.25	95,607.75
24703L103	DELL TECHNOLOGIES INC CL V	TRACKING STK	04 Jun 2018	06 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	84.305500	0.00	200.00	21.92	1,685,888.08
		Base	84.305500	0.00	200.00	21.92	1,685,888.08
			05 Jun 2018	07 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	86.103300	0.00	200.00	22.39	1,721,843.61
		Base	86.103300	0.00	200.00	22.39	1,721,843.61
			06 Jun 2018	08 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	87.251900	0.00	200.00	22.69	1,744,815.31
		Base	87.251900	0.00	200.00	22.69	1,744,815.31
			07 Jun 2018	11 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	87.107900	0.00	700.00	22.65	1,741,435.35
		Base	87.107900	0.00	700.00	22.65	1,741,435.35
			08 Jun 2018	12 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	87.935100	0.00	700.00	22.87	1,757,979.12
		Base	87.935100	0.00	700.00	22.87	1,757,979.12
			11 Jun 2018	13 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	87.734400	0.00	700.00	22.82	1,753,965.17
		Base	87.734400	0.00	700.00	22.82	1,753,965.17
			22 Jun 2018	26 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	88.112200	0.00	350.00	11.46	880,760.54
		Base	88.112200	0.00	350.00	11.46	880,760.54

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
24703L103 Total								
130,000.000								
			Local		0.00	3,050.00	11,286,687.18	
			Base		0.00	3,050.00	11,286,687.18	
247361702	DELTA AIR LINES INC	COMMON STOCK USD.	05 Jun 2018	07 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
100,000.000	1.000000 NJFD		Local	54.706900	0.00	3,500.00	5,467,118.87	
			Base	54.706900	0.00	3,500.00	5,467,118.87	
25179M103	DEVON ENERGY CORP	COMMON STOCK USD.1	07 Jun 2018	11 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	42.162000	0.00	1,750.00	2,106,322.58	
			Base	42.162000	0.00	1,750.00	2,106,322.58	
254687106	WALT DISNEY CO/THE	COMMON STOCK USD.01	01 Jun 2018	05 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04	
50,000.000	1.000000 NJFD		Local	99.795000	0.00	1,750.00	4,987,935.12	
			Base	99.795000	0.00	1,750.00	4,987,935.12	
				05 Jun 2018	07 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	100.092600	0.00	1,750.00	5,002,814.92	
			Base	100.092600	0.00	1,750.00	5,002,814.92	
				06 Jun 2018	08 Jun 2018	DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD		Local	101.397900	0.00	1,750.00	5,068,079.08	
			Base	101.397900	0.00	1,750.00	5,068,079.08	
				07 Jun 2018	11 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD		Local	102.570400	0.00	1,050.00	3,076,021.99	
			Base	102.570400	0.00	1,050.00	3,076,021.99	
254687106	WALT DISNEY CO/THE	COMMON STOCK USD.01	07 Jun 2018	11 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04	
110,000.000	1.000000 NJFA		Local	102.667500	0.00	3,850.00	11,289,428.18	
			Base	102.667500	0.00	3,850.00	11,289,428.18	
254687106	WALT DISNEY CO/THE	COMMON STOCK USD.01	11 Jun 2018	13 Jun 2018	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
10,000.000	1.000000 NJFD		Local	104.053600	0.00	350.00	1,040,172.47	
			Base	104.053600	0.00	350.00	1,040,172.47	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
254687106 Total							
300,000.000			Local	0.00	10,500.00	396.21	30,464,451.76
			Base	0.00	10,500.00	396.21	30,464,451.76
254709108	DISCOVER FINANCIAL SERVICES	COMMON STOCK USD.0107 Jun 2018	11 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFA	Local	75.615200	0.00	1,400.00	39.32	3,023,168.68
		Base	75.615200	0.00	1,400.00	39.32	3,023,168.68
25470M109	DISH NETWORK CORP A	COMMON STOCK USD.0125 Jun 2018	27 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	34.424100	0.00	700.00	8.96	687,773.04
		Base	34.424100	0.00	700.00	8.96	687,773.04
257454108	DOMINION ENERGY MIDSTREAM PA	MLP	13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
27,800.000	1.000000 NJEU	Local	13.285900	0.00	278.00	4.81	369,065.21
		Base	13.285900	0.00	278.00	4.81	369,065.21
26210C104	DROPBOX INC CLASS A	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	30.383500	0.00	350.00	3.95	303,481.05
		Base	30.383500	0.00	350.00	3.95	303,481.05
			18 Jun 2018	20 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
80,000.000	1.000000 NJFD	Local	41.779000	0.00	560.00	43.46	3,341,716.54
		Base	41.779000	0.00	560.00	43.46	3,341,716.54
			19 Jun 2018	21 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
80,000.000	1.000000 NJFD	Local	41.380900	0.00	2,800.00	43.04	3,307,628.96
		Base	41.380900	0.00	2,800.00	43.04	3,307,628.96
26210C104 Total							
170,000.000		Local		0.00	3,710.00	90.45	6,952,826.55
		Base		0.00	3,710.00	90.45	6,952,826.55
265504100	DUNKIN BRANDS GROUP INC	COMMON STOCK USD.	05 Jun 2018	07 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	65.247300	0.00	200.00	16.97	1,304,729.03
		Base	65.247300	0.00	200.00	16.97	1,304,729.03
			06 Jun 2018	08 Jun 2018	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	66.143900	0.00	700.00	17.20	1,322,160.80	
			Base	66.143900	0.00	700.00	17.20	1,322,160.80	
				07 Jun 2018	11 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	66.975200	0.00	700.00	17.42	1,338,786.58	
			Base	66.975200	0.00	700.00	17.42	1,338,786.58	
				26 Jun 2018	28 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	69.153700	0.00	700.00	17.98	1,382,356.02	
			Base	69.153700	0.00	700.00	17.98	1,382,356.02	
265504100 Total	80,000.000		Local		0.00	2,300.00	69.57	5,348,032.43	
			Base		0.00	2,300.00	69.57	5,348,032.43	
26884U109	EPR PROPERTIES	REIT USD.01		07 Jun 2018	11 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04	
	10,000.000	1.000000 NJFD	Local	62.133000	0.00	350.00	8.08	620,971.92	
			Base	62.133000	0.00	350.00	8.08	620,971.92	
278642103	EBAY INC	COMMON STOCK USD.		13 Jun 2018	15 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	100,000.000	1.000000 NJFD	Local	39.451800	0.00	3,500.00	51.29	3,941,628.71	
			Base	39.451800	0.00	3,500.00	51.29	3,941,628.71	
28035Q102	EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01		07 Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	29,000.000	1.000000 NJFA	Local	45.940800	0.00	290.00	17.32	1,331,975.87	
			Base	45.940800	0.00	290.00	17.32	1,331,975.87	
28140H203	EDUCATION REALTY TRUST INC	REIT USD.01		29 Jun 2018	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01	
	7,500.000	1.000000 NJFR	Local	41.469300	0.00	75.00	4.05	310,940.70	
			Base	41.469300	0.00	75.00	4.05	310,940.70	
				29 Jun 2018	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	41.563200	0.00	100.00	5.41	415,526.59	
			Base	41.563200	0.00	100.00	5.41	415,526.59	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
28140H203 Total									
	17,500.000								
						0.00	175.00	9.46	726,467.29
						0.00	175.00	9.46	726,467.29
293792107	ENTERPRISE PRODUCTS PARTNERS MLP			04 Jun 2018	06 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	17,000.000	1.000000	NJEU			0.00	170.00	6.49	498,758.21
						0.00	170.00	6.49	498,758.21
				22 Jun 2018	26 Jun 2018		INSTINET LLC	USD/DTC	0.01
	120,800.000	1.000000	NJEU			0.00	845.60	43.91	3,376,606.00
						0.00	845.60	43.91	3,376,606.00
293792107 Total									
	137,800.000					0.00	1,015.60	50.40	3,875,364.21
						0.00	1,015.60	50.40	3,875,364.21
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	60,000.000	1.000000	NJFD			0.00	2,100.00	94.17	7,241,617.83
						0.00	2,100.00	94.17	7,241,617.83
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.			13 Jun 2018	15 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD			0.00	3,500.00	107.20	8,242,422.79
						0.00	3,500.00	107.20	8,242,422.79
				28 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	100,000.000	1.000000	NJFD			0.00	1,000.00	100.86	7,757,229.13
						0.00	1,000.00	100.86	7,757,229.13
				29 Jun 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	100,000.000	1.000000	NJFD			0.00	3,500.00	100.88	7,755,969.12
						0.00	3,500.00	100.88	7,755,969.12
30219G108 Total									
	300,000.000					0.00	8,000.00	308.94	23,755,621.04
						0.00	8,000.00	308.94	23,755,621.04
31428X106	FEDEX CORP COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		GOLDMAN SACHS + CO	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	NJFA							
				Local	256.799599	0.00	350.00	33.39	2,567,612.60	
				Base	256.799599	0.00	350.00	33.39	2,567,612.60	
31620M106	FIDELITY NATIONAL INFO SERV			COMMON STOCK USD.0107	Jun 2018		BMO CAPITAL MARKETS	USD/DTC		0.01
	11,000.000	1.000000	NJFA	Local	105.906000	0.00	110.00	15.15	1,164,840.85	
				Base	105.906000	0.00	110.00	15.15	1,164,840.85	
33616C100	FIRST REPUBLIC BANK/CA			COMMON STOCK USD.0107	Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC		0.04
	20,000.000	1.000000	NJFD	Local	102.341100	0.00	700.00	26.61	2,046,095.38	
				Base	102.341100	0.00	700.00	26.61	2,046,095.38	
337932107	FIRSTENERGY CORP			COMMON STOCK USD.1	29 Jun 2018	OPEN	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		0.04
	50,000.000	1.000000	NJFD	Local	35.752200	0.00	1,750.00	23.24	1,785,836.76	
				Base	35.752200	0.00	1,750.00	23.24	1,785,836.76	
33829M101	FIVE BELOW			COMMON STOCK USD.0107	Jun 2018		GOLDMAN SACHS + CO	USD/DTC		0.04
	5,000.000	1.000000	NJFA	Local	96.857700	0.00	175.00	6.30	484,107.20	
				Base	96.857700	0.00	175.00	6.30	484,107.20	
343412102	FLUOR CORP			COMMON STOCK USD.0120	Jun 2018	22 Jun 2018	B. RILEY FBR, INC.	USD/DTC		0.04
	20,000.000	1.000000	NJFD	Local	49.296800	0.00	700.00	12.82	985,223.18	
				Base	49.296800	0.00	700.00	12.82	985,223.18	
					21 Jun 2018	25 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC		0.04
	20,000.000	1.000000	NJFD	Local	48.930000	0.00	700.00	12.73	977,887.27	
				Base	48.930000	0.00	700.00	12.73	977,887.27	
343412102 Total	40,000.000			Local		0.00	1,400.00	25.55	1,963,110.45	
				Base		0.00	1,400.00	25.55	1,963,110.45	
343498101	FLOWERS FOODS INC			COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC		0.04
	100,000.000	1.000000	NJFA	Local	20.171600	0.00	3,500.00	26.23	2,013,633.77	
				Base	20.171600	0.00	3,500.00	26.23	2,013,633.77	
344849104	FOOT LOCKER INC			COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC		0.01
	5,000.000	1.000000	NJFA	Local	57.600400	0.00	50.00	3.75	287,948.25	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	57.600400		0.00	50.00	3.75	287,948.25
		07 Jun 2018	11 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local	57.536100	0.00	100.00	7.48	575,253.52
	Base	57.536100		0.00	100.00	7.48	575,253.52
344849104 Total							
15,000.000		Local		0.00	150.00	11.23	863,201.77
		Base		0.00	150.00	11.23	863,201.77
369604103	GENERAL ELECTRIC CO	COMMON STOCK USD.0626	Jun 2018	28 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	13.815200	0.00	3,500.00	17.96	1,378,002.04
		Base	13.815200	0.00	3,500.00	17.96	1,378,002.04
			27 Jun 2018	29 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	13.989800	0.00	350.00	9.10	699,130.90
		Base	13.989800	0.00	350.00	9.10	699,130.90
			27 Jun 2018	29 Jun 2018	INSTINET LLC	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	13.975800	0.00	350.00	9.09	698,430.91
		Base	13.975800	0.00	350.00	9.09	698,430.91
369604103 Total							
200,000.000		Local		0.00	4,200.00	36.15	2,775,563.85
		Base		0.00	4,200.00	36.15	2,775,563.85
37045V100	GENERAL MOTORS CO	COMMON STOCK USD.0101	Jun 2018	05 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	43.007900	0.00	1,750.00	27.96	2,148,617.04
		Base	43.007900	0.00	1,750.00	27.96	2,148,617.04
			04 Jun 2018	06 Jun 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	43.403200	0.00	1,750.00	28.22	2,168,381.77
		Base	43.403200	0.00	1,750.00	28.22	2,168,381.77
			06 Jun 2018	08 Jun 2018	BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	43.832700	0.00	500.00	28.50	2,191,106.50
		Base	43.832700	0.00	500.00	28.50	2,191,106.50

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Units/Original Face							

37045V100 Total

150,000.000			Local			84.68	6,508,105.31
			Base		4,000.00	84.68	6,508,105.31

371559105	GENESEE + WYOMING INC CL A	COMMON STOCK USD.01	11 Jun 2018	13 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000 NJFA	Local	80.314500	0.00	100.00	803,034.55
			Base	80.314500	0.00	100.00	803,034.55
				12 Jun 2018	14 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC
	10,000.000	1.000000 NJFA	Local	80.435500	0.00	100.00	804,244.54
			Base	80.435500	0.00	100.00	804,244.54
				13 Jun 2018	15 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC
	5,000.000	1.000000 NJFA	Local	79.246000	0.00	50.00	396,174.84
			Base	79.246000	0.00	50.00	396,174.84
				14 Jun 2018	18 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC
	5,000.000	1.000000 NJFA	Local	79.995300	0.00	175.00	399,796.30
			Base	79.995300	0.00	175.00	399,796.30
				18 Jun 2018	20 Jun 2018	THEMIS TRADING LLC	USD/DTC
	10,000.000	1.000000 NJFA	Local	82.421500	0.00	100.00	824,104.28
			Base	82.421500	0.00	100.00	824,104.28
				21 Jun 2018	25 Jun 2018	THEMIS TRADING LLC	USD/DTC
	10,000.000	1.000000 NJFA	Local	81.794900	0.00	100.00	817,838.36
			Base	81.794900	0.00	100.00	817,838.36
				22 Jun 2018	26 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC
	10,000.000	1.000000 NJFA	Local	82.083399	0.00	100.00	820,723.31
			Base	82.083399	0.00	100.00	820,723.31
				27 Jun 2018	29 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC
	5,000.000	1.000000 NJFA	Local	81.186800	0.00	50.00	405,878.72
			Base	81.186800	0.00	50.00	405,878.72
				29 Jun 2018	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC
	5,000.000	1.000000 NJFA	Local	81.536900	0.00	50.00	407,629.20

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	81.536900		0.00	50.00	5.30	407,629.20
371559105 Total							
70,000.000	Local			0.00	825.00	73.89	5,679,424.10
	Base			0.00	825.00	73.89	5,679,424.10
37247D106	GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	3.737500	0.00	700.00	4.86	373,045.14
		Base	3.737500	0.00	700.00	4.86	373,045.14
			11 Jun 2018	13 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.839600	0.00	1,000.00	6.30	482,953.70
		Base	4.839600	0.00	1,000.00	6.30	482,953.70
			12 Jun 2018	14 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.769700	0.00	1,000.00	6.21	475,963.79
		Base	4.769700	0.00	1,000.00	6.21	475,963.79
			13 Jun 2018	15 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	4.683400	0.00	1,400.00	12.18	935,267.81
		Base	4.683400	0.00	1,400.00	12.18	935,267.81
			14 Jun 2018	18 Jun 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.640700	0.00	700.00	6.04	463,363.96
		Base	4.640700	0.00	700.00	6.04	463,363.96
			15 Jun 2018	19 Jun 2018	JEFFERIES + COMPANY INC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.641300	0.00	700.00	6.04	463,423.96
		Base	4.641300	0.00	700.00	6.04	463,423.96
			18 Jun 2018	20 Jun 2018	INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.640100	0.00	700.00	6.04	463,303.96
		Base	4.640100	0.00	700.00	6.04	463,303.96
			20 Jun 2018	22 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	4.490400	0.00	700.00	5.84	448,334.16
		Base	4.490400	0.00	700.00	5.84	448,334.16
			25 Jun 2018	27 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	100,000.000	1.000000 NJFD	Local	4.430200	0.00	700.00	5.76	442,314.24	
			Base	4.430200	0.00	700.00	5.76	442,314.24	
				26 Jun 2018	28 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	100,000.000	1.000000 NJFD	Local	4.411600	0.00	700.00	5.74	440,454.26	
			Base	4.411600	0.00	700.00	5.74	440,454.26	
37247D106 Total									
	1,100,000.000		Local		0.00	8,300.00	65.01	4,988,424.98	
			Base		0.00	8,300.00	65.01	4,988,424.98	
385002308	GRAMERCY PROPERTY TRUST REIT USD.01			01 Jun 2018	05 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	27,500.000	1.000000 NJFR	Local	27.608500	0.00	275.00	9.88	758,948.87	
			Base	27.608500	0.00	275.00	9.88	758,948.87	
				12 Jun 2018	14 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	10,000.000	1.000000 NJFR	Local	27.604700	0.00	100.00	3.59	275,943.41	
			Base	27.604700	0.00	100.00	3.59	275,943.41	
				14 Jun 2018	18 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,000.000	1.000000 NJFR	Local	27.634400	0.00	200.00	7.19	552,480.81	
			Base	27.634400	0.00	200.00	7.19	552,480.81	
				25 Jun 2018	27 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000 NJFR	Local	27.619500	0.00	250.00	8.98	690,228.52	
			Base	27.619500	0.00	250.00	8.98	690,228.52	
				26 Jun 2018	28 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	20,946.000	1.000000 NJFR	Local	27.626900	0.00	209.46	7.53	578,456.06	
			Base	27.626900	0.00	209.46	7.53	578,456.06	
				29 Jun 2018	OPEN	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	25,000.000	1.000000 NJFR	Local	27.305800	0.00	250.00	8.88	682,386.12	
			Base	27.305800	0.00	250.00	8.88	682,386.12	
385002308 Total									
	128,446.000		Local		0.00	1,284.46	46.05	3,538,443.79	
			Base		0.00	1,284.46	46.05	3,538,443.79	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face								
391164100	GREAT PLAINS ENERGY INC 100,000.000	1.000000 NJFA	COMMON STOCK	05 Jun 2018	05 Jun 2018	MERGER NON CASH	USD/DTC	
			Local	27.040000	0.00	0.00	0.00	2,704,000.00
			Base	27.040000	0.00	0.00	0.00	2,704,000.00
40416M105	HD SUPPLY HOLDINGS INC 10,000.000	1.000000 NJFA	COMMON STOCK USD.01	05 Jun 2018	07 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
			Local	42.666000	0.00	350.00	5.55	426,304.45
			Base	42.666000	0.00	350.00	5.55	426,304.45
				06 Jun 2018	08 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
	5,000.000	1.000000 NJFA	Local	42.838300	0.00	175.00	2.79	214,013.71
			Base	42.838300	0.00	175.00	2.79	214,013.71
40416M105	HD SUPPLY HOLDINGS INC 80,000.000	1.000000 NJFD	COMMON STOCK USD.01	06 Jun 2018	08 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
			Local	43.019200	0.00	2,800.00	44.74	3,438,691.25
			Base	43.019200	0.00	2,800.00	44.74	3,438,691.25
40416M105	HD SUPPLY HOLDINGS INC 5,000.000	1.000000 NJFA	COMMON STOCK USD.01	07 Jun 2018	11 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
			Local	43.018000	0.00	175.00	2.80	214,912.20
			Base	43.018000	0.00	175.00	2.80	214,912.20
40416M105	HD SUPPLY HOLDINGS INC 100,000.000	1.000000 NJFD	COMMON STOCK USD.01	07 Jun 2018	11 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
			Local	43.018000	0.00	3,500.00	55.92	4,298,244.08
			Base	43.018000	0.00	3,500.00	55.92	4,298,244.08
40416M105	HD SUPPLY HOLDINGS INC 5,000.000	1.000000 NJFA	COMMON STOCK USD.01	08 Jun 2018	12 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
			Local	42.986100	0.00	175.00	2.79	214,752.71
			Base	42.986100	0.00	175.00	2.79	214,752.71
40416M105	HD SUPPLY HOLDINGS INC 100,000.000	1.000000 NJFD	COMMON STOCK USD.01	08 Jun 2018	12 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
			Local	42.986100	0.00	3,500.00	55.89	4,295,054.11
			Base	42.986100	0.00	3,500.00	55.89	4,295,054.11
40416M105	HD SUPPLY HOLDINGS INC 5,000.000	1.000000 NJFA	COMMON STOCK USD.01	11 Jun 2018	13 Jun 2018	INSTINET LLC	USD/DTC	0.05
			Local	43.082000	0.00	250.00	2.80	215,157.20
			Base	43.082000	0.00	250.00	2.80	215,157.20
40416M105	HD SUPPLY HOLDINGS INC		COMMON STOCK USD.01	11 Jun 2018	13 Jun 2018	INSTINET LLC	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	43.082000	0.00	5,000.00	56.01	4,303,143.99
		Base	43.082000	0.00	5,000.00	56.01	4,303,143.99
			12 Jun 2018	14 Jun 2018	INSTINET LLC	USD/DTC	0.05
57,000.000	1.000000 NJFD	Local	43.234100	0.00	2,850.00	32.04	2,461,461.66
		Base	43.234100	0.00	2,850.00	32.04	2,461,461.66
			12 Jun 2018	14 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
43,000.000	1.000000 NJFD	Local	43.386200	0.00	1,505.00	24.26	1,864,077.34
		Base	43.386200	0.00	1,505.00	24.26	1,864,077.34
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	42.945300	0.00	175.00	2.79	214,548.71
		Base	42.945300	0.00	175.00	2.79	214,548.71
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	42.945300	0.00	3,500.00	55.84	4,290,974.16
		Base	42.945300	0.00	3,500.00	55.84	4,290,974.16
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	14 Jun 2018	18 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	42.980500	0.00	175.00	2.79	214,724.71
		Base	42.980500	0.00	175.00	2.79	214,724.71
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	14 Jun 2018	18 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	42.980500	0.00	1,750.00	27.95	2,147,247.04
		Base	42.980500	0.00	1,750.00	27.95	2,147,247.04
			15 Jun 2018	19 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	44.096900	0.00	1,400.00	22.94	1,762,453.06
		Base	44.096900	0.00	1,400.00	22.94	1,762,453.06
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	18 Jun 2018	20 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	44.046400	0.00	175.00	2.86	220,054.14
		Base	44.046400	0.00	175.00	2.86	220,054.14
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.01	18 Jun 2018	20 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local	44.046400	0.00	1,400.00	22.91	1,760,433.09
		Base	44.046400	0.00	1,400.00	22.91	1,760,433.09

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		19 Jun 2018	21 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
100,000.000	1.000000 NJFD	Local	43.596800	0.00	700.00	56.68	4,358,923.32
		Base	43.596800	0.00	700.00	56.68	4,358,923.32
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0121	Jun 2018	25 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	43.613900	0.00	175.00	2.84	217,891.66
		Base	43.613900	0.00	175.00	2.84	217,891.66
		22 Jun 2018	26 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	43.802300	0.00	175.00	2.85	218,833.65
		Base	43.802300	0.00	175.00	2.85	218,833.65
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0122	Jun 2018	26 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	43.802300	0.00	3,500.00	56.95	4,376,673.04
		Base	43.802300	0.00	3,500.00	56.95	4,376,673.04
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0125	Jun 2018	27 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	43.352100	0.00	700.00	11.27	866,330.73
		Base	43.352100	0.00	700.00	11.27	866,330.73
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0125	Jun 2018	27 Jun 2018	J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	43.352100	0.00	1,750.00	28.19	2,165,826.81
		Base	43.352100	0.00	1,750.00	28.19	2,165,826.81
		26 Jun 2018	28 Jun 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	43.194700	0.00	1,750.00	28.08	2,157,956.91
		Base	43.194700	0.00	1,750.00	28.08	2,157,956.91
40416M105	HD SUPPLY HOLDINGS INC	COMMON STOCK USD.0127	Jun 2018	29 Jun 2018	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
12,256.000	1.000000 NJFA	Local	43.331600	0.00	428.96	6.91	530,636.22
		Base	43.331600	0.00	428.96	6.91	530,636.22
		27 Jun 2018	29 Jun 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	43.145300	0.00	875.00	14.03	1,077,743.47
		Base	43.145300	0.00	875.00	14.03	1,077,743.47
		29 Jun 2018	OPEN		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
25,000.000	1.000000 NJFA	Local	43.333600	0.00	875.00	14.09	1,082,450.90

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	43.333600		875.00	14.09	1,082,450.90
					29 Jun 2018	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
	25,000.000	1.000000	NJFA	Local	43.199900	0.00	875.00	14.04	1,079,108.46
				Base	43.199900	0.00	875.00	14.04	1,079,108.46
40416M105 Total									
	1,172,256.000			Local		0.00	40,658.96	659.60	50,688,622.78
				Base		0.00	40,658.96	659.60	50,688,622.78
410345102	HANESBRANDS INC COMMON STOCK USD.0129 Jun 2018				OPEN		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
	25,000.000	1.000000	NJFA	Local	22.251200	0.00	875.00	7.24	555,397.76
				Base	22.251200	0.00	875.00	7.24	555,397.76
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.0101 Jun 2018				05 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	41.017600	0.00	700.00	10.67	819,641.33
				Base	41.017600	0.00	700.00	10.67	819,641.33
					15 Jun 2018	19 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	45.838600	0.00	1,050.00	17.88	1,374,090.12
				Base	45.838600	0.00	1,050.00	17.88	1,374,090.12
412822108 Total									
	50,000.000			Local		0.00	1,750.00	28.55	2,193,731.45
				Base		0.00	1,750.00	28.55	2,193,731.45
437076102	HOME DEPOT INC COMMON STOCK USD.0507 Jun 2018				11 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	195.939800	0.00	175.00	12.74	979,511.26
				Base	195.939800	0.00	175.00	12.74	979,511.26
					07 Jun 2018	11 Jun 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
	10,000.000	1.000000	NJFA	Local	195.780300	0.00	350.00	25.46	1,957,427.54
				Base	195.780300	0.00	350.00	25.46	1,957,427.54
					14 Jun 2018	18 Jun 2018	JMP SECURITIES LLC	USD/DTC	0.04
	5,500.000	1.000000	NJFA	Local	199.349798	0.00	192.50	14.26	1,096,217.13
				Base	199.349798	0.00	192.50	14.26	1,096,217.13

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Units/Original Face							
		26 Jun 2018	28 Jun 2018		RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	196.596900	0.00	175.00	12.78	982,796.72
		Base	196.596900	0.00	175.00	12.78	982,796.72
437076102 Total							
25,500.000		Local		0.00	892.50	65.24	5,015,952.65
		Base		0.00	892.50	65.24	5,015,952.65
44967H101	ILG INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000 NJFA	Local	34.697500	0.00	700.00	9.03	693,240.97
		Base	34.697500	0.00	700.00	9.03	693,240.97
452327109	ILLUMINA INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFD	Local	281.162300	0.00	175.00	18.28	1,405,618.22
		Base	281.162300	0.00	175.00	18.28	1,405,618.22
458140100	INTEL CORP	COMMON STOCK USD.	13 Jun 2018	15 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	55.212600	0.00	3,500.00	71.78	5,517,688.21
		Base	55.212600	0.00	3,500.00	71.78	5,517,688.21
458140100	INTEL CORP	COMMON STOCK USD.	21 Jun 2018	25 Jun 2018	INSTINET LLC	USD/DTC	0.01
100,000.000	1.000000 NJFA	Local	52.499100	0.00	500.00	68.25	5,249,341.75
		Base	52.499100	0.00	500.00	68.25	5,249,341.75
458140100	INTEL CORP	COMMON STOCK USD.	21 Jun 2018	25 Jun 2018	INSTINET LLC	USD/DTC	0.01
200,000.000	1.000000 NJFD	Local	52.499100	0.00	1,000.00	136.50	10,498,683.50
		Base	52.499100	0.00	1,000.00	136.50	10,498,683.50
		22 Jun 2018	26 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	52.904100	0.00	3,500.00	68.78	5,286,841.21
		Base	52.904100	0.00	3,500.00	68.78	5,286,841.21
		28 Jun 2018	OPEN		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	49.188100	0.00	1,750.00	31.98	2,457,623.02
		Base	49.188100	0.00	1,750.00	31.98	2,457,623.02

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
458140100 Total									
	550,000.000								
						0.00	10,250.00	377.29	29,010,177.69
						0.00	10,250.00	377.29	29,010,177.69
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01			29 Jun 2018	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
	10,000.000	1.000000	NJFA	54.963000		0.00	100.00	7.15	549,522.85
				54.963000		0.00	100.00	7.15	549,522.85
482480100	KLA TENCOR CORP COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
	18,000.000	1.000000	NJFA	115.764499		0.00	630.00	27.09	2,083,103.90
				115.764499		0.00	630.00	27.09	2,083,103.90
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.			07 Jun 2018	11 Jun 2018		COWEN + CO LLC	USD/DTC	0.04
	40,000.000	1.000000	NJFA	101.256600		0.00	1,400.00	52.66	4,048,811.33
				101.256600		0.00	1,400.00	52.66	4,048,811.33
49446R109	KIMCO REALTY CORP REIT USD.01			14 Jun 2018	18 Jun 2018		B. RILEY FBR, INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFA	16.490700		0.00	350.00	2.15	164,554.85
				16.490700		0.00	350.00	2.15	164,554.85
49446R109	KIMCO REALTY CORP REIT USD.01			14 Jun 2018	18 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFR	16.376100		0.00	200.00	4.26	327,317.74
				16.376100		0.00	200.00	4.26	327,317.74
49446R109 Total									
	30,000.000					0.00	550.00	6.41	491,872.59
						0.00	550.00	6.41	491,872.59
501797104	L BRANDS INC COMMON STOCK USD.5			05 Jun 2018	07 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	100,000.000	1.000000	NJFD	37.176200		0.00	3,500.00	48.33	3,714,071.66
				37.176200		0.00	3,500.00	48.33	3,714,071.66
				06 Jun 2018	08 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	50,000.000	1.000000	NJFD	37.221900		0.00	1,750.00	24.20	1,859,320.80
				37.221900		0.00	1,750.00	24.20	1,859,320.80
				07 Jun 2018	11 Jun 2018		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 NJFD	Local	37.593700	0.00	1,750.00	24.44	1,877,910.56
		Base	37.593700	0.00	1,750.00	24.44	1,877,910.56
			22 Jun 2018	26 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	37.209900	0.00	1,750.00	24.19	1,858,720.81
		Base	37.209900	0.00	1,750.00	24.19	1,858,720.81
			26 Jun 2018	28 Jun 2018	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	37.366800	0.00	1,750.00	24.29	1,866,565.71
		Base	37.366800	0.00	1,750.00	24.29	1,866,565.71
501797104 Total							
300,000.000		Local		0.00	10,500.00	145.45	11,176,589.54
		Base		0.00	10,500.00	145.45	11,176,589.54
502413107	L3 TECHNOLOGIES INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	201.671500	0.00	350.00	26.22	2,016,338.78
		Base	201.671500	0.00	350.00	26.22	2,016,338.78
			11 Jun 2018	13 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	201.878400	0.00	175.00	13.13	1,009,203.87
		Base	201.878400	0.00	175.00	13.13	1,009,203.87
502413107 Total							
15,000.000		Local		0.00	525.00	39.35	3,025,542.65
		Base		0.00	525.00	39.35	3,025,542.65
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	71.601099	0.00	350.00	9.31	715,651.68
		Base	71.601099	0.00	350.00	9.31	715,651.68
			11 Jun 2018	13 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	72.938400	0.00	350.00	9.49	729,024.51
		Base	72.938400	0.00	350.00	9.49	729,024.51
			12 Jun 2018	14 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	74.889700	0.00	350.00	9.74	748,537.26
		Base	74.889700	0.00	350.00	9.74	748,537.26

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				15 Jun 2018	19 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
	10,000.000	1.000000	NJFD	Local	76.050400	0.00	100.00	9.89	760,394.11
				Base	76.050400	0.00	100.00	9.89	760,394.11
				19 Jun 2018	21 Jun 2018		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	75.509800	0.00	350.00	9.82	754,738.18
				Base	75.509800	0.00	350.00	9.82	754,738.18
				20 Jun 2018	22 Jun 2018		CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	75.649500	0.00	350.00	9.84	756,135.16
				Base	75.649500	0.00	350.00	9.84	756,135.16
				21 Jun 2018	25 Jun 2018		EVERCORE GROUP LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	75.262400	0.00	350.00	9.79	752,264.21
				Base	75.262400	0.00	350.00	9.79	752,264.21
				25 Jun 2018	27 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	76.624300	0.00	350.00	9.97	765,883.03
				Base	76.624300	0.00	350.00	9.97	765,883.03
530307107 Total	80,000.000			Local		0.00	2,550.00	77.85	5,982,628.14
				Base		0.00	2,550.00	77.85	5,982,628.14
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.			28 Jun 2018	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	207.877800	0.00	350.00	27.03	2,078,400.97
				Base	207.877800	0.00	350.00	27.03	2,078,400.97
				29 Jun 2018	OPEN		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	205.875000	0.00	350.00	26.77	2,058,373.23
				Base	205.875000	0.00	350.00	26.77	2,058,373.23
53220K504 Total	20,000.000			Local		0.00	700.00	53.80	4,136,774.20
				Base		0.00	700.00	53.80	4,136,774.20
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.			14 Jun 2018	18 Jun 2018		JEFFERIES 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									
	2,000.000	1.000000	NJFA							
			Local	125.744800		0.00	70.00	3.27	251,416.33	
			Base	125.744800		0.00	70.00	3.27	251,416.33	
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	40,000.000	1.000000	NJFA							
			Local	24.013500		0.00	1,400.00	12.49	959,127.51	
			Base	24.013500		0.00	1,400.00	12.49	959,127.51	
55616P104	MACY S INC COMMON STOCK USD.			0129 Jun 2018	OPEN		JMP SECURITIES LLC	USD/DTC	0.04	
	25,000.000	1.000000	NJFA							
			Local	38.618000		0.00	875.00	12.56	964,562.43	
			Base	38.618000		0.00	875.00	12.56	964,562.43	
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.			0107 Jun 2018	11 Jun 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD							
			Local	229.483300		0.00	350.00	29.84	2,294,453.16	
			Base	229.483300		0.00	350.00	29.84	2,294,453.16	
					28 Jun 2018	OPEN	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD							
			Local	220.607699		0.00	350.00	28.68	2,205,698.31	
			Base	220.607699		0.00	350.00	28.68	2,205,698.31	
573284106 Total	20,000.000									
			Local			0.00	700.00	58.52	4,500,151.47	
			Base			0.00	700.00	58.52	4,500,151.47	
576323109	MASTEC INC COMMON STOCK USD.			22 Jun 2018	26 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD							
			Local	53.191000		0.00	700.00	13.84	1,063,106.15	
			Base	53.191000		0.00	700.00	13.84	1,063,106.15	
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK			07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	30,000.000	1.000000	NJFA							
			Local	101.282400		0.00	1,050.00	39.51	3,037,382.49	
			Base	101.282400		0.00	1,050.00	39.51	3,037,382.49	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.			27 Jun 2018	29 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD							
			Local	60.765700		0.00	1,750.00	39.50	3,036,495.50	
			Base	60.765700		0.00	1,750.00	39.50	3,036,495.50	
594918104	MICROSOFT CORP COMMON STOCK USD.			04 Jun 2018	06 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04	
	50,000.000	1.000000	NJFD							
			Local	101.470000		0.00	1,750.00	65.96	5,071,684.04	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	101.470000		1,750.00	65.96	5,071,684.04
					05 Jun 2018	07 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	101.835700	0.00	1,750.00	66.20	5,089,968.79
				Base	101.835700	0.00	1,750.00	66.20	5,089,968.79
594918104	MICROSOFT CORP COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	58,600.000	1.000000	NJFA	Local	101.559300	0.00	2,051.00	77.37	5,949,246.61
				Base	101.559300	0.00	2,051.00	77.37	5,949,246.61
594918104	MICROSOFT CORP COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	101.858400	0.00	1,750.00	66.21	5,091,103.79
				Base	101.858400	0.00	1,750.00	66.21	5,091,103.79
594918104 Total	208,600.000			Local		0.00	7,301.00	275.74	21,202,003.23
				Base		0.00	7,301.00	275.74	21,202,003.23
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	20,000.000	1.000000	NJFD	Local	102.966100	0.00	700.00	26.78	2,058,595.22
				Base	102.966100	0.00	700.00	26.78	2,058,595.22
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1			07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000	NJFA	Local	58.965600	0.00	1,750.00	38.33	2,946,491.66
				Base	58.965600	0.00	1,750.00	38.33	2,946,491.66
					15 Jun 2018	19 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
	50,000.000	1.000000	NJFA	Local	58.723500	0.00	1,750.00	38.18	2,934,386.81
				Base	58.723500	0.00	1,750.00	38.18	2,934,386.81
595112103 Total	100,000.000			Local		0.00	3,500.00	76.51	5,880,878.47
				Base		0.00	3,500.00	76.51	5,880,878.47
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.			0126 Jun 2018	28 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000	NJFD	Local	68.385400	0.00	200.00	17.79	1,367,490.21
				Base	68.385400	0.00	200.00	17.79	1,367,490.21

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
61174X109	MONSTER BEVERAGE CORP COMMON STOCK	07 Jun 2018	11 Jun 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 53.070800		0.00	700.00	13.80	1,060,702.20
		Base 53.070800		0.00	700.00	13.80	1,060,702.20
			13 Jun 2018	15 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 56.209200		0.00	700.00	14.62	1,123,469.37
		Base 56.209200		0.00	700.00	14.62	1,123,469.37
			14 Jun 2018	18 Jun 2018	JEFFERIES LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local 56.007600		0.00	700.00	14.57	1,119,437.42
		Base 56.007600		0.00	700.00	14.57	1,119,437.42
61174X109 Total							
60,000.000		Local		0.00	2,100.00	42.99	3,303,608.99
		Base		0.00	2,100.00	42.99	3,303,608.99
62886E108	NCR CORPORATION COMMON STOCK USD.0101	01 Jun 2018	05 Jun 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 30.328300		0.00	1,050.00	11.83	908,787.17
		Base 30.328300		0.00	1,050.00	11.83	908,787.17
			04 Jun 2018	06 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 30.097800		0.00	1,050.00	11.74	901,872.26
		Base 30.097800		0.00	1,050.00	11.74	901,872.26
			05 Jun 2018	07 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 30.523700		0.00	1,050.00	11.91	914,649.09
		Base 30.523700		0.00	1,050.00	11.91	914,649.09
			06 Jun 2018	08 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 31.074400		0.00	1,050.00	12.12	931,169.88
		Base 31.074400		0.00	1,050.00	12.12	931,169.88
			07 Jun 2018	11 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 31.607200		0.00	1,050.00	12.33	947,153.67
		Base 31.607200		0.00	1,050.00	12.33	947,153.67
			08 Jun 2018	12 Jun 2018	COWEN + CO LLC	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 30.975200		0.00	1,050.00	12.09	928,193.91

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	30.975200	0.00	1,050.00	12.09	928,193.91
				Local	11 Jun 2018	13 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD	Local	31.304400	0.00	1,050.00	12.21	938,069.79
				Base	31.304400	0.00	1,050.00	12.21	938,069.79
62886E108 Total				Local		0.00	7,350.00	84.23	6,469,895.77
	210,000.000			Base		0.00	7,350.00	84.23	6,469,895.77
62914B100	NIC INC		COMMON STOCK	07 Jun 2018	11 Jun 2018		FBN SECURITIES INC	USD/DTC	0.01
	157,300.000	1.000000	NJFA	Local	15.674300	0.00	786.50	32.06	2,464,748.83
				Base	15.674300	0.00	786.50	32.06	2,464,748.83
				Local	08 Jun 2018	12 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
	20,000.000	1.000000	NJFA	Local	15.616100	0.00	100.00	4.07	312,217.93
				Base	15.616100	0.00	100.00	4.07	312,217.93
				Local	11 Jun 2018	13 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
	55,000.000	1.000000	NJFA	Local	15.676200	0.00	275.00	11.21	861,904.79
				Base	15.676200	0.00	275.00	11.21	861,904.79
				Local	12 Jun 2018	14 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
	57,500.000	1.000000	NJFA	Local	15.856800	0.00	287.50	11.86	911,466.64
				Base	15.856800	0.00	287.50	11.86	911,466.64
				Local	13 Jun 2018	15 Jun 2018	FBN SECURITIES INC	USD/DTC	0.01
	17,500.000	1.000000	NJFA	Local	15.697000	0.00	87.50	3.58	274,606.42
				Base	15.697000	0.00	87.50	3.58	274,606.42
62914B100 Total				Local		0.00	1,536.50	62.78	4,824,944.61
	307,300.000			Base		0.00	1,536.50	62.78	4,824,944.61
64110L106	NETFLIX INC		COMMON STOCK USD.	13 Jun 2018	15 Jun 2018		B. RILEY FBR, INC.	USD/DTC	0.04
	10,000.000	1.000000	NJFD	Local	380.744000	0.00	350.00	49.50	3,807,040.50
				Base	380.744000	0.00	350.00	49.50	3,807,040.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD	1.005 Jun 2018	07 Jun 2018		JEFFERIES LLC	USD/DTC	0.04
3,000.000	1.000000 NJFA	Local 151.692700	0.00	105.00	5.92	454,967.18	
		Base 151.692700	0.00	105.00	5.92	454,967.18	
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 13.841000	0.00	1,750.00	9.00	690,291.00	
		Base 13.841000	0.00	1,750.00	9.00	690,291.00	
		13 Jun 2018	15 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 14.111300	0.00	1,750.00	9.18	703,805.81	
		Base 14.111300	0.00	1,750.00	9.18	703,805.81	
		14 Jun 2018	18 Jun 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 14.392100	0.00	1,750.00	9.36	717,845.64	
		Base 14.392100	0.00	1,750.00	9.36	717,845.64	
		19 Jun 2018	21 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 14.178400	0.00	1,750.00	9.22	707,160.78	
		Base 14.178400	0.00	1,750.00	9.22	707,160.78	
		20 Jun 2018	22 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 14.312700	0.00	1,750.00	9.31	713,875.68	
		Base 14.312700	0.00	1,750.00	9.31	713,875.68	
		22 Jun 2018	26 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 14.130100	0.00	1,750.00	9.19	704,745.81	
		Base 14.130100	0.00	1,750.00	9.19	704,745.81	
		25 Jun 2018	27 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local 13.924500	0.00	1,750.00	9.06	694,465.93	
		Base 13.924500	0.00	1,750.00	9.06	694,465.93	
67020Y100 Total							
350,000.000		Local	0.00	12,250.00	64.32	4,932,190.65	
		Base	0.00	12,250.00	64.32	4,932,190.65	
67066G104	NVIDIA CORP COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	10,000.000	1.000000	NJFD							
				Local	264.017599	0.00	350.00	34.33	2,639,791.66	
				Base	264.017599	0.00	350.00	34.33	2,639,791.66	
67069D108	NUTRISYSTEM INC COMMON STOCK USD.			07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	34.999600	0.00	700.00	9.10	699,282.90	
				Base	34.999600	0.00	700.00	9.10	699,282.90	
671044105	OSI SYSTEMS INC COMMON STOCK			07 Jun 2018	11 Jun 2018		COWEN + CO LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	73.017800	0.00	350.00	9.50	729,818.50	
				Base	73.017800	0.00	350.00	9.50	729,818.50	
					08 Jun 2018	12 Jun 2018	CANACCORD GENUITY INC.	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	72.549800	0.00	350.00	9.44	725,138.56	
				Base	72.549800	0.00	350.00	9.44	725,138.56	
					12 Jun 2018	14 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	74.000200	0.00	350.00	9.63	739,642.37	
				Base	74.000200	0.00	350.00	9.63	739,642.37	
671044105 Total	30,000.000			Local		0.00	1,050.00	28.57	2,194,599.43	
				Base		0.00	1,050.00	28.57	2,194,599.43	
675232102	OCEANEERING INTL INC COMMON STOCK USD.			2507 Jun 2018	11 Jun 2018		COWEN + CO LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	24.407300	0.00	1,750.00	15.87	1,218,599.12	
				Base	24.407300	0.00	1,750.00	15.87	1,218,599.12	
					08 Jun 2018	12 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01	
	20,000.000	1.000000	NJFD	Local	24.170400	0.00	200.00	6.29	483,201.71	
				Base	24.170400	0.00	200.00	6.29	483,201.71	
					11 Jun 2018	13 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	24.110700	0.00	700.00	6.27	481,507.73	
				Base	24.110700	0.00	700.00	6.27	481,507.73	
					26 Jun 2018	28 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	10,000.000	1.000000	NJFD	Local	24.249000	0.00	350.00	3.16	242,136.84	
				Base	24.249000	0.00	350.00	3.16	242,136.84	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		27 Jun 2018	29 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	24.904100	0.00	700.00	6.48	497,375.52
		Base	24.904100	0.00	700.00	6.48	497,375.52
675232102 Total							
120,000.000		Local		0.00	3,700.00	38.07	2,922,820.92
		Base		0.00	3,700.00	38.07	2,922,820.92
67555N206	OCLARO INC	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	COWEN + CO LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	9.134700	0.00	3,500.00	11.88	909,958.12
		Base	9.134700	0.00	3,500.00	11.88	909,958.12
681116109	OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local	74.403700	0.00	525.00	14.51	1,115,515.99
		Base	74.403700	0.00	525.00	14.51	1,115,515.99
682189105	ON SEMICONDUCTOR CORP	COMMON STOCK USD.0107	Jun 2018	11 Jun 2018	CRAIG-HALLUM CAPITAL GROUP, LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	26.260400	0.00	3,500.00	34.14	2,622,505.85
		Base	26.260400	0.00	3,500.00	34.14	2,622,505.85
		21 Jun 2018	25 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	24.755000	0.00	1,750.00	16.10	1,235,983.89
		Base	24.755000	0.00	1,750.00	16.10	1,235,983.89
		22 Jun 2018	26 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	24.390800	0.00	1,750.00	15.86	1,217,774.13
		Base	24.390800	0.00	1,750.00	15.86	1,217,774.13
		25 Jun 2018	27 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	23.256300	0.00	1,750.00	15.12	1,161,049.87
		Base	23.256300	0.00	1,750.00	15.12	1,161,049.87
		26 Jun 2018	28 Jun 2018		SANFORD C. BERNSTEIN LTD	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	23.121500	0.00	1,750.00	15.03	1,154,309.97
		Base	23.121500	0.00	1,750.00	15.03	1,154,309.97

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
682189105 Total							
300,000.000			Local	0.00	10,500.00	96.25	7,391,623.71
			Base	0.00	10,500.00	96.25	7,391,623.71
682680103	ONEOK INC	COMMON STOCK USD.0129 Jun 2018	OPEN		EVERCORE GROUP LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	69.907600	0.00	350.00	9.09	698,716.91
		Base	69.907600	0.00	350.00	9.09	698,716.91
68389X105	ORACLE CORP	COMMON STOCK USD.0127 Jun 2018	29 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
50,980.000	1.000000 NJFD	Local	43.504700	0.00	356.86	28.83	2,217,483.91
		Base	43.504700	0.00	356.86	28.83	2,217,483.91
		27 Jun 2018	29 Jun 2018		INSTINET LLC	USD/DTC	0.01
49,020.000	1.000000 NJFD	Local	43.549300	0.00	343.14	27.76	2,134,415.79
		Base	43.549300	0.00	343.14	27.76	2,134,415.79
68389X105 Total							
100,000.000			Local	0.00	700.00	56.59	4,351,899.70
			Base	0.00	700.00	56.59	4,351,899.70
69331C108	P G + E CORP	COMMON STOCK	01 Jun 2018	05 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	42.308500	0.00	1,750.00	27.51	2,113,647.49
		Base	42.308500	0.00	1,750.00	27.51	2,113,647.49
693506107	PPG INDUSTRIES INC	COMMON STOCK USD1.07 Jun 2018	11 Jun 2018		COWEN + CO LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	103.218000	0.00	350.00	13.42	1,031,816.58
		Base	103.218000	0.00	350.00	13.42	1,031,816.58
69351T106	PPL CORP	COMMON STOCK USD.0127 Jun 2018	29 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	28.657200	0.00	3,500.00	37.26	2,862,182.74
		Base	28.657200	0.00	3,500.00	37.26	2,862,182.74
		29 Jun 2018	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	28.457000	0.00	3,500.00	37.00	2,842,163.00
		Base	28.457000	0.00	3,500.00	37.00	2,842,163.00

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

69351T106 Total

200,000.000			Local			74.26	5,704,345.74
			Base		7,000.00	74.26	5,704,345.74

69370C100	PTC INC	COMMON STOCK USD.0107 Jun 2018	11 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	87.291700	0.00	350.00	11.35	872,555.65
		Base	87.291700	0.00	350.00	11.35	872,555.65
			13 Jun 2018	15 Jun 2018	THEMIS TRADING LLC	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	94.543200	0.00	100.00	12.30	945,319.70
		Base	94.543200	0.00	100.00	12.30	945,319.70
			18 Jun 2018	20 Jun 2018	MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01
30,000.000	1.000000 NJFD	Local	97.887000	0.00	210.00	38.18	2,936,361.81
		Base	97.887000	0.00	210.00	38.18	2,936,361.81

69370C100 Total

50,000.000			Local		660.00	61.83	4,754,237.16
			Base		660.00	61.83	4,754,237.16

697435105	PALO ALTO NETWORKS INC	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
30,000.000	1.000000 NJFA	Local	198.706600	0.00	1,050.00	77.50	5,960,070.50
		Base	198.706600	0.00	1,050.00	77.50	5,960,070.50

70450Y103	PAYPAL HOLDINGS INC	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	84.487900	0.00	700.00	21.97	1,689,036.03
		Base	84.487900	0.00	700.00	21.97	1,689,036.03
			12 Jun 2018	14 Jun 2018	B. RILEY FBR, INC.	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	85.763700	0.00	700.00	22.30	1,714,551.70
		Base	85.763700	0.00	700.00	22.30	1,714,551.70

70450Y103 Total

40,000.000			Local		1,400.00	44.27	3,403,587.73
			Base		1,400.00	44.27	3,403,587.73

70959W103	PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	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									
	10,000.000	1.000000	NJFA	Local	50.402000	0.00	100.00	6.56	503,913.44	
				Base	50.402000	0.00	100.00	6.56	503,913.44	
713448108	PEPSICO INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		COWEN + CO LLC	USD/DTC	0.04	
	20,000.000	1.000000	NJFD	Local	100.898600	0.00	700.00	26.24	2,017,245.76	
				Base	100.898600	0.00	700.00	26.24	2,017,245.76	
					27 Jun 2018	29 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	108.214100	0.00	1,750.00	70.34	5,408,884.66	
				Base	108.214100	0.00	1,750.00	70.34	5,408,884.66	
					29 Jun 2018	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	108.397200	0.00	1,750.00	70.46	5,418,039.54	
				Base	108.397200	0.00	1,750.00	70.46	5,418,039.54	
713448108 Total	120,000.000			Local		0.00	4,200.00	167.04	12,844,169.96	
				Base		0.00	4,200.00	167.04	12,844,169.96	
742718109	PROCTER + GAMBLE CO/THE		COMMON STOCK	04 Jun 2018	06 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	73.944200	0.00	1,750.00	48.07	3,695,411.93	
				Base	73.944200	0.00	1,750.00	48.07	3,695,411.93	
					05 Jun 2018	07 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	50,000.000	1.000000	NJFD	Local	73.995500	0.00	1,750.00	48.10	3,697,976.89	
				Base	73.995500	0.00	1,750.00	48.10	3,697,976.89	
742718109 Total	100,000.000			Local		0.00	3,500.00	96.17	7,393,388.82	
				Base		0.00	3,500.00	96.17	7,393,388.82	
747525103	QUALCOMM INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04	
	50,000.000	1.000000	NJFA	Local	61.022700	0.00	1,750.00	39.67	3,049,345.33	
				Base	61.022700	0.00	1,750.00	39.67	3,049,345.33	
749685103	RPM INTERNATIONAL INC		COMMON STOCK USD.	0128 Jun 2018	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	40,000.000	1.000000	NJFD	Local	57.783600	0.00	1,400.00	30.05	2,309,913.95	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
			Base	57.783600		0.00	1,400.00	30.05	2,309,913.95
				29 Jun 2018	OPEN		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	58.848900		0.00	200.00	15.31	1,176,762.68
			Base	58.848900		0.00	200.00	15.31	1,176,762.68
749685103 Total									
	60,000.000		Local			0.00	1,600.00	45.36	3,486,676.63
			Base			0.00	1,600.00	45.36	3,486,676.63
75606N109	REALPAGE INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
	10,000.000	1.000000 NJFD	Local	57.082599		0.00	350.00	7.43	570,468.56
			Base	57.082599		0.00	350.00	7.43	570,468.56
				13 Jun 2018	15 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	20,000.000	1.000000 NJFD	Local	58.883500		0.00	200.00	15.32	1,177,454.67
			Base	58.883500		0.00	200.00	15.32	1,177,454.67
75606N109 Total									
	30,000.000		Local			0.00	550.00	22.75	1,747,923.23
			Base			0.00	550.00	22.75	1,747,923.23
767754104	RITE AID CORP		COMMON STOCK USD	01 Jun 2018	07 Jun 2018		INSTINET LLC	USD/DTC	0.01
	200,000.000	1.000000 NJFD	Local	1.671800		0.00	1,000.00	4.35	333,355.65
			Base	1.671800		0.00	1,000.00	4.35	333,355.65
				07 Jun 2018	11 Jun 2018		INSTINET LLC	USD/DTC	0.01
	200,000.000	1.000000 NJFD	Local	1.683800		0.00	1,000.00	4.38	335,755.62
			Base	1.683800		0.00	1,000.00	4.38	335,755.62
				08 Jun 2018	12 Jun 2018		FBN SECURITIES INC	USD/DTC	0.01
	200,000.000	1.000000 NJFD	Local	1.683000		0.00	1,400.00	4.38	335,195.62
			Base	1.683000		0.00	1,400.00	4.38	335,195.62
767754104 Total									
	600,000.000		Local			0.00	3,400.00	13.11	1,004,306.89
			Base			0.00	3,400.00	13.11	1,004,306.89

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
774341101	ROCKWELL COLLINS INC	COMMON STOCK USD.0106 Jun 2018	08 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local 138.042200	0.00	100.00	17.95	1,380,304.05	
		Base 138.042200	0.00	100.00	17.95	1,380,304.05	
774341101	ROCKWELL COLLINS INC	COMMON STOCK USD.0107 Jun 2018	11 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
15,500.000	1.000000 NJFA	Local 138.772800	0.00	542.50	27.97	2,150,407.93	
		Base 138.772800	0.00	542.50	27.97	2,150,407.93	
		08 Jun 2018	12 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
4,500.000	1.000000 NJFA	Local 138.701300	0.00	45.00	8.12	624,102.73	
		Base 138.701300	0.00	45.00	8.12	624,102.73	
		13 Jun 2018	15 Jun 2018		WELLS FARGO SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 138.221700	0.00	350.00	17.97	1,381,849.03	
		Base 138.221700	0.00	350.00	17.97	1,381,849.03	
		22 Jun 2018	26 Jun 2018		BMO CAPITAL MARKETS	USD/DTC	0.01
10,000.000	1.000000 NJFA	Local 134.552200	0.00	100.00	17.50	1,345,404.50	
		Base 134.552200	0.00	100.00	17.50	1,345,404.50	
		25 Jun 2018	27 Jun 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 134.292400	0.00	175.00	8.73	671,278.27	
		Base 134.292400	0.00	175.00	8.73	671,278.27	
		26 Jun 2018	28 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
15,000.000	1.000000 NJFA	Local 134.437200	0.00	150.00	26.22	2,016,381.78	
		Base 134.437200	0.00	150.00	26.22	2,016,381.78	
774341101 Total							
70,000.000		Local	0.00	1,462.50	124.46	9,569,728.29	
		Base	0.00	1,462.50	124.46	9,569,728.29	
79466L302	SALESFORCE.COM INC	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local 134.324700	0.00	350.00	17.47	1,342,879.53	
		Base 134.324700	0.00	350.00	17.47	1,342,879.53	
80589M102	SCANA CORP	COMMON STOCK	28 Jun 2018	OPEN	LOOP CAPITAL MARKETS	USD/DTC	0.01

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	100,000.000	1.000000 NJFD	Local	38.773400	0.00	1,000.00	50.41	3,876,289.58	
			Base	38.773400	0.00	1,000.00	50.41	3,876,289.58	
				29 Jun 2018	OPEN	SANFORD C. BERNSTEIN LTD	USD/DTC	0.04	
	80,000.000	1.000000 NJFD	Local	38.521000	0.00	2,800.00	40.07	3,078,839.93	
			Base	38.521000	0.00	2,800.00	40.07	3,078,839.93	
80589M102 Total									
	180,000.000		Local		0.00	3,800.00	90.48	6,955,129.51	
			Base		0.00	3,800.00	90.48	6,955,129.51	
81282V100	SEAWorld ENTERTAINMENT INC	COMMON STOCK USD.0105		05 Jun 2018	07 Jun 2018	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	18.775300	0.00	700.00	4.89	374,801.11	
			Base	18.775300	0.00	700.00	4.89	374,801.11	
				06 Jun 2018	08 Jun 2018	WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01	
	20,000.000	1.000000 NJFD	Local	19.403400	0.00	200.00	5.05	387,862.95	
			Base	19.403400	0.00	200.00	5.05	387,862.95	
				07 Jun 2018	11 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	20.218900	0.00	700.00	5.26	403,672.74	
			Base	20.218900	0.00	700.00	5.26	403,672.74	
				08 Jun 2018	12 Jun 2018	RAYMOND JAMES AND ASSOCIATES INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	20.513600	0.00	700.00	5.34	409,566.66	
			Base	20.513600	0.00	700.00	5.34	409,566.66	
				11 Jun 2018	13 Jun 2018	RBC CAPITAL MARKETS, LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	21.045900	0.00	700.00	5.48	420,212.52	
			Base	21.045900	0.00	700.00	5.48	420,212.52	
				12 Jun 2018	14 Jun 2018	BARCLAYS CAPITAL INC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	20.282800	0.00	700.00	5.28	404,950.72	
			Base	20.282800	0.00	700.00	5.28	404,950.72	
				13 Jun 2018	15 Jun 2018	EVERCORE GROUP LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	Local	20.998800	0.00	700.00	5.46	419,270.54	
			Base	20.998800	0.00	700.00	5.46	419,270.54	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			14 Jun 2018	18 Jun 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	21.189400	0.00	700.00	5.51	423,082.49
			Base	21.189400	0.00	700.00	5.51	423,082.49
			15 Jun 2018	19 Jun 2018		COWEN + CO LLC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	20.893200	0.00	700.00	5.44	417,158.56
			Base	20.893200	0.00	700.00	5.44	417,158.56
			20 Jun 2018	22 Jun 2018		CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	22.043000	0.00	700.00	5.74	440,154.26
			Base	22.043000	0.00	700.00	5.74	440,154.26
			21 Jun 2018	25 Jun 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	22.386200	0.00	700.00	5.83	447,018.17
			Base	22.386200	0.00	700.00	5.83	447,018.17
			22 Jun 2018	26 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	22.531300	0.00	700.00	5.86	449,920.14
			Base	22.531300	0.00	700.00	5.86	449,920.14
			25 Jun 2018	27 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	22.424600	0.00	700.00	5.84	447,786.16
			Base	22.424600	0.00	700.00	5.84	447,786.16
			26 Jun 2018	28 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	22.294400	0.00	700.00	5.80	445,182.20
			Base	22.294400	0.00	700.00	5.80	445,182.20
			27 Jun 2018	29 Jun 2018		BUCKINGHAM RESEARCH GROUP INC	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	21.960300	0.00	700.00	5.72	438,500.28
			Base	21.960300	0.00	700.00	5.72	438,500.28
			29 Jun 2018	OPEN		CANACCORD GENUITY INC.	USD/DTC	0.04
20,000.000	1.000000	NJFD	Local	21.454300	0.00	700.00	5.58	428,380.42
			Base	21.454300	0.00	700.00	5.58	428,380.42

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
81282V100 Total									
	320,000.000								
			Local			0.00	10,700.00	88.08	6,757,519.92
			Base			0.00	10,700.00	88.08	6,757,519.92
81618T100	SELECT INCOME REIT			28 Jun 2018	OPEN		LOOP CAPITAL MARKETS	USD/DTC	0.01
	52,500.000	1.000000	NJFR	22.339000		0.00	525.00	15.25	1,172,257.25
			Local	22.339000		0.00	525.00	15.25	1,172,257.25
			Base	22.339000		0.00	525.00	15.25	1,172,257.25
828806109	SIMON PROPERTY GROUP INC			07 Jun 2018	11 Jun 2018		BTIG, LLC	USD/DTC	0.04
	5,000.000	1.000000	NJFA	164.580000		0.00	175.00	10.70	822,714.30
			Local	164.580000		0.00	175.00	10.70	822,714.30
			Base	164.580000		0.00	175.00	10.70	822,714.30
	10,000.000	1.000000	NJFA	165.106000	11 Jun 2018	0.00	100.00	21.47	1,650,938.53
			Local	165.106000		0.00	100.00	21.47	1,650,938.53
			Base	165.106000		0.00	100.00	21.47	1,650,938.53
828806109 Total									
	15,000.000								
			Local			0.00	275.00	32.17	2,473,652.83
			Base			0.00	275.00	32.17	2,473,652.83
842587107	SOUTHERN CO/THE			07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	80,000.000	1.000000	NJFA	43.357700		0.00	2,800.00	45.10	3,465,770.89
			Local	43.357700		0.00	2,800.00	45.10	3,465,770.89
			Base	43.357700		0.00	2,800.00	45.10	3,465,770.89
842587107	SOUTHERN CO/THE			19 Jun 2018	21 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	44.718000		0.00	1,750.00	29.07	2,234,120.93
			Local	44.718000		0.00	1,750.00	29.07	2,234,120.93
			Base	44.718000		0.00	1,750.00	29.07	2,234,120.93
	50,000.000	1.000000	NJFD	45.156300	22 Jun 2018	0.00	1,750.00	29.36	2,256,035.64
			Local	45.156300		0.00	1,750.00	29.36	2,256,035.64
			Base	45.156300		0.00	1,750.00	29.36	2,256,035.64
842587107 Total									
	180,000.000								
			Local			0.00	6,300.00	103.53	7,955,927.46
			Base			0.00	6,300.00	103.53	7,955,927.46
848574109	SPIRIT AEROSYSTEMS HOLD CL A			07 Jun 2018	11 Jun 2018		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	NJFD							
			Local	88.707300		0.00	100.00	11.54	886,961.46	
			Base	88.707300		0.00	100.00	11.54	886,961.46	
				25 Jun 2018	27 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD							
			Local	84.073099		0.00	100.00	10.93	840,620.06	
			Base	84.073099		0.00	100.00	10.93	840,620.06	
				27 Jun 2018	29 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	10,000.000	1.000000	NJFD							
			Local	85.522700		0.00	100.00	11.12	855,115.88	
			Base	85.522700		0.00	100.00	11.12	855,115.88	
848574109 Total										
	30,000.000									
			Local			0.00	300.00	33.59	2,582,697.40	
			Base			0.00	300.00	33.59	2,582,697.40	
855244109	STARBUCKS CORP		COMMON STOCK USD.	20 Jun 2018	22 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	100,000.000	1.000000	NJFD							
			Local	54.457300		0.00	3,500.00	70.80	5,442,159.20	
			Base	54.457300		0.00	3,500.00	70.80	5,442,159.20	
871503108	SYMANTEC CORP		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		JEFFERIES + COMPANY INC	USD/DTC	0.01	
	120,000.000	1.000000	NJFA							
			Local	21.218600		0.00	840.00	33.11	2,545,358.89	
			Base	21.218600		0.00	840.00	33.11	2,545,358.89	
87165B103	SYNCHRONY FINANCIAL		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		MACQUARIE CAPITAL (USA) INC.	USD/DTC	0.01	
	196,000.000	1.000000	NJFA							
			Local	35.565300		0.00	1,372.00	90.63	6,969,336.16	
			Base	35.565300		0.00	1,372.00	90.63	6,969,336.16	
874697105	TALLGRASS ENERGY PARTNERS LP		MLP	13 Jun 2018	15 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01	
	6,800.000	1.000000	NJEU							
			Local	44.122400		0.00	68.00	3.91	299,960.41	
			Base	44.122400		0.00	68.00	3.91	299,960.41	
883203101	TEXTRON INC		COMMON STOCK USD.	07 Jun 2018	11 Jun 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04	
	5,000.000	1.000000	NJFA							
			Local	68.707400		0.00	175.00	4.47	343,357.53	
			Base	68.707400		0.00	175.00	4.47	343,357.53	
				26 Jun 2018	28 Jun 2018		LEERINK PARTNERS LLC	USD/DTC	0.04	
	5,000.000	1.000000	NJFA							
			Local	65.824700		0.00	175.00	4.28	328,944.22	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	65.824700	0.00	175.00	4.28	328,944.22
883203101 Total	10,000.000			Local		0.00	350.00	8.75	672,301.75
				Base		0.00	350.00	8.75	672,301.75
887317303	TIME WARNER INC		COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	99.544500	0.00	1,750.00	64.71	4,975,410.29
				Base	99.544500	0.00	1,750.00	64.71	4,975,410.29
					14 Jun 2018	18 Jun 2018	STIFEL NICOLAUS + CO INC	USD/DTC	0.04
	50,000.000	1.000000	NJFD	Local	98.647000	0.00	1,750.00	64.13	4,930,535.87
				Base	98.647000	0.00	1,750.00	64.13	4,930,535.87
887317303	TIME WARNER INC		COMMON STOCK USD.01	15 Jun 2018	15 Jun 2018		MERGER	USD/DTC	
	500,000.000	1.000000	NJFA	Local	100.509980	0.00	0.00	0.00	50,254,990.00
				Base	100.509980	0.00	0.00	0.00	50,254,990.00
887317303	TIME WARNER INC		COMMON STOCK USD.01	15 Jun 2018	15 Jun 2018		MERGER	USD/DTC	
	1,900,000.000	1.000000	NJFD	Local	100.509980	0.00	0.00	0.00	190,968,962.00
				Base	100.509980	0.00	0.00	0.00	190,968,962.00
887317303 Total	2,500,000.000			Local		0.00	3,500.00	128.84	251,129,898.16
				Base		0.00	3,500.00	128.84	251,129,898.16
891906109	TOTAL SYSTEM SERVICES INC		COMMON STOCK USD.1	07 Jun 2018	11 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
	13,200.000	1.000000	NJFA	Local	87.810800	0.00	132.00	15.07	1,158,955.49
				Base	87.810800	0.00	132.00	15.07	1,158,955.49
893641100	TRANSDIGM GROUP INC		COMMON STOCK USD.01	26 Jun 2018	28 Jun 2018		SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	0.04
	5,000.000	1.000000	NJFA	Local	338.142800	0.00	175.00	21.98	1,690,517.02
				Base	338.142800	0.00	175.00	21.98	1,690,517.02
898202106	TRUPANION INC		COMMON STOCK USD.	21 Jun 2018	25 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.03
	13,333.000	1.000000	NJFD	Local	38.302700	0.00	466.65	6.64	510,216.61
				Base	38.302700	0.00	466.65	6.64	510,216.61

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
		21 Jun 2018	25 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.03
6,667.000	1.000000 NJFD	Local	40.034600	0.00	233.34	3.47	266,673.87
		Base	40.034600	0.00	233.34	3.47	266,673.87
		22 Jun 2018	26 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	39.734700	0.00	700.00	10.34	793,983.66
		Base	39.734700	0.00	700.00	10.34	793,983.66
		25 Jun 2018	27 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	39.231200	0.00	350.00	5.11	391,956.89
		Base	39.231200	0.00	350.00	5.11	391,956.89
		26 Jun 2018	28 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	39.261600	0.00	350.00	5.11	392,260.89
		Base	39.261600	0.00	350.00	5.11	392,260.89
898202106 Total							
60,000.000		Local		0.00	2,099.99	30.67	2,355,091.92
		Base		0.00	2,099.99	30.67	2,355,091.92
90130A200	TWENTY FIRST CENTURY FOX B	COMMON STOCK USD.01	13 Jun 2018	15 Jun 2018	MORGAN STANLEY & CO. LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	43.412800	0.00	3,500.00	56.44	4,337,723.55
		Base	43.412800	0.00	3,500.00	56.44	4,337,723.55
		14 Jun 2018	18 Jun 2018		EVERCORE GROUP LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	44.094600	0.00	3,500.00	57.33	4,405,902.66
		Base	44.094600	0.00	3,500.00	57.33	4,405,902.66
		20 Jun 2018	22 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	47.771400	0.00	3,500.00	62.11	4,773,577.88
		Base	47.771400	0.00	3,500.00	62.11	4,773,577.88
		25 Jun 2018	27 Jun 2018		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	47.780600	0.00	3,500.00	62.12	4,774,497.87
		Base	47.780600	0.00	3,500.00	62.12	4,774,497.87
		26 Jun 2018	28 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	47.729800	0.00	3,500.00	62.05	4,769,417.95

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	47.729800		0.00	3,500.00	62.05	4,769,417.95
		28 Jun 2018	OPEN		BMO CAPITAL MARKETS	USD/DTC	0.01
50,000.000	1.000000 NJFD	Local	49.223500	0.00	500.00	32.00	2,460,643.00
	Base	49.223500		0.00	500.00	32.00	2,460,643.00
		29 Jun 2018	OPEN		JEFFERIES + COMPANY INC	USD/DTC	0.01
150,000.000	1.000000 NJFD	Local	49.275600	0.00	1,050.00	96.09	7,390,193.91
	Base	49.275600		0.00	1,050.00	96.09	7,390,193.91
90130A200 Total							
700,000.000		Local		0.00	19,050.00	428.14	32,911,956.82
		Base		0.00	19,050.00	428.14	32,911,956.82
90384S303	ULTA BEAUTY INC	COMMON STOCK USD.0107 Jun 2018	11 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local	257.579300	0.00	175.00	16.75	1,287,704.75
		Base	257.579300	0.00	175.00	16.75	1,287,704.75
904311206	UNDER ARMOUR INC CLASS C	COMMON STOCK USD.	01 Jun 2018	05 Jun 2018	WELLS FARGO SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	19.356600	0.00	1,750.00	12.59	966,067.41
		Base	19.356600	0.00	1,750.00	12.59	966,067.41
		05 Jun 2018	07 Jun 2018		BARCLAYS CAPITAL INC	USD/DTC	0.04
100,000.000	1.000000 NJFD	Local	21.148400	0.00	3,500.00	27.50	2,111,312.50
		Base	21.148400	0.00	3,500.00	27.50	2,111,312.50
		07 Jun 2018	11 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	22.194500	0.00	1,750.00	14.43	1,107,960.57
		Base	22.194500	0.00	1,750.00	14.43	1,107,960.57
904311206 Total							
200,000.000		Local		0.00	7,000.00	54.52	4,185,340.48
		Base		0.00	7,000.00	54.52	4,185,340.48
907818108	UNION PACIFIC CORP	COMMON STOCK USD2.505 Jun 2018	07 Jun 2018		STIFEL NICOLAUS + CO INC	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local	142.440300	0.00	350.00	18.52	1,424,034.48
		Base	142.440300	0.00	350.00	18.52	1,424,034.48

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		07 Jun 2018	11 Jun 2018		JMP SECURITIES LLC	USD/DTC	0.04
15,000.000	1.000000 NJFA	Local 142.283400		0.00	525.00	27.75	2,133,698.25
		Base 142.283400		0.00	525.00	27.75	2,133,698.25
		26 Jun 2018	28 Jun 2018		B. RILEY FBR, INC.	USD/DTC	0.04
10,000.000	1.000000 NJFA	Local 141.913600		0.00	350.00	18.45	1,418,767.55
		Base 141.913600		0.00	350.00	18.45	1,418,767.55
		27 Jun 2018	29 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
5,000.000	1.000000 NJFA	Local 141.995600		0.00	175.00	9.23	709,793.77
		Base 141.995600		0.00	175.00	9.23	709,793.77
907818108 Total							
40,000.000		Local		0.00	1,400.00	73.95	5,686,294.05
		Base		0.00	1,400.00	73.95	5,686,294.05
911312106	UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01	19 Jun 2018	21 Jun 2018	BTIG, LLC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 114.481900		0.00	1,400.00	59.54	4,577,816.46
		Base 114.481900		0.00	1,400.00	59.54	4,577,816.46
		20 Jun 2018	22 Jun 2018		DEUTSCHE BANK SECURITIES INC	USD/DTC	0.04
40,000.000	1.000000 NJFD	Local 114.377600		0.00	1,400.00	59.48	4,573,644.51
		Base 114.377600		0.00	1,400.00	59.48	4,573,644.51
		21 Jun 2018	25 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 113.030000		0.00	1,050.00	44.09	3,389,805.91
		Base 113.030000		0.00	1,050.00	44.09	3,389,805.91
		22 Jun 2018	26 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.04
30,000.000	1.000000 NJFD	Local 115.382900		0.00	1,050.00	45.00	3,460,392.00
		Base 115.382900		0.00	1,050.00	45.00	3,460,392.00
911312106 Total							
140,000.000		Local		0.00	4,900.00	208.11	16,001,658.88
		Base		0.00	4,900.00	208.11	16,001,658.88
922908553	VANGUARD REAL ESTATE ETF	VANGUARD REAL	15 Jun 2018	19 Jun 2018	GOLDMAN SACHS + CO	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								
	200,000.000	1.000000	NJGA						
			Local	76.000000		0.00	2,000.00	197.60	15,197,802.40
			Base	76.000000		0.00	2,000.00	197.60	15,197,802.40
				15 Jun 2018	19 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.01
	200,000.000	1.000000	NJGA						
			Local	77.000000		0.00	2,000.00	200.20	15,397,799.80
			Base	77.000000		0.00	2,000.00	200.20	15,397,799.80
				15 Jun 2018	19 Jun 2018		GOLDMAN SACHS + CO	USD/DTC	0.01
	200,000.000	1.000000	NJGA						
			Local	78.000000		0.00	2,000.00	202.80	15,597,797.19
			Base	78.000000		0.00	2,000.00	202.80	15,597,797.19
922908553 Total	600,000.000								
			Local			0.00	6,000.00	600.60	46,193,399.39
			Base			0.00	6,000.00	600.60	46,193,399.39
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.			06 Jun 2018	08 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	20,000.000	1.000000	NJFD						
			Local	136.015000		0.00	200.00	35.37	2,720,064.62
			Base	136.015000		0.00	200.00	35.37	2,720,064.62
				07 Jun 2018	11 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
	30,000.000	1.000000	NJFD						
			Local	134.562100		0.00	1,050.00	52.48	4,035,760.52
			Base	134.562100		0.00	1,050.00	52.48	4,035,760.52
92826C839 Total	50,000.000								
			Local			0.00	1,250.00	87.85	6,755,825.14
			Base			0.00	1,250.00	87.85	6,755,825.14
929042109	VORNADO REALTY TRUST REIT USD.04			01 Jun 2018	05 Jun 2018		WILLIAMS CAPITAL GROUP LP (THE)	USD/DTC	0.01
	3,000.000	1.000000	NJFR						
			Local	70.527600		0.00	30.00	2.75	211,550.05
			Base	70.527600		0.00	30.00	2.75	211,550.05
931142103	WALMART INC COMMON STOCK USD.1			29 Jun 2018	OPEN		JEFFERIES + COMPANY INC	USD/DTC	0.01
	160,000.000	1.000000	NJFD						
			Local	85.902300		0.00	1,120.00	178.68	13,743,069.32
			Base	85.902300		0.00	1,120.00	178.68	13,743,069.32
949746101	WELLS FARGO + CO COMMON STOCK USD.1			29 Jun 2018	OPEN		BARCLAYS CAPITAL INC	USD/DTC	0.04
	100,000.000	1.000000	NJFD						
			Local	56.336700		0.00	3,500.00	73.24	5,630,096.75

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	56.336700		0.00	3,500.00	73.24	5,630,096.75
95040Q104	WELLTOWER INC REIT USD1.0	14 Jun 2018	18 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
8,000.000	1.000000 NJFR	Local	57.489600	0.00	80.00	5.98	459,830.82
	Base	57.489600		0.00	80.00	5.98	459,830.82
962166104	WEYERHAEUSER CO REIT USD1.25	07 Jun 2018	11 Jun 2018		J.P. MORGAN SECURITIES LLC	USD/DTC	0.04
50,000.000	1.000000 NJFD	Local	38.094300	0.00	1,750.00	24.77	1,902,940.23
	Base	38.094300		0.00	1,750.00	24.77	1,902,940.23
966084204	WHITESTONE REIT REIT USD.001	07 Jun 2018	11 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
36,091.000	1.000000 NJFR	Local	12.299600	0.00	360.91	5.77	443,538.18
	Base	12.299600		0.00	360.91	5.77	443,538.18
		08 Jun 2018	12 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
28,730.000	1.000000 NJFR	Local	12.317100	0.00	287.30	4.60	353,578.38
	Base	12.317100		0.00	287.30	4.60	353,578.38
		11 Jun 2018	13 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
14,106.000	1.000000 NJFR	Local	12.269700	0.00	141.06	2.25	172,933.08
	Base	12.269700		0.00	141.06	2.25	172,933.08
		12 Jun 2018	14 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
29,576.000	1.000000 NJFR	Local	12.310700	0.00	295.76	4.73	363,800.77
	Base	12.310700		0.00	295.76	4.73	363,800.77
		13 Jun 2018	15 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
11,755.000	1.000000 NJFR	Local	12.232800	0.00	117.55	1.87	143,677.14
	Base	12.232800		0.00	117.55	1.87	143,677.14
		14 Jun 2018	18 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
7,852.000	1.000000 NJFR	Local	12.095900	0.00	78.52	1.24	94,897.25
	Base	12.095900		0.00	78.52	1.24	94,897.25
		15 Jun 2018	19 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
5,234.000	1.000000 NJFR	Local	12.157500	0.00	52.34	0.83	63,579.19
	Base	12.157500		0.00	52.34	0.83	63,579.19

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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							
		18 Jun 2018	20 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
6,979.000	1.000000 NJFR	Local	12.121500	0.00	69.79	1.10	84,525.06
		Base	12.121500	0.00	69.79	1.10	84,525.06
		19 Jun 2018	21 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
2,617.000	1.000000 NJFR	Local	12.156600	0.00	26.17	0.42	31,787.23
		Base	12.156600	0.00	26.17	0.42	31,787.23
		20 Jun 2018	22 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01
5,060.000	1.000000 NJFR	Local	12.159100	0.00	50.60	0.80	61,473.65
		Base	12.159100	0.00	50.60	0.80	61,473.65
966084204 Total							
148,000.000		Local		0.00	1,480.00	23.61	1,813,789.93
		Base		0.00	1,480.00	23.61	1,813,789.93
96758W101	WIDOPENWEST INC	COMMON STOCK USD.01	18 Jun 2018	20 Jun 2018	MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
10,000.000	1.000000 NJFD	Local	9.633000	0.00	100.00	1.26	96,228.74
		Base	9.633000	0.00	100.00	1.26	96,228.74
		20 Jun 2018	22 Jun 2018		MERIDIAN EQUITY PARTNERS,INC.	USD/DTC	0.01
20,000.000	1.000000 NJFD	Local	9.777200	0.00	200.00	2.55	195,341.45
		Base	9.777200	0.00	200.00	2.55	195,341.45
		21 Jun 2018	25 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04
20,000.000	1.000000 NJFD	Local	9.557700	0.00	700.00	2.49	190,451.51
		Base	9.557700	0.00	700.00	2.49	190,451.51
96758W101 Total							
50,000.000		Local		0.00	1,000.00	6.30	482,021.70
		Base		0.00	1,000.00	6.30	482,021.70
G0177J108	ALLERGAN PLC	COMMON STOCK USD.	07 Jun 2018	11 Jun 2018	LEERINK PARTNERS LLC	USD/DTC	0.04
10,000.000	1.000000 NJFD	Local	161.157200	0.00	350.00	20.96	1,611,201.04
		Base	161.157200	0.00	350.00	20.96	1,611,201.04
G5960L103	MEDTRONIC PLC	COMMON STOCK USD.1	07 Jun 2018	11 Jun 2018	STIFEL NICOLAUS + CO INC	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								
	10,000.000	1.000000 NJFD	87.004800		0.00	350.00	11.32	869,686.68	
			87.004800		0.00	350.00	11.32	869,686.68	
G60754101	MICHAEL KORS HOLDINGS LTD	COMMON STOCK	05 Jun 2018	07 Jun 2018		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	63.575200		0.00	1,050.00	24.80	1,906,181.20	
			63.575200		0.00	1,050.00	24.80	1,906,181.20	
			06 Jun 2018	08 Jun 2018		CANACCORD GENUITY INC.	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	63.075900		0.00	1,050.00	24.60	1,891,202.39	
			63.075900		0.00	1,050.00	24.60	1,891,202.39	
			07 Jun 2018	11 Jun 2018		CITIGROUP GLOBAL MARKETS INC	USD/DTC	0.04	
	30,000.000	1.000000 NJFD	64.188300		0.00	1,050.00	25.04	1,924,573.96	
			64.188300		0.00	1,050.00	25.04	1,924,573.96	
G60754101 Total	90,000.000				0.00	3,150.00	74.44	5,721,957.55	
					0.00	3,150.00	74.44	5,721,957.55	
M20598104	CAESARSTONE LTD	COMMON STOCK	12 Jun 2018	14 Jun 2018		BMO CAPITAL MARKETS	USD/DTC	0.01	
	10,000.000	1.000000 NJFA	16.700000		0.00	100.00	2.18	166,897.82	
			16.700000		0.00	100.00	2.18	166,897.82	
N6596X109	NXP SEMICONDUCTORS NV	COMMON STOCK	07 Jun 2018	11 Jun 2018		MORGAN STANLEY & CO. LLC	USD/DTC	0.04	
	20,000.000	1.000000 NJFD	122.009800		0.00	700.00	31.73	2,439,464.27	
			122.009800		0.00	700.00	31.73	2,439,464.27	
Y2745C102	GOLAR LNG PARTNERS LP	MLP	01 Jun 2018	05 Jun 2018		THEMIS TRADING LLC	USD/DTC	0.01	
	57,400.000	1.000000 NJEU	14.675800		0.00	574.00	10.96	841,805.96	
			14.675800		0.00	574.00	10.96	841,805.96	
US DOLLAR Total	22,409,702.000				0.00	419,918.51	11,031.04	1,283,384,675.90	
					0.00	419,918.51	11,031.04	1,283,384,675.90	

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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 Total

22,409,702.000

Base

0.00

419,918.51

11,031.04

1,283,384,675.90

SALES Total

22,409,702.000

Base

0.00

419,918.51

11,031.04

1,283,384,675.90

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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						
20,382,114.000		Local	0.00	343,288.73	0.00	1,068,451,193.60
		Base	0.00	343,288.73	0.00	1,068,451,193.60
	TRADES: 353					
	CANCELS: 4					
OPTIONS EXPIRED_WRTS						
6,000.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 3					
	CANCELS: 0					
US DOLLAR Total						
Long 20,382,114.000		Local	0.00	343,288.73	0.00	1,068,451,193.60
		Base	0.00	343,288.73	0.00	1,068,451,193.60
	TRADES: 353					
	CANCELS: 4					
Short 6,000.000		Local	0.00	0.00	0.00	0.00
		Base	0.00	0.00	0.00	0.00
	TRADES: 3					
	CANCELS: 0					
PURCHASE Total						
Long 20,382,114.000		Base	0.00	343,288.73	0.00	1,068,451,193.60
	TRADES: 353					
	CANCELS: 4					
Short 6,000.000		Base	0.00	0.00	0.00	0.00
	TRADES: 3					
	CANCELS: 0					

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
EQUITY						
22,409,702.000		Local	0.00	419,918.51	11,031.04	1,283,384,675.90
		Base	0.00	419,918.51	11,031.04	1,283,384,675.90
	TRADES: 444					
	CANCELS: 0					
US DOLLAR Total						
Long 22,409,702.000		Local	0.00	419,918.51	11,031.04	1,283,384,675.90
		Base	0.00	419,918.51	11,031.04	1,283,384,675.90
	TRADES: 444					
	CANCELS: 0					
SALES Total						
Long 22,409,702.000		Base	0.00	419,918.51	11,031.04	1,283,384,675.90
	TRADES: 444					
	CANCELS: 0					

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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
EQUITY					
20,382,114.000		0.00	343,288.73	0.00	1,068,451,193.60
	Base				
	TRADES: 353				
	CANCELS: 4				
OPTIONS EXPIRED_WRTS					
6,000.000		0.00	0.00	0.00	0.00
	Base				
	TRADES: 3				
	CANCELS: 0				
PURCHASE Total					
Long 20,382,114.000		0.00	343,288.73	0.00	1,068,451,193.60
	Base				
	TRADES: 353				
	CANCELS: 4				
Short 6,000.000		0.00	0.00	0.00	0.00
	Base				
	TRADES: 3				
	CANCELS: 0				

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
EQUITY					
22,409,702.000		0.00	419,918.51	11,031.04	1,283,384,675.90
	TRADES: 444				
	CANCELS: 0				

SALES Total

Long	22,409,702.000	Base	0.00	419,918.51	11,031.04	1,283,384,675.90
		TRADES: 444				
		CANCELS: 0				