

Purchase and Sales by Report Date

Composite

August 1, 2020 to August 31, 2020

View Date: September 11, 2020



STATE STREET.

Funds Included in Composite

NJFG	COMMON D INFLATION LINKED
NJFH	COMMON D HIGH GRADE
NJFJ	COMMON D HIGH YIELD
NJFL	COMMON D FIXED INCOME HEDGES
NJFM	COMMON D US TREASURIES
NJFN	COMMON D SHORT TERM CASH EQUIV
NJFO	COMMON D HIGH YIELD ETFS
NJFS	COMMON D MID GRADE LOGAN
NJFV	COMMON D HIGH YIELD POST
NJFW	COMMON D HIGH YIELD PIMCO
NJFX	COMMON D HIGH YIELD NOMURA
NJFY	COMMON D HIGH YIELD LOGAN
NJGP	COMMON D HIGH YIELD PGIM
NJGQ	COMMON D HY ALLIANCE BERNSTEIN
NJGR	COMMON D HIGH YIELD WELLINGTON
NJGS	COMMON D HY HOTCHKIS WILEY

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	597,155.600	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	597,155.60
			Base	100.000000	0.00	0.00	0.00	597,155.60
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	473,021.420	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	473,021.42
			Base	100.000000	0.00	0.00	0.00	473,021.42
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	390,767.900	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	390,767.90
			Base	100.000000	0.00	0.00	0.00	390,767.90
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	205,834.180	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	205,834.18
			Base	100.000000	0.00	0.00	0.00	205,834.18
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	406,391.470	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	406,391.47
			Base	100.000000	0.00	0.00	0.00	406,391.47
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	4,643.750	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	4,643.75
			Base	100.000000	0.00	0.00	0.00	4,643.75
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	219,934.380	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	219,934.38
			Base	100.000000	0.00	0.00	0.00	219,934.38

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
102,506.670	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	102,506.67
		Base	100.000000	0.00	0.00	0.00	102,506.67
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
49,502.780	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	49,502.78
		Base	100.000000	0.00	0.00	0.00	49,502.78
7839989D1	SSC GOVERNMENT MM GVMXX	0.087%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
635,652.640	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	635,652.64
		Base	100.000000	0.00	0.00	0.00	635,652.64
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
89,787.440	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	89,787.44
		Base	100.000000	0.00	0.00	0.00	89,787.44
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
517,633.680	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	517,633.68
		Base	100.000000	0.00	0.00	0.00	517,633.68
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,555,457.860	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	1,555,457.86
		Base	100.000000	0.00	0.00	0.00	1,555,457.86
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
83,060.710	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	83,060.71
		Base	100.000000	0.00	0.00	0.00	83,060.71
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
526,951.860	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	526,951.86

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	526,951.86
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	941,548.930	1.000000	NJFX	Local	100.000000	0.00	941,548.93
		Base	100.000000	0.00	0.00	0.00	941,548.93
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	6,200.000	1.000000	NJGR	Local	100.000000	0.00	6,200.00
		Base	100.000000	0.00	0.00	0.00	6,200.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	129,559.320	1.000000	NJGS	Local	100.000000	0.00	129,559.32
		Base	100.000000	0.00	0.00	0.00	129,559.32
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	13 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	2,212,405.440	1.000000	NJGQ	Local	100.000000	0.00	2,212,405.44
		Base	100.000000	0.00	0.00	0.00	2,212,405.44
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	13 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,138,084.300	1.000000	NJFX	Local	100.000000	0.00	1,138,084.30
		Base	100.000000	0.00	0.00	0.00	1,138,084.30
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	109,469.890	1.000000	NJGS	Local	100.000000	0.00	109,469.89
		Base	100.000000	0.00	0.00	0.00	109,469.89
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	96,176.250	1.000000	NJFX	Local	100.000000	0.00	96,176.25
		Base	100.000000	0.00	0.00	0.00	96,176.25
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	544,167.460	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	544,167.46		
			Base	100.000000	0.00	0.00	0.00	544,167.46		
7839989D1	SSC GOVERNMENT MM GVMXX	0.055%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	477,851.370	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	477,851.37		
			Base	100.000000	0.00	0.00	0.00	477,851.37		
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	792,012.080	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	792,012.08		
			Base	100.000000	0.00	0.00	0.00	792,012.08		
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	7,749.170	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	7,749.17		
			Base	100.000000	0.00	0.00	0.00	7,749.17		
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	125,952.650	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	125,952.65		
			Base	100.000000	0.00	0.00	0.00	125,952.65		
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	387,070.990	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	387,070.99		
			Base	100.000000	0.00	0.00	0.00	387,070.99		
7839989D1	SSC GOVERNMENT MM GVMXX	0.056%	31 Dec 2030	19 Aug 2020	19 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	228,685.100	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	228,685.10		
			Base	100.000000	0.00	0.00	0.00	228,685.10		
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			
	132,009.380	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	132,009.38		
			Base	100.000000	0.00	0.00	0.00	132,009.38		
7839989D1	SSC GOVERNMENT MM GVMXX	0.054%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW			

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
	18,418.130	1.000000	NJGR	Local	100.000000	0.00	0.00	18,418.13
				Base	100.000000	0.00	0.00	18,418.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	24 Aug 2020	3	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	528,305.710	1.000000	NJGQ	Local	100.000000	0.00	0.00	528,305.71
				Base	100.000000	0.00	0.00	528,305.71
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	24 Aug 2020	3	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	306,926.390	1.000000	NJGP	Local	100.000000	0.00	0.00	306,926.39
				Base	100.000000	0.00	0.00	306,926.39
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	21 Aug 2020	24 Aug 2020	3	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	763,900.200	1.000000	NJGS	Local	100.000000	0.00	0.00	763,900.20
				Base	100.000000	0.00	0.00	763,900.20
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	379,191.170	1.000000	NJFX	Local	100.000000	0.00	0.00	379,191.17
				Base	100.000000	0.00	0.00	379,191.17
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	772.500	1.000000	NJGS	Local	100.000000	0.00	0.00	772.50
				Base	100.000000	0.00	0.00	772.50
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,553,380.850	1.000000	NJGR	Local	100.000000	0.00	0.00	1,553,380.85
				Base	100.000000	0.00	0.00	1,553,380.85
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	24 Aug 2020	24 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/CSW
	855,592.790	1.000000	NJGQ	Local	100.000000	0.00	0.00	855,592.79
				Base	100.000000	0.00	0.00	855,592.79

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	3,151.460	1.000000 NJGS	Local	100.000000	0.00	0.00	3,151.46
			Base	100.000000	0.00	0.00	3,151.46
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	414.800	1.000000 NJGS	Local	100.000000	0.00	0.00	414.80
			Base	100.000000	0.00	0.00	414.80
7839989D1	SSC GOVERNMENT MM GVMXX	0.041%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	333,123.230	1.000000 NJGQ	Local	100.000000	0.00	0.00	333,123.23
			Base	100.000000	0.00	0.00	333,123.23
7839989D1	SSC GOVERNMENT MM GVMXX	0.041%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	142,342.010	1.000000 NJGP	Local	100.000000	0.00	0.00	142,342.01
			Base	100.000000	0.00	0.00	142,342.01
7839989D1 Total							
	18,072,763.910		Local		0.00	0.00	18,072,763.91
			Base		0.00	0.00	18,072,763.91
US DOLLAR Total							
	18,072,763.910		Local		0.00	0.00	18,072,763.91
			Base		0.00	0.00	18,072,763.91
CASH EQUIVALENTS Total							
	18,072,763.910						
			Base		0.00	0.00	18,072,763.91

FIXED INCOME

EURO CURRENCY

INTERNATIONAL

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
933RQXII5	LKQ EURO HOLDINGS BV	3.625% 01 Apr 2026	29 Jul 2020	CANCEL	UBS AG	EUR/EUR	
-100,000.000	0.849293 NJGR	Local	102.250000	-1,198.26	0.00	0.00	-102,250.00
		Base	120.394257	-1,410.89	0.00	0.00	-120,394.26
			29 Jul 2020	03 Aug 2020	3 UBS AG	EUR/EUR	
100,000.000	0.849293 NJGR	Local	102.250000	1,198.26	0.00	0.00	102,250.00
		Base	120.394257	1,410.89	0.00	0.00	120,394.26
933RQXII5 Total							
	0.000	Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
ACI0T9KP7	TENNECO INC	4.875% 15 Apr 2022	10 Aug 2020	13 Aug 2020	1 CITIGROUP GLOBAL MARKETS LIMITED	EUR/EUR	
108,000.000	0.849870 NJGQ	Local	95.564000	1,711.13	0.00	0.00	103,209.12
		Base	112.445433	2,013.40	0.00	0.00	121,441.07
ACI1JC0H9	ARENA LUX FIN SARL	1.875% 01 Feb 2028	05 Aug 2020		HSBC SECURITIES (USA) INC.	EUR/EUR	
145,000.000	0.841574 NJGR	Local	92.875000	45.31	0.00	0.00	134,668.75
		Base	110.358685	53.84	0.00	0.00	160,020.09
			05 Aug 2020	CANCEL	HSBC SECURITIES (USA) INC.	EUR/EUR	
-145,000.000	0.841574 NJGR	Local	92.875000	-45.31	0.00	0.00	-134,668.75
		Base	110.358685	-53.84	0.00	0.00	-160,020.09
			05 Aug 2020	07 Aug 2020	HSBC BANK PLC	EUR/EUR	
145,000.000	0.841574 NJGR	Local	92.875000	45.31	0.00	0.00	134,668.75
		Base	110.358685	53.84	0.00	0.00	160,020.09
ACI1JC0H9 Total							
	145,000.000	Local		45.31	0.00	0.00	134,668.75
		Base		53.84	0.00	0.00	160,020.09
ACI1NQKP3	REBECCA BIDCO GMBH	5.75% 15 Jul 2025	05 Aug 2020	07 Aug 2020	J.P. MORGAN SECURITIES LLC	EUR/EUR	
141,000.000	0.841574 NJGQ	Local	101.375000	540.50	0.00	0.00	142,938.75
		Base	120.458807	642.25	0.00	0.00	169,846.92
BF1ZBSII6	BANCO SANTANDER SA	1% 31 Dec 2099	10 Aug 2020	12 Aug 2020	GOLDMAN SACHS INTERNATIONAL	EUR/EUR	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	200,000.000	0.849870	NJGQ		Local	103.000000		660.33	0.00	206,000.00
					Base	121.195006		776.98	0.00	242,390.01
INTERNATIONAL Total										
	594,000.000				Local			2,957.27	0.00	586,816.62
					Base			3,486.47	0.00	693,698.09
LUXEMBOURG										
ACI1DCMF5	LOXAM SAS		3.25%	14 Jan 2025	06 Aug 2020	10 Aug 2020	BNP PARIBAS SA		EUR/EUR	
	100,000.000	0.844381	NJGR		Local	97.750000		1,309.03	0.00	97,750.00
					Base	115.765277		1,550.28	0.00	115,765.28
LUXEMBOURG Total										
	100,000.000				Local			1,309.03	0.00	97,750.00
					Base			1,550.28	0.00	115,765.28
EURO CURRENCY Total										
	694,000.000				Local			4,266.30	0.00	684,566.62
					Base			5,036.75	0.00	809,463.37
US DOLLAR										
00109AAB3	AES PANAMA GENERATION HL		4.375%	31 May 2030	10 Aug 2020	14 Aug 2020	J.P. MORGAN SECURITIES LLC		USD/DTC	
	1,500,000.000	1.000000	NJFJ		Local	100.000000		0.00	0.00	1,500,000.00
	1,500,000.000				Base	100.000000		0.00	0.00	1,500,000.00
00175PAB9	AMN HEALTHCARE INC		4.625%	01 Oct 2027	10 Aug 2020	13 Aug 2020	SUNTRUST ROBINSON HUMPHREY, INC.		USD/DTC	
	265,000.000	1.000000	NJGP		Local	101.000000		4,493.96	0.00	267,650.00
					Base	101.000000		4,493.96	0.00	267,650.00
00175PAB9	AMN HEALTHCARE INC		4.625%	01 Oct 2027	10 Aug 2020	13 Aug 2020	SUNTRUST ROBINSON HUMPHREY, INC.		USD/DTC	
	25,000.000	1.000000	NJFX		Local	101.000000		423.96	0.00	25,250.00
					Base	101.000000		423.96	0.00	25,250.00
00175PAB9 Total										
	290,000.000				Local			4,917.92	0.00	292,900.00
					Base			4,917.92	0.00	292,900.00

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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							
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC
7,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	7,000.00
		Base	100.000000	0.00	0.00	0.00	7,000.00
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
427,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	427,000.00
		Base	100.000000	0.00	0.00	0.00	427,000.00
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
100,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	0.00	100,000.00
		Base	100.000000	0.00	0.00	0.00	100,000.00
001846AA2 Total							
684,000.000		Local		0.00	0.00	0.00	684,000.00
		Base		0.00	0.00	0.00	684,000.00
00928QAT8	AIRCASTLE LTD	5.25%	11 Aug 2025	05 Aug 2020	11 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
399,000.000	1.000000 NJGQ	Local	99.057000	0.00	0.00	0.00	395,237.43
		Base	99.057000	0.00	0.00	0.00	395,237.43
			06 Aug 2020	11 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC
82,000.000	1.000000 NJGQ	Local	99.276000	0.00	0.00	0.00	81,406.32
		Base	99.276000	0.00	0.00	0.00	81,406.32
			06 Aug 2020	11 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC
42,000.000	1.000000 NJGQ	Local	99.276000	0.00	0.00	0.00	41,695.92
		Base	99.276000	0.00	0.00	0.00	41,695.92
			13 Aug 2020	17 Aug 2020		BARCLAYS CAPITAL INC.	USD/DTC
21,000.000	1.000000 NJGQ	Local	98.418000	18.38	0.00	0.00	20,667.78
		Base	98.418000	18.38	0.00	0.00	20,667.78
			13 Aug 2020	17 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC
65,000.000	1.000000 NJGQ	Local	98.420000	56.88	0.00	0.00	63,973.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	98.420000		56.88	0.00	0.00	63,973.00
		13 Aug 2020	17 Aug 2020		BARCLAYS CAPITAL INC.	USD/DTC	
28,000.000	1.000000 NJGQ	Local	98.433000	24.50	0.00	0.00	27,561.24
	Base	98.433000		24.50	0.00	0.00	27,561.24
		13 Aug 2020	17 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
33,000.000	1.000000 NJGQ	Local	98.420000	28.87	0.00	0.00	32,478.60
	Base	98.420000		28.87	0.00	0.00	32,478.60
		13 Aug 2020	17 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
41,000.000	1.000000 NJGQ	Local	98.420000	35.87	0.00	0.00	40,352.20
	Base	98.420000		35.87	0.00	0.00	40,352.20
		13 Aug 2020	17 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	
9,000.000	1.000000 NJGQ	Local	98.420000	7.88	0.00	0.00	8,857.80
	Base	98.420000		7.88	0.00	0.00	8,857.80
		13 Aug 2020	17 Aug 2020		BANK OF NEW YORK/BARCLAYS LONDON	USD/DTC	
16,000.000	1.000000 NJGQ	Local	98.420000	14.00	0.00	0.00	15,747.20
	Base	98.420000		14.00	0.00	0.00	15,747.20
		13 Aug 2020	17 Aug 2020		CALYON SECURITIES (USA) INC.	USD/DTC	
16,000.000	1.000000 NJGQ	Local	98.420000	14.00	0.00	0.00	15,747.20
	Base	98.420000		14.00	0.00	0.00	15,747.20
		17 Aug 2020	19 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	
44,000.000	1.000000 NJGQ	Local	98.496000	51.33	0.00	0.00	43,338.24
	Base	98.496000		51.33	0.00	0.00	43,338.24
00928QAT8 Total							
796,000.000		Local		251.71	0.00	0.00	787,062.93
		Base		251.71	0.00	0.00	787,062.93
013092AF8	ALBERTSONS COS/SAFEWAY	3.25%	15 Mar 2026	11 Aug 2020	31 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
260,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	260,000.00
		Base	100.000000	0.00	0.00	0.00	260,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
013092AG6	ALBERTSONS COS/SAFEWAY	3.5%	15 Mar 2029	11 Aug 2020	31 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
325,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	325,000.00
		Base	100.000000	0.00	0.00	0.00	325,000.00
018581AK4	ALLIANCE DATA SYSTEMS CO	4.75%	15 Dec 2024	26 Aug 2020	28 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
113,000.000	1.000000 NJGQ	Local	95.500000	1,088.41	0.00	0.00	107,915.00
		Base	95.500000	1,088.41	0.00	0.00	107,915.00
02079KAD9	ALPHABET INC	1.1%	15 Aug 2030	03 Aug 2020	05 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
40,000,000.000	1.000000 NJFH	Local	99.726000	0.00	0.00	0.00	39,890,400.00
		Base	99.726000	0.00	0.00	0.00	39,890,400.00
02079KAJ6	ALPHABET INC	0.8%	15 Aug 2027	03 Aug 2020	05 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
20,000,000.000	1.000000 NJFH	Local	99.660000	0.00	0.00	0.00	19,932,000.00
		Base	99.660000	0.00	0.00	0.00	19,932,000.00
037411BH7	APACHE CORP	4.625%	15 Nov 2025	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
665,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	665,000.00
		Base	100.000000	0.00	0.00	0.00	665,000.00
037411BH7	APACHE CORP	4.625%	15 Nov 2025	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
46,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	46,000.00
		Base	100.000000	0.00	0.00	0.00	46,000.00
037411BH7	APACHE CORP	4.625%	15 Nov 2025	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
135,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	135,000.00
		Base	100.000000	0.00	0.00	0.00	135,000.00
			04 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
35,000.000	1.000000 NJGR	Local	100.750000	0.00	0.00	0.00	35,262.50
		Base	100.750000	0.00	0.00	0.00	35,262.50
			04 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
55,000.000	1.000000 NJGR	Local	100.625000	0.00	0.00	0.00	55,343.75
		Base	100.625000	0.00	0.00	0.00	55,343.75
037411BH7	APACHE CORP	4.625%	15 Nov 2025	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	125,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	125,000.00
			Base	100.000000	0.00	0.00	125,000.00
037411BH7	APACHE CORP	4.625% 15 Nov 2025	04 Aug 2020	17 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
	95,000.000	1.000000 NJGR	Local	100.750000	0.00	0.00	95,712.50
			Base	100.750000	0.00	0.00	95,712.50
				05 Aug 2020	17 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
	115,000.000	1.000000 NJGR	Local	102.500000	0.00	0.00	117,875.00
			Base	102.500000	0.00	0.00	117,875.00
				06 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
	55,000.000	1.000000 NJGR	Local	102.500000	0.00	0.00	56,375.00
			Base	102.500000	0.00	0.00	56,375.00
037411BH7 Total	1,326,000.000		Local		0.00	0.00	1,331,568.75
			Base		0.00	0.00	1,331,568.75
037411BJ3	APACHE CORP	4.875% 15 Nov 2027	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
	1,000,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	1,000,000.00
			Base	100.000000	0.00	0.00	1,000,000.00
037411BJ3	APACHE CORP	4.875% 15 Nov 2027	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
	94,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	94,000.00
			Base	100.000000	0.00	0.00	94,000.00
037411BJ3	APACHE CORP	4.875% 15 Nov 2027	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
	175,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	175,000.00
			Base	100.000000	0.00	0.00	175,000.00
037411BJ3 Total	1,269,000.000		Local		0.00	0.00	1,269,000.00
			Base		0.00	0.00	1,269,000.00
046507AA7	AT HOME HOLDING III INC	8.75% 01 Sep 2025	13 Aug 2020	20 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC	
	125,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	125,000.00
			Base	100.000000	0.00	0.00	125,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
05369AAC5	AVIATION CAPITAL GROUP	3.875%	01 May 2023	25 Aug 2020	27 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
3,000.000	1.000000 NJGQ	Local	98.725000	37.46	0.00	0.00	2,961.75
		Base	98.725000	37.46	0.00	0.00	2,961.75
			27 Aug 2020	31 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
6,000.000	1.000000 NJGQ	Local	98.579000	77.50	0.00	0.00	5,914.74
		Base	98.579000	77.50	0.00	0.00	5,914.74
05369AAC5 Total							
9,000.000		Local		114.96	0.00	0.00	8,876.49
		Base		114.96	0.00	0.00	8,876.49
05369AAF8	AVIATION CAPITAL GROUP	4.375%	30 Jan 2024	20 Aug 2020	24 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
5,000.000	1.000000 NJGQ	Local	99.130000	14.59	0.00	0.00	4,956.50
		Base	99.130000	14.59	0.00	0.00	4,956.50
05369AAH4	AVIATION CAPITAL GROUP	5.5%	15 Dec 2024	20 Aug 2020	24 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
8,000.000	1.000000 NJGQ	Local	102.800000	53.77	0.00	0.00	8,224.00
		Base	102.800000	53.77	0.00	0.00	8,224.00
06051GGL7	BANK OF AMERICA CORP	1%	24 Apr 2028	06 Aug 2020	10 Aug 2020	SUSQUEHANNA FINANCIAL GROUP	USD/DTC
10,000,000.000	1.000000 NJFH	Local	115.131000	109,091.67	0.00	0.00	11,513,100.00
		Base	115.131000	109,091.67	0.00	0.00	11,513,100.00
06051GHD4	BANK OF AMERICA CORP	1%	20 Dec 2028	31 Aug 2020	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC
10,000,000.000	1.000000 NJFH	Local	112.066000	68,380.00	0.00	0.00	11,206,600.00
		Base	112.066000	68,380.00	0.00	0.00	11,206,600.00
			31 Aug 2020	OPEN	MORGAN STANLEY & CO. LLC	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	112.066000	34,190.00	0.00	0.00	5,603,300.00
		Base	112.066000	34,190.00	0.00	0.00	5,603,300.00
06051GHD4 Total							
15,000,000.000		Local		102,570.00	0.00	0.00	16,809,900.00
		Base		102,570.00	0.00	0.00	16,809,900.00
071734AF4	BAUSCH HEALTH COS INC	7.25%	30 May 2029	11 Aug 2020	13 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	255,000.000	1.000000	NJGS	Local	108.000000			0.00	275,400.00	
				Base	108.000000	3,748.85	0.00	0.00	275,400.00	
071734AJ6	BAUSCH HEALTH COS INC 5.25% 30 Jan 2030				11 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	50,000.000	1.000000	NJGP	Local	98.375000			0.00	49,187.50	
				Base	98.375000	94.79	0.00	0.00	49,187.50	
071734AK3	BAUSCH HEALTH COS INC 6.25% 15 Feb 2029				11 Aug 2020	13 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC		
	25,000.000	1.000000	NJGP	Local	102.500000			0.00	25,625.00	
				Base	102.500000	334.20	0.00	0.00	25,625.00	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	45,000.000	1.000000	NJGR	Local	101.500000			0.00	45,675.00	
				Base	101.500000	0.00	0.00	0.00	45,675.00	
					12 Aug 2020	26 Aug 2020	CANTOR FITZGERALD + CO	USD/DTC		
	35,000.000	1.000000	NJGR	Local	101.250000			0.00	35,437.50	
				Base	101.250000	0.00	0.00	0.00	35,437.50	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				12 Aug 2020	26 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	35,000.000	1.000000	NJGS	Local	100.000000			0.00	35,000.00	
				Base	100.000000	0.00	0.00	0.00	35,000.00	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	145,000.000	1.000000	NJGR	Local	100.000000			0.00	145,000.00	
				Base	100.000000	0.00	0.00	0.00	145,000.00	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	400,000.000	1.000000	NJGQ	Local	100.000000			0.00	400,000.00	
				Base	100.000000	0.00	0.00	0.00	400,000.00	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	150,000.000	1.000000	NJFX	Local	100.000000			0.00	150,000.00	
				Base	100.000000	0.00	0.00	0.00	150,000.00	
092174AA9	BLACK KNIGHT INFOSERV LL 3.625% 01 Sep 2028				13 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	95,000.000	1.000000	NJGR	Local	101.500000			0.00	96,425.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		Base	101.500000	0.00	0.00	0.00	96,425.00
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
500,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	0.00	500,000.00
		Base	100.000000	0.00	0.00	0.00	500,000.00
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	13 Aug 2020	26 Aug 2020	CANTOR FITZGERALD + CO	USD/DTC	
20,000.000	1.000000 NJGR	Local	101.250000	0.00	0.00	0.00	20,250.00
		Base	101.250000	0.00	0.00	0.00	20,250.00
			13 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
45,000.000	1.000000 NJGR	Local	101.375000	0.00	0.00	0.00	45,618.75
		Base	101.375000	0.00	0.00	0.00	45,618.75
			13 Aug 2020	26 Aug 2020	STATE STREET GLOBAL MARKETS, LLC	USD/DTC	
10,000.000	1.000000 NJGR	Local	101.280000	0.00	0.00	0.00	10,128.00
		Base	101.280000	0.00	0.00	0.00	10,128.00
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
250,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	250,000.00
		Base	100.000000	0.00	0.00	0.00	250,000.00
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	13 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
15,000.000	1.000000 NJGR	Local	101.500000	0.00	0.00	0.00	15,225.00
		Base	101.500000	0.00	0.00	0.00	15,225.00
			13 Aug 2020	26 Aug 2020	CANTOR FITZGERALD + CO	USD/DTC	
10,000.000	1.000000 NJGR	Local	101.375000	0.00	0.00	0.00	10,137.50
		Base	101.375000	0.00	0.00	0.00	10,137.50
			20 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
25,000.000	1.000000 NJGR	Local	101.125000	0.00	0.00	0.00	25,281.25
		Base	101.125000	0.00	0.00	0.00	25,281.25
			21 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
15,000.000	1.000000 NJGR	Local	101.125000	0.00	0.00	0.00	15,168.75
		Base	101.125000	0.00	0.00	0.00	15,168.75
			25 Aug 2020	27 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	15,000.000	1.000000	NJGR							
			Local	101.250000		1.51	0.00	0.00	15,187.50	
			Base	101.250000		1.51	0.00	0.00	15,187.50	
092174AA9 Total										
	1,810,000.000									
			Local			1.51	0.00	0.00	1,814,534.25	
			Base			1.51	0.00	0.00	1,814,534.25	
095796AE8	BLUE RACER MID LLC/FINAN	6.625%	15 Jul 2026	24 Aug 2020	26 Aug 2020		BONY/TORONTO DOMINION SECURITIES IN	USD/DTC		
	7,000.000	1.000000	NJGQ							
			Local	87.500000		52.82	0.00	0.00	6,125.00	
			Base	87.500000		52.82	0.00	0.00	6,125.00	
09951LAA1	BOOZ ALLEN HAMILTON INC	3.875%	01 Sep 2028	12 Aug 2020	24 Aug 2020		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	35,000.000	1.000000	NJGS							
			Local	100.000000		0.00	0.00	0.00	35,000.00	
			Base	100.000000		0.00	0.00	0.00	35,000.00	
09951LAA1	BOOZ ALLEN HAMILTON INC	3.875%	01 Sep 2028	12 Aug 2020	24 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	100,000.000	1.000000	NJFJ							
			Local	100.000000		0.00	0.00	0.00	100,000.00	
			Base	100.000000		0.00	0.00	0.00	100,000.00	
09951LAA1 Total										
	135,000.000									
			Local			0.00	0.00	0.00	135,000.00	
			Base			0.00	0.00	0.00	135,000.00	
103304BU4	BOYD GAMING CORP	4.75%	01 Dec 2027	14 Aug 2020	20 Aug 2020		EXCHANGE OFFER (NON CASH)	USD/DTC		
	75,000.000	1.000000	NJGR							
			Local	100.000000		781.77	0.00	0.00	75,000.00	
			Base	100.000000		781.77	0.00	0.00	75,000.00	
103304BU4	BOYD GAMING CORP	4.75%	01 Dec 2027	14 Aug 2020	20 Aug 2020		EXCHANGE OFFER (NON CASH)	USD/DTC		
	217,000.000	1.000000	NJGQ							
			Local	100.000000		2,261.92	0.00	0.00	217,000.00	
			Base	100.000000		2,261.92	0.00	0.00	217,000.00	
103304BU4 Total										
	292,000.000									
			Local			3,043.69	0.00	0.00	292,000.00	
			Base			3,043.69	0.00	0.00	292,000.00	
11135FAQ4	BROADCOM INC	4.15%	15 Nov 2030	07 Aug 2020	11 Aug 2020		EXCHANGE OFFER (NON CASH)	USD/DTC		
	355,000.000	1.000000	NJGQ							
			Local	99.891636		3,805.88	0.00	0.00	354,615.31	
			Base	99.891636		3,805.88	0.00	0.00	354,615.31	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
12513GBF5	CDW LLC/CDW FINANCE	3.25%	15 Feb 2029	10 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC
409,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	409,000.00
		Base	100.000000	0.00	0.00	0.00	409,000.00
12513GBF5	CDW LLC/CDW FINANCE	3.25%	15 Feb 2029	10 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
12513GBF5	CDW LLC/CDW FINANCE	3.25%	15 Feb 2029	10 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC
135,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	135,000.00
		Base	100.000000	0.00	0.00	0.00	135,000.00
12513GBF5 Total							
694,000.000		Local		0.00	0.00	0.00	694,000.00
		Base		0.00	0.00	0.00	694,000.00
126307BD8	CSC HOLDINGS LLC	4.625%	01 Dec 2030	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
665,000.000	1.000000 NJGS	Local	103.250000	5,211.48	0.00	0.00	686,612.50
		Base	103.250000	5,211.48	0.00	0.00	686,612.50
126307BD8	CSC HOLDINGS LLC	4.625%	01 Dec 2030	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
825,000.000	1.000000 NJGP	Local	103.250000	6,465.36	0.00	0.00	851,812.50
		Base	103.250000	6,465.36	0.00	0.00	851,812.50
126307BD8 Total							
1,490,000.000		Local		11,676.84	0.00	0.00	1,538,425.00
		Base		11,676.84	0.00	0.00	1,538,425.00
126307BF3	CSC HOLDINGS LLC	3.375%	15 Feb 2031	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
975,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	975,000.00
		Base	100.000000	0.00	0.00	0.00	975,000.00
126307BF3	CSC HOLDINGS LLC	3.375%	15 Feb 2031	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
230,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	230,000.00
		Base	100.000000	0.00	0.00	0.00	230,000.00
126307BF3	CSC HOLDINGS LLC	3.375%	15 Feb 2031	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	335,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	335,000.00	
				Base	100.000000	0.00	0.00	0.00	335,000.00	
126307BF3	CSC HOLDINGS LLC		3.375%	15 Feb 2031	07 Aug 2020	17 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC		
	411,000.000	1.000000	NJGQ	Local	99.750000	0.00	0.00	0.00	409,972.50	
				Base	99.750000	0.00	0.00	0.00	409,972.50	
126307BF3 Total										
	1,951,000.000			Local		0.00	0.00	0.00	1,949,972.50	
				Base		0.00	0.00	0.00	1,949,972.50	
14282LAG8	CARLSON TRAVEL INC		11.5%	15 Dec 2026	19 Aug 2020	21 Aug 2020	EXCHANGE OFFER	USD/DTC		
	400,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	400,000.00	
				Base	100.000000	0.00	0.00	0.00	400,000.00	
143658BC5	CARNIVAL CORP		11.5%	01 Apr 2023	20 Aug 2020	24 Aug 2020	MARKETAXESS CORPORATION	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	109.730000	8,688.89	0.00	0.00	219,460.00	
				Base	109.730000	8,688.89	0.00	0.00	219,460.00	
143658BJ0	CARNIVAL CORP		9.875%	01 Aug 2027	14 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC		
	65,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	65,000.00	
				Base	100.000000	0.00	0.00	0.00	65,000.00	
143658BJ0	CARNIVAL CORP		9.875%	01 Aug 2027	14 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	480,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	480,000.00	
				Base	100.000000	0.00	0.00	0.00	480,000.00	
143658BJ0	CARNIVAL CORP		9.875%	01 Aug 2027	14 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	27,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	27,000.00	
				Base	100.000000	0.00	0.00	0.00	27,000.00	
					14 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	171,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	171,000.00	
				Base	100.000000	0.00	0.00	0.00	171,000.00	
143658BJ0	CARNIVAL CORP		9.875%	01 Aug 2027	14 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	250,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	250,000.00	
				Base	100.000000	0.00	0.00	0.00	250,000.00	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			27 Aug 2020	31 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC		
	25,000.000	1.000000 NJFX	Local	99.000000	82.29	0.00	0.00	24,750.00	
			Base	99.000000	82.29	0.00	0.00	24,750.00	
143658BJ0 Total									
	1,018,000.000		Local		82.29	0.00	0.00	1,017,750.00	
			Base		82.29	0.00	0.00	1,017,750.00	
144285AL7	CARPENTER TECHNOLOGY	6.375%	15 Jul 2028	12 Aug 2020	14 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	75,000.000	1.000000 NJGS	Local	105.750000	265.63	0.00	0.00	79,312.50	
			Base	105.750000	265.63	0.00	0.00	79,312.50	
14739LAB8	CASCADES INC/USA INC	5.375%	15 Jan 2028	10 Aug 2020	17 Aug 2020	FIRST UNION NATL BK CHARLOTTE	USD/DTC		
	67,000.000	1.000000 NJGS	Local	104.250000	320.11	0.00	0.00	69,847.50	
			Base	104.250000	320.11	0.00	0.00	69,847.50	
171484AG3	CHURCHILL DOWNS INC	5.5%	01 Apr 2027	04 Aug 2020	06 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC		
	381,000.000	1.000000 NJGQ	Local	105.500000	7,276.04	0.00	0.00	401,955.00	
			Base	105.500000	7,276.04	0.00	0.00	401,955.00	
172441BC0	CINEMARK USA INC	8.75%	01 May 2025	27 Aug 2020	31 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC		
	25,000.000	1.000000 NJGS	Local	107.000000	796.01	0.00	0.00	26,750.00	
			Base	107.000000	796.01	0.00	0.00	26,750.00	
18538RAJ2	CLEARWATER PAPER CORP	4.75%	15 Aug 2028	11 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC		
	34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00	
			Base	100.000000	0.00	0.00	0.00	34,000.00	
18538RAJ2	CLEARWATER PAPER CORP	4.75%	15 Aug 2028	11 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00	
			Base	100.000000	0.00	0.00	0.00	50,000.00	
18538RAJ2 Total									
	84,000.000		Local		0.00	0.00	0.00	84,000.00	
			Base		0.00	0.00	0.00	84,000.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
205768AR5	COMSTOCK RESOURCES INC	9.75%	15 Aug 2026	14 Aug 2020	19 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
75,000.000	1.000000 NJFX	100.500000	Local	81.25	0.00	0.00	75,375.00
		100.500000	Base	81.25	0.00	0.00	75,375.00
222070AB0	COTY INC	6.5%	15 Apr 2026	27 Aug 2020	31 Aug 2020	UBS SECURITIES LLC	USD/DTC
25,000.000	1.000000 NJGQ	81.500000	Local	613.89	0.00	0.00	20,375.00
		81.500000	Base	613.89	0.00	0.00	20,375.00
				28 Aug 2020	OPEN	UBS SECURITIES LLC	USD/DTC
17,000.000	1.000000 NJGQ	83.500000	Local	417.44	0.00	0.00	14,195.00
		83.500000	Base	417.44	0.00	0.00	14,195.00
				31 Aug 2020	OPEN	BARCLAYS CAPITAL INC.	USD/DTC
10,000.000	1.000000 NJGQ	83.000000	Local	247.36	0.00	0.00	8,300.00
		83.000000	Base	247.36	0.00	0.00	8,300.00
222070AB0 Total							
52,000.000			Local	1,278.69	0.00	0.00	42,870.00
			Base	1,278.69	0.00	0.00	42,870.00
22282EAJ1	COVANTA HOLDING CORP	5%	01 Sep 2030	11 Aug 2020	25 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC
265,000.000	1.000000 NJGS	100.000000	Local	0.00	0.00	0.00	265,000.00
		100.000000	Base	0.00	0.00	0.00	265,000.00
22282EAJ1	COVANTA HOLDING CORP	5%	01 Sep 2030	11 Aug 2020	25 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
150,000.000	1.000000 NJFX	100.000000	Local	0.00	0.00	0.00	150,000.00
		100.000000	Base	0.00	0.00	0.00	150,000.00
22282EAJ1 Total							
415,000.000			Local	0.00	0.00	0.00	415,000.00
			Base	0.00	0.00	0.00	415,000.00
225401AR9	CREDIT SUISSE GROUP AG	1%	31 Dec 2099	04 Aug 2020	11 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
1,250,000.000	1.000000 NJGR	100.000000	Local	0.00	0.00	0.00	1,250,000.00
		100.000000	Base	0.00	0.00	0.00	1,250,000.00
23371DAB0	DAE FUNDING LLC	5%	01 Aug 2024	05 Aug 2020	07 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	75,000.000	1.000000	NJGS	Local	97.312000	62.50	0.00	0.00	72,984.00	
				Base	97.312000	62.50	0.00	0.00	72,984.00	
					05 Aug 2020	07 Aug 2020		BNP PARIBAS U.S.A NEW YORK BRANCH	USD/DTC	
	90,000.000	1.000000	NJGS	Local	97.750000	75.00	0.00	0.00	87,975.00	
				Base	97.750000	75.00	0.00	0.00	87,975.00	
23371DAB0 Total	165,000.000			Local		137.50	0.00	0.00	160,959.00	
				Base		137.50	0.00	0.00	160,959.00	
23918KAT5	DAVITA INC		3.75%	15 Feb 2031	06 Aug 2020	11 Aug 2020		J P MORGAN SECURITIES INC	USD/DTC	
	835,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	835,000.00	
				Base	100.000000	0.00	0.00	0.00	835,000.00	
23918KAT5	DAVITA INC		3.75%	15 Feb 2031	07 Aug 2020	11 Aug 2020		STIFEL NICOLAUS + CO INC	USD/DTC	
	500,000.000	1.000000	NJGQ	Local	100.125000	0.00	0.00	0.00	500,625.00	
				Base	100.125000	0.00	0.00	0.00	500,625.00	
23918KAT5	DAVITA INC		3.75%	15 Feb 2031	06 Aug 2020	11 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	
	175,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	175,000.00	
				Base	100.000000	0.00	0.00	0.00	175,000.00	
23918KAT5 Total	1,510,000.000			Local		0.00	0.00	0.00	1,510,625.00	
				Base		0.00	0.00	0.00	1,510,625.00	
26884LAF6	EQT CORP		3.9%	01 Oct 2027	31 Aug 2020	OPEN		RBC CAPITAL MARKETS, LLC	USD/DTC	
	275,000.000	1.000000	NJGP	Local	96.375000	4,498.54	0.00	0.00	265,031.25	
				Base	96.375000	4,498.54	0.00	0.00	265,031.25	
26885BAC4	EQM MIDSTREAM PARTNERS L		5.5%	15 Jul 2028	04 Aug 2020	06 Aug 2020		MORGAN STANLEY & CO. LLC	USD/DTC	
	125,000.000	1.000000	NJFX	Local	105.500000	401.04	0.00	0.00	131,875.00	
				Base	105.500000	401.04	0.00	0.00	131,875.00	
28470RAH5	CAESARS ENTERTAIN INC		6.25%	01 Jul 2025	10 Aug 2020	12 Aug 2020		MARKETAXESS CORP	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	106.012000	1,250.00	0.00	0.00	212,024.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face								
		Base	106.012000		1,250.00	0.00	0.00	212,024.00
28618MAA4	ELEMENT SOLUTIONS INC	3.875%	01 Sep 2028	04 Aug 2020	18 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
331,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	331,000.00	
		Base	100.000000	0.00	0.00	0.00	331,000.00	
			04 Aug 2020	18 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC		
40,000.000	1.000000 NJGQ	Local	101.125000	0.00	0.00	0.00	40,450.00	
		Base	101.125000	0.00	0.00	0.00	40,450.00	
			05 Aug 2020	18 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC		
27,000.000	1.000000 NJGQ	Local	101.500000	0.00	0.00	0.00	27,405.00	
		Base	101.500000	0.00	0.00	0.00	27,405.00	
28618MAA4 Total								
398,000.000		Local		0.00	0.00	0.00	398,855.00	
		Base		0.00	0.00	0.00	398,855.00	
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	04 Aug 2020	07 Aug 2020	WELLS FARGO SECURITIES, LLC	USD/DTC	
75,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	75,000.00	
		Base	100.000000	0.00	0.00	0.00	75,000.00	
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	04 Aug 2020	07 Aug 2020	FIRST UNION NATL BK CHARLOTTE	USD/DTC	
65,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	65,000.00	
		Base	100.000000	0.00	0.00	0.00	65,000.00	
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	04 Aug 2020	07 Aug 2020	WELLS FARGO SECURITIES, LLC	USD/DTC	
139,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	139,000.00	
		Base	100.000000	0.00	0.00	0.00	139,000.00	
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	04 Aug 2020	07 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00	
		Base	100.000000	0.00	0.00	0.00	75,000.00	
29089QAC9 Total								
354,000.000		Local		0.00	0.00	0.00	354,000.00	
		Base		0.00	0.00	0.00	354,000.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
29260FAF7	ENDEAVOR ENERGY RESOURCE	6.625%	15 Jul 2025	10 Aug 2020	12 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
405,000.000	1.000000 NJGS	Local	105.000000	4,993.59	0.00	0.00	425,250.00
		Base	105.000000	4,993.59	0.00	0.00	425,250.00
29273DAB6	ENDO DAC/FIN LLC/FINCO	9.5%	31 Jul 2027	12 Aug 2020	14 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
35,000.000	1.000000 NJGQ	Local	108.250000	535.69	0.00	0.00	37,887.50
		Base	108.250000	535.69	0.00	0.00	37,887.50
33767DAB1	FIRSTCASH INC	4.625%	01 Sep 2028	12 Aug 2020	26 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC
200,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	200,000.00
		Base	100.000000	0.00	0.00	0.00	200,000.00
33767DAB1	FIRSTCASH INC	4.625%	01 Sep 2028	12 Aug 2020	26 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC
350,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	350,000.00
		Base	100.000000	0.00	0.00	0.00	350,000.00
33767DAB1 Total							
550,000.000		Local		0.00	0.00	0.00	550,000.00
		Base		0.00	0.00	0.00	550,000.00
345397A78	FORD MOTOR CREDIT CO LLC	3.37%	17 Nov 2023	12 Aug 2020	17 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
200,000.000	1.000000 NJFX	Local	99.988000	0.00	0.00	0.00	199,976.00
		Base	99.988000	0.00	0.00	0.00	199,976.00
36168QAK0	GFL ENVIRONMENTAL INC	3.75%	01 Aug 2025	17 Aug 2020	24 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC
460,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	460,000.00
		Base	100.000000	0.00	0.00	0.00	460,000.00
36168QAK0	GFL ENVIRONMENTAL INC	3.75%	01 Aug 2025	17 Aug 2020	24 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
36168QAK0 Total							
610,000.000		Local		0.00	0.00	0.00	610,000.00
		Base		0.00	0.00	0.00	610,000.00
37045VAJ9	GENERAL MOTORS CO	5.2%	01 Apr 2045	05 Aug 2020	07 Aug 2020	UBS SECURITIES LLC	USD/DTC

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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	NJGS	Local	110.100000	91.00	0.00	0.00	5,505.00
			Base	110.100000	91.00	0.00	0.00	5,505.00
				05 Aug 2020	07 Aug 2020	SUMRIDGE PARTNERS LLC	USD/DTC	
38,000.000	1.000000	NJGS	Local	110.375000	691.60	0.00	0.00	41,942.50
			Base	110.375000	691.60	0.00	0.00	41,942.50
				06 Aug 2020	10 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC	
163,000.000	1.000000	NJGS	Local	110.991000	3,037.23	0.00	0.00	180,915.33
			Base	110.991000	3,037.23	0.00	0.00	180,915.33
37045VAJ9 Total			Local		3,819.83	0.00	0.00	228,362.83
206,000.000			Base		3,819.83	0.00	0.00	228,362.83
37255LAA5	GENWORTH MORTGAGE HLDING	6.5%	15 Aug 2025	19 Aug 2020	21 Aug 2020	CANTOR FITZGERALD + CO	USD/DTC	
100,000.000	1.000000	NJGR	Local	101.625000	0.00	0.00	0.00	101,625.00
			Base	101.625000	0.00	0.00	0.00	101,625.00
				19 Aug 2020	21 Aug 2020	CANTOR FITZGERALD + CO	USD/DTC	
10,000.000	1.000000	NJGR	Local	101.500000	0.00	0.00	0.00	10,150.00
			Base	101.500000	0.00	0.00	0.00	10,150.00
				19 Aug 2020	21 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
50,000.000	1.000000	NJGR	Local	101.625000	0.00	0.00	0.00	50,812.50
			Base	101.625000	0.00	0.00	0.00	50,812.50
				19 Aug 2020	21 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
380,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	380,000.00
			Base	100.000000	0.00	0.00	0.00	380,000.00
37255LAA5	GENWORTH MORTGAGE HLDING	6.5%	15 Aug 2025	20 Aug 2020	24 Aug 2020	IMPERIAL CAPITAL LLC	USD/DTC	
25,000.000	1.000000	NJFX	Local	102.000000	13.54	0.00	0.00	25,500.00
			Base	102.000000	13.54	0.00	0.00	25,500.00
37255LAA5	GENWORTH MORTGAGE HLDING	6.5%	15 Aug 2025	20 Aug 2020	24 Aug 2020	STATE STREET GLOBAL MARKETS, LLC	USD/DTC	
95,000.000	1.000000	NJGR	Local	101.905000	51.46	0.00	0.00	96,809.75
			Base	101.905000	51.46	0.00	0.00	96,809.75

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		20 Aug 2020	24 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
50,000.000	1.000000 NJGR	Local	101.875000	27.08	0.00	0.00	50,937.50
		Base	101.875000	27.08	0.00	0.00	50,937.50
37255LAA5	GENWORTH MORTGAGE HLDING 6.5% 15 Aug 2025	19 Aug 2020	21 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
37255LAA5	GENWORTH MORTGAGE HLDING 6.5% 15 Aug 2025	19 Aug 2020	21 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
7,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	7,000.00
		Base	100.000000	0.00	0.00	0.00	7,000.00
37255LAA5	GENWORTH MORTGAGE HLDING 6.5% 15 Aug 2025	21 Aug 2020	25 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
50,000.000	1.000000 NJGR	Local	102.000000	36.11	0.00	0.00	51,000.00
		Base	102.000000	36.11	0.00	0.00	51,000.00
		27 Aug 2020	31 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
10,000.000	1.000000 NJGR	Local	104.239000	17.99	0.00	0.00	10,423.90
		Base	104.239000	17.99	0.00	0.00	10,423.90
		31 Aug 2020	OPEN		MARKETAXESS CORPORATION	USD/DTC	
40,000.000	1.000000 NJGR	Local	105.450000	79.44	0.00	0.00	42,180.00
		Base	105.450000	79.44	0.00	0.00	42,180.00
		31 Aug 2020	OPEN		MARKETAXESS CORPORATION	USD/DTC	
45,000.000	1.000000 NJGR	Local	105.450000	89.38	0.00	0.00	47,452.50
		Base	105.450000	89.38	0.00	0.00	47,452.50
		31 Aug 2020	OPEN		GOLDMAN SACHS + CO LLC	USD/DTC	
35,000.000	1.000000 NJGR	Local	105.500000	69.51	0.00	0.00	36,925.00
		Base	105.500000	69.51	0.00	0.00	36,925.00
37255LAA5 Total							
1,047,000.000		Local		384.51	0.00	0.00	1,060,816.15
		Base		384.51	0.00	0.00	1,060,816.15

38869AAC1	GRAPHIC PACKAGING INTERN 3.5% 01 Mar 2029	14 Aug 2020	28 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	50,000.00
398433AP7	GRIFFON CORPORATION	5.75% 01 Mar 2028	03 Aug 2020	04 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.247120	658.85	0.00	0.00	25,061.78
	Base	100.247120		658.85	0.00	0.00	25,061.78
398905AN9	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
365,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	365,000.00
	Base	100.000000		0.00	0.00	0.00	365,000.00
398905AN9	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
300,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	300,000.00
	Base	100.000000		0.00	0.00	0.00	300,000.00
398905AN9	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	03 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
	Base	100.000000		0.00	0.00	0.00	75,000.00
398905AN9 Total							
740,000.000		Local		0.00	0.00	0.00	740,000.00
		Base		0.00	0.00	0.00	740,000.00
417558AA1	HARVEST MIDSTREAM I LP	7.5% 01 Sep 2028	05 Aug 2020	10 Aug 2020	RBC CAPITAL MARKETS LLC	USD/DTC	
199,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	199,000.00
		Base	100.000000	0.00	0.00	0.00	199,000.00
417558AA1	HARVEST MIDSTREAM I LP	7.5% 01 Sep 2028	05 Aug 2020	10 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC	
300,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	300,000.00
		Base	100.000000	0.00	0.00	0.00	300,000.00
417558AA1	HARVEST MIDSTREAM I LP	7.5% 01 Sep 2028	12 Aug 2020	14 Aug 2020	BMO NESBITT BURNS INC	USD/DTC	
199,000.000	1.000000 NJGS	Local	103.500000	165.83	0.00	0.00	205,965.00
		Base	103.500000	165.83	0.00	0.00	205,965.00
			12 Aug 2020	14 Aug 2020	SUNTRUST BANK	USD/DTC	
400,000.000	1.000000 NJGS	Local	103.500000	333.33	0.00	0.00	414,000.00
		Base	103.500000	333.33	0.00	0.00	414,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		12 Aug 2020	14 Aug 2020		MARKETAXESS CORPORATION	USD/DTC	
8,000.000	1.000000 NJGS	Local	103.500000	6.67	0.00	0.00	8,280.00
		Base	103.500000	6.67	0.00	0.00	8,280.00
417558AA1 Total							
1,106,000.000		Local		505.83	0.00	0.00	1,127,245.00
		Base		505.83	0.00	0.00	1,127,245.00
418751AD5	HAT HOLDINGS I LLC/HAT	3.75% 15 Sep 2030	18 Aug 2020	25 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
50,000.000	1.000000 NJFX	Local	99.000000	0.00	0.00	0.00	49,500.00
		Base	99.000000	0.00	0.00	0.00	49,500.00
44267DAD9	HOWARD HUGHES CORP	5.375% 01 Aug 2028	05 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
33,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	33,000.00
		Base	100.000000	0.00	0.00	0.00	33,000.00
44267DAD9	HOWARD HUGHES CORP	5.375% 01 Aug 2028	05 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
44267DAD9	HOWARD HUGHES CORP	5.375% 01 Aug 2028	05 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
110,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	110,000.00
		Base	100.000000	0.00	0.00	0.00	110,000.00
44267DAD9 Total							
293,000.000		Local		0.00	0.00	0.00	293,000.00
		Base		0.00	0.00	0.00	293,000.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	25 Aug 2020	OPEN	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
36,000.000	1.000000 NJGQ	Local	102.000000	0.00	0.00	0.00	36,720.00
		Base	102.000000	0.00	0.00	0.00	36,720.00
			25 Aug 2020	OPEN	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
299,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	299,000.00
		Base	100.000000	0.00	0.00	0.00	299,000.00
			25 Aug 2020	OPEN	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
37,000.000	1.000000 NJGQ	Local	101.375000	0.00	0.00	0.00	37,508.75
		Base	101.375000	0.00	0.00	0.00	37,508.75
		25 Aug 2020	OPEN		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
12,000.000	1.000000 NJGQ	Local	102.250000	0.00	0.00	0.00	12,270.00
		Base	102.250000	0.00	0.00	0.00	12,270.00
		25 Aug 2020	OPEN		CANTOR FITZGERALD + CO	USD/DTC	
6,000.000	1.000000 NJGQ	Local	101.875000	0.00	0.00	0.00	6,112.50
		Base	101.875000	0.00	0.00	0.00	6,112.50
		26 Aug 2020	OPEN		STIFEL NICOLAUS + CO INC	USD/DTC	
48,000.000	1.000000 NJGQ	Local	102.000000	0.00	0.00	0.00	48,960.00
		Base	102.000000	0.00	0.00	0.00	48,960.00
		26 Aug 2020	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
30,000.000	1.000000 NJGQ	Local	101.875000	0.00	0.00	0.00	30,562.50
		Base	101.875000	0.00	0.00	0.00	30,562.50
		26 Aug 2020	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
16,000.000	1.000000 NJGQ	Local	101.875000	0.00	0.00	0.00	16,300.00
		Base	101.875000	0.00	0.00	0.00	16,300.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	26 Aug 2020	OPEN	BARCLAYS CAPITAL INC.	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
		Base	102.000000	0.00	0.00	0.00	25,500.00
		26 Aug 2020	OPEN		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
		Base	102.000000	0.00	0.00	0.00	25,500.00
		26 Aug 2020	OPEN		STIFEL NICOLAUS + CO INC	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
		Base	102.000000	0.00	0.00	0.00	25,500.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	26 Aug 2020	OPEN	MIZUHO SECURITIES USA/FIXED INCOME	USD/DTC	
21,000.000	1.000000 NJGQ	Local	101.875000	0.00	0.00	0.00	21,393.75
		Base	101.875000	0.00	0.00	0.00	21,393.75

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		26 Aug 2020	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
51,000.000	1.000000 NJGQ	Local	102.000000	0.00	0.00	0.00	52,020.00
		Base	102.000000	0.00	0.00	0.00	52,020.00
		26 Aug 2020	OPEN		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
11,000.000	1.000000 NJGQ	Local	102.000000	0.00	0.00	0.00	11,220.00
		Base	102.000000	0.00	0.00	0.00	11,220.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	25 Aug 2020	OPEN	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00
		Base	100.000000	0.00	0.00	0.00	34,000.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	25 Aug 2020	OPEN	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
		Base	100.000000	0.00	0.00	0.00	75,000.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	26 Aug 2020	OPEN	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
8,000.000	1.000000 NJGQ	Local	101.875000	0.00	0.00	0.00	8,150.00
		Base	101.875000	0.00	0.00	0.00	8,150.00
45827MAA5 Total							
759,000.000		Local		0.00	0.00	0.00	765,717.50
		Base		0.00	0.00	0.00	765,717.50
460599AE3	INTERNATIONAL GAME TECH	5.25% 15 Jan 2029	10 Aug 2020	12 Aug 2020	MARKETAXESS CORP	USD/DTC	
200,000.000	1.000000 NJFJ	Local	103.739000	1,545.83	0.00	0.00	207,478.00
		Base	103.739000	1,545.83	0.00	0.00	207,478.00
46284VAN1	IRON MOUNTAIN INC	4.5% 15 Feb 2031	10 Aug 2020	18 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
530,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	530,000.00
		Base	100.000000	0.00	0.00	0.00	530,000.00
46284VAN1	IRON MOUNTAIN INC	4.5% 15 Feb 2031	10 Aug 2020	18 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
275,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	275,000.00
		Base	100.000000	0.00	0.00	0.00	275,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
46284VAN1 Total							
805,000.000			Local		0.00	0.00	805,000.00
			Base		0.00	0.00	805,000.00
513075BS9	LAMAR MEDIA CORP	4% 15 Feb 2030	17 Aug 2020	19 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	99.500000		355.56	0.00	49,750.00
		Base	99.500000		355.56	0.00	49,750.00
52736RBG6	LEVI STRAUSS + CO	5% 01 May 2025	12 Aug 2020	13 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
125,000.000	1.000000 NJGP	Local	100.472552		1,770.83	0.00	125,590.69
		Base	100.472552		1,770.83	0.00	125,590.69
532457BY3	ELI LILLY + CO	2.25% 15 May 2050	21 Aug 2020	25 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC	
10,000,000.000	1.000000 NJFH	Local	98.120000		68,750.00	0.00	9,812,000.00
		Base	98.120000		68,750.00	0.00	9,812,000.00
			25 Aug 2020	27 Aug 2020	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	97.219000		35,000.00	0.00	4,860,950.00
		Base	97.219000		35,000.00	0.00	4,860,950.00
532457BY3 Total							
15,000,000.000		Local			103,750.00	0.00	14,672,950.00
		Base			103,750.00	0.00	14,672,950.00
541056AA5	LOGAN MERGER SUB INC	5.5% 01 Sep 2027	14 Aug 2020	31 Aug 2020	BARCLAYS BANK PLC	USD/DTC	
99,000.000	1.000000 NJGS	Local	103.000000		0.00	0.00	101,970.00
		Base	103.000000		0.00	0.00	101,970.00
			14 Aug 2020	31 Aug 2020	BARCLAYS BANK PLC	USD/DTC	
696,000.000	1.000000 NJGS	Local	100.000000		0.00	0.00	696,000.00
		Base	100.000000		0.00	0.00	696,000.00
541056AA5	LOGAN MERGER SUB INC	5.5% 01 Sep 2027	14 Aug 2020	31 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
225,000.000	1.000000 NJFX	Local	100.000000		0.00	0.00	225,000.00
		Base	100.000000		0.00	0.00	225,000.00
541056AA5	LOGAN MERGER SUB INC	5.5% 01 Sep 2027	14 Aug 2020	31 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	139,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	139,000.00		
			Base	100.000000	0.00	0.00	0.00	139,000.00		
541056AA5	LOGAN MERGER SUB INC	5.5% 01 Sep 2027	Local	14 Aug 2020	31 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC			
	25,000.000	1.000000 NJFX	Local	102.875000	0.00	0.00	0.00	25,718.75		
			Base	102.875000	0.00	0.00	0.00	25,718.75		
			Local	14 Aug 2020	31 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC			
	25,000.000	1.000000 NJFX	Local	102.750000	0.00	0.00	0.00	25,687.50		
			Base	102.750000	0.00	0.00	0.00	25,687.50		
			Local	14 Aug 2020	31 Aug 2020	IMPERIAL CAPITAL LLC	USD/DTC			
	25,000.000	1.000000 NJFX	Local	102.750000	0.00	0.00	0.00	25,687.50		
			Base	102.750000	0.00	0.00	0.00	25,687.50		
541056AA5 Total	1,234,000.000		Local		0.00	0.00	0.00	1,239,063.75		
			Base		0.00	0.00	0.00	1,239,063.75		
552848AG8	MGIC INVESTMENT CORP	5.25% 15 Aug 2028	Local	06 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC			
	35,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	35,000.00		
			Base	100.000000	0.00	0.00	0.00	35,000.00		
552848AG8	MGIC INVESTMENT CORP	5.25% 15 Aug 2028	Local	06 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC			
	150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00		
			Base	100.000000	0.00	0.00	0.00	150,000.00		
552848AG8 Total	185,000.000		Local		0.00	0.00	0.00	185,000.00		
			Base		0.00	0.00	0.00	185,000.00		
57164PAF3	MARRIOTT OWNERSHIP RESOR	4.75% 15 Jan 2028	Local	06 Aug 2020	07 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC			
	110,000.000	1.000000 NJGP	Local	100.000000	2,060.97	0.00	0.00	110,000.00		
			Base	100.000000	2,060.97	0.00	0.00	110,000.00		
57164PAF3	MARRIOTT OWNERSHIP RESOR	4.75% 15 Jan 2028	Local	06 Aug 2020	07 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC			
	50,000.000	1.000000 NJFX	Local	100.000000	936.80	0.00	0.00	50,000.00		
			Base	100.000000	936.80	0.00	0.00	50,000.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
57164PAF3 Total							
160,000.000						Local	2,997.77
						Base	2,997.77
							0.00
							0.00
							0.00
							0.00
58547DAE9	MELCO RESORTS FINANCE	5.75% 21 Jul 2028	04 Aug 2020	11 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC	
200,000.000	1.000000 NJFX		101.000000			Local	638.89
			101.000000			Base	638.89
							0.00
							0.00
							0.00
							0.00
62886EAY4	NCR CORP	5% 01 Oct 2028	17 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
150,000.000	1.000000 NJGP		100.000000			Local	0.00
			100.000000			Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAY4	NCR CORP	5% 01 Oct 2028	17 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
150,000.000	1.000000 NJFX		100.000000			Local	0.00
			100.000000			Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAY4	NCR CORP	5% 01 Oct 2028	17 Aug 2020	20 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
7,000.000	1.000000 NJGS		100.000000			Local	0.00
			100.000000			Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAY4 Total							
307,000.000						Local	0.00
						Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAZ1	NCR CORP	5.25% 01 Oct 2030	17 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
100,000.000	1.000000 NJGP		100.000000			Local	0.00
			100.000000			Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAZ1	NCR CORP	5.25% 01 Oct 2030	17 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
75,000.000	1.000000 NJFX		100.000000			Local	0.00
			100.000000			Base	0.00
							0.00
							0.00
							0.00
							0.00
62886EAZ1 Total							
175,000.000						Local	0.00
						Base	0.00
							0.00
							0.00
							0.00
							0.00
63861CAC3	NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	03 Aug 2020	06 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	175,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	175,000.00	
				Base	100.000000	0.00	0.00	0.00	175,000.00	
63861CAC3	NATIONSTAR MTG HLD INC			5.5%	15 Aug 2028	03 Aug 2020	06 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
	25,000.000	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	25,000.00	
				Base	100.000000	0.00	0.00	0.00	25,000.00	
63861CAC3 Total										
	200,000.000			Local		0.00	0.00	0.00	200,000.00	
				Base		0.00	0.00	0.00	200,000.00	
644393AA8	NEW FORTRESS ENERGY INC			6.75%	15 Sep 2025	19 Aug 2020	OPEN	CANTOR FITZGERALD + CO	USD/DTC	
	7,000.000	1.000000	NJGQ	Local	100.750000	0.00	0.00	0.00	7,052.50	
				Base	100.750000	0.00	0.00	0.00	7,052.50	
					19 Aug 2020	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	448,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	448,000.00	
				Base	100.000000	0.00	0.00	0.00	448,000.00	
644393AA8	NEW FORTRESS ENERGY INC			6.75%	15 Sep 2025	19 Aug 2020	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	50,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00	
				Base	100.000000	0.00	0.00	0.00	50,000.00	
644393AA8	NEW FORTRESS ENERGY INC			6.75%	15 Sep 2025	20 Aug 2020	OPEN	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	3,000.000	1.000000	NJGQ	Local	100.750000	0.00	0.00	0.00	3,022.50	
				Base	100.750000	0.00	0.00	0.00	3,022.50	
					20 Aug 2020	OPEN		STATE STREET GLOBAL MARKETS	USD/DTC	
	7,000.000	1.000000	NJGQ	Local	100.780000	0.00	0.00	0.00	7,054.60	
				Base	100.780000	0.00	0.00	0.00	7,054.60	
					20 Aug 2020	OPEN		STIFEL NICOLAUS + CO INC	USD/DTC	
	14,000.000	1.000000	NJGQ	Local	100.750000	0.00	0.00	0.00	14,105.00	
				Base	100.750000	0.00	0.00	0.00	14,105.00	
					20 Aug 2020	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	30,000.000	1.000000	NJGQ	Local	100.875000	0.00	0.00	0.00	30,262.50	
				Base	100.875000	0.00	0.00	0.00	30,262.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
644393AA8	NEW FORTRESS ENERGY INC	6.75%	15 Sep 2025	19 Aug 2020	OPEN	MORGAN STANLEY CO INCORPORATED	USD/DTC
34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00
		Base	100.000000	0.00	0.00	0.00	34,000.00
644393AA8	NEW FORTRESS ENERGY INC	6.75%	15 Sep 2025	21 Aug 2020	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC
7,000.000	1.000000 NJGQ	Local	100.875000	0.00	0.00	0.00	7,061.25
		Base	100.875000	0.00	0.00	0.00	7,061.25
644393AA8 Total							
600,000.000		Local		0.00	0.00	0.00	600,558.35
		Base		0.00	0.00	0.00	600,558.35
674599EB7	OCCIDENTAL PETROLEUM COR	5.875%	01 Sep 2025	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
275,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	275,000.00
		Base	100.000000	0.00	0.00	0.00	275,000.00
			12 Aug 2020	26 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	99.875000	0.00	0.00	0.00	49,937.50
		Base	99.875000	0.00	0.00	0.00	49,937.50
674599EB7 Total							
325,000.000		Local		0.00	0.00	0.00	324,937.50
		Base		0.00	0.00	0.00	324,937.50
674599EC5	OCCIDENTAL PETROLEUM COR	6.375%	01 Sep 2028	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
200,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	200,000.00
		Base	100.000000	0.00	0.00	0.00	200,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	12 Aug 2020	26 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC
949,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	949,000.00
		Base	100.000000	0.00	0.00	0.00	949,000.00
			12 Aug 2020	26 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
106,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	106,000.00
		Base	100.000000	0.00	0.00	0.00	106,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	325,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	325,000.00
			Base	100.000000	0.00	0.00	325,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
	1,000,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	1,000,000.00
			Base	100.000000	0.00	0.00	1,000,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
	625,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	625,000.00
			Base	100.000000	0.00	0.00	625,000.00
674599ED3 Total							
	3,005,000.000		Local		0.00	0.00	3,005,000.00
			Base		0.00	0.00	3,005,000.00
682189AQ8	ON SEMICONDUCTOR CORP	3.875%	01 Sep 2028	18 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	398,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	398,000.00
			Base	100.000000	0.00	0.00	398,000.00
682189AQ8	ON SEMICONDUCTOR CORP	3.875%	01 Sep 2028	18 Aug 2020	21 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC
	34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	34,000.00
			Base	100.000000	0.00	0.00	34,000.00
682189AQ8	ON SEMICONDUCTOR CORP	3.875%	01 Sep 2028	18 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	250,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	250,000.00
			Base	100.000000	0.00	0.00	250,000.00
682189AQ8 Total							
	682,000.000		Local		0.00	0.00	682,000.00
			Base		0.00	0.00	682,000.00
69318FAH1	PBF HOLDING CO LLC	6%	15 Feb 2028	13 Aug 2020	17 Aug 2020	MARKETAXESS CORPORATION	USD/DTC
	220,000.000	1.000000 NJGS	Local	83.500000	73.33	0.00	183,700.00
			Base	83.500000	73.33	0.00	183,700.00
70959WAJ2	PENSKE AUTOMOTIVE GROUP	3.5%	01 Sep 2025	04 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	200,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	200,000.00
			Base	100.000000	0.00	0.00	200,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
70959WAJ2	PENSKE AUTOMOTIVE GROUP	3.5% 01 Sep 2025	04 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
70959WAJ2 Total							
350,000.000		Local		0.00	0.00	0.00	350,000.00
		Base		0.00	0.00	0.00	350,000.00
716748AL2	PETROQUEST ENERGY INC	10% 15 Feb 2024	17 Aug 2020	17 Aug 2020	AUTREPAT-INT RE	USD/DTC	
22,614.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	22,614.00
		Base	100.000000	0.00	0.00	0.00	22,614.00
721283AA7	PIKE CORP	5.5% 01 Sep 2028	19 Aug 2020	26 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
125,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	125,000.00
		Base	100.000000	0.00	0.00	0.00	125,000.00
737446AQ7	POST HOLDINGS INC	4.625% 15 Apr 2030	11 Aug 2020	14 Aug 2020	BARCLAYS BANK PLC	USD/DTC	
135,000.000	1.000000 NJGS	Local	105.500000	2,913.75	0.00	0.00	142,425.00
		Base	105.500000	2,913.75	0.00	0.00	142,425.00
74166MAF3	PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	06 Aug 2020	20 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC	
250,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	250,000.00
		Base	100.000000	0.00	0.00	0.00	250,000.00
747262AZ6	QVC INC	4.375% 01 Sep 2028	13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
500,000.000	1.000000 NJFJ	Local	100.000000	0.00	0.00	0.00	500,000.00
		Base	100.000000	0.00	0.00	0.00	500,000.00
74736KAH4	QORVO INC	4.375% 15 Oct 2029	21 Aug 2020	28 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
575,000.000	1.000000 NJGR	Local	102.765880	9,293.84	0.00	0.00	590,903.81
		Base	102.765880	9,293.84	0.00	0.00	590,903.81
74736KAH4	QORVO INC	4.375% 15 Oct 2029	21 Aug 2020	28 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
125,000.000	1.000000 NJFX	Local	102.541632	2,020.40	0.00	0.00	128,177.04
		Base	102.541632	2,020.40	0.00	0.00	128,177.04

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

74736KAH4 Total

700,000.000		Local		11,314.24	0.00	0.00	719,080.85
		Base		11,314.24	0.00	0.00	719,080.85

75281ABA6	RANGE RESOURCES CORP	5% 15 Mar 2023		11 Aug 2020		MARKETAXESS CORP	USD/DTC
250,000.000	1.000000 NJFJ		Local	98.471000	5,138.89	0.00	246,177.50
			Base	98.471000	5,138.89	0.00	246,177.50
				11 Aug 2020	CANCEL	MARKETAXESS CORP	USD/DTC
-250,000.000	1.000000 NJFJ		Local	98.471000	-5,138.89	0.00	-246,177.50
			Base	98.471000	-5,138.89	0.00	-246,177.50
				11 Aug 2020		MARKETAXESS CORP	USD/DTC
250,000.000	1.000000 NJFJ		Local	98.471000	5,138.89	0.00	246,177.50
			Base	98.471000	5,138.89	0.00	246,177.50
				11 Aug 2020	CANCEL	MARKETAXESS CORP	USD/DTC
-250,000.000	1.000000 NJFJ		Local	98.471000	-5,138.89	0.00	-246,177.50
			Base	98.471000	-5,138.89	0.00	-246,177.50
				14 Aug 2020	18 Aug 2020	JANE STREET EXECUTION SERVICES, LLC	USD/DTC
250,000.000	1.000000 NJFJ		Local	100.857000	5,312.50	0.00	252,142.50
			Base	100.857000	5,312.50	0.00	252,142.50
				11 Aug 2020	12 Aug 2020	MARKETAXESS CORP	USD/DTC
250,000.000	1.000000 NJFJ		Local	98.471000	5,138.89	0.00	246,177.50
			Base	98.471000	5,138.89	0.00	246,177.50

75281ABA6 Total

500,000.000		Local		10,451.39	0.00	0.00	498,320.00
		Base		10,451.39	0.00	0.00	498,320.00

75281ABC2	RANGE RESOURCES CORP	9.25% 01 Feb 2026		18 Aug 2020	OPEN	J P MORGAN SECURITIES INC	USD/DTC
250,000.000	1.000000 NJGS		Local	100.000000	1,927.08	0.00	250,000.00
			Base	100.000000	1,927.08	0.00	250,000.00
75281ABC2	RANGE RESOURCES CORP	9.25% 01 Feb 2026		18 Aug 2020	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC

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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	NJFX	Local	100.000000	1,156.25	0.00	0.00	150,000.00	
				Base	100.000000	1,156.25	0.00	0.00	150,000.00	
75281ABC2 Total	400,000.000			Local		3,083.33	0.00	0.00	400,000.00	
				Base		3,083.33	0.00	0.00	400,000.00	
78573NAF9	SABRE GLBL INC		7.375%	01 Sep 2025	20 Aug 2020	27 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	165,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	165,000.00	
				Base	100.000000	0.00	0.00	0.00	165,000.00	
78573NAF9	SABRE GLBL INC		7.375%	01 Sep 2025	20 Aug 2020	27 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	150,000.000	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	150,000.00	
				Base	100.000000	0.00	0.00	0.00	150,000.00	
78573NAF9	SABRE GLBL INC		7.375%	01 Sep 2025	20 Aug 2020	27 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	34,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00	
				Base	100.000000	0.00	0.00	0.00	34,000.00	
78573NAF9	SABRE GLBL INC		7.375%	01 Sep 2025	20 Aug 2020	27 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	75,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00	
				Base	100.000000	0.00	0.00	0.00	75,000.00	
78573NAF9 Total	424,000.000			Local		0.00	0.00	0.00	424,000.00	
				Base		0.00	0.00	0.00	424,000.00	
81728UAB0	SENSATA TECHNOLOGIES INC		3.75%	15 Feb 2031	03 Aug 2020	17 Aug 2020	BARCLAYS CAPITAL INC	USD/DTC		
	725,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	725,000.00	
				Base	100.000000	0.00	0.00	0.00	725,000.00	
81728UAB0	SENSATA TECHNOLOGIES INC		3.75%	15 Feb 2031	03 Aug 2020	17 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC		
	100,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	100,000.00	
				Base	100.000000	0.00	0.00	0.00	100,000.00	
81728UAB0	SENSATA TECHNOLOGIES INC		3.75%	15 Feb 2031	03 Aug 2020	17 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC		
	85,000.000	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	85,000.00	
				Base	100.000000	0.00	0.00	0.00	85,000.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
81728UAB0	SENSATA TECHNOLOGIES INC	3.75%	15 Feb 2031	03 Aug 2020	17 Aug 2020	BARCLAYS BANK PLC	USD/DTC
100,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	100,000.00
		Base	100.000000	0.00	0.00	0.00	100,000.00
81728UAB0 Total			Local	0.00	0.00	0.00	1,010,000.00
	1,010,000.000		Base	0.00	0.00	0.00	1,010,000.00
817565CF9	SERVICE CORP INTL	3.375%	15 Aug 2030	03 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
494,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	494,000.00
		Base	100.000000	0.00	0.00	0.00	494,000.00
817565CF9	SERVICE CORP INTL	3.375%	15 Aug 2030	03 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
225,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	225,000.00
		Base	100.000000	0.00	0.00	0.00	225,000.00
817565CF9	SERVICE CORP INTL	3.375%	15 Aug 2030	03 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
90,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	90,000.00
		Base	100.000000	0.00	0.00	0.00	90,000.00
817565CF9 Total			Local	0.00	0.00	0.00	809,000.00
	809,000.000		Base	0.00	0.00	0.00	809,000.00
845467AP4	SOUTHWESTERN ENERGY CO	8.375%	15 Sep 2028	18 Aug 2020	27 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00
		Base	100.000000	0.00	0.00	0.00	34,000.00
845467AP4	SOUTHWESTERN ENERGY CO	8.375%	15 Sep 2028	18 Aug 2020	27 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
171,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	171,000.00
		Base	100.000000	0.00	0.00	0.00	171,000.00
845467AP4	SOUTHWESTERN ENERGY CO	8.375%	15 Sep 2028	18 Aug 2020	27 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
		Base	100.000000	0.00	0.00	0.00	75,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
845467AP4 Total							
280,000.000			Local	0.00	0.00	0.00	280,000.00
			Base	0.00	0.00	0.00	280,000.00
85205TAL4	SPIRIT AEROSYSTEMS INC	7.5%	15 Apr 2025	06 Aug 2020	10 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC
101,000.000	1.000000 NJGS		Local	98.239000	2,377.71	0.00	99,221.39
			Base	98.239000	2,377.71	0.00	99,221.39
853496AD9	STANDARD INDUSTRIES INC	4.75%	15 Jan 2028	20 Aug 2020	24 Aug 2020	JANE STREET EXECUTION SERVICES, LLC	USD/DTC
250,000.000	1.000000 NJFJ		Local	105.285000	1,286.46	0.00	263,212.50
			Base	105.285000	1,286.46	0.00	263,212.50
853496AH0	STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	07 Aug 2020	21 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC
65,000.000	1.000000 NJGS		Local	100.000000	0.00	0.00	65,000.00
			Base	100.000000	0.00	0.00	65,000.00
853496AH0	STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	07 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
200,000.000	1.000000 NJGP		Local	100.000000	0.00	0.00	200,000.00
			Base	100.000000	0.00	0.00	200,000.00
853496AH0	STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	07 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
225,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	225,000.00
			Base	100.000000	0.00	0.00	225,000.00
853496AH0 Total							
490,000.000			Local		0.00	0.00	490,000.00
			Base		0.00	0.00	490,000.00
855030AN2	STAPLES INC	7.5%	15 Apr 2026	05 Aug 2020	07 Aug 2020	MARKETAXESS CORP	USD/DTC
55,000.000	1.000000 NJGR		Local	88.000000	1,283.33	0.00	48,400.00
			Base	88.000000	1,283.33	0.00	48,400.00
				12 Aug 2020	14 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC
255,000.000	1.000000 NJGR		Local	88.750000	6,321.88	0.00	226,312.50
			Base	88.750000	6,321.88	0.00	226,312.50

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Units/Original Face							

855030AN2 Total

310,000.000			Local		7,605.21	0.00	274,712.50
			Base		7,605.21	0.00	274,712.50

861036AA9	STL HOLDING CO LLC	7.5%	15 Feb 2026	05 Aug 2020	12 Aug 2020	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC
150,000.000	1.000000 NJGP		Local	100.000000	0.00	0.00	150,000.00
			Base	100.000000	0.00	0.00	150,000.00

861036AA9	STL HOLDING CO LLC	7.5%	15 Feb 2026	05 Aug 2020	12 Aug 2020	BNP PARIBAS U.S.A NEW YORK BRANCH	USD/DTC
86,000.000	1.000000 NJGS		Local	100.000000	0.00	0.00	86,000.00
			Base	100.000000	0.00	0.00	86,000.00

861036AA9 Total

236,000.000			Local		0.00	0.00	236,000.00
			Base		0.00	0.00	236,000.00

86389QAF9	STUDIO CITY FINANCE LTD	6.5%	15 Jan 2028	10 Aug 2020	12 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC
200,000.000	1.000000 NJFJ		Local	103.780000	975.00	0.00	207,560.00
			Base	103.780000	975.00	0.00	207,560.00

87612BBR2	TARGA RESOURCES PARTNERS	4.875%	01 Feb 2031	12 Aug 2020	18 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC
25,000.000	1.000000 NJFX		Local	100.250000	0.00	0.00	25,062.50
			Base	100.250000	0.00	0.00	25,062.50

				12 Aug 2020	18 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
25,000.000	1.000000 NJFX		Local	100.125000	0.00	0.00	25,031.25
			Base	100.125000	0.00	0.00	25,031.25

				11 Aug 2020	18 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC
225,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	225,000.00
			Base	100.000000	0.00	0.00	225,000.00

87612BBR2 Total

275,000.000			Local		0.00	0.00	275,093.75
			Base		0.00	0.00	275,093.75

879273AT7	TELECOM ARGENTINA SA	8.5%	06 Aug 2025	03 Aug 2020		EXCHANGE OFFER	USD/EUR
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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
497,000.000	1.000000 NJGR	Local	142.171557	6,537.92	0.00	0.00	706,592.64
497,000.000		Base	142.171557	6,537.92	0.00	0.00	706,592.64
			03 Aug 2020	CANCEL	EXCHANGE OFFER	USD/EUR	
-497,000.000	1.000000 NJGR	Local	142.171557	-6,537.92	0.00	0.00	-706,592.64
497,000.000		Base	142.171557	-6,537.92	0.00	0.00	-706,592.64
			03 Aug 2020		EXCHANGE OFFER	USD/EUR	
497,000.000	1.000000 NJGR	Local	143.487034	0.00	0.00	0.00	713,130.56
497,000.000		Base	143.487034	0.00	0.00	0.00	713,130.56
			03 Aug 2020	CANCEL	EXCHANGE OFFER	USD/EUR	
-497,000.000	1.000000 NJGR	Local	143.487034	0.00	0.00	0.00	-713,130.56
497,000.000		Base	143.487034	0.00	0.00	0.00	-713,130.56
			03 Aug 2020	07 Aug 2020	EXCHANGE OFFER	USD/EUR	
497,000.000	1.000000 NJGR	Local	143.495048	0.00	0.00	0.00	713,170.39
497,000.000		Base	143.495048	0.00	0.00	0.00	713,170.39
879273AT7 Total							
497,000.000		Local		0.00	0.00	0.00	713,170.39
2,485,000.000		Base		0.00	0.00	0.00	713,170.39
89469AAD6	TREEHOUSE FOODS INC	4% 01 Sep 2028	25 Aug 2020	OPEN	J P MORGAN SECURITIES INC	USD/DTC	
292,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	292,000.00
		Base	100.000000	0.00	0.00	0.00	292,000.00
89469AAD6	TREEHOUSE FOODS INC	4% 01 Sep 2028	25 Aug 2020	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	
134,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	134,000.00
		Base	100.000000	0.00	0.00	0.00	134,000.00
89469AAD6	TREEHOUSE FOODS INC	4% 01 Sep 2028	25 Aug 2020	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
89469AAD6 Total							
476,000.000		Local		0.00	0.00	0.00	476,000.00
		Base		0.00	0.00	0.00	476,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
896818AS0	TRIUMPH GROUP INC	8.875% 01 Jun 2024	05 Aug 2020	17 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
35,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	35,000.00
		Base	100.000000	0.00	0.00	0.00	35,000.00
896818AS0	TRIUMPH GROUP INC	8.875% 01 Jun 2024	05 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
		Base	100.000000	0.00	0.00	0.00	75,000.00
896818AS0	TRIUMPH GROUP INC	8.875% 01 Jun 2024	05 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
318,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	318,000.00
		Base	100.000000	0.00	0.00	0.00	318,000.00
896818AS0 Total							
428,000.000		Local		0.00	0.00	0.00	428,000.00
		Base		0.00	0.00	0.00	428,000.00
896945AA0	TRIPADVISOR INC	7% 15 Jul 2025	10 Aug 2020	12 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
225,000.000	1.000000 NJGS	Local	105.250000	1,443.75	0.00	0.00	236,812.50
		Base	105.250000	1,443.75	0.00	0.00	236,812.50
911363AM1	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	31 Jul 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
			31 Jul 2020	CANCEL	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
-50,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	-50,000.00
		Base	100.000000	0.00	0.00	0.00	-50,000.00
911363AM1	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	31 Jul 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
1,190,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	1,190,000.00
		Base	100.000000	0.00	0.00	0.00	1,190,000.00
			31 Jul 2020	CANCEL	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
-1,190,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	-1,190,000.00
		Base	100.000000	0.00	0.00	0.00	-1,190,000.00
911363AM1	UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	31 Jul 2020		BOFA SECURITIES, INC. / FIXED INCOM	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										
	225,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	225,000.00		
				Base	100.000000	0.00	0.00	0.00	225,000.00		
					31 Jul 2020	CANCEL	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC			
	-225,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	-225,000.00		
				Base	100.000000	0.00	0.00	0.00	-225,000.00		
911363AM1 Total				Local		0.00	0.00	0.00	0.00		
	0.000			Base		0.00	0.00	0.00	0.00		
91911XAW4	BAUSCH HEALTH AMERICAS	8.5%	31 Jan 2027	Local	12 Aug 2020	14 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC			
	425,000.000	1.000000	NJGP	Local	109.000000	1,404.86	0.00	0.00	463,250.00		
				Base	109.000000	1,404.86	0.00	0.00	463,250.00		
92047WAB7	VALVOLINE INC	4.375%	15 Aug 2025	Local	11 Aug 2020	12 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC			
	100,000.000	1.000000	NJGP	Local	99.525170	2,151.04	0.00	0.00	99,525.17		
				Base	99.525170	2,151.04	0.00	0.00	99,525.17		
92243WAA1	VEDANTA HD MAURITIUS II	13%	21 Aug 2023	Local	17 Aug 2020	21 Aug 2020	J.P. MORGAN SECURITIES PLC	USD/EUR			
	1,150,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,150,000.00		
				Base	100.000000	0.00	0.00	0.00	1,150,000.00		
					17 Aug 2020		J.P. MORGAN SECURITIES PLC	USD/EUR			
	1,150,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,150,000.00		
				Base	100.000000	0.00	0.00	0.00	1,150,000.00		
					17 Aug 2020	CANCEL	J.P. MORGAN SECURITIES PLC	USD/EUR			
	-1,150,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	-1,150,000.00		
				Base	100.000000	0.00	0.00	0.00	-1,150,000.00		
92243WAA1 Total				Local		0.00	0.00	0.00	1,150,000.00		
	1,150,000.000			Base		0.00	0.00	0.00	1,150,000.00		
92243XAC5	VEDANTA HD MAURITIUS II	13%	21 Aug 2023	Local	17 Aug 2020		J.P. MORGAN SECURITIES PLC	USD/EUR			
	1,150,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,150,000.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
1,150,000.000	Base	100.000000	0.00	0.00	0.00	1,150,000.00	
		17 Aug 2020	CANCEL		J.P. MORGAN SECURITIES PLC	USD/EUR	
-1,150,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	-1,150,000.00	
1,150,000.000	Base	100.000000	0.00	0.00	0.00	-1,150,000.00	
		17 Aug 2020			J.P. MORGAN SECURITIES PLC	USD/EUR	
1,150,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	1,150,000.00	
1,150,000.000	Base	100.000000	0.00	0.00	0.00	1,150,000.00	
		17 Aug 2020	CANCEL		J.P. MORGAN SECURITIES PLC	USD/EUR	
-1,150,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	-1,150,000.00	
1,150,000.000	Base	100.000000	0.00	0.00	0.00	-1,150,000.00	
92243XAC5 Total							
0.000	Local		0.00	0.00	0.00	0.00	
4,600,000.000	Base		0.00	0.00	0.00	0.00	
92346LAE3	VERITAS US INC/BERMUDA L	7.5% 01 Sep 2025	13 Aug 2020	20 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
5,000.000	1.000000 NJGQ	Local	100.375000	0.00	0.00	5,018.75	
	Base		100.375000	0.00	0.00	5,018.75	
		13 Aug 2020	20 Aug 2020		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
16,000.000	1.000000 NJGQ	Local	100.500000	0.00	0.00	16,080.00	
	Base		100.500000	0.00	0.00	16,080.00	
		13 Aug 2020	20 Aug 2020		OPPENHEIMER + CO. INC.	USD/DTC	
5,000.000	1.000000 NJGQ	Local	100.375000	0.00	0.00	5,018.75	
	Base		100.375000	0.00	0.00	5,018.75	
		13 Aug 2020	20 Aug 2020		PERSHING LLC	USD/DTC	
9,000.000	1.000000 NJGQ	Local	100.500000	0.00	0.00	9,045.00	
	Base		100.500000	0.00	0.00	9,045.00	
		13 Aug 2020	20 Aug 2020		PERSHING LLC	USD/DTC	
9,000.000	1.000000 NJGQ	Local	100.500000	0.00	0.00	9,045.00	
	Base		100.500000	0.00	0.00	9,045.00	
		13 Aug 2020	20 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
278,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	278,000.00
		Base	100.000000	0.00	0.00	0.00	278,000.00
			13 Aug 2020	20 Aug 2020	ROBERT W. BAIRD CO. INCORPORATED	USD/DTC	
3,000.000	1.000000 NJGQ	Local	100.625000	0.00	0.00	0.00	3,018.75
		Base	100.625000	0.00	0.00	0.00	3,018.75
			13 Aug 2020	20 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
7,000.000	1.000000 NJGQ	Local	100.625000	0.00	0.00	0.00	7,043.75
		Base	100.625000	0.00	0.00	0.00	7,043.75
			14 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
4,000.000	1.000000 NJGQ	Local	100.875000	0.00	0.00	0.00	4,035.00
		Base	100.875000	0.00	0.00	0.00	4,035.00
			14 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
14,000.000	1.000000 NJGQ	Local	100.875000	0.00	0.00	0.00	14,122.50
		Base	100.875000	0.00	0.00	0.00	14,122.50
			14 Aug 2020	20 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
20,000.000	1.000000 NJGQ	Local	100.750000	0.00	0.00	0.00	20,150.00
		Base	100.750000	0.00	0.00	0.00	20,150.00
			14 Aug 2020	20 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
8,000.000	1.000000 NJGQ	Local	100.750000	0.00	0.00	0.00	8,060.00
		Base	100.750000	0.00	0.00	0.00	8,060.00
92346LAE3	VERITAS US INC/BERMUDA L	7.5% 01 Sep 2025	13 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
67,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	67,000.00
		Base	100.000000	0.00	0.00	0.00	67,000.00
92346LAE3	VERITAS US INC/BERMUDA L	7.5% 01 Sep 2025	13 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
225,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	225,000.00
		Base	100.000000	0.00	0.00	0.00	225,000.00
92346LAE3	VERITAS US INC/BERMUDA L	7.5% 01 Sep 2025	17 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
7,000.000	1.000000 NJGQ	Local	101.250000	0.00	0.00	0.00	7,087.50
		Base	101.250000	0.00	0.00	0.00	7,087.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		17 Aug 2020	20 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
9,000.000	1.000000 NJGQ	Local	101.500000	0.00	0.00	0.00	9,135.00
		Base	101.500000	0.00	0.00	0.00	9,135.00
		17 Aug 2020	20 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
12,000.000	1.000000 NJGQ	Local	101.750000	0.00	0.00	0.00	12,210.00
		Base	101.750000	0.00	0.00	0.00	12,210.00
		18 Aug 2020	20 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
12,000.000	1.000000 NJGQ	Local	101.750000	0.00	0.00	0.00	12,210.00
		Base	101.750000	0.00	0.00	0.00	12,210.00
92346LAE3 Total							
710,000.000		Local		0.00	0.00	0.00	711,280.00
		Base		0.00	0.00	0.00	711,280.00
92535WAA8	VERSCEND ESCROW CORP	9.75%	15 Aug 2026	11 Aug 2020	13 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
250,000.000	1.000000 NJGP	Local	109.750000	12,052.08	0.00	0.00	274,375.00
		Base	109.750000	12,052.08	0.00	0.00	274,375.00
92826CAQ5	VISA INC	2%	15 Aug 2050	10 Aug 2020	17 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC
75,000,000.000	1.000000 NJFH	Local	98.928000	0.00	0.00	0.00	74,196,000.00
		Base	98.928000	0.00	0.00	0.00	74,196,000.00
92933BAR5	WMG ACQUISITION CORP	3%	15 Feb 2031	06 Aug 2020	12 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
200,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	200,000.00
		Base	100.000000	0.00	0.00	0.00	200,000.00
95081QAN4	WESCO DISTRIBUTION INC	7.125%	15 Jun 2025	20 Aug 2020	24 Aug 2020	MARKETAXESS CORPORATION	USD/DTC
200,000.000	1.000000 NJFJ	Local	108.613000	2,850.00	0.00	0.00	217,226.00
		Base	108.613000	2,850.00	0.00	0.00	217,226.00
96950GAE2	WILLIAMS SCOTSMAN INTL	4.625%	15 Aug 2028	11 Aug 2020	25 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
97382WAA1	WINDSTREAM ESCROW LLC		7.75%	15 Aug 2028	11 Aug 2020	25 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC		
	135,000.000	1.000000 NJGS		Local	100.000000	0.00	0.00	0.00	135,000.00	
				Base	100.000000	0.00	0.00	0.00	135,000.00	
97382WAA1	WINDSTREAM ESCROW LLC		7.75%	15 Aug 2028	11 Aug 2020	25 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	150,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	150,000.00	
				Base	100.000000	0.00	0.00	0.00	150,000.00	
97382WAA1	WINDSTREAM ESCROW LLC		7.75%	15 Aug 2028	11 Aug 2020	25 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC		
	225,000.000	1.000000 NJGP		Local	100.000000	0.00	0.00	0.00	225,000.00	
				Base	100.000000	0.00	0.00	0.00	225,000.00	
97382WAA1 Total	510,000.000			Local		0.00	0.00	0.00	510,000.00	
				Base		0.00	0.00	0.00	510,000.00	
98311AAB1	WYNDHAM HOTELS + RESORTS		4.375%	15 Aug 2028	10 Aug 2020	13 Aug 2020	BARCLAYS BANK PLC	USD/DTC		
	200,000.000	1.000000 NJGS		Local	100.000000	0.00	0.00	0.00	200,000.00	
				Base	100.000000	0.00	0.00	0.00	200,000.00	
983133AB5	WYNN RESORTS FINANCE LLC		7.75%	15 Apr 2025	13 Aug 2020	17 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC		
	25,000.000	1.000000 NJGP		Local	105.000000	661.98	0.00	0.00	26,250.00	
				Base	105.000000	661.98	0.00	0.00	26,250.00	
98313RAH9	WYNN MACAU LTD		5.625%	26 Aug 2028	19 Aug 2020	26 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	200,000.000	1.000000 NJGP		Local	100.000000	0.00	0.00	0.00	200,000.00	
				Base	100.000000	0.00	0.00	0.00	200,000.00	
98313RAH9	WYNN MACAU LTD		5.625%	26 Aug 2028	19 Aug 2020	26 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	225,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	225,000.00	
				Base	100.000000	0.00	0.00	0.00	225,000.00	
98313RAH9 Total	425,000.000			Local		0.00	0.00	0.00	425,000.00	
				Base		0.00	0.00	0.00	425,000.00	
98372MAA3	XHR LP		6.375%	15 Aug 2025	11 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face									
	34,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	34,000.00		
			Base	100.000000	0.00	0.00	0.00	34,000.00		
98372MAA3	XHR LP	6.375%	15 Aug 2025	11 Aug 2020	18 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC			
	150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00		
			Base	100.000000	0.00	0.00	0.00	150,000.00		
98372MAA3 Total										
	184,000.000		Local		0.00	0.00	0.00	184,000.00		
			Base		0.00	0.00	0.00	184,000.00		
98421MAA4	XEROX HOLDINGS CORP	5%	15 Aug 2025	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC			
	255,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	255,000.00		
			Base	100.000000	0.00	0.00	0.00	255,000.00		
98421MAA4	XEROX HOLDINGS CORP	5%	15 Aug 2025	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC			
	335,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	335,000.00		
			Base	100.000000	0.00	0.00	0.00	335,000.00		
98421MAA4	XEROX HOLDINGS CORP	5%	15 Aug 2025	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC			
	100,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	100,000.00		
			Base	100.000000	0.00	0.00	0.00	100,000.00		
				17 Aug 2020	24 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC			
	75,000.000	1.000000 NJFX	Local	100.750000	187.50	0.00	0.00	75,562.50		
			Base	100.750000	187.50	0.00	0.00	75,562.50		
98421MAA4 Total										
	765,000.000		Local		187.50	0.00	0.00	765,562.50		
			Base		187.50	0.00	0.00	765,562.50		
98421MAB2	XEROX HOLDINGS CORP	5.5%	15 Aug 2028	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC			
	199,000.000	1.000000 NJGS	Local	100.750000	0.00	0.00	0.00	200,492.50		
			Base	100.750000	0.00	0.00	0.00	200,492.50		
				04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC			
	335,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	335,000.00		
			Base	100.000000	0.00	0.00	0.00	335,000.00		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
		05 Aug 2020	07 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
133,000.000	1.000000 NJGS	Local	101.750000	20.32	0.00	0.00	135,327.50
		Base	101.750000	20.32	0.00	0.00	135,327.50
		05 Aug 2020	07 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
133,000.000	1.000000 NJGS	Local	102.000000	20.32	0.00	0.00	135,660.00
		Base	102.000000	20.32	0.00	0.00	135,660.00
98421MAB2	XEROX HOLDINGS CORP	5.5%	15 Aug 2028	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC
100,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	100,000.00
		Base	100.000000	0.00	0.00	0.00	100,000.00
98421MAB2	XEROX HOLDINGS CORP	5.5%	15 Aug 2028	17 Aug 2020	24 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
335,000.000	1.000000 NJGS	Local	102.500000	921.25	0.00	0.00	343,375.00
		Base	102.500000	921.25	0.00	0.00	343,375.00
98421MAB2	XEROX HOLDINGS CORP	5.5%	15 Aug 2028	17 Aug 2020	24 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
75,000.000	1.000000 NJFX	Local	102.500000	206.25	0.00	0.00	76,875.00
		Base	102.500000	206.25	0.00	0.00	76,875.00
98421MAB2 Total							
1,310,000.000		Local		1,168.14	0.00	0.00	1,326,730.00
		Base		1,168.14	0.00	0.00	1,326,730.00
AC11PZ0Y4	LEVIATHAN BOND LTD	6.75%	30 Jun 2030	04 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
		Base	100.000000	0.00	0.00	0.00	75,000.00
			04 Aug 2020	CANCEL		J.P. MORGAN SECURITIES LLC	USD/DTC
-75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	-75,000.00
		Base	100.000000	0.00	0.00	0.00	-75,000.00
			04 Aug 2020	18 Aug 2020		J.P. MORGAN SECURITIES PLC	USD/EUR
75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
		Base	100.000000	0.00	0.00	0.00	75,000.00

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

ACI1PZ0Y4 Total

75,000.000			Local			0.00	0.00	0.00	75,000.00
			Base			0.00	0.00	0.00	75,000.00

ACI1PZ1S6	LEVIATHAN BOND LTD	6.5%	30 Jun 2027	04 Aug 2020		J.P. MORGAN SECURITIES LLC		USD/DTC	
100,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	100,000.00
				Base	100.000000	0.00	0.00	0.00	100,000.00
				04 Aug 2020	CANCEL	J.P. MORGAN SECURITIES LLC		USD/DTC	
-100,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	-100,000.00
				Base	100.000000	0.00	0.00	0.00	-100,000.00
				04 Aug 2020	20 Aug 2020	2 J.P. MORGAN SECURITIES PLC		USD/EUR	
100,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	100,000.00
				Base	100.000000	0.00	0.00	0.00	100,000.00

ACI1PZ1S6 Total

100,000.000			Local			0.00	0.00	0.00	100,000.00
			Base			0.00	0.00	0.00	100,000.00

ACI1PZBL0	LEVIATHAN BOND LTD	6.125%	30 Jun 2025	04 Aug 2020		J.P. MORGAN SECURITIES LLC		USD/DTC	
75,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	75,000.00
				Base	100.000000	0.00	0.00	0.00	75,000.00
				04 Aug 2020	CANCEL	J.P. MORGAN SECURITIES LLC		USD/DTC	
-75,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	-75,000.00
				Base	100.000000	0.00	0.00	0.00	-75,000.00
				04 Aug 2020	20 Aug 2020	2 J.P. MORGAN SECURITIES PLC		USD/EUR	
75,000.000	1.000000 NJFX			Local	100.000000	0.00	0.00	0.00	75,000.00
				Base	100.000000	0.00	0.00	0.00	75,000.00

ACI1PZBL0 Total

75,000.000			Local			0.00	0.00	0.00	75,000.00
			Base			0.00	0.00	0.00	75,000.00

G37585AC3	GASLOG LTD	8.875%	22 Mar 2022	05 Aug 2020	07 Aug 2020	UBS SECURITIES LLC		USD/DTC	
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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	NJGS	Local	95.100000	45.61	0.00	0.00	4,755.00	
				Base	95.100000	45.61	0.00	0.00	4,755.00	
J7596PAK5	SOFTBANK GROUP CORP 1% 31 Dec 2099			19 Aug 2020	21 Aug 2020		BARCLAYS CAPITAL	USD/EUR		
	365,000.000	1.000000	NJGS	Local	98.000000	1,946.67	0.00	0.00	357,700.00	
				Base	98.000000	1,946.67	0.00	0.00	357,700.00	
US DOLLAR Total										
	226,809,614.000			Local		451,886.83	0.00	0.00	229,330,199.08	
	8,585,000.000			Base		451,886.83	0.00	0.00	229,330,199.08	
FIXED INCOME Total										
	227,503,614.000									
	8,585,000.000			Base		456,923.58	0.00	0.00	230,139,662.45	
PURCHASE Total										
	245,576,377.910									
	8,585,000.000			Base		456,923.58	0.00	0.00	248,212,426.36	

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

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.118%	31 Dec 2030	03 Aug 2020	03 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,718,377.500	1.000000 NJGR	Local	100.000000	0.00	0.00	1,718,377.50	
			Base	100.000000	0.00	0.00	1,718,377.50	
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	0.010	1.000000 NJGP	Local	100.000000	0.00	0.00	0.01	
			Base	100.000000	0.00	0.00	0.01	
7839989D1	SSC GOVERNMENT MM GVMXX	0.125%	31 Dec 2030	04 Aug 2020	04 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	217,126.000	1.000000 NJFX	Local	100.000000	0.00	0.00	217,126.00	
			Base	100.000000	0.00	0.00	217,126.00	
				31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	153,433.250	1.000000 NJFX	Local	100.000000	0.00	0.00	153,433.25	
			Base	100.000000	0.00	0.00	153,433.25	
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	05 Aug 2020	05 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	308,999.990	1.000000 NJGQ	Local	100.000000	0.00	0.00	308,999.99	
			Base	100.000000	0.00	0.00	308,999.99	
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	155,282.750	1.000000 NJGS	Local	100.000000	0.00	0.00	155,282.75	
			Base	100.000000	0.00	0.00	155,282.75	
7839989D1	SSC GOVERNMENT MM GVMXX	0.125%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	507,276.040	1.000000 NJFX	Local	100.000000	0.00	0.00	507,276.04	
			Base	100.000000	0.00	0.00	507,276.04	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.119%	31 Dec 2030	06 Aug 2020	06 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
820,428.830	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	820,428.83
		Base	100.000000	0.00	0.00	0.00	820,428.83
7839989D1	SSC GOVERNMENT MM GVMXX	0.105%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
166,129.880	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	166,129.88
		Base	100.000000	0.00	0.00	0.00	166,129.88
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
324,971.740	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	324,971.74
		Base	100.000000	0.00	0.00	0.00	324,971.74
7839989D1	SSC GOVERNMENT MM GVMXX	0.117%	31 Dec 2030	07 Aug 2020	07 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,238.130	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,238.13
		Base	100.000000	0.00	0.00	0.00	1,238.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.106%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
280,838.050	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	280,838.05
		Base	100.000000	0.00	0.00	0.00	280,838.05
7839989D1	SSC GOVERNMENT MM GVMXX	0.123%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
567,768.040	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	567,768.04
		Base	100.000000	0.00	0.00	0.00	567,768.04
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
483,091.360	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	483,091.36
		Base	100.000000	0.00	0.00	0.00	483,091.36
7839989D1	SSC GOVERNMENT MM GVMXX	0.108%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
33,272.790	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	33,272.79

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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	100.000000	0.00	0.00	0.00	33,272.79
7839989D1	SSC GOVERNMENT MM GVMXX	0.117%	31 Dec 2030	10 Aug 2020	10 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	824,919.190	1.000000	NJFX	Local	100.000000	0.00	824,919.19
		Base	100.000000	0.00	0.00	0.00	824,919.19
7839989D1	SSC GOVERNMENT MM GVMXX	0.125%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	241,120.650	1.000000	NJFX	Local	100.000000	0.00	241,120.65
		Base	100.000000	0.00	0.00	0.00	241,120.65
7839989D1	SSC GOVERNMENT MM GVMXX	0.120%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	647,864.370	1.000000	NJGS	Local	100.000000	0.00	647,864.37
		Base	100.000000	0.00	0.00	0.00	647,864.37
7839989D1	SSC GOVERNMENT MM GVMXX	0.108%	31 Dec 2030	11 Aug 2020	11 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	1,016,262.080	1.000000	NJGR	Local	100.000000	0.00	1,016,262.08
		Base	100.000000	0.00	0.00	0.00	1,016,262.08
7839989D1	SSC GOVERNMENT MM GVMXX	0.108%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	42,263.340	1.000000	NJGQ	Local	100.000000	0.00	42,263.34
		Base	100.000000	0.00	0.00	0.00	42,263.34
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	12 Aug 2020	12 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	149,999.990	1.000000	NJGP	Local	100.000000	0.00	149,999.99
		Base	100.000000	0.00	0.00	0.00	149,999.99
			31 Dec 2030	13 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	432,047.660	1.000000	NJGP	Local	100.000000	0.00	432,047.66
		Base	100.000000	0.00	0.00	0.00	432,047.66
7839989D1	SSC GOVERNMENT MM GVMXX	0.120%	31 Dec 2030	13 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds			
Units/Original Face									
	128,522.480	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	128,522.48
				Base	100.000000	0.00	0.00	0.00	128,522.48
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	226,489.420	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	226,489.42
				Base	100.000000	0.00	0.00	0.00	226,489.42
7839989D1	SSC GOVERNMENT MM GVMXX	0.108%	31 Dec 2030	14 Aug 2020	14 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	38,423.190	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	38,423.19
				Base	100.000000	0.00	0.00	0.00	38,423.19
7839989D1	SSC GOVERNMENT MM GVMXX	0.120%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	81,292.330	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	81,292.33
				Base	100.000000	0.00	0.00	0.00	81,292.33
7839989D1	SSC GOVERNMENT MM GVMXX	0.097%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	168,404.750	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	168,404.75
				Base	100.000000	0.00	0.00	0.00	168,404.75
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	694,405.130	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	694,405.13
				Base	100.000000	0.00	0.00	0.00	694,405.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.108%	31 Dec 2030	17 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	2,440,205.990	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	2,440,205.99
				Base	100.000000	0.00	0.00	0.00	2,440,205.99
7839989D1	SSC GOVERNMENT MM GVMXX	0.105%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	110,000.000	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	110,000.00
				Base	100.000000	0.00	0.00	0.00	110,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.097%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face								
	388,028.200	1.000000	NJGR	Local	100.000000	0.00	0.00	388,028.20
				Base	100.000000	0.00	0.00	388,028.20
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,108,749.620	1.000000	NJGQ	Local	100.000000	0.00	0.00	1,108,749.62
				Base	100.000000	0.00	0.00	1,108,749.62
7839989D1	SSC GOVERNMENT MM GVMXX	0.125%	31 Dec 2030	18 Aug 2020	18 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,150,989.050	1.000000	NJFX	Local	100.000000	0.00	0.00	1,150,989.05
				Base	100.000000	0.00	0.00	1,150,989.05
7839989D1	SSC GOVERNMENT MM GVMXX	0.115%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	744,797.940	1.000000	NJFX	Local	100.000000	0.00	0.00	744,797.94
				Base	100.000000	0.00	0.00	744,797.94
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	49,531.880	1.000000	NJGQ	Local	100.000000	0.00	0.00	49,531.88
				Base	100.000000	0.00	0.00	49,531.88
7839989D1	SSC GOVERNMENT MM GVMXX	0.106%	31 Dec 2030	20 Aug 2020	20 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	123,106.870	1.000000	NJGP	Local	100.000000	0.00	0.00	123,106.87
				Base	100.000000	0.00	0.00	123,106.87
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	467,774.160	1.000000	NJFX	Local	100.000000	0.00	0.00	467,774.16
				Base	100.000000	0.00	0.00	467,774.16
7839989D1	SSC GOVERNMENT MM GVMXX	0.073%	31 Dec 2030	21 Aug 2020	21 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,563,334.600	1.000000	NJGR	Local	100.000000	0.00	0.00	1,563,334.60
				Base	100.000000	0.00	0.00	1,563,334.60

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
7839989D1	SSC GOVERNMENT MM GVMXX	0.106%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
225,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	225,000.00
		Base	100.000000	0.00	0.00	0.00	225,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,457,058.220	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	1,457,058.22
		Base	100.000000	0.00	0.00	0.00	1,457,058.22
7839989D1	SSC GOVERNMENT MM GVMXX	0.084%	31 Dec 2030	25 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,041,993.010	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	1,041,993.01
		Base	100.000000	0.00	0.00	0.00	1,041,993.01
7839989D1	SSC GOVERNMENT MM GVMXX	0.085%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
801,196.210	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	801,196.21
		Base	100.000000	0.00	0.00	0.00	801,196.21
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
714,259.180	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	714,259.18
		Base	100.000000	0.00	0.00	0.00	714,259.18
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,075,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	1,075,000.00
		Base	100.000000	0.00	0.00	0.00	1,075,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.050%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
464,346.750	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	464,346.75
		Base	100.000000	0.00	0.00	0.00	464,346.75
7839989D1	SSC GOVERNMENT MM GVMXX	0.120%	31 Dec 2030	26 Aug 2020	26 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
1,054,650.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	1,054,650.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.000000	0.00	0.00	0.00	1,054,650.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	15,182.630	1.000000	NJGR	Local	100.000000	0.00	15,182.63
		Base	100.000000	0.00	0.00	0.00	15,182.63
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	19,599.120	1.000000	NJGQ	Local	100.000000	0.00	19,599.12
		Base	100.000000	0.00	0.00	0.00	19,599.12
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	149,999.990	1.000000	NJFX	Local	100.000000	0.00	149,999.99
		Base	100.000000	0.00	0.00	0.00	149,999.99
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	27 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	150,000.000	1.000000	NJGP	Local	100.000000	0.00	150,000.00
		Base	100.000000	0.00	0.00	0.00	150,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	29,016.390	1.000000	NJGR	Local	100.000000	0.00	29,016.39
		Base	100.000000	0.00	0.00	0.00	29,016.39
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	28 Aug 2020	28 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	50,000.000	1.000000	NJFX	Local	100.000000	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.042%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	310,749.870	1.000000	NJGQ	Local	100.000000	0.00	310,749.87
		Base	100.000000	0.00	0.00	0.00	310,749.87
7839989D1	SSC GOVERNMENT MM GVMXX	0.043%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW

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Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	260,189.980	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	260,189.98	
			Base	100.000000	0.00	0.00	0.00	260,189.98	
7839989D1	SSC GOVERNMENT MM GVMXX	0.103%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	237,737.500	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	237,737.50	
			Base	100.000000	0.00	0.00	0.00	237,737.50	
7839989D1	SSC GOVERNMENT MM GVMXX	0.111%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	825,516.010	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	825,516.01	
			Base	100.000000	0.00	0.00	0.00	825,516.01	
7839989D1	SSC GOVERNMENT MM GVMXX	0.086%	31 Dec 2030	31 Aug 2020	31 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/CSW		
	72,299.550	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	72,299.55	
			Base	100.000000	0.00	0.00	0.00	72,299.55	
7839989D1 Total									
	27,530,561.660		Local		0.00	0.00	0.00	27,530,561.66	
			Base		0.00	0.00	0.00	27,530,561.66	
US DOLLAR Total									
	27,530,561.660		Local		0.00	0.00	0.00	27,530,561.66	
			Base		0.00	0.00	0.00	27,530,561.66	
CASH EQUIVALENTS Total									
	27,530,561.660								
			Base		0.00	0.00	0.00	27,530,561.66	
EQUITY									
US DOLLAR									
614880102	MOOD MEDIA CORP		COMMON STOCK	06 Aug 2020	11 Aug 2020	5 WORTHLESS SECURITIES	USD/DTC		
	87,411.000	1.000000 NJFX	Local	0.000000	0.00	0.00	0.00	0.00	
			Base	0.000000	0.00	0.00	0.00	0.00	

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

US DOLLAR Total

87,411.000	Local	0.00	0.00	0.00	0.00
	Base	0.00	0.00	0.00	0.00

EQUITY Total

87,411.000	Base	0.00	0.00	0.00	0.00
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FIXED INCOME

EURO CURRENCY

INTERNATIONAL

ACIOVTQ09	INTRUM AB	2.75%	15 Jul 2022	06 Aug 2020	10 Aug 2020	4 PRINCIPAL PAYMENTS CORP BDS	EUR/EUR
63,332.800	0.844381 NJGQ	Local	100.000000	0.00	0.00	0.00	63,332.80
		Base	118.429950	0.00	0.00	0.00	75,005.00

INTERNATIONAL Total

63,332.800	Local	0.00	0.00	0.00	63,332.80
	Base	0.00	0.00	0.00	75,005.00

EURO CURRENCY Total

63,332.800	Local	0.00	0.00	0.00	63,332.80
	Base	0.00	0.00	0.00	75,005.00

US DOLLAR

00109AAB3	AES PANAMA GENERATION HL	4.375%	31 May 2030	11 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC
500,000.000	1.000000 NJFJ	Local	102.250000	0.00	0.00	0.00	511,250.00
500,000.000		Base	102.250000	0.00	0.00	0.00	511,250.00
			11 Aug 2020	CANCEL		J.P. MORGAN SECURITIES LLC	USD/DTC
-500,000.000	1.000000 NJFJ	Local	102.250000	0.00	0.00	0.00	-511,250.00
500,000.000		Base	102.250000	0.00	0.00	0.00	-511,250.00
			11 Aug 2020	14 Aug 2020		MORGAN STANLEY & CO. LLC	USD/DTC

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
500,000.000	1.000000 NJFJ	Local	102.150000	0.00	0.00	0.00	510,750.00
500,000.000		Base	102.150000	0.00	0.00	0.00	510,750.00
			13 Aug 2020	17 Aug 2020	MORGAN STANLEY & CO. LLC	USD/DTC	
500,000.000	1.000000 NJFJ	Local	102.400000	182.29	0.00	0.00	512,000.00
500,000.000		Base	102.400000	182.29	0.00	0.00	512,000.00
			20 Aug 2020	24 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
500,000.000	1.000000 NJFJ	Local	102.540000	607.64	0.00	0.00	512,700.00
500,000.000		Base	102.540000	607.64	0.00	0.00	512,700.00
00109AAB3 Total							
1,500,000.000		Local		789.93	0.00	0.00	1,535,450.00
2,500,000.000		Base		789.93	0.00	0.00	1,535,450.00
00175PAB9	AMN HEALTHCARE INC	4.625%	01 Oct 2027	24 Aug 2020	26 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC
25,000.000	1.000000 NJFX	Local	102.750000	465.71	0.00	0.00	25,687.50
		Base	102.750000	465.71	0.00	0.00	25,687.50
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC
7,000.000	1.000000 NJGS	Local	100.750000	0.00	0.00	0.00	7,052.50
		Base	100.750000	0.00	0.00	0.00	7,052.50
001846AA2	ANGI GROUP LLC	3.875%	15 Aug 2028	13 Aug 2020	20 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC
25,000.000	1.000000 NJFX	Local	100.500000	0.00	0.00	0.00	25,125.00
		Base	100.500000	0.00	0.00	0.00	25,125.00
			13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.500000	0.00	0.00	0.00	25,125.00
		Base	100.500000	0.00	0.00	0.00	25,125.00
			13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.750000	0.00	0.00	0.00	50,375.00
		Base	100.750000	0.00	0.00	0.00	50,375.00
			13 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC.	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.250000	0.00	0.00	0.00	25,062.50
		Base	100.250000	0.00	0.00	0.00	25,062.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
001846AA2 Total							
132,000.000			Local		0.00	0.00	132,740.00
			Base		0.00	0.00	132,740.00
00772BAQ4	AERCAP IRELAND CAP/GLOBA	4.625% 30 Oct 2020	19 Aug 2020	19 Aug 2020	CALLED BONDS	USD/DTC	
150,000.000	1.000000 NJFX		Local	100.783600	2,100.52	0.00	151,175.40
			Base	100.783600	2,100.52	0.00	151,175.40
00774MAN5	AERCAP IRELAND CAP/GLOBA	6.5% 15 Jul 2025	11 Aug 2020	13 Aug 2020	PERSHING LLC	USD/DTC	
150,000.000	1.000000 NJFX		Local	107.777000	1,760.42	0.00	161,665.50
			Base	107.777000	1,760.42	0.00	161,665.50
00912XAV6	AIR LEASE CORP	3.625% 01 Apr 2027	05 Aug 2020	07 Aug 2020	TD SECURITIES USA LLC	USD/DTC	
144,000.000	1.000000 NJGQ		Local	98.106000	1,827.00	0.00	141,272.64
			Base	98.106000	1,827.00	0.00	141,272.64
00914AAA0	AIR LEASE CORP	4.25% 01 Feb 2024	17 Aug 2020	19 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
10,000.000	1.000000 NJGQ		Local	104.841000	21.25	0.00	10,484.10
			Base	104.841000	21.25	0.00	10,484.10
00914AAD4	AIR LEASE CORP	2.25% 15 Jan 2023	13 Aug 2020	17 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
19,000.000	1.000000 NJGQ		Local	99.943000	38.00	0.00	18,989.17
			Base	99.943000	38.00	0.00	18,989.17
01306GAB9	PROVINCE OF ALBERTA	1.75% 26 Aug 2020	26 Aug 2020	26 Aug 2020	MATURITY	USD/DTC	
10,000,000.000	1.000000 NJFN		Local	100.000000	0.00	0.00	10,000,000.00
			Base	100.000000	0.00	0.00	10,000,000.00
013092AD3	ALBERTSONS COS/SAFEWAY	3.5% 15 Feb 2023	11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
125,000.000	1.000000 NJFX		Local	102.500000	2,284.72	0.00	128,125.00
			Base	102.500000	2,284.72	0.00	128,125.00
013093AB5	ALBERTSONS COS/SAFEWAY	6.625% 15 Jun 2024	07 Aug 2020	10 Aug 2020	PERSHING LLC	USD/DTC	
441,000.000	1.000000 NJGQ		Local	103.883000	4,463.59	0.00	458,124.03
			Base	103.883000	4,463.59	0.00	458,124.03

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
013093AB5	ALBERTSONS COS/SAFEWAY	6.625%	15 Jun 2024	10 Aug 2020	12 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
50,000.000	1.000000 NJFX	Local	103.875000	524.48	0.00	0.00	51,937.50
		Base	103.875000	524.48	0.00	0.00	51,937.50
013093AB5 Total							
491,000.000		Local		4,988.07	0.00	0.00	510,061.53
		Base		4,988.07	0.00	0.00	510,061.53
02005NBJ8	ALLY FINANCIAL INC	5.8%	01 May 2025	18 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC.	USD/DTC
329,000.000	1.000000 NJGQ	Local	116.172000	6,996.73	0.00	0.00	382,205.88
		Base	116.172000	6,996.73	0.00	0.00	382,205.88
023771S58	AMERICAN AIRLINES INC	11.75%	15 Jul 2025	10 Aug 2020	12 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC
170,000.000	1.000000 NJGS	Local	96.500000	2,330.42	0.00	0.00	164,050.00
		Base	96.500000	2,330.42	0.00	0.00	164,050.00
			10 Aug 2020	12 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
6,000.000	1.000000 NJGS	Local	96.125000	82.25	0.00	0.00	5,767.50
		Base	96.125000	82.25	0.00	0.00	5,767.50
			10 Aug 2020	12 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
16,000.000	1.000000 NJGS	Local	96.125000	219.33	0.00	0.00	15,380.00
		Base	96.125000	219.33	0.00	0.00	15,380.00
023771S58 Total							
192,000.000		Local		2,632.00	0.00	0.00	185,197.50
		Base		2,632.00	0.00	0.00	185,197.50
024747AF4	ABC SUPPLY CO INC	4%	15 Jan 2028	11 Aug 2020		WELLS FARGO SECURITIES, LLC	USD/DTC
481,000.000	1.000000 NJGQ	Local	103.750000	0.00	0.00	0.00	499,037.50
		Base	103.750000	0.00	0.00	0.00	499,037.50
			11 Aug 2020	CANCEL		WELLS FARGO SECURITIES, LLC	USD/DTC
-481,000.000	1.000000 NJGQ	Local	103.750000	0.00	0.00	0.00	-499,037.50
		Base	103.750000	0.00	0.00	0.00	-499,037.50
			11 Aug 2020	13 Aug 2020		WELLS FARGO SECURITIES LLC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	481,000.000	1.000000	NJGQ	Local	103.750000	1,496.45	0.00	0.00	499,037.50	
				Base	103.750000	1,496.45	0.00	0.00	499,037.50	
024747AF4 Total	481,000.000			Local		1,496.45	0.00	0.00	499,037.50	
				Base		1,496.45	0.00	0.00	499,037.50	
03674PAL7	ANTERO RESOURCES CORP 5.375% 01 Nov 2021			17 Aug 2020	18 Aug 2020		TENDER OFFER	USD/DTC		
	244,000.000	1.000000	NJGQ	Local	98.000000	3,898.06	0.00	0.00	239,120.00	
				Base	98.000000	3,898.06	0.00	0.00	239,120.00	
03674XAC0	ANTERO RESOURCES CORP 5.125% 01 Dec 2022			24 Aug 2020	25 Aug 2020		TENDER OFFER	USD/DTC		
	66,000.000	1.000000	NJFX	Local	83.000000	789.25	0.00	0.00	54,780.00	
				Base	83.000000	789.25	0.00	0.00	54,780.00	
037411AW5	APACHE CORP 5.1% 01 Sep 2040			07 Aug 2020	11 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC		
	50,000.000	1.000000	NJFX	Local	101.750000	1,133.33	0.00	0.00	50,875.00	
				Base	101.750000	1,133.33	0.00	0.00	50,875.00	
					11 Aug 2020	13 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	25,000.000	1.000000	NJFX	Local	101.000000	573.75	0.00	0.00	25,250.00	
				Base	101.000000	573.75	0.00	0.00	25,250.00	
					11 Aug 2020	13 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	101.125000	573.75	0.00	0.00	25,281.25	
				Base	101.125000	573.75	0.00	0.00	25,281.25	
037411AW5 Total	100,000.000			Local		2,280.83	0.00	0.00	101,406.25	
				Base		2,280.83	0.00	0.00	101,406.25	
037411BH7	APACHE CORP 4.625% 15 Nov 2025			03 Aug 2020	17 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC		
	200,000.000	1.000000	NJGS	Local	100.250000	0.00	0.00	0.00	200,500.00	
				Base	100.250000	0.00	0.00	0.00	200,500.00	
					03 Aug 2020	17 Aug 2020		MIZUHO SECURITIES USA INC	USD/DTC	
	133,000.000	1.000000	NJGS	Local	100.250000	0.00	0.00	0.00	133,332.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	100.250000	0.00	0.00	0.00	133,332.50
		03 Aug 2020	17 Aug 2020		BMO CAPITAL MARKETS CORP.	USD/DTC	
133,000.000	1.000000 NJGS	Local	100.625000	0.00	0.00	0.00	133,831.25
		Base	100.625000	0.00	0.00	0.00	133,831.25
		03 Aug 2020	17 Aug 2020		STATE STREET BANK AND TRUST COMPANY	USD/DTC	
199,000.000	1.000000 NJGS	Local	100.970000	0.00	0.00	0.00	200,930.30
		Base	100.970000	0.00	0.00	0.00	200,930.30
037411BH7	APACHE CORP	4.625%	15 Nov 2025	05 Aug 2020	17 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
50,000.000	1.000000 NJFX	Local	102.250000	0.00	0.00	0.00	51,125.00
		Base	102.250000	0.00	0.00	0.00	51,125.00
		06 Aug 2020	17 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.250000	0.00	0.00	0.00	25,562.50
		Base	102.250000	0.00	0.00	0.00	25,562.50
		11 Aug 2020	17 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX	Local	102.500000	0.00	0.00	0.00	51,250.00
		Base	102.500000	0.00	0.00	0.00	51,250.00
037411BH7 Total							
790,000.000		Local		0.00	0.00	0.00	796,531.55
		Base		0.00	0.00	0.00	796,531.55
037411BJ3	APACHE CORP	4.875%	15 Nov 2027	04 Aug 2020	17 Aug 2020	BMO CAPITAL MARKETS CORP.	USD/DTC
255,000.000	1.000000 NJGS	Local	100.375000	0.00	0.00	0.00	255,956.25
		Base	100.375000	0.00	0.00	0.00	255,956.25
037411BJ3	APACHE CORP	4.875%	15 Nov 2027	04 Aug 2020	17 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
25,000.000	1.000000 NJFX	Local	100.375000	0.00	0.00	0.00	25,093.75
		Base	100.375000	0.00	0.00	0.00	25,093.75
		07 Aug 2020	17 Aug 2020		J.P. MORGAN SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX	Local	101.875000	0.00	0.00	0.00	25,468.75
		Base	101.875000	0.00	0.00	0.00	25,468.75
		07 Aug 2020	17 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	25,000.000	1.000000	NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00	
				Base	102.000000	0.00	0.00	0.00	25,500.00	
037411BJ3 Total	330,000.000			Local		0.00	0.00	0.00	332,018.75	
				Base		0.00	0.00	0.00	332,018.75	
037833CG3	APPLE INC		3% 09 Feb 2024	Local	10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC		
	15,000,000.000	1.000000	NJFH	Local	108.490000	3,750.00	0.00	0.00	16,273,500.00	
				Base	108.490000	3,750.00	0.00	0.00	16,273,500.00	
038522AR9	ARAMARK SERVICES INC		6.375% 01 May 2025	Local	12 Aug 2020	14 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC		
	125,000.000	1.000000	NJGP	Local	104.187500	2,368.49	0.00	0.00	130,234.38	
				Base	104.187500	2,368.49	0.00	0.00	130,234.38	
046507AA7	AT HOME HOLDING III INC		8.75% 01 Sep 2025	Local	14 Aug 2020	20 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC		
	100,000.000	1.000000	NJFX	Local	102.500000	0.00	0.00	0.00	102,500.00	
				Base	102.500000	0.00	0.00	0.00	102,500.00	
					27 Aug 2020	31 Aug 2020	MARKETAXESS CORPORATION	USD/DTC		
	25,000.000	1.000000	NJFX	Local	102.319000	66.84	0.00	0.00	25,579.75	
				Base	102.319000	66.84	0.00	0.00	25,579.75	
046507AA7 Total	125,000.000			Local		66.84	0.00	0.00	128,079.75	
				Base		66.84	0.00	0.00	128,079.75	
05608QAA5	BY CROWN PARENT/BY BOND		4.25% 31 Jan 2026	Local	10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC		
	195,000.000	1.000000	NJGS	Local	102.625000	276.25	0.00	0.00	200,118.75	
				Base	102.625000	276.25	0.00	0.00	200,118.75	
06051GGA1	BANK OF AMERICA CORP		3.248% 21 Oct 2027	Local	06 Aug 2020	10 Aug 2020	SUSQUEHANNA FINANCIAL GROUP	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	112.667000	98,342.22	0.00	0.00	11,266,700.00	
				Base	112.667000	98,342.22	0.00	0.00	11,266,700.00	
06051GHT9	BANK OF AMERICA CORP		1% 23 Apr 2027	Local	31 Aug 2020	OPEN	MORGAN STANLEY & CO. LLC	USD/DTC		
	15,000,000.000	1.000000	NJFH	Local	112.371000	191,296.25	0.00	0.00	16,855,650.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	112.371000		191,296.25	0.00	0.00	16,855,650.00
071734AF4	BAUSCH HEALTH COS INC	7.25% 30 May 2029	06 Aug 2020	10 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
184,000.000	1.000000 NJGS	Local	110.500000	2,593.89	0.00	0.00	203,320.00
	Base	110.500000		2,593.89	0.00	0.00	203,320.00
085790AY9	BERRY GLOBAL INC	5.125% 15 Jul 2023	16 Aug 2020	17 Aug 2020	1 CALLED BONDS	USD/DTC	
43,000.000	1.000000 NJFJ	Local	101.281000	189.77	0.00	0.00	43,550.83
	Base	101.281000		189.77	0.00	0.00	43,550.83
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	12 Aug 2020	26 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
35,000.000	1.000000 NJGS	Local	101.000000	0.00	0.00	0.00	35,350.00
	Base	101.000000		0.00	0.00	0.00	35,350.00
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	12 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
25,000.000	1.000000 NJFX	Local	101.250000	0.00	0.00	0.00	25,312.50
	Base	101.250000		0.00	0.00	0.00	25,312.50
092174AA9	BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	20 Aug 2020	26 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC	
300,000.000	1.000000 NJFJ	Local	100.774000	0.00	0.00	0.00	302,322.00
	Base	100.774000		0.00	0.00	0.00	302,322.00
092174AA9 Total	360,000.000		Local		0.00	0.00	362,984.50
			Base		0.00	0.00	362,984.50
09951LAA1	BOOZ ALLEN HAMILTON INC	3.875% 01 Sep 2028	12 Aug 2020	24 Aug 2020	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
35,000.000	1.000000 NJGS	Local	101.250000	0.00	0.00	0.00	35,437.50
	Base	101.250000		0.00	0.00	0.00	35,437.50
103304BR1	BOYD GAMING CORP	4.75% 01 Dec 2027	14 Aug 2020	20 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
217,000.000	1.000000 NJGQ	Local	100.000000	2,261.92	0.00	0.00	217,000.00
	Base	100.000000		2,261.92	0.00	0.00	217,000.00
103304BR1	BOYD GAMING CORP	4.75% 01 Dec 2027	14 Aug 2020	20 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
75,000.000	1.000000 NJGR	Local	100.000000	781.77	0.00	0.00	75,000.00
	Base	100.000000		781.77	0.00	0.00	75,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
103304BR1 Total							
292,000.000			Local		3,043.69	0.00	292,000.00
			Base		3,043.69	0.00	292,000.00
10524PAB6	BRAND INDUSTRIAL SERVICE	8.5% 15 Jul 2025	26 Aug 2020	28 Aug 2020	PENSERRA SECURITIES	USD/DTC	
300,000.000	1.000000 NJFJ		Local	96.000000	3,045.83	0.00	288,000.00
			Base	96.000000	3,045.83	0.00	288,000.00
11135FAP6	BROADCOM INC	4.15% 15 Nov 2030	07 Aug 2020	11 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
355,000.000	1.000000 NJGQ		Local	99.891636	3,805.88	0.00	354,615.31
			Base	99.891636	3,805.88	0.00	354,615.31
12008RAM9	BUILDERS FIRSTSOURCE INC	6.75% 01 Jun 2027	04 Aug 2020	06 Aug 2020	BARCLAYS BANK PLC	USD/DTC	
115,000.000	1.000000 NJGS		Local	110.000000	1,401.56	0.00	126,500.00
			Base	110.000000	1,401.56	0.00	126,500.00
				06 Aug 2020	10 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
95,000.000	1.000000 NJGS		Local	109.750000	1,229.06	0.00	104,262.50
			Base	109.750000	1,229.06	0.00	104,262.50
12008RAM9 Total							
210,000.000			Local		2,630.62	0.00	230,762.50
			Base		2,630.62	0.00	230,762.50
1248EPBX0	CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	20 Aug 2020	24 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
570,000.000	1.000000 NJGQ		Local	105.220000	1,820.83	0.00	599,754.00
			Base	105.220000	1,820.83	0.00	599,754.00
1248EPCD3	CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	19 Aug 2020	21 Aug 2020	MERRILL LYNCH PROFESSIONAL CLEARING	USD/DTC	
285,000.000	1.000000 NJGQ		Local	106.680000	6,392.71	0.00	304,038.00
			Base	106.680000	6,392.71	0.00	304,038.00
12513GBF5	CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	10 Aug 2020	13 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
25,000.000	1.000000 NJFX		Local	101.000000	0.00	0.00	25,250.00
			Base	101.000000	0.00	0.00	25,250.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		11 Aug 2020	13 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.875000	0.00	0.00	0.00	50,437.50
		Base	100.875000	0.00	0.00	0.00	50,437.50
		14 Aug 2020	18 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.375000	22.57	0.00	0.00	50,187.50
		Base	100.375000	22.57	0.00	0.00	50,187.50
		20 Aug 2020	24 Aug 2020		MORGAN STANLEY CO INCORPORATED	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.750000	24.83	0.00	0.00	25,187.50
		Base	100.750000	24.83	0.00	0.00	25,187.50
12513GBF5 Total							
150,000.000		Local		47.40	0.00	0.00	151,062.50
		Base		47.40	0.00	0.00	151,062.50
12621EAL7	CNO FINANCIAL GROUP INC	5.25%	30 May 2029	17 Aug 2020	19 Aug 2020	FIRST UNION NATL BK CHARLOTTE	USD/DTC
110,000.000	1.000000 NJGS	Local	116.000000	1,267.29	0.00	0.00	127,600.00
		Base	116.000000	1,267.29	0.00	0.00	127,600.00
		19 Aug 2020	21 Aug 2020		MARKETAXESS CORPORATION	USD/DTC	
150,000.000	1.000000 NJGS	Local	116.371000	1,771.88	0.00	0.00	174,556.50
		Base	116.371000	1,771.88	0.00	0.00	174,556.50
12621EAL7 Total							
260,000.000		Local		3,039.17	0.00	0.00	302,156.50
		Base		3,039.17	0.00	0.00	302,156.50
126307BD8	CSC HOLDINGS LLC	4.625%	01 Dec 2030	04 Aug 2020	17 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
200,000.000	1.000000 NJGS	Local	103.250000	1,567.36	0.00	0.00	206,500.00
		Base	103.250000	1,567.36	0.00	0.00	206,500.00
		04 Aug 2020			DEUTSCHE BANK SECURITIES INC	USD/DTC	
332,000.000	1.000000 NJGS	Local	103.180000	2,132.64	0.00	0.00	342,557.60
		Base	103.180000	2,132.64	0.00	0.00	342,557.60
		04 Aug 2020	CANCEL		DEUTSCHE BANK SECURITIES INC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	-332,000.000	1.000000	NJGS	Local	103.180000	-2,132.64		0.00	0.00	-342,557.60
				Base	103.180000	-2,132.64		0.00	0.00	-342,557.60
					03 Aug 2020	17 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/DTC		
	133,000.000	1.000000	NJGS	Local	103.437500	1,042.30		0.00	0.00	137,571.88
				Base	103.437500	1,042.30		0.00	0.00	137,571.88
					04 Aug 2020	17 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	332,000.000	1.000000	NJGS	Local	103.180000	2,601.82		0.00	0.00	342,557.60
				Base	103.180000	2,601.82		0.00	0.00	342,557.60
126307BD8 Total	665,000.000			Local		5,211.48		0.00	0.00	686,629.48
				Base		5,211.48		0.00	0.00	686,629.48
126307BF3	CSC HOLDINGS LLC	3.375%	15 Feb 2031	04 Aug 2020	17 Aug 2020		CREDIT AGRICOLE CIB	USD/DTC		
	335,000.000	1.000000	NJGS	Local	100.000000	0.00		0.00	0.00	335,000.00
				Base	100.000000	0.00		0.00	0.00	335,000.00
12652HAE8	CSI COMPRESSCO LP/FINANC	10%	01 Apr 2026	27 Aug 2020	31 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	108,000.000	1.000000	NJFJ	Local	73.000000	1,718.25		0.00	0.00	78,840.00
				Base	73.000000	1,718.25		0.00	0.00	78,840.00
12686NAT2	TELECOM ARGENTINA SA	6.5%	15 Jun 2021	03 Aug 2020			EXCHANGE OFFER	USD/EUR		
	710,000.000	1.000000	NJGR	Local	132.440923	6,537.92		0.00	0.00	940,330.56
				Base	132.440923	6,537.92		0.00	0.00	940,330.56
					03 Aug 2020	CANCEL	EXCHANGE OFFER	USD/EUR		
	-710,000.000	1.000000	NJGR	Local	132.440923	-6,537.92		0.00	0.00	-940,330.56
				Base	132.440923	-6,537.92		0.00	0.00	-940,330.56
					03 Aug 2020	07 Aug 2020	EXCHANGE OFFER	USD/EUR		
	710,000.000	1.000000	NJGR	Local	132.446533	6,537.92		0.00	0.00	940,370.39
				Base	132.446533	6,537.92		0.00	0.00	940,370.39
12686NAT2 Total	710,000.000			Local		6,537.92		0.00	0.00	940,370.39
				Base		6,537.92		0.00	0.00	940,370.39

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Units/Original Face							
131347CJ3	CALPINE CORP	5.5% 01 Feb 2024	12 Aug 2020	12 Aug 2020	CALLED BONDS	USD/DTC	
250,000.000	1.000000 NJFJ	Local	101.375000	420.14	0.00	0.00	253,437.50
		Base	101.375000	420.14	0.00	0.00	253,437.50
131347CJ3	CALPINE CORP	5.5% 01 Feb 2024	12 Aug 2020	12 Aug 2020	CALLED BONDS	USD/DTC	
150,000.000	1.000000 NJFX	Local	101.375000	252.08	0.00	0.00	152,062.50
		Base	101.375000	252.08	0.00	0.00	152,062.50
131347CJ3 Total							
400,000.000		Local		672.22	0.00	0.00	405,500.00
		Base		672.22	0.00	0.00	405,500.00
14282LAC7	CARLSON TRAVEL INC	9.5% 15 Dec 2024	19 Aug 2020	21 Aug 2020	EXCHANGE OFFER	USD/DTC	
400,000.000	1.000000 NJFX	Local	100.000000	6,966.67	0.00	0.00	400,000.00
		Base	100.000000	6,966.67	0.00	0.00	400,000.00
143658BJ0	CARNIVAL CORP	9.875% 01 Aug 2027	14 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
65,000.000	1.000000 NJGS	Local	100.500000	0.00	0.00	0.00	65,325.00
		Base	100.500000	0.00	0.00	0.00	65,325.00
14739LAB8	CASCADES INC/USA INC	5.375% 15 Jan 2028	10 Aug 2020	17 Aug 2020	FIRST UNION NATL BK CHARLOTTE	USD/DTC	
67,000.000	1.000000 NJGS	Local	104.500000	320.11	0.00	0.00	70,015.00
		Base	104.500000	320.11	0.00	0.00	70,015.00
15135BAR2	CENTENE CORP	4.25% 15 Dec 2027	07 Aug 2020	10 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC	
550,000.000	1.000000 NJGQ	Local	107.156000	3,571.18	0.00	0.00	589,358.00
		Base	107.156000	3,571.18	0.00	0.00	589,358.00
156700BC9	CENTURYLINK INC	4% 15 Feb 2027	12 Aug 2020	14 Aug 2020	BNP PARIBAS SECURITIES BOND	USD/DTC	
740,000.000	1.000000 NJGR	Local	102.751000	16,444.44	0.00	0.00	760,357.40
		Base	102.751000	16,444.44	0.00	0.00	760,357.40
165167DD6	CHESAPEAKE ENERGY CORP	11.5% 01 Jan 2025	04 Aug 2020	06 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
40,000.000	1.000000 NJGR	Local	9.625000	0.00	0.00	0.00	3,850.00
		Base	9.625000	0.00	0.00	0.00	3,850.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		04 Aug 2020	06 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
170,000.000	1.000000 NJGR	Local	9.500000	0.00	0.00	0.00	16,150.00
		Base	9.500000	0.00	0.00	0.00	16,150.00
		05 Aug 2020	07 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
230,000.000	1.000000 NJGR	Local	9.375000	0.00	0.00	0.00	21,562.50
		Base	9.375000	0.00	0.00	0.00	21,562.50
165167DD6	CHESAPEAKE ENERGY CORP	11.5%	01 Jan 2025	12 Aug 2020	14 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC
325,000.000	1.000000 NJFJ	Local	10.500000	0.00	0.00	0.00	34,125.00
		Base	10.500000	0.00	0.00	0.00	34,125.00
165167DD6 Total							
765,000.000		Local		0.00	0.00	0.00	75,687.50
		Base		0.00	0.00	0.00	75,687.50
171798AE1	CIMAREX ENERGY CO	4.375%	15 Mar 2029	03 Aug 2020	05 Aug 2020	BOFA SECURITIES, INC.	USD/DTC
50,000.000	1.000000 NJFX	Local	104.079000	850.69	0.00	0.00	52,039.50
		Base	104.079000	850.69	0.00	0.00	52,039.50
172441AZ0	CINEMARK USA INC	4.875%	01 Jun 2023	20 Aug 2020	24 Aug 2020	MARKETAXESS CORPORATION	USD/DTC
300,000.000	1.000000 NJFJ	Local	89.238000	3,371.88	0.00	0.00	267,714.00
		Base	89.238000	3,371.88	0.00	0.00	267,714.00
172967JZ5	CITIGROUP INC	1%	29 Dec 2049	11 Aug 2020	13 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC
125,000.000	1.000000 NJFX	Local	98.500000	3,677.43	0.00	0.00	123,125.00
		Base	98.500000	3,677.43	0.00	0.00	123,125.00
18538RAJ2	CLEARWATER PAPER CORP	4.75%	15 Aug 2028	11 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC
34,000.000	1.000000 NJGS	Local	101.000000	0.00	0.00	0.00	34,340.00
		Base	101.000000	0.00	0.00	0.00	34,340.00
20337YAA5	COMMSCOPE TECH LLC	6%	15 Jun 2025	04 Aug 2020	06 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC
500,000.000	1.000000 NJGP	Local	102.500000	4,250.00	0.00	0.00	512,500.00
		Base	102.500000	4,250.00	0.00	0.00	512,500.00
20337YAA5	COMMSCOPE TECH LLC	6%	15 Jun 2025	21 Aug 2020	21 Aug 2020	CALLED BONDS	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	57,000.000	1.000000	NJGS	Local	103.000000	627.00	0.00	0.00	58,710.00	
				Base	103.000000	627.00	0.00	0.00	58,710.00	
20337YAA5	COMMSCOPE TECH LLC			6% 15 Jun 2025	21 Aug 2020	21 Aug 2020	CALLED BONDS	USD/DTC		
	30,000.000	1.000000	NJFX	Local	103.000000	330.00	0.00	0.00	30,900.00	
				Base	103.000000	330.00	0.00	0.00	30,900.00	
20337YAA5	COMMSCOPE TECH LLC			6% 15 Jun 2025	21 Aug 2020	21 Aug 2020	CALLED BONDS	USD/DTC		
	33,000.000	1.000000	NJFJ	Local	103.000000	363.00	0.00	0.00	33,990.00	
				Base	103.000000	363.00	0.00	0.00	33,990.00	
20337YAA5 Total	620,000.000			Local		5,570.00	0.00	0.00	636,100.00	
				Base		5,570.00	0.00	0.00	636,100.00	
22282EAJ1	COVANTA HOLDING CORP			5% 01 Sep 2030	11 Aug 2020	25 Aug 2020	ROBERT W. BAIRD CO. INCORPORATED	USD/DTC		
	199,000.000	1.000000	NJGS	Local	100.625000	0.00	0.00	0.00	200,243.75	
				Base	100.625000	0.00	0.00	0.00	200,243.75	
					11 Aug 2020	25 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/DTC		
	66,000.000	1.000000	NJGS	Local	100.845000	0.00	0.00	0.00	66,557.70	
				Base	100.845000	0.00	0.00	0.00	66,557.70	
22282EAJ1	COVANTA HOLDING CORP			5% 01 Sep 2030	11 Aug 2020	25 Aug 2020	PERSHING LLC	USD/DTC		
	25,000.000	1.000000	NJFX	Local	100.750000	0.00	0.00	0.00	25,187.50	
				Base	100.750000	0.00	0.00	0.00	25,187.50	
22282EAJ1 Total	290,000.000			Local		0.00	0.00	0.00	291,988.95	
				Base		0.00	0.00	0.00	291,988.95	
225436AA2	CREDIT SUISSE GROUP AG			1% 29 Dec 2049	05 Aug 2020	07 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	475,000.000	1.000000	NJGR	Local	107.625000	4,040.80	0.00	0.00	511,218.75	
				Base	107.625000	4,040.80	0.00	0.00	511,218.75	
23110AAA4	CUMULUS MEDIA NEW HLDGS			6.75% 01 Jul 2026	11 Aug 2020	13 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	75,000.000	1.000000	NJGP	Local	91.500000	590.63	0.00	0.00	68,625.00	
				Base	91.500000	590.63	0.00	0.00	68,625.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		11 Aug 2020	13 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
5,000.000	1.000000 NJGP	Local	90.750000	39.38	0.00	0.00	4,537.50
		Base	90.750000	39.38	0.00	0.00	4,537.50
		18 Aug 2020	20 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
120,000.000	1.000000 NJGP	Local	90.750000	1,102.50	0.00	0.00	108,900.00
		Base	90.750000	1,102.50	0.00	0.00	108,900.00
23110AAA4 Total							
200,000.000		Local		1,732.51	0.00	0.00	182,062.50
		Base		1,732.51	0.00	0.00	182,062.50
23918KAR9	DAVITA INC	5% 01 May 2025	21 Aug 2020	21 Aug 2020	CALLED BONDS	USD/DTC	
210,000.000	1.000000 NJGQ	Local	102.500000	3,208.33	0.00	0.00	215,250.00
		Base	102.500000	3,208.33	0.00	0.00	215,250.00
23918KAR9	DAVITA INC	5% 01 May 2025	21 Aug 2020	21 Aug 2020	CALLED BONDS	USD/DTC	
663,000.000	1.000000 NJGS	Local	102.500000	10,129.17	0.00	0.00	679,575.00
		Base	102.500000	10,129.17	0.00	0.00	679,575.00
23918KAR9 Total							
873,000.000		Local		13,337.50	0.00	0.00	894,825.00
		Base		13,337.50	0.00	0.00	894,825.00
23918KAT5	DAVITA INC	3.75% 15 Feb 2031	06 Aug 2020	11 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
167,000.000	1.000000 NJGS	Local	100.250000	0.00	0.00	0.00	167,417.50
		Base	100.250000	0.00	0.00	0.00	167,417.50
23918KAT5	DAVITA INC	3.75% 15 Feb 2031	07 Aug 2020	11 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
			07 Aug 2020	11 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	25,000.00
		Base	100.000000	0.00	0.00	0.00	25,000.00
23918KAT5	DAVITA INC	3.75% 15 Feb 2031	10 Aug 2020	12 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	334,000.000	1.000000 NJGS	Local	100.000000	34.79	0.00	334,000.00
			Base	100.000000	34.79	0.00	334,000.00
23918KAT5	DAVITA INC	3.75% 15 Feb 2031	07 Aug 2020	11 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
	25,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	25,000.00
			Base	100.000000	0.00	0.00	25,000.00
23918KAT5	DAVITA INC	3.75% 15 Feb 2031	17 Aug 2020	19 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	133,000.000	1.000000 NJGS	Local	98.250000	110.83	0.00	130,672.50
			Base	98.250000	110.83	0.00	130,672.50
				17 Aug 2020	19 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
	67,000.000	1.000000 NJGS	Local	98.250000	55.83	0.00	65,827.50
			Base	98.250000	55.83	0.00	65,827.50
				18 Aug 2020	20 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
	134,000.000	1.000000 NJGS	Local	98.250000	125.63	0.00	131,655.00
			Base	98.250000	125.63	0.00	131,655.00
23918KAT5 Total							
	935,000.000		Local		327.08	0.00	929,572.50
			Base		327.08	0.00	929,572.50
24703DBB6	DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	18 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC.	USD/DTC	
	166,000.000	1.000000 NJGQ	Local	117.178000	944.13	0.00	194,515.48
			Base	117.178000	944.13	0.00	194,515.48
24703DBC4	DELL INT LLC / EMC CORP	6.1% 15 Jul 2027	11 Aug 2020	13 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	100,000.000	1.000000 NJFX	Local	118.528000	474.44	0.00	118,528.00
			Base	118.528000	474.44	0.00	118,528.00
24703DBD2	DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	11 Aug 2020	13 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
	75,000.000	1.000000 NJFX	Local	122.722000	361.67	0.00	92,041.50
			Base	122.722000	361.67	0.00	92,041.50
24718PAA5	DELPHI TECHNOLOGIES PLC	5% 01 Oct 2025	06 Aug 2020	10 Aug 2020	BARCLAYS BANK PLC	USD/DTC	
	280,000.000	1.000000 NJGS	Local	113.250000	5,016.67	0.00	317,100.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
	Base	113.250000		5,016.67	0.00	0.00	317,100.00		
247361ZX9	DELTA AIR LINES INC	7% 01 May 2025	26 Aug 2020	28 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC			
153,000.000	1.000000 NJGQ	Local	108.625000	3,540.25	0.00	0.00	166,196.25		
	Base	108.625000		3,540.25	0.00	0.00	166,196.25		
247916AF6	DENBURY RESOURCES INC	9% 15 May 2021	18 Aug 2020	20 Aug 2020	CANACCORD GENUITY INC.	USD/DTC			
122,000.000	1.000000 NJGQ	Local	49.500000	0.00	0.00	0.00	60,390.00		
	Base	49.500000		0.00	0.00	0.00	60,390.00		
247916AH2	DENBURY RESOURCES INC	9.25% 31 Mar 2022	14 Aug 2020	18 Aug 2020	MARKETAXESS CORPORATION	USD/DTC			
215,000.000	1.000000 NJFJ	Local	49.464000	0.00	0.00	0.00	106,347.60		
	Base	49.464000		0.00	0.00	0.00	106,347.60		
247916AH2	DENBURY RESOURCES INC	9.25% 31 Mar 2022	18 Aug 2020	20 Aug 2020	CANACCORD GENUITY INC.	USD/DTC			
157,000.000	1.000000 NJGQ	Local	49.500000	0.00	0.00	0.00	77,715.00		
	Base	49.500000		0.00	0.00	0.00	77,715.00		
247916AH2 Total									
372,000.000		Local		0.00	0.00	0.00	184,062.60		
	Base			0.00	0.00	0.00	184,062.60		
284902AE3	ELDORADO GOLD CORP	9.5% 01 Jun 2024	31 Aug 2020	31 Aug 2020	CALLED BONDS	USD/DTC			
78,000.000	1.000000 NJGP	Local	109.500000	1,852.50	0.00	0.00	85,410.00		
	Base	109.500000		1,852.50	0.00	0.00	85,410.00		
284902AE3	ELDORADO GOLD CORP	9.5% 01 Jun 2024	31 Aug 2020	31 Aug 2020	CALLED BONDS	USD/DTC			
103,000.000	1.000000 NJGQ	Local	109.500000	2,446.25	0.00	0.00	112,785.00		
	Base	109.500000		2,446.25	0.00	0.00	112,785.00		
284902AE3 Total									
181,000.000		Local		4,298.75	0.00	0.00	198,195.00		
	Base			4,298.75	0.00	0.00	198,195.00		
29089QAC9	EMERGENT BIOSOLUTIONS	3.875% 15 Aug 2028	05 Aug 2020	07 Aug 2020	CANTOR FITZGERALD AND CO	USD/DTC			
65,000.000	1.000000 NJGS	Local	102.750000	0.00	0.00	0.00	66,787.50		
	Base	102.750000		0.00	0.00	0.00	66,787.50		

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Units/Original Face							
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	06 Aug 2020	10 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC
25,000.000	1.000000 NJFX	Local	102.500000	8.07	0.00	0.00	25,625.00
		Base	102.500000	8.07	0.00	0.00	25,625.00
			10 Aug 2020	12 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	102.625000	26.91	0.00	0.00	51,312.50
		Base	102.625000	26.91	0.00	0.00	51,312.50
29089QAC9 Total							
140,000.000		Local		34.98	0.00	0.00	143,725.00
		Base		34.98	0.00	0.00	143,725.00
29273DAC4	ENDO DAC/FIN LLC/FINCO	6%	30 Jun 2028	03 Aug 2020	05 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
85,000.000	1.000000 NJGR	Local	76.250000	694.17	0.00	0.00	64,812.50
		Base	76.250000	694.17	0.00	0.00	64,812.50
29278NAH6	ENERGY TRANSFER OPERATNG	4.5%	15 Apr 2024	11 Aug 2020	13 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC
382,000.000	1.000000 NJGQ	Local	107.187000	5,634.50	0.00	0.00	409,454.34
		Base	107.187000	5,634.50	0.00	0.00	409,454.34
30251GAU1	FMG RESOURCES AUG 2006	4.75%	15 May 2022	07 Aug 2020	10 Aug 2020	PERSHING LLC	USD/DTC
190,000.000	1.000000 NJGQ	Local	104.268000	2,130.90	0.00	0.00	198,109.20
		Base	104.268000	2,130.90	0.00	0.00	198,109.20
31740LAC7	REFINITIV US HOLDINGS	8.25%	15 Nov 2026	11 Aug 2020	13 Aug 2020	BOFA SECURITIES, INC.	USD/DTC
89,000.000	1.000000 NJGQ	Local	110.428000	1,794.83	0.00	0.00	98,280.92
		Base	110.428000	1,794.83	0.00	0.00	98,280.92
33767DAB1	FIRSTCASH INC	4.625%	01 Sep 2028	13 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC.	USD/DTC
25,000.000	1.000000 NJFX	Local	101.875000	0.00	0.00	0.00	25,468.75
		Base	101.875000	0.00	0.00	0.00	25,468.75
			13 Aug 2020	26 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
		Base	102.000000	0.00	0.00	0.00	25,500.00

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Units/Original Face								
33767DAB1 Total								
50,000.000			Local		0.00	0.00	50,968.75	
			Base		0.00	0.00	50,968.75	
345397A29	FORD MOTOR CREDIT CO LLC	3.087% 09 Jan 2023	10 Aug 2020	12 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC		
300,000.000	1.000000 NJFJ		Local		99.845000	848.93	0.00	299,535.00
			Base		99.845000	848.93	0.00	299,535.00
35906ABC1	FRONTIER COMMUNICATIONS	8% 01 Apr 2027	14 Aug 2020	18 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
50,000.000	1.000000 NJFX		Local		102.375000	200.00	0.00	51,187.50
			Base		102.375000	200.00	0.00	51,187.50
36168QAK0	GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	18 Aug 2020	24 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC		
25,000.000	1.000000 NJFX		Local		100.250000	0.00	0.00	25,062.50
			Base		100.250000	0.00	0.00	25,062.50
				18 Aug 2020	24 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC	
25,000.000	1.000000 NJFX		Local		100.250000	0.00	0.00	25,062.50
			Base		100.250000	0.00	0.00	25,062.50
				18 Aug 2020	24 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX		Local		99.875000	0.00	0.00	24,968.75
			Base		99.875000	0.00	0.00	24,968.75
				18 Aug 2020	24 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
25,000.000	1.000000 NJFX		Local		100.000000	0.00	0.00	25,000.00
			Base		100.000000	0.00	0.00	25,000.00
				20 Aug 2020	24 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
25,000.000	1.000000 NJFX		Local		99.500000	0.00	0.00	24,875.00
			Base		99.500000	0.00	0.00	24,875.00
				24 Aug 2020	26 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
25,000.000	1.000000 NJFX		Local		100.375000	5.21	0.00	25,093.75
			Base		100.375000	5.21	0.00	25,093.75

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Units/Original Face							
36168QAK0 Total							
150,000.000			Local		5.21	0.00	150,062.50
			Base		5.21	0.00	150,062.50
369550AZ1	GENERAL DYNAMICS CORP	2.625% 15 Nov 2027	04 Aug 2020	06 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
10,000,000.000	1.000000 NJFH		Local	110.618000	59,062.50	0.00	11,061,800.00
			Base	110.618000	59,062.50	0.00	11,061,800.00
37045XAZ9	GENERAL MOTORS FINL CO	4.3% 13 Jul 2025	11 Aug 2020	13 Aug 2020	US BANCORP INVESTMENTS INC	USD/DTC	
334,000.000	1.000000 NJGQ		Local	109.641000	1,196.84	0.00	366,200.94
			Base	109.641000	1,196.84	0.00	366,200.94
37045XBK1	GENERAL MOTORS FINL CO	3.7% 09 May 2023	07 Aug 2020	10 Aug 2020	PERSHING LLC	USD/DTC	
202,000.000	1.000000 NJGQ		Local	105.250000	1,889.26	0.00	212,605.00
			Base	105.250000	1,889.26	0.00	212,605.00
37045XCF1	GENERAL MOTORS FINL CO	3.25% 05 Jan 2023	07 Aug 2020	11 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC	
530,000.000	1.000000 NJGQ		Local	103.736000	1,722.50	0.00	549,800.80
			Base	103.736000	1,722.50	0.00	549,800.80
37255LAA5	GENWORTH MORTGAGE HLDING	6.5% 15 Aug 2025	19 Aug 2020	21 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
7,000.000	1.000000 NJGS		Local	101.250000	0.00	0.00	7,087.50
			Base	101.250000	0.00	0.00	7,087.50
382550AD3	GOODYEAR TIRE + RUBBER	7% 15 Mar 2028	10 Aug 2020	12 Aug 2020	MARKETAXESS CORP	USD/DTC	
300,000.000	1.000000 NJFJ		Local	102.018000	8,575.00	0.00	306,054.00
			Base	102.018000	8,575.00	0.00	306,054.00
383909AG3	WR GRACE + CO CONN	4.875% 15 Jun 2027	11 Aug 2020	13 Aug 2020	PERSHING LLC	USD/DTC	
167,000.000	1.000000 NJGQ		Local	106.613000	1,062.88	0.00	178,043.71
			Base	106.613000	1,062.88	0.00	178,043.71
398433AP7	GRIFFON CORPORATION	5.75% 01 Mar 2028	14 Aug 2020	18 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
3,000.000	1.000000 NJGQ		Local	106.750000	85.77	0.00	3,202.50
			Base	106.750000	85.77	0.00	3,202.50

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Units/Original Face							
		17 Aug 2020	19 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
17,000.000	1.000000 NJGQ	Local	106.250000	488.75	0.00	18,062.50	
		Base	106.250000	488.75	0.00	18,062.50	
		18 Aug 2020	20 Aug 2020		DEUTSCHE BANK SECURITIES INC	USD/DTC	
27,000.000	1.000000 NJGQ	Local	106.250000	780.57	0.00	28,687.50	
		Base	106.250000	780.57	0.00	28,687.50	
		24 Aug 2020	26 Aug 2020		MARKETAXESS CORPORATION	USD/DTC	
6,000.000	1.000000 NJGQ	Local	106.750000	179.21	0.00	6,405.00	
		Base	106.750000	179.21	0.00	6,405.00	
398433AP7 Total							
53,000.000		Local		1,534.30	0.00	56,357.50	
		Base		1,534.30	0.00	56,357.50	
398433AQ5	GRIFFON CORPORATION	5.75% 01 Mar 2028	03 Aug 2020	04 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.247120	658.85	0.00	25,061.78	
		Base	100.247120	658.85	0.00	25,061.78	
398905AN9	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	06 Aug 2020	17 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
365,000.000	1.000000 NJGS	Local	101.250000	0.00	0.00	369,562.50	
		Base	101.250000	0.00	0.00	369,562.50	
398905AN9	GROUP 1 AUTOMOTIVE INC	4% 15 Aug 2028	07 Aug 2020	17 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC	
25,000.000	1.000000 NJFX	Local	101.375000	0.00	0.00	25,343.75	
		Base	101.375000	0.00	0.00	25,343.75	
398905AN9 Total							
390,000.000		Local		0.00	0.00	394,906.25	
		Base		0.00	0.00	394,906.25	
402635AL0	GULFPORT ENERGY CORP	6.375% 15 May 2025	27 Aug 2020	31 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
300,000.000	1.000000 NJFJ	Local	59.470000	5,631.25	0.00	178,410.00	
		Base	59.470000	5,631.25	0.00	178,410.00	
404119BS7	HCA INC	5.875% 15 Feb 2026	05 Aug 2020	07 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	75,000.000	1.000000	NJFX	Local	116.875000	2,105.21	0.00	0.00	87,656.25	
				Base	116.875000	2,105.21	0.00	0.00	87,656.25	
412690AE9	VERICAST CORP		9.25% 01 Mar 2021	Local	10 Aug 2020	12 Aug 2020	MARKETAXESS CORPORATION	USD/DTC		
	20,000.000	1.000000	NJGS	Local	99.708000	827.36	0.00	0.00	19,941.60	
				Base	99.708000	827.36	0.00	0.00	19,941.60	
41283LAY1	HARLEY DAVIDSON FINL SER		3.35% 08 Jun 2025	Local	18 Aug 2020	20 Aug 2020	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC		
	189,000.000	1.000000	NJGQ	Local	105.515000	1,266.30	0.00	0.00	199,423.35	
				Base	105.515000	1,266.30	0.00	0.00	199,423.35	
415864AM9	HARSCO CORP		5.75% 31 Jul 2027	Local	04 Aug 2020	06 Aug 2020	LOOP CAPITAL MARKETS LLC	USD/DTC		
	22,000.000	1.000000	NJGQ	Local	106.000000	21.08	0.00	0.00	23,320.00	
				Base	106.000000	21.08	0.00	0.00	23,320.00	
					06 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	22,000.000	1.000000	NJGQ	Local	105.250000	35.14	0.00	0.00	23,155.00	
				Base	105.250000	35.14	0.00	0.00	23,155.00	
415864AM9 Total	44,000.000			Local		56.22	0.00	0.00	46,475.00	
				Base		56.22	0.00	0.00	46,475.00	
417558AA1	HARVEST MIDSTREAM I LP		7.5% 01 Sep 2028	Local	13 Aug 2020	17 Aug 2020	BMO CAPITAL MARKETS CORP BONDS	USD/DTC		
	25,000.000	1.000000	NJFX	Local	103.500000	36.46	0.00	0.00	25,875.00	
				Base	103.500000	36.46	0.00	0.00	25,875.00	
418751AA1	HAT HOLDINGS I LLC/HAT		5.25% 15 Jul 2024	Local	20 Aug 2020	24 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC		
	75,000.000	1.000000	NJFX	Local	104.250000	426.56	0.00	0.00	78,187.50	
				Base	104.250000	426.56	0.00	0.00	78,187.50	
42704LAA2	HERC HOLDINGS INC		5.5% 15 Jul 2027	Local	06 Aug 2020	10 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC		
	41,000.000	1.000000	NJGS	Local	107.218000	156.60	0.00	0.00	43,959.38	
				Base	107.218000	156.60	0.00	0.00	43,959.38	
					06 Aug 2020	10 Aug 2020	SUNTRUST BANK	USD/DTC		
	49,000.000	1.000000	NJGS	Local	107.250000	187.15	0.00	0.00	52,552.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		Base	107.250000		187.15	0.00	52,552.50
42704LAA2	HERC HOLDINGS INC	5.5% 15 Jul 2027	11 Aug 2020	13 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
112,000.000	1.000000 NJGQ	Local	106.500000		479.11	0.00	119,280.00
		Base	106.500000		479.11	0.00	119,280.00
42704LAA2 Total							
202,000.000		Local			822.86	0.00	215,791.88
		Base			822.86	0.00	215,791.88
431475AD4	HILL ROM HOLDINGS INC	4.375% 15 Sep 2027	20 Aug 2020	24 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
189,000.000	1.000000 NJGQ	Local	104.470000		3,652.03	0.00	197,448.30
		Base	104.470000		3,652.03	0.00	197,448.30
431571AD0	HILLENBRAND INC	5.75% 15 Jun 2025	24 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX	Local	107.000000		279.51	0.00	26,750.00
		Base	107.000000		279.51	0.00	26,750.00
			27 Aug 2020	31 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	106.750000		598.96	0.00	53,375.00
		Base	106.750000		598.96	0.00	53,375.00
431571AD0 Total							
75,000.000		Local			878.47	0.00	80,125.00
		Base			878.47	0.00	80,125.00
432833AB7	HILTON DOMESTIC OPERATIN	4.25% 01 Sep 2024	05 Aug 2020	07 Aug 2020	HILLTOP SECURITIES INC	USD/DTC	
480,000.000	1.000000 NJGR	Local	101.000000		8,840.00	0.00	484,800.00
		Base	101.000000		8,840.00	0.00	484,800.00
432833AG6	HILTON DOMESTIC OPERATIN	5.375% 01 May 2025	04 Aug 2020	06 Aug 2020	BARCLAYS CAPITAL INC	USD/DTC	
40,000.000	1.000000 NJGR	Local	104.670000		627.08	0.00	41,868.00
		Base	104.670000		627.08	0.00	41,868.00
			05 Aug 2020	07 Aug 2020	HILLTOP SECURITIES INC	USD/DTC	
210,000.000	1.000000 NJGR	Local	104.750000		3,323.54	0.00	219,975.00
		Base	104.750000		3,323.54	0.00	219,975.00

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Units/Original Face							
432833AG6 Total							
250,000.000			Local		3,950.62	0.00	261,843.00
			Base		3,950.62	0.00	261,843.00
44267DAD9	HOWARD HUGHES CORP	5.375% 01 Aug 2028	05 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
33,000.000	1.000000 NJGS		Local	101.000000	0.00	0.00	33,330.00
			Base	101.000000	0.00	0.00	33,330.00
452526AB2	IMMUCOR INC	11.125% 15 Feb 202	17 Aug 2020		CALLED BONDS	USD/DTC	
80,000.000	1.000000 NJGQ		Local	100.000000	0.00	0.00	80,000.00
			Base	100.000000	0.00	0.00	80,000.00
				17 Aug 2020	CANCEL	CALLED BONDS	USD/DTC
-80,000.000	1.000000 NJGQ		Local	100.000000	0.00	0.00	-80,000.00
			Base	100.000000	0.00	0.00	-80,000.00
				17 Aug 2020		CALLED BONDS	USD/DTC
80,000.000	1.000000 NJGQ		Local	100.000000	49.44	0.00	80,000.00
			Base	100.000000	49.44	0.00	80,000.00
452526AB2 Total							
80,000.000			Local		49.44	0.00	80,000.00
			Base		49.44	0.00	80,000.00
45332JAA0	RACKSPACE HOSTIN	8.625% 15 Nov 2024	25 Aug 2020	27 Aug 2020	TENDER OFFER	USD/DTC	
238,000.000	1.000000 NJGQ		Local	102.750000	5,816.13	0.00	244,545.00
			Base	102.750000	5,816.13	0.00	244,545.00
45827MAA5	INTELLIGENT PACKAGING	6% 15 Sep 2028	26 Aug 2020	OPEN	PERSHING LLC	USD/DTC	
34,000.000	1.000000 NJGS		Local	101.750000	0.00	0.00	34,595.00
			Base	101.750000	0.00	0.00	34,595.00
46284VAN1	IRON MOUNTAIN INC	4.5% 15 Feb 2031	11 Aug 2020	18 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC	
25,000.000	1.000000 NJFX		Local	100.750000	0.00	0.00	25,187.50
			Base	100.750000	0.00	0.00	25,187.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
466112AP4	JBS USA LLC/JBS USA FINA	5.875%	15 Jul 2024	10 Aug 2020	10 Aug 2020	USD/DTC	
25,000.000	1.000000 NJFX	Local	101.958000	102.00	0.00	25,489.50	
		Base	101.958000	102.00	0.00	25,489.50	
466112AP4	JBS USA LLC/JBS USA FINA	5.875%	15 Jul 2024	10 Aug 2020	10 Aug 2020	USD/DTC	
275,000.000	1.000000 NJGP	Local	101.958000	1,121.96	0.00	280,384.50	
		Base	101.958000	1,121.96	0.00	280,384.50	
466112AP4 Total			Local		1,223.96	305,874.00	
			Base		1,223.96	305,874.00	
48088LAA5	JOSEPH T RYERSON + SON I	11%	15 May 2022	21 Aug 2020	21 Aug 2020	USD/DTC	
200,000.000	1.000000 NJFJ	Local	102.750000	5,866.67	0.00	205,500.00	
		Base	102.750000	5,866.67	0.00	205,500.00	
48244LAE8	KCA DEUTAG UK FINANCE PL	9.625%	01 Apr 2023	12 Aug 2020	14 Aug 2020	USD/DTC	
250,000.000	1.000000 NJFJ	Local	48.000000	0.00	0.00	120,000.00	
		Base	48.000000	0.00	0.00	120,000.00	
50076QAE6	KRAFT HEINZ FOODS CO	5%	04 Jun 2042	13 Aug 2020	17 Aug 2020	USD/DTC	
25,000.000	1.000000 NJFX	Local	112.000000	253.47	0.00	28,000.00	
		Base	112.000000	253.47	0.00	28,000.00	
50076QAN6	KRAFT HEINZ FOODS CO	6.5%	09 Feb 2040	11 Aug 2020	13 Aug 2020	USD/DTC	
25,000.000	1.000000 NJFX	Local	128.000000	18.06	0.00	32,000.00	
		Base	128.000000	18.06	0.00	32,000.00	
50077LAB2	KRAFT HEINZ FOODS CO	4.375%	01 Jun 2046	11 Aug 2020	13 Aug 2020	USD/DTC	
25,000.000	1.000000 NJFX	Local	105.500000	218.75	0.00	26,375.00	
		Base	105.500000	218.75	0.00	26,375.00	
			14 Aug 2020	18 Aug 2020			
25,000.000	1.000000 NJFX	Local	103.250000	233.94	0.00	25,812.50	
		Base	103.250000	233.94	0.00	25,812.50	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
50077LAB2 Total							
50,000.000			Local		452.69	0.00	52,187.50
			Base		452.69	0.00	52,187.50
50077LBG0	KRAFT HEINZ FOODS CO	5.5% 01 Jun 2050	11 Aug 2020	13 Aug 2020	IMPERIAL CAPITAL LLC	USD/DTC	
25,000.000	1.000000 NJFX		Local	120.750000	324.65	0.00	30,187.50
			Base	120.750000	324.65	0.00	30,187.50
				12 Aug 2020	14 Aug 2020	IMPERIAL CAPITAL LLC	USD/DTC
50,000.000	1.000000 NJFX		Local	120.000000	656.94	0.00	60,000.00
			Base	120.000000	656.94	0.00	60,000.00
50077LBG0 Total							
75,000.000			Local		981.59	0.00	90,187.50
			Base		981.59	0.00	90,187.50
50212YAC8	LPL HOLDINGS INC	4.625% 15 Nov 2027	14 Aug 2020	18 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
75,000.000	1.000000 NJFX		Local	104.000000	896.09	0.00	78,000.00
			Base	104.000000	896.09	0.00	78,000.00
513075BE0	LAMAR MEDIA CORP	5% 01 May 2023	31 Aug 2020	31 Aug 2020	CALLED BONDS	USD/DTC	
38,000.000	1.000000 NJFX		Local	100.833000	633.33	0.00	38,316.54
			Base	100.833000	633.33	0.00	38,316.54
513075BS9	LAMAR MEDIA CORP	4% 15 Feb 2030	19 Aug 2020	21 Aug 2020	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	
25,000.000	1.000000 NJFX		Local	100.000000	183.33	0.00	25,000.00
			Base	100.000000	183.33	0.00	25,000.00
513075BU4	LAMAR MEDIA CORP	4.875% 15 Jan 2029	05 Aug 2020	07 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX		Local	106.000000	568.75	0.00	53,000.00
			Base	106.000000	568.75	0.00	53,000.00
526057CD4	LENNAR CORP	4.75% 29 Nov 2027	07 Aug 2020	10 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
87,000.000	1.000000 NJGQ		Local	114.345000	815.02	0.00	99,480.15
			Base	114.345000	815.02	0.00	99,480.15

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
52736RBH4	LEVI STRAUSS + CO 125,000.000 1.000000 NJGP	5% 01 May 2025 Local Base	12 Aug 2020 100.472552 100.472552	13 Aug 2020 1,770.83 1,770.83	EXCHANGE OFFER (NON CASH)	USD/DTC 0.00 0.00	125,590.69 125,590.69
552848AG8	MGIC INVESTMENT CORP 35,000.000 1.000000 NJGS	5.25% 15 Aug 2028 Local Base	06 Aug 2020 102.250000 102.250000	12 Aug 2020 0.00 0.00	GOLDMAN SACHS + CO LLC	USD/DTC 0.00 0.00	35,787.50 35,787.50
55300RAB7	MGM CHINA HOLDINGS LTD 365,000.000 1.000000 NJGS	5.875% 15 May 2026 Local Base	13 Aug 2020 105.250000 105.250000	17 Aug 2020 5,480.07 5,480.07	BARCLAYS BANK PLC	USD/DTC 0.00 0.00	384,162.50 384,162.50
55303XAJ4	MGM GROWTH/MGM FINANCE 50,000.000 1.000000 NJFX	5.75% 01 Feb 2027 Local Base	05 Aug 2020 109.125000 109.125000	07 Aug 2020 47.92 47.92	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC 0.00 0.00	54,562.50 54,562.50
55303XAK1	MGM GROWTH/MGM FINANCE 50,000.000 1.000000 NJFX	4.625% 15 Jun 2025 Local Base	06 Aug 2020 105.125000 105.125000	10 Aug 2020 417.53 417.53	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC 0.00 0.00	52,562.50 52,562.50
561233AD9	MALLINCKRODT FIN/SB 47,000.000 1.000000 NJGS	5.625% 15 Oct 2023 Local Base	05 Aug 2020 22.500000 22.500000	07 Aug 2020 822.50 822.50	FIRST UNION NATL BK CHARLOTTE	USD/DTC 0.00 0.00	10,575.00 10,575.00
	48,000.000 1.000000 NJGS	Local Base	05 Aug 2020 22.500000 22.500000	07 Aug 2020 840.00 840.00	FIRST UNION NATL BK CHARLOTTE	USD/DTC 0.00 0.00	10,800.00 10,800.00
	73,000.000 1.000000 NJGS	Local Base	07 Aug 2020 24.000000 24.000000	11 Aug 2020 1,323.13 1,323.13	MORGAN STANLEY CO INCORPORATED	USD/DTC 0.00 0.00	17,520.00 17,520.00
	71,000.000 1.000000 NJGS	Local Base	11 Aug 2020 23.000000 23.000000	13 Aug 2020 1,309.06 1,309.06	FIRST UNION NATL BK CHARLOTTE	USD/DTC 0.00 0.00	16,330.00 16,330.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
		12 Aug 2020	14 Aug 2020		GOLDMAN SACHS + CO LLC	USD/DTC	
214,000.000	1.000000 NJGS	Local	20.140000	3,979.06	0.00	0.00	43,099.60
		Base	20.140000	3,979.06	0.00	0.00	43,099.60
561233AD9 Total							
453,000.000		Local		8,273.75	0.00	0.00	98,324.60
		Base		8,273.75	0.00	0.00	98,324.60
565849AB2	MARATHON OIL CORP	6.8% 15 Mar 2032	03 Aug 2020	05 Aug 2020	BOFA SECURITIES, INC.	USD/DTC	
25,000.000	1.000000 NJFX	Local	108.877000	661.11	0.00	0.00	27,219.25
		Base	108.877000	661.11	0.00	0.00	27,219.25
565849AE6	MARATHON OIL CORP	6.6% 01 Oct 2037	03 Aug 2020	05 Aug 2020	BOFA SECURITIES, INC.	USD/DTC	
25,000.000	1.000000 NJFX	Local	105.099000	568.33	0.00	0.00	26,274.75
		Base	105.099000	568.33	0.00	0.00	26,274.75
56585ABG6	MARATHON PETROLEUM CORP	4.5% 01 May 2023	07 Aug 2020	10 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
216,000.000	1.000000 NJGQ	Local	108.831000	2,781.00	0.00	0.00	235,074.96
		Base	108.831000	2,781.00	0.00	0.00	235,074.96
56585ABH4	MARATHON PETROLEUM CORP	4.7% 01 May 2025	07 Aug 2020	10 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
188,000.000	1.000000 NJGQ	Local	114.477000	2,528.08	0.00	0.00	215,216.76
		Base	114.477000	2,528.08	0.00	0.00	215,216.76
57164PAD8	MARRIOTT OWNERSHIP RESOR	4.75% 15 Jan 2028	06 Aug 2020	07 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
110,000.000	1.000000 NJGP	Local	100.000000	2,060.97	0.00	0.00	110,000.00
		Base	100.000000	2,060.97	0.00	0.00	110,000.00
57164PAD8	MARRIOTT OWNERSHIP RESOR	4.75% 15 Jan 2028	06 Aug 2020	07 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.000000	936.80	0.00	0.00	50,000.00
		Base	100.000000	936.80	0.00	0.00	50,000.00
57164PAD8 Total							
160,000.000		Local		2,997.77	0.00	0.00	160,000.00
		Base		2,997.77	0.00	0.00	160,000.00

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
Units/Original Face									
57164PAF3	MARRIOTT OWNERSHIP RESOR	4.75%	15 Jan 2028	12 Aug 2020	14 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
110,000.000	1.000000 NJGP		Local	94.000000		2,162.57	0.00	0.00	103,400.00
			Base	94.000000		2,162.57	0.00	0.00	103,400.00
571903BD4	MARRIOTT INTERNATIONAL	5.75%	01 May 2025	04 Aug 2020	06 Aug 2020		DEUTSCHE BANK SECURITIES, INC.	USD/DTC	
250,000.000	1.000000 NJGR		Local	111.160000		4,392.36	0.00	0.00	277,900.00
			Base	111.160000		4,392.36	0.00	0.00	277,900.00
575385AB5	MASONITE INTERNATIONAL C	5.75%	15 Sep 2026	04 Aug 2020	06 Aug 2020		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
16,000.000	1.000000 NJGS		Local	105.500000		360.33	0.00	0.00	16,880.00
			Base	105.500000		360.33	0.00	0.00	16,880.00
				06 Aug 2020	10 Aug 2020		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
61,000.000	1.000000 NJGS		Local	105.500000		1,412.74	0.00	0.00	64,355.00
			Base	105.500000		1,412.74	0.00	0.00	64,355.00
				17 Aug 2020	19 Aug 2020		JANE STREET EXECUTION SERVICES LLC	USD/DTC	
57,000.000	1.000000 NJGS		Local	105.500000		1,402.04	0.00	0.00	60,135.00
			Base	105.500000		1,402.04	0.00	0.00	60,135.00
575385AB5 Total									
134,000.000			Local			3,175.11	0.00	0.00	141,370.00
			Base			3,175.11	0.00	0.00	141,370.00
594918BX1	MICROSOFT CORP	2.875%	06 Feb 2024	06 Aug 2020	10 Aug 2020		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
15,000,000.000	1.000000 NJFH		Local	108.302000		4,791.67	0.00	0.00	16,245,300.00
			Base	108.302000		4,791.67	0.00	0.00	16,245,300.00
60855RAJ9	MOLINA HEALTHCARE INC	4.375%	15 Jun 2028	14 Aug 2020	18 Aug 2020		SUNTRUST BANK	USD/DTC	
750,000.000	1.000000 NJGS		Local	104.500000		6,927.08	0.00	0.00	783,750.00
			Base	104.500000		6,927.08	0.00	0.00	783,750.00
62886EAV0	NCR CORP	6.125%	01 Sep 2029	11 Aug 2020	13 Aug 2020		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
117,000.000	1.000000 NJGS		Local	109.250000		3,224.81	0.00	0.00	127,822.50
			Base	109.250000		3,224.81	0.00	0.00	127,822.50
				10 Aug 2020	12 Aug 2020		MARKETAXESS CORPORATION	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	48,000.000	1.000000	NJGS		Local	109.596000		1,314.83	0.00	52,606.08
					Base	109.596000		1,314.83	0.00	52,606.08
62886EAV0 Total	165,000.000				Local			4,539.64	0.00	180,428.58
					Base			4,539.64	0.00	180,428.58
62886EAY4	NCR CORP		5% 01 Oct 2028	18 Aug 2020	20 Aug 2020		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	7,000.000	1.000000	NJGS		Local	100.125000		0.00	0.00	7,008.75
					Base	100.125000		0.00	0.00	7,008.75
64072TAC9	CSC HOLDINGS LLC		6.625% 15 Oct 2025	18 Aug 2020	18 Aug 2020		CALLED BONDS	USD/DTC		
	250,000.000	1.000000	NJFJ		Local	104.257900		1,518.23	0.00	260,644.75
					Base	104.257900		1,518.23	0.00	260,644.75
644393AA8	NEW FORTRESS ENERGY INC		6.75% 15 Sep 2025	19 Aug 2020	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	34,000.000	1.000000	NJGS		Local	100.500000		0.00	0.00	34,170.00
					Base	100.500000		0.00	0.00	34,170.00
65342QAK8	NEXTERA ENERGY OPERATING		4.25% 15 Jul 2024	19 Aug 2020	21 Aug 2020		JEFFERIES + COMPANY INC	USD/DTC		
	122,000.000	1.000000	NJGR		Local	105.520000		518.50	0.00	128,734.40
					Base	105.520000		518.50	0.00	128,734.40
				20 Aug 2020	24 Aug 2020		WELLS FARGO SECURITIES, LLC	USD/DTC		
	130,000.000	1.000000	NJGR		Local	105.595000		598.54	0.00	137,273.50
					Base	105.595000		598.54	0.00	137,273.50
				21 Aug 2020	25 Aug 2020		SUMRIDGE PARTNERS LLC	USD/DTC		
	148,000.000	1.000000	NJGR		Local	105.820000		698.89	0.00	156,613.60
					Base	105.820000		698.89	0.00	156,613.60
65342QAK8 Total	400,000.000				Local			1,815.93	0.00	422,621.50
					Base			1,815.93	0.00	422,621.50
65342RAA8	NFP CORP		6.875% 15 Jul 2025	10 Aug 2020	10 Aug 2020		CALLED BONDS	USD/DTC		
	50,000.000	1.000000	NJFX		Local	103.438000		238.72	0.00	51,719.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
			Base	103.438000		238.72	0.00	0.00		51,719.00
65342RAA8	NFP CORP	6.875% 15 Jul 2025	Local	103.438000	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC		
	140,000.000	1.000000 NJGQ	Base	103.438000		668.40	0.00	0.00		144,813.20
			Base	103.438000		668.40	0.00	0.00		144,813.20
65342RAA8 Total			Local			907.12	0.00	0.00		196,532.20
	190,000.000		Base			907.12	0.00	0.00		196,532.20
65342RAB6	NFP CORP	8% 15 Jul 2025	Local	104.000000	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC		
	125,000.000	1.000000 NJFX	Base	104.000000		694.44	0.00	0.00		130,000.00
			Base	104.000000		694.44	0.00	0.00		130,000.00
65342RAB6	NFP CORP	8% 15 Jul 2025	Local	104.000000	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC		
	109,000.000	1.000000 NJGQ	Base	104.000000		605.56	0.00	0.00		113,360.00
			Base	104.000000		605.56	0.00	0.00		113,360.00
			Local		10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC		
	305,000.000	1.000000 NJGQ	Base	104.000000		1,694.44	0.00	0.00		317,200.00
			Base	104.000000		1,694.44	0.00	0.00		317,200.00
65342RAB6 Total			Local			2,994.44	0.00	0.00		560,560.00
	539,000.000		Base			2,994.44	0.00	0.00		560,560.00
65409QBB7	NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	Local	100.398000	07 Aug 2020	10 Aug 2020	PERSHING LLC	USD/DTC		
	470,000.000	1.000000 NJGQ	Base	100.398000		7,506.94	0.00	0.00		471,870.60
			Base	100.398000		7,506.94	0.00	0.00		471,870.60
65504LAD9	NOBLE HOLDING INTL LTD	6.2% 01 Aug 2040	Local	1.875000	11 Aug 2020	13 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	50,000.000	1.000000 NJFX	Base	1.875000		0.00	0.00	0.00		937.50
			Base	1.875000		0.00	0.00	0.00		937.50
65504LAP2	NOBLE HOLDING INTL LTD	7.75% 15 Jan 2024	Local	2.000000	11 Aug 2020	13 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC		
	53,000.000	1.000000 NJFX	Base	2.000000		0.00	0.00	0.00		1,060.00
			Base	2.000000		0.00	0.00	0.00		1,060.00

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
674599CL7	OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	12 Aug 2020	14 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	80.250000	1,019.31	0.00	0.00	40,125.00
		Base	80.250000	1,019.31	0.00	0.00	40,125.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	12 Aug 2020	14 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
405,000.000	1.000000 NJGS	Local	98.000000	5,437.13	0.00	0.00	396,900.00
		Base	98.000000	5,437.13	0.00	0.00	396,900.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	13 Aug 2020	17 Aug 2020	SUNTRUST ROBINSON HUMPHREY, INC.	USD/DTC	
300,000.000	1.000000 NJFJ	Local	97.303000	45.00	0.00	0.00	291,909.00
		Base	97.303000	45.00	0.00	0.00	291,909.00
674599CP8 Total	705,000.000		Local	5,482.13	0.00	0.00	688,809.00
			Base	5,482.13	0.00	0.00	688,809.00
674599EA9	OCCIDENTAL PETROLEUM COR	8.875% 15 Jul 2030	12 Aug 2020	14 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC	
320,000.000	1.000000 NJGS	Local	114.250000	2,445.56	0.00	0.00	365,600.00
		Base	114.250000	2,445.56	0.00	0.00	365,600.00
674599EC5	OCCIDENTAL PETROLEUM COR	6.375% 01 Sep 2028	13 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	25,000.00
		Base	100.000000	0.00	0.00	0.00	25,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	13 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00
		Base	100.000000	0.00	0.00	0.00	50,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	13 Aug 2020	26 Aug 2020	MARKETAXESS CORPORATION	USD/DTC	
250,000.000	1.000000 NJFJ	Local	99.969000	0.00	0.00	0.00	249,922.50
		Base	99.969000	0.00	0.00	0.00	249,922.50
674599ED3	OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	12 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX	Local	100.375000	0.00	0.00	0.00	25,093.75
		Base	100.375000	0.00	0.00	0.00	25,093.75
			14 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	75,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	75,000.00
			Base	100.000000	0.00	0.00	75,000.00
				18 Aug 2020	26 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
	50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	50,000.00
			Base	100.000000	0.00	0.00	50,000.00
674599ED3	OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	20 Aug 2020	26 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC
	250,000.000	1.000000 NJFJ	Local	100.770000	0.00	0.00	251,925.00
			Base	100.770000	0.00	0.00	251,925.00
674599ED3 Total							
	700,000.000		Local		0.00	0.00	701,941.25
			Base		0.00	0.00	701,941.25
682189AQ8	ON SEMICONDUCTOR CORP	3.875%	01 Sep 2028	19 Aug 2020	21 Aug 2020	MARKETAXESS CORPORATION	USD/DTC
	34,000.000	1.000000 NJGS	Local	100.849000	0.00	0.00	34,288.66
			Base	100.849000	0.00	0.00	34,288.66
682189AQ8	ON SEMICONDUCTOR CORP	3.875%	01 Sep 2028	19 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC.	USD/DTC
	25,000.000	1.000000 NJFX	Local	101.000000	0.00	0.00	25,250.00
			Base	101.000000	0.00	0.00	25,250.00
682189AQ8 Total							
	59,000.000		Local		0.00	0.00	59,538.66
			Base		0.00	0.00	59,538.66
682680BA0	ONEOK INC	2.2%	15 Sep 2025	11 Aug 2020	13 Aug 2020	PERSHING LLC	USD/DTC
	444,000.000	1.000000 NJGQ	Local	98.742000	4,151.40	0.00	438,414.48
			Base	98.742000	4,151.40	0.00	438,414.48
682680BD4	ONEOK INC	5.85%	15 Jan 2026	11 Aug 2020	13 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC
	186,000.000	1.000000 NJGQ	Local	115.411000	846.30	0.00	214,664.46
			Base	115.411000	846.30	0.00	214,664.46
68555PAA8	ORBCOMM INC	8%	01 Apr 2024	03 Aug 2020	05 Aug 2020	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC
	50,000.000	1.000000 NJGP	Local	96.250000	1,377.78	0.00	48,125.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	96.250000			0.00	48,125.00
					19 Aug 2020	21 Aug 2020	SEAPORT GROUP SECURITIES LLC	USD/DTC	
	500,000.000	1.000000	NJGP	Local	98.250000			0.00	491,250.00
				Base	98.250000			0.00	491,250.00
68555PAA8 Total									
	550,000.000			Local		16,933.34		0.00	539,375.00
				Base		16,933.34		0.00	539,375.00
70338PAC4	PATTERN ENERGY GROUP INC			5.875%	01 Feb 2024	12 Aug 2020	14 Aug 2020	2 CALLED BONDS	USD/DTC
	37,000.000	1.000000	NJFX	Local	102.938000	66.42		0.00	38,087.06
				Base	102.938000	66.42		0.00	38,087.06
					12 Aug 2020	12 Aug 2020	CALLED BONDS	USD/DTC	
	288,000.000	1.000000	NJFX	Local	102.938000	517.00		0.00	296,461.44
				Base	102.938000	517.00		0.00	296,461.44
70338PAC4 Total									
	325,000.000			Local		583.42		0.00	334,548.50
				Base		583.42		0.00	334,548.50
70339PAA7	PATTERN ENERGY OP LP/PAT			4.5%	15 Aug 2028	27 Aug 2020	31 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC
	100,000.000	1.000000	NJFX	Local	105.000000	412.50		0.00	105,000.00
				Base	105.000000	412.50		0.00	105,000.00
70959WAH6	PENSKE AUTOMOTIVE GROUP			3.75%	15 Aug 2020	15 Aug 2020	15 Aug 2020	MATURITY	USD/DTC
	125,000.000	1.000000	NJFX	Local	100.000000	0.00		0.00	125,000.00
				Base	100.000000	0.00		0.00	125,000.00
70959WAJ2	PENSKE AUTOMOTIVE GROUP			3.5%	01 Sep 2025	05 Aug 2020	20 Aug 2020	CITIGROUP GLOBAL MARKETS INC	USD/DTC
	25,000.000	1.000000	NJFX	Local	101.000000	0.00		0.00	25,250.00
				Base	101.000000	0.00		0.00	25,250.00
					04 Aug 2020	20 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	50,000.000	1.000000	NJFX	Local	100.750000	0.00		0.00	50,375.00
				Base	100.750000	0.00		0.00	50,375.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
70959WAJ2 Total									
	75,000.000								
						0.00	0.00	0.00	75,625.00
						0.00	0.00	0.00	75,625.00
72650RBF8	PLAINS ALL AMER PIPELINE			3.6%	01 Nov 2024	11 Aug 2020	13 Aug 2020	NATIONAL FINANCIAL SERVICES CORPORA	USD/DTC
	253,000.000	1.000000	NJGQ			104.004000		2,580.60	0.00
						104.004000		2,580.60	0.00
								0.00	263,130.12
								0.00	263,130.12
73107GAA1	POLARIS INTERMEDIATE			8.5%	01 Dec 2022	04 Aug 2020	06 Aug 2020	MIZUHO SECURITIES USA/FIXED INCOME	USD/DTC
	25,000.000	1.000000	NJGP			102.000000		383.68	0.00
						102.000000		383.68	0.00
								0.00	25,500.00
								0.00	25,500.00
73107GAA1	POLARIS INTERMEDIATE			8.5%	01 Dec 2022	13 Aug 2020	17 Aug 2020	MARKETAXESS CORPORATION	USD/DTC
	9,809.000	1.000000	NJGQ			101.750000		176.01	0.00
						101.750000		176.01	0.00
								0.00	9,980.66
								0.00	9,980.66
						24 Aug 2020	26 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
	34,055.000	1.000000	NJGQ			101.750000		683.47	0.00
						101.750000		683.47	0.00
								0.00	34,650.96
								0.00	34,650.96
						25 Aug 2020	27 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
	308,136.000	1.000000	NJGQ			101.625000		6,256.88	0.00
						101.625000		6,256.88	0.00
								0.00	313,143.21
								0.00	313,143.21
73107GAA1 Total									
	377,000.000								
								7,500.04	0.00
								7,500.04	0.00
								0.00	383,274.83
								0.00	383,274.83
737446AQ7	POST HOLDINGS INC			4.625%	15 Apr 2030	11 Aug 2020	14 Aug 2020	BARCLAYS BANK PLC	USD/DTC
	135,000.000	1.000000	NJGS			105.750000		2,913.75	0.00
						105.750000		2,913.75	0.00
								0.00	142,762.50
								0.00	142,762.50
74166MAF3	PRIME SECSRVC BRW/FINANC			3.375%	31 Aug 2027	10 Aug 2020	20 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC
	25,000.000	1.000000	NJFX			100.125000		0.00	0.00
						100.125000		0.00	0.00
								0.00	25,031.25
								0.00	25,031.25
						10 Aug 2020	20 Aug 2020	DEUTSCHE BANK SECURITIES INC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	25,000.000	1.000000	NJFX	Local	100.250000	0.00	0.00	0.00	25,062.50	
				Base	100.250000	0.00	0.00	0.00	25,062.50	
					10 Aug 2020	20 Aug 2020	RBC CAPITAL MARKETS, LLC	USD/DTC		
	25,000.000	1.000000	NJFX	Local	100.250000	0.00	0.00	0.00	25,062.50	
				Base	100.250000	0.00	0.00	0.00	25,062.50	
74166MAF3 Total										
	75,000.000			Local		0.00	0.00	0.00	75,156.25	
				Base		0.00	0.00	0.00	75,156.25	
747262AZ6	QVC INC		4.375%	01 Sep 2028	24 Aug 2020	26 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	350,000.000	1.000000	NJFJ	Local	101.095000	255.21	0.00	0.00	353,832.50	
				Base	101.095000	255.21	0.00	0.00	353,832.50	
74733VAD2	QEP RESOURCES INC		5.625%	01 Mar 2026	03 Aug 2020	05 Aug 2020	MORGAN STANLEY & CO. LLC	USD/DTC		
	150,000.000	1.000000	NJGR	Local	58.500000	3,609.38	0.00	0.00	87,750.00	
				Base	58.500000	3,609.38	0.00	0.00	87,750.00	
74736KAG6	QORVO INC		4.375%	15 Oct 2029	21 Aug 2020		EXCHANGE OFFER (NON CASH)	USD/DTC		
	575,000.000	1.000000	NJGR	Local	102.765880	9,223.92	0.00	0.00	590,903.81	
				Base	102.765880	9,223.92	0.00	0.00	590,903.81	
					21 Aug 2020	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC		
	-575,000.000	1.000000	NJGR	Local	102.765880	-9,223.92	0.00	0.00	-590,903.81	
				Base	102.765880	-9,223.92	0.00	0.00	-590,903.81	
74736KAG6	QORVO INC		4.375%	15 Oct 2029	21 Aug 2020		EXCHANGE OFFER (NON CASH)	USD/DTC		
	125,000.000	1.000000	NJFX	Local	102.541632	2,005.21	0.00	0.00	128,177.04	
				Base	102.541632	2,005.21	0.00	0.00	128,177.04	
					21 Aug 2020	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC		
	-125,000.000	1.000000	NJFX	Local	102.541632	-2,005.21	0.00	0.00	-128,177.04	
				Base	102.541632	-2,005.21	0.00	0.00	-128,177.04	
					21 Aug 2020	28 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC		
	125,000.000	1.000000	NJFX	Local	102.541632	2,020.40	0.00	0.00	128,177.04	
				Base	102.541632	2,020.40	0.00	0.00	128,177.04	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
74736KAG6	QORVO INC	4.375% 15 Oct 2029	21 Aug 2020	28 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
575,000.000	1.000000 NJGR	Local	102.765880	9,293.84	0.00	0.00	590,903.81
		Base	102.765880	9,293.84	0.00	0.00	590,903.81
74736KAG6 Total							
700,000.000		Local		11,314.24	0.00	0.00	719,080.85
		Base		11,314.24	0.00	0.00	719,080.85
75281ABA6	RANGE RESOURCES CORP	5% 15 Mar 2023	20 Jul 2020	22 Jul 2020	BARCLAYS CAPITAL INC.	USD/DTC	
250,000.000	1.000000 NJFJ	Local	87.750000	4,409.72	0.00	0.00	219,375.00
		Base	87.750000	4,409.72	0.00	0.00	219,375.00
761735AV1	REYNOLDS GRP ISS/REYNOLD	7% 15 Jul 2024	29 Aug 2020	31 Aug 2020	2 CALLED BONDS	USD/DTC	
47,000.000	1.000000 NJFJ	Local	101.750000	402.11	0.00	0.00	47,822.50
		Base	101.750000	402.11	0.00	0.00	47,822.50
767754AR5	RITE AID CORP	6.875% 15 Dec 2028	13 Aug 2020	17 Aug 2020	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
250,000.000	1.000000 NJFJ	Local	75.000000	2,960.07	0.00	0.00	187,500.00
		Base	75.000000	2,960.07	0.00	0.00	187,500.00
780099CJ4	NATWEST GROUP PLC	1% 29 Dec 2049	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC	
200,000.000	1.000000 NJFX	Local	100.000000	1,666.67	0.00	0.00	200,000.00
		Base	100.000000	1,666.67	0.00	0.00	200,000.00
780153AZ5	ROYAL CARIBBEAN CRUISES	11.5% 01 Jun 2025	26 Aug 2020	28 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
125,000.000	1.000000 NJGP	Local	112.500000	1,717.01	0.00	0.00	140,625.00
		Base	112.500000	1,717.01	0.00	0.00	140,625.00
78454LAH3	SM ENERGY CO	5% 15 Jan 2024	06 Aug 2020	10 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
40,000.000	1.000000 NJGR	Local	55.750000	138.89	0.00	0.00	22,300.00
		Base	55.750000	138.89	0.00	0.00	22,300.00
			06 Aug 2020	10 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
110,000.000	1.000000 NJGR	Local	55.875000	381.94	0.00	0.00	61,462.50
		Base	55.875000	381.94	0.00	0.00	61,462.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
78454LAH3 Total							
150,000.000			Local		520.83	0.00	83,762.50
			Base		520.83	0.00	83,762.50
78469XAD9	SPX FLOW INC	5.625%	15 Aug 2024	15 Aug 2020	18 Aug 2020	3 CALLED BONDS	USD/DTC
19,000.000	1.000000 NJFX		Local	102.813000	0.00	0.00	19,534.47
			Base	102.813000	0.00	0.00	19,534.47
				15 Aug 2020	17 Aug 2020	2 CALLED BONDS	USD/DTC
231,000.000	1.000000 NJFX		Local	102.813000	0.00	0.00	237,498.03
			Base	102.813000	0.00	0.00	237,498.03
78469XAD9 Total							
250,000.000			Local		0.00	0.00	257,032.50
			Base		0.00	0.00	257,032.50
78573NAF9	SABRE GLBL INC	7.375%	01 Sep 2025	21 Aug 2020	27 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/DTC
34,000.000	1.000000 NJGS		Local	100.470000	0.00	0.00	34,159.80
			Base	100.470000	0.00	0.00	34,159.80
811054AG0	EW SCRIPPS CO	5.125%	15 May 2025	31 Aug 2020	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC
325,000.000	1.000000 NJFJ		Local	99.220000	4,950.61	0.00	322,465.00
			Base	99.220000	4,950.61	0.00	322,465.00
81728UAB0	SENSATA TECHNOLOGIES INC	3.75%	15 Feb 2031	03 Aug 2020	17 Aug 2020	BARCLAYS BANK PLC	USD/DTC
100,000.000	1.000000 NJGS		Local	101.250000	0.00	0.00	101,250.00
			Base	101.250000	0.00	0.00	101,250.00
81728UAB0	SENSATA TECHNOLOGIES INC	3.75%	15 Feb 2031	06 Aug 2020	17 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
25,000.000	1.000000 NJFX		Local	101.876000	0.00	0.00	25,469.00
			Base	101.876000	0.00	0.00	25,469.00
81728UAB0 Total							
125,000.000			Local		0.00	0.00	126,719.00
			Base		0.00	0.00	126,719.00
817565CF9	SERVICE CORP INTL	3.375%	15 Aug 2030	04 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	75,000.000	1.000000	NJFX	Local	101.125000	0.00	0.00	0.00	75,843.75	
				Base	101.125000	0.00	0.00	0.00	75,843.75	
					11 Aug 2020	13 Aug 2020	STIFEL NICOLAUS + CO INC	USD/DTC		
	50,000.000	1.000000	NJFX	Local	102.625000	14.06	0.00	0.00	51,312.50	
				Base	102.625000	14.06	0.00	0.00	51,312.50	
					11 Aug 2020	13 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	100,000.000	1.000000	NJFX	Local	102.625000	28.13	0.00	0.00	102,625.00	
				Base	102.625000	28.13	0.00	0.00	102,625.00	
817565CF9 Total	225,000.000			Local		42.19	0.00	0.00	229,781.25	
				Base		42.19	0.00	0.00	229,781.25	
829259AU4	SINCLAIR TELEVISION GROU	5.875%	15 Mar 2026	31 Aug 2020	OPEN		WELLS FARGO SECURITIES LLC	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	100.220000	6,813.37	0.00	0.00	250,550.00	
				Base	100.220000	6,813.37	0.00	0.00	250,550.00	
845467AL3	SOUTHWESTERN ENERGY CO	6.45%	23 Jan 2025	24 Aug 2020	26 Aug 2020		CITIGROUP GLOBAL MARKETS INC	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	99.500000	1,478.13	0.00	0.00	248,750.00	
				Base	99.500000	1,478.13	0.00	0.00	248,750.00	
845467AP4	SOUTHWESTERN ENERGY CO	8.375%	15 Sep 2028	18 Aug 2020	27 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	USD/DTC		
	34,000.000	1.000000	NJGS	Local	100.750000	0.00	0.00	0.00	34,255.00	
				Base	100.750000	0.00	0.00	0.00	34,255.00	
853496AC1	STANDARD INDUSTRIES INC	5%	15 Feb 2027	19 Aug 2020	21 Aug 2020		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	380,000.000	1.000000	NJGQ	Local	104.500000	316.67	0.00	0.00	397,100.00	
				Base	104.500000	316.67	0.00	0.00	397,100.00	
853496AH0	STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	10 Aug 2020	21 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	USD/DTC		
	65,000.000	1.000000	NJGS	Local	101.130000	0.00	0.00	0.00	65,734.50	
				Base	101.130000	0.00	0.00	0.00	65,734.50	
853496AH0	STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	10 Aug 2020	21 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	25,000.000	1.000000	NJFX	Local	101.000000	0.00	0.00	0.00	25,250.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				Base	101.000000		0.00	0.00	25,250.00
					07 Aug 2020	21 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	25,000.000	1.000000	NJFX	Local	100.625000		0.00	0.00	25,156.25
				Base	100.625000		0.00	0.00	25,156.25
					07 Aug 2020	21 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
	25,000.000	1.000000	NJFX	Local	100.625000		0.00	0.00	25,156.25
				Base	100.625000		0.00	0.00	25,156.25
853496AH0 Total	140,000.000			Local			0.00	0.00	141,297.00
				Base			0.00	0.00	141,297.00
861036AA9	STL HOLDING CO LLC		7.5%	15 Feb 2026	06 Aug 2020	12 Aug 2020	BNP PARIBAS U.S.A NEW YORK BRANCH	USD/DTC	
	86,000.000	1.000000	NJGS	Local	100.375000		0.00	0.00	86,322.50
				Base	100.375000		0.00	0.00	86,322.50
86400GAB5	STUDIO CITY CO LTD		7.25%	30 Nov 2021	14 Aug 2020	14 Aug 2020	CALLED BONDS	USD/DTC	
	500,000.000	1.000000	NJFJ	Local	101.813000		7,451.39	0.00	509,065.00
				Base	101.813000		7,451.39	0.00	509,065.00
86614RAG2	SUMMIT MATERIALS LLC/FIN		6.125%	15 Jul 2023	11 Aug 2020	11 Aug 2020	CALLED BONDS	USD/DTC	
	125,000.000	1.000000	NJFX	Local	100.000000		552.95	0.00	125,000.00
				Base	100.000000		552.95	0.00	125,000.00
86614RAG2	SUMMIT MATERIALS LLC/FIN		6.125%	15 Jul 2023	11 Aug 2020	11 Aug 2020	CALLED BONDS	USD/DTC	
	409,000.000	1.000000	NJGP	Local	100.000000		1,809.26	0.00	409,000.00
				Base	100.000000		1,809.26	0.00	409,000.00
86614RAG2 Total	534,000.000			Local			2,362.21	0.00	534,000.00
				Base			2,362.21	0.00	534,000.00
86765BAT6	SUNOCO LOGISTICS PARTNER		3.9%	15 Jul 2026	11 Aug 2020	13 Aug 2020	PERSHING LLC	USD/DTC	
	15,000.000	1.000000	NJGQ	Local	104.070000		45.50	0.00	15,610.50
				Base	104.070000		45.50	0.00	15,610.50

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
86881WAD4	SURGERY CENTER HOLDINGS	10% 15 Apr 2027	27 Aug 2020	31 Aug 2020	JEFFERIES + COMPANY INC	USD/DTC	
25,000.000	1.000000 NJFX	Local	108.000000	944.44	0.00	0.00	27,000.00
		Base	108.000000	944.44	0.00	0.00	27,000.00
87264AAN5	T MOBILE USA INC	6.375% 01 Mar 2025	10 Aug 2020	12 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
500,000.000	1.000000 NJFX	Local	102.400000	14,255.21	0.00	0.00	512,000.00
		Base	102.400000	14,255.21	0.00	0.00	512,000.00
			10 Aug 2020	12 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
150,000.000	1.000000 NJFX	Local	102.400000	4,276.56	0.00	0.00	153,600.00
		Base	102.400000	4,276.56	0.00	0.00	153,600.00
87264AAN5 Total							
650,000.000		Local		18,531.77	0.00	0.00	665,600.00
		Base		18,531.77	0.00	0.00	665,600.00
87265HAF6	TRI POINTE GROUP INC	5.25% 01 Jun 2027	03 Aug 2020	05 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC	
24,000.000	1.000000 NJGS	Local	106.875000	224.00	0.00	0.00	25,650.00
		Base	106.875000	224.00	0.00	0.00	25,650.00
			03 Aug 2020	05 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC	
71,000.000	1.000000 NJGS	Local	107.000000	662.67	0.00	0.00	75,970.00
		Base	107.000000	662.67	0.00	0.00	75,970.00
87265HAF6 Total							
95,000.000		Local		886.67	0.00	0.00	101,620.00
		Base		886.67	0.00	0.00	101,620.00
87612BAY8	TARGA RESOURCES PARTNERS	6.75% 15 Mar 2024	17 Aug 2020		TENDER OFFER	USD/DTC	
75,000.000	1.000000 NJFX	Local	102.070000	2,151.56	0.00	0.00	76,552.50
		Base	102.070000	2,151.56	0.00	0.00	76,552.50
			17 Aug 2020	CANCEL	TENDER OFFER	USD/DTC	
-75,000.000	1.000000 NJFX	Local	102.070000	-2,151.56	0.00	0.00	-76,552.50
		Base	102.070000	-2,151.56	0.00	0.00	-76,552.50
			17 Aug 2020	18 Aug 2020	TENDER OFFER	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	75,000.000	1.000000	NJFX	Local	102.070000	2,151.56	0.00	0.00	76,552.50	
				Base	102.070000	2,151.56	0.00	0.00	76,552.50	
87612BAY8 Total	75,000.000			Local		2,151.56	0.00	0.00	76,552.50	
				Base		2,151.56	0.00	0.00	76,552.50	
88579YAX9	3M COMPANY	2.25%	15 Mar 2023	10 Aug 2020	12 Aug 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	104.802000	91,875.00	0.00	0.00	10,480,200.00	
				Base	104.802000	91,875.00	0.00	0.00	10,480,200.00	
89382PAA3	TRANSOCEAN PONTUS LTD	6.125%	01 Aug 2025	03 Aug 2020	05 Aug 2020		BNY/SUNTRUST CAPITAL MARKETS	USD/DTC		
	152,100.000	1.000000	NJGR	Local	94.000000	103.51	0.00	0.00	142,974.00	
	195,000.000			Base	94.000000	103.51	0.00	0.00	142,974.00	
89469AAD6	TREEHOUSE FOODS INC	4%	01 Sep 2028	27 Aug 2020	OPEN		ROBERT W. BAIRD CO. INCORPORATED	USD/DTC		
	50,000.000	1.000000	NJGP	Local	101.625000	0.00	0.00	0.00	50,812.50	
				Base	101.625000	0.00	0.00	0.00	50,812.50	
896818AS0	TRIUMPH GROUP INC	8.875%	01 Jun 2024	05 Aug 2020	17 Aug 2020		J P MORGAN SECURITIES INC	USD/DTC		
	35,000.000	1.000000	NJGS	Local	103.250000	0.00	0.00	0.00	36,137.50	
				Base	103.250000	0.00	0.00	0.00	36,137.50	
899896AC8	TUPPERWARE BRANDS CORP	4.75%	01 Jun 2021	12 Aug 2020	14 Aug 2020		MARKETAXESS CORP	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	88.488000	2,407.99	0.00	0.00	221,220.00	
				Base	88.488000	2,407.99	0.00	0.00	221,220.00	
900111AB1	TURKCELL ILETISIM HIZMET	5.8%	11 Apr 2028	31 Jul 2020	CANCEL		UBS AG	USD/EUR		
	-210,000.000	1.000000	NJGR	Local	98.125000	-3,823.17	0.00	0.00	-206,062.50	
				Base	98.125000	-3,823.17	0.00	0.00	-206,062.50	
					31 Jul 2020	04 Aug 2020	UBS AG	USD/EUR		
	210,000.000	1.000000	NJGR	Local	98.125000	3,823.17	0.00	0.00	206,062.50	
				Base	98.125000	3,823.17	0.00	0.00	206,062.50	

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Units/Original Face							

900111AB1 Total

0.000	Local	0.00	0.00	0.00	0.00	0.00
	Base	0.00	0.00	0.00	0.00	0.00

901109AF5	TUTOR PERINI CORP	6.875%	01 May 2025	04 Aug 2020	06 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC
15,000.000	1.000000 NJGS	Local	99.000000	272.14	0.00	0.00	14,850.00
		Base	99.000000	272.14	0.00	0.00	14,850.00
			06 Aug 2020	10 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC	
20,000.000	1.000000 NJGS	Local	98.000000	378.13	0.00	0.00	19,600.00
		Base	98.000000	378.13	0.00	0.00	19,600.00

901109AF5 Total

35,000.000	Local	650.27	0.00	0.00	0.00	34,450.00
	Base	650.27	0.00	0.00	0.00	34,450.00

911312BK1	UNITED PARCEL SERVICE	2.5%	01 Apr 2023	10 Aug 2020	12 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC
10,000,000.000	1.000000 NJFH	Local	105.294000	90,972.22	0.00	0.00	10,529,400.00
		Base	105.294000	90,972.22	0.00	0.00	10,529,400.00
			18 Aug 2020	20 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	105.238000	48,263.89	0.00	0.00	5,261,900.00
		Base	105.238000	48,263.89	0.00	0.00	5,261,900.00
			25 Aug 2020	27 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
5,000,000.000	1.000000 NJFH	Local	105.157000	50,694.44	0.00	0.00	5,257,850.00
		Base	105.157000	50,694.44	0.00	0.00	5,257,850.00

911312BK1 Total

20,000,000.000	Local	189,930.55	0.00	0.00	0.00	21,049,150.00
	Base	189,930.55	0.00	0.00	0.00	21,049,150.00

911363AM1	UNITED RENTALS NORTH AM	3.875%	15 Feb 2031	31 Jul 2020		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
25,000.000	1.000000 NJFX	Local	101.250000	0.00	0.00	0.00	25,312.50
		Base	101.250000	0.00	0.00	0.00	25,312.50
			31 Jul 2020	CANCEL		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
-25,000.000	1.000000 NJFX	Local	101.250000	0.00	0.00	0.00	-25,312.50
		Base	101.250000	0.00	0.00	0.00	-25,312.50
			05 Aug 2020	10 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
50,000.000	1.000000 NJFX	Local	102.375000	0.00	0.00	0.00	51,187.50
		Base	102.375000	0.00	0.00	0.00	51,187.50
			06 Aug 2020	10 Aug 2020	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
100,000.000	1.000000 NJFX	Local	102.625000	0.00	0.00	0.00	102,625.00
		Base	102.625000	0.00	0.00	0.00	102,625.00
			06 Aug 2020	10 Aug 2020	BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.500000	0.00	0.00	0.00	25,625.00
		Base	102.500000	0.00	0.00	0.00	25,625.00
			10 Aug 2020	12 Aug 2020	BARCLAYS CAPITAL INC.	USD/DTC	
25,000.000	1.000000 NJFX	Local	103.250000	5.38	0.00	0.00	25,812.50
		Base	103.250000	5.38	0.00	0.00	25,812.50
911363AM1 Total							
200,000.000		Local		5.38	0.00	0.00	205,250.00
		Base		5.38	0.00	0.00	205,250.00
911365BD5	UNITED RENTALS NORTH AM	5.5% 15 Jul 2025	28 Aug 2020	28 Aug 2020	CALLED BONDS	USD/DTC	
13,000.000	1.000000 NJGQ	Local	102.750000	85.40	0.00	0.00	13,357.50
		Base	102.750000	85.40	0.00	0.00	13,357.50
911365BK9	UNITED RENTALS NORTH AM	6.5% 15 Dec 2026	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC	
150,000.000	1.000000 NJFX	Local	111.088440	1,489.58	0.00	0.00	166,632.66
		Base	111.088440	1,489.58	0.00	0.00	166,632.66
911365BK9	UNITED RENTALS NORTH AM	6.5% 15 Dec 2026	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC	
567,000.000	1.000000 NJGQ	Local	111.088440	5,630.63	0.00	0.00	629,871.46
		Base	111.088440	5,630.63	0.00	0.00	629,871.46
911365BK9	UNITED RENTALS NORTH AM	6.5% 15 Dec 2026	10 Aug 2020	10 Aug 2020	CALLED BONDS	USD/DTC	
175,000.000	1.000000 NJGP	Local	111.088440	1,737.85	0.00	0.00	194,404.77
		Base	111.088440	1,737.85	0.00	0.00	194,404.77

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
911365BK9 Total							
892,000.000			Local		8,858.06	0.00	990,908.89
			Base		8,858.06	0.00	990,908.89
91159HHN3	US BANCORP	2.375% 22 Jul 2026	10 Aug 2020	12 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
5,000,000.000	1.000000 NJFH		Local	109.923000	6,597.22	0.00	5,496,150.00
			Base	109.923000	6,597.22	0.00	5,496,150.00
92047WAF8	VALVOLINE INC	4.375% 15 Aug 2025	11 Aug 2020	12 Aug 2020	EXCHANGE OFFER (NON CASH)	USD/DTC	
100,000.000	1.000000 NJGP		Local	99.525170	2,151.04	0.00	99,525.17
			Base	99.525170	2,151.04	0.00	99,525.17
92346LAE3	VERITAS US INC/BERMUDA L	7.5% 01 Sep 2025	13 Aug 2020	20 Aug 2020	MORGAN STANLEY CO INCORPORATED	USD/DTC	
67,000.000	1.000000 NJGS		Local	100.250000	0.00	0.00	67,167.50
			Base	100.250000	0.00	0.00	67,167.50
92933BAR5	WMG ACQUISITION CORP	3% 15 Feb 2031	07 Aug 2020	12 Aug 2020	WELLS FARGO SECURITIES LLC	USD/DTC	
25,000.000	1.000000 NJFX		Local	100.250000	0.00	0.00	25,062.50
			Base	100.250000	0.00	0.00	25,062.50
				07 Aug 2020	12 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
25,000.000	1.000000 NJFX		Local	100.250000	0.00	0.00	25,062.50
			Base	100.250000	0.00	0.00	25,062.50
				11 Aug 2020	13 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
50,000.000	1.000000 NJFX		Local	100.125000	4.17	0.00	50,062.50
			Base	100.125000	4.17	0.00	50,062.50
92933BAR5 Total							
100,000.000			Local		4.17	0.00	100,187.50
			Base		4.17	0.00	100,187.50
93369KAA3	NATIONSTAR MTG HLD INC	8.125% 15 Jul 2023	13 Aug 2020	13 Aug 2020	CALLED BONDS	USD/DTC	
500,000.000	1.000000 NJFJ		Local	104.063000	3,159.72	0.00	520,315.00
			Base	104.063000	3,159.72	0.00	520,315.00
93369KAA3	NATIONSTAR MTG HLD INC	8.125% 15 Jul 2023	13 Aug 2020	13 Aug 2020	CALLED BONDS	USD/DTC	

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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	NJFX	Local	104.063000	631.94	0.00	0.00	104,063.00	
				Base	104.063000	631.94	0.00	0.00	104,063.00	
93369KAA3	NATIONSTAR MTG HLD INC			8.125%	15 Jul 2023	13 Aug 2020	13 Aug 2020	USD/DTC		
	250,000.000	1.000000	NJGP	Local	104.063000	1,579.86	0.00	0.00	260,157.50	
				Base	104.063000	1,579.86	0.00	0.00	260,157.50	
93369KAA3 Total										
	850,000.000			Local		5,371.52	0.00	0.00	884,535.50	
				Base		5,371.52	0.00	0.00	884,535.50	
94974BGH7	WELLS FARGO + COMPANY			3%	19 Feb 2025	20 Aug 2020	24 Aug 2020	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	108.505000	4,166.67	0.00	0.00	10,850,500.00	
				Base	108.505000	4,166.67	0.00	0.00	10,850,500.00	
960386AQ3	WESTINGHOUSE AIR BRAKE			3.2%	15 Jun 2025	18 Aug 2020	20 Aug 2020	USD/DTC		
	38,000.000	1.000000	NJGQ	Local	104.759000	172.27	0.00	0.00	39,808.42	
				Base	104.759000	172.27	0.00	0.00	39,808.42	
96950GAB8	WILLIAMS SCOTSMAN INTL			6.875%	15 Aug 2023	11 Aug 2020	11 Aug 2020	USD/DTC		
	20,000.000	1.000000	NJFX	Local	103.000000	672.22	0.00	0.00	20,600.00	
				Base	103.000000	672.22	0.00	0.00	20,600.00	
					26 Aug 2020	26 Aug 2020		USD/DTC		
	180,000.000	1.000000	NJFX	Local	103.438000	378.12	0.00	0.00	186,188.40	
				Base	103.438000	378.12	0.00	0.00	186,188.40	
96950GAB8 Total										
	200,000.000			Local		1,050.34	0.00	0.00	206,788.40	
				Base		1,050.34	0.00	0.00	206,788.40	
97382WAA1	WINDSTREAM ESCROW LLC			7.75%	15 Aug 2028	11 Aug 2020	25 Aug 2020	USD/DTC		
	67,000.000	1.000000	NJGS	Local	101.000000	0.00	0.00	0.00	67,670.00	
				Base	101.000000	0.00	0.00	0.00	67,670.00	
					11 Aug 2020	25 Aug 2020		USD/DTC		
	68,000.000	1.000000	NJGS	Local	101.000000	0.00	0.00	0.00	68,680.00	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base	101.000000		0.00	0.00	0.00	68,680.00
97382WAA1	WINDSTREAM ESCROW LLC	7.75%	15 Aug 2028	11 Aug 2020	25 Aug 2020	J.P. MORGAN SECURITIES LLC	USD/DTC
25,000.000	1.000000 NJFX	Local	100.250000	0.00	0.00	0.00	25,062.50
	Base	100.250000		0.00	0.00	0.00	25,062.50
97382WAA1 Total							
160,000.000		Local		0.00	0.00	0.00	161,412.50
	Base			0.00	0.00	0.00	161,412.50
98311AAB1	WYNDHAM HOTELS + RESORTS	4.375%	15 Aug 2028	11 Aug 2020	13 Aug 2020	STATE STREET BANK AND TRUST COMPANY	USD/DTC
200,000.000	1.000000 NJGS	Local	100.970000	0.00	0.00	0.00	201,940.00
	Base	100.970000		0.00	0.00	0.00	201,940.00
98372MAA3	XHR LP	6.375%	15 Aug 2025	11 Aug 2020	18 Aug 2020	J P MORGAN SECURITIES INC	USD/DTC
34,000.000	1.000000 NJGS	Local	101.000000	0.00	0.00	0.00	34,340.00
	Base	101.000000		0.00	0.00	0.00	34,340.00
983793AG5	XPO LOGISTICS INC	6.75%	15 Aug 2024	04 Aug 2020	06 Aug 2020	UBS SECURITIES LLC	USD/DTC
15,000.000	1.000000 NJGS	Local	107.230000	480.94	0.00	0.00	16,084.50
	Base	107.230000		480.94	0.00	0.00	16,084.50
			04 Aug 2020	06 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC	
181,000.000	1.000000 NJGS	Local	107.228000	5,803.31	0.00	0.00	194,082.68
	Base	107.228000		5,803.31	0.00	0.00	194,082.68
			04 Aug 2020	06 Aug 2020	MARKETAXESS CAPITAL LIMITED	USD/DTC	
124,000.000	1.000000 NJGS	Local	107.271000	3,975.75	0.00	0.00	133,016.04
	Base	107.271000		3,975.75	0.00	0.00	133,016.04
983793AG5 Total							
320,000.000		Local		10,260.00	0.00	0.00	343,183.22
	Base			10,260.00	0.00	0.00	343,183.22
98421MAA4	XEROX HOLDINGS CORP	5%	15 Aug 2025	04 Aug 2020	06 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC
201,000.000	1.000000 NJGS	Local	100.250000	0.00	0.00	0.00	201,502.50
	Base	100.250000		0.00	0.00	0.00	201,502.50

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Units/Original Face							
		05 Aug 2020	07 Aug 2020		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
134,000.000	1.000000 NJGS	Local	101.000000	18.61	0.00	0.00	135,340.00
		Base	101.000000	18.61	0.00	0.00	135,340.00
98421MAA4 Total							
335,000.000		Local		18.61	0.00	0.00	336,842.50
		Base		18.61	0.00	0.00	336,842.50
98421MAB2	XEROX HOLDINGS CORP	5.5% 15 Aug 2028	06 Aug 2020	10 Aug 2020	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
25,000.000	1.000000 NJFX	Local	102.500000	15.28	0.00	0.00	25,625.00
		Base	102.500000	15.28	0.00	0.00	25,625.00
98421MAB2	XEROX HOLDINGS CORP	5.5% 15 Aug 2028	17 Aug 2020	24 Aug 2020	CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
134,000.000	1.000000 NJGS	Local	102.750000	368.50	0.00	0.00	137,685.00
		Base	102.750000	368.50	0.00	0.00	137,685.00
			17 Aug 2020	24 Aug 2020	GOLDMAN SACHS + CO LLC	USD/DTC	
201,000.000	1.000000 NJGS	Local	102.500000	552.75	0.00	0.00	206,025.00
		Base	102.500000	552.75	0.00	0.00	206,025.00
98421MAB2 Total							
360,000.000		Local		936.53	0.00	0.00	369,335.00
		Base		936.53	0.00	0.00	369,335.00
98954NAA7	ZIGGO BV	5.5% 15 Jan 2027	20 Aug 2020	24 Aug 2020	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
503,000.000	1.000000 NJGQ	Local	104.000000	2,997.04	0.00	0.00	523,120.00
		Base	104.000000	2,997.04	0.00	0.00	523,120.00
ACI11Z814	TURKCELL ILETISIM HIZMET	5.8% 11 Apr 2028	03 Aug 2020	05 Aug 2020	CREDIT SUISSE SECURITIES (USA) LLC	USD/EUR	
335,000.000	1.000000 NJGR	Local	98.375000	6,152.83	0.00	0.00	329,556.25
		Base	98.375000	6,152.83	0.00	0.00	329,556.25
H3698DAL8	CREDIT SUISSE GROUP AG	1% 29 Dec 2049	05 Aug 2020	07 Aug 2020	MITSUBISHI UFJ SECURITIES INT PLC	USD/EUR	
540,000.000	1.000000 NJGR	Local	107.755000	4,593.75	0.00	0.00	581,877.00
		Base	107.755000	4,593.75	0.00	0.00	581,877.00
J7596PAK5	SOFTBANK GROUP CORP	1% 31 Dec 2099	19 Aug 2020	21 Aug 2020	BARCLAYS CAPITAL	USD/EUR	

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STATE STREET

Base Currency: USD - US DOLLAR										
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
	200,000.000	1.000000	NJGS	98.000000		1,066.67	0.00	0.00	196,000.00	
			Local							
			Base	98.000000		1,066.67	0.00	0.00	196,000.00	
US DOLLAR Total										
	167,683,100.000		Local			1,100,772.77	0.00	0.00	176,958,896.54	
	2,695,000.000		Base			1,100,772.77	0.00	0.00	176,958,896.54	
FIXED INCOME Total										
	167,746,432.800									
	2,695,000.000		Base			1,100,772.77	0.00	0.00	177,033,901.54	
FIXED INCOME - SHORT										
US DOLLAR										
75281ABA6	RANGE RESOURCES CORP		5% 15 Mar 2023	20 Jul 2020	CANCEL		BARCLAYS CAPITAL INC.	USD/DTC		
	-250,000.000	1.000000	NJFJ	87.750004		-4,409.72	0.00	0.00	-219,375.00	
			Local							
			Base	87.750004		-4,409.72	0.00	0.00	-219,375.00	
US DOLLAR Total										
	-250,000.000		Local			-4,409.72	0.00	0.00	-219,375.00	
			Base			-4,409.72	0.00	0.00	-219,375.00	
FIXED INCOME - SHORT Total										
	-250,000.000									
			Base			-4,409.72	0.00	0.00	-219,375.00	
SALES Total										
	195,114,405.460									
	2,695,000.000		Base			1,096,363.05	0.00	0.00	204,345,088.20	

Purchase Report by Report Date

Currency Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts
Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

EURO CURRENCY

INTERNATIONAL

FIXED INCOME

594,000.000			Local	2,957.27	0.00	0.00	586,816.62
			Base	3,486.47	0.00	0.00	693,698.09
	TRADES:	6					
	CANCELS:	2					

INTERNATIONAL Total

594,000.000			Local	2,957.27	0.00	0.00	586,816.62
			Base	3,486.47	0.00	0.00	693,698.09
	TRADES:	6					
	CANCELS:	2					

LUXEMBOURG

FIXED INCOME

100,000.000			Local	1,309.03	0.00	0.00	97,750.00
			Base	1,550.28	0.00	0.00	115,765.28
	TRADES:	1					
	CANCELS:	0					

LUXEMBOURG Total

100,000.000			Local	1,309.03	0.00	0.00	97,750.00
			Base	1,550.28	0.00	0.00	115,765.28
	TRADES:	1					
	CANCELS:	0					

EURO CURRENCY Total

Long	694,000.000		Local	4,266.30	0.00	0.00	684,566.62
			Base	5,036.75	0.00	0.00	809,463.37
	TRADES:	7					
	CANCELS:	2					

US DOLLAR

Purchase Report by Report Date

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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
CASH EQUIVALENTS						
18,072,763.910		Local	0.00	0.00	0.00	18,072,763.91
		Base	0.00	0.00	0.00	18,072,763.91
	TRADES: 42					
	CANCELS: 0					
FIXED INCOME						
226,809,614.000		Local	451,886.83	0.00	0.00	229,330,199.08
8,585,000.000		Base	451,886.83	0.00	0.00	229,330,199.08
	TRADES: 329					
	CANCELS: 13					
US DOLLAR Total						
Long 244,882,377.910		Local	451,886.83	0.00	0.00	247,402,962.99
8,585,000.000		Base	451,886.83	0.00	0.00	247,402,962.99
	TRADES: 371					
	CANCELS: 13					
PURCHASE Total						
Long 245,576,377.910		Base	456,923.58	0.00	0.00	248,212,426.36
8,585,000.000						
	TRADES: 378					
	CANCELS: 15					

Sales Report by Report Date

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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

EURO CURRENCY

INTERNATIONAL

FIXED INCOME

63,332.800

Local
Base

0.00
0.00

0.00
0.00

0.00
0.00

63,332.80
75,005.00

TRADES: 1
CANCELS: 0

INTERNATIONAL Total

63,332.800

Local
Base

0.00
0.00

0.00
0.00

0.00
0.00

63,332.80
75,005.00

TRADES: 1
CANCELS: 0

EURO CURRENCY Total

Long 63,332.800

Local
Base

0.00
0.00

0.00
0.00

0.00
0.00

63,332.80
75,005.00

TRADES: 1
CANCELS: 0

US DOLLAR

CASH EQUIVALENTS

27,530,561.660

Local
Base

0.00
0.00

0.00
0.00

0.00
0.00

27,530,561.66
27,530,561.66

TRADES: 57
CANCELS: 0

EQUITY

87,411.000

Local
Base

0.00
0.00

0.00
0.00

0.00
0.00

0.00
0.00

TRADES: 1
CANCELS: 0

Sales Report by Report Date

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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
FIXED INCOME						
167,683,100.000		Local	1,100,772.77	0.00	0.00	176,958,896.54
2,695,000.000		Base	1,100,772.77	0.00	0.00	176,958,896.54
	TRADES: 354					
	CANCELS: 10					
FIXED INCOME - SHORT						
-250,000.000		Local	-4,409.72	0.00	0.00	-219,375.00
		Base	-4,409.72	0.00	0.00	-219,375.00
	TRADES: 0					
	CANCELS: 1					
US DOLLAR Total						
Long 195,301,072.660		Local	1,100,772.77	0.00	0.00	204,489,458.20
2,695,000.000		Base	1,100,772.77	0.00	0.00	204,489,458.20
	TRADES: 412					
	CANCELS: 10					
Short -250,000.000		Local	-4,409.72	0.00	0.00	-219,375.00
		Base	-4,409.72	0.00	0.00	-219,375.00
	TRADES: 0					
	CANCELS: 1					
SALES Total						
Long 195,364,405.460		Base	1,100,772.77	0.00	0.00	204,564,463.20
2,695,000.000						
	TRADES: 413					
	CANCELS: 10					
Short -250,000.000		Base	-4,409.72	0.00	0.00	-219,375.00
	TRADES: 0					
	CANCELS: 1					

Purchase Report by Report Date

Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
18,072,763.910		0.00	0.00	0.00	18,072,763.91
	TRADES: 42				
	CANCELS: 0				
FIXED INCOME					
227,503,614.000		456,923.58	0.00	0.00	230,139,662.45
8,585,000.000					
	TRADES: 336				
	CANCELS: 15				
PURCHASE Total					
Long 245,576,377.910		456,923.58	0.00	0.00	248,212,426.36
8,585,000.000					
	TRADES: 378				
	CANCELS: 15				

Sales Report by Report Date

Fund Summary - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
27,530,561.660		0.00	0.00	0.00	27,530,561.66
	Base				
	TRADES: 57				
	CANCELS: 0				
EQUITY					
87,411.000		0.00	0.00	0.00	0.00
	Base				
	TRADES: 1				
	CANCELS: 0				
FIXED INCOME					
167,746,432.800 2,695,000.000		1,100,772.77	0.00	0.00	177,033,901.54
	Base				
	TRADES: 355				
	CANCELS: 10				
FIXED INCOME - SHORT					
-250,000.000		-4,409.72	0.00	0.00	-219,375.00
	Base				
	TRADES: 0				
	CANCELS: 1				
SALES Total					
Long 195,364,405.460 2,695,000.000		1,100,772.77	0.00	0.00	204,564,463.20
	Base				
	TRADES: 413				
	CANCELS: 10				
Short -250,000.000		-4,409.72	0.00	0.00	-219,375.00
	Base				
	TRADES: 0				
	CANCELS: 1				