

Purchase and Sales by Report Date

Composite

October 1, 2021 to October 31, 2021

View Date: November 10, 2021



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 |
| NJHF | COMMON D HIGH GRADE ETFS |
| NJNJ | STATE OF NEW JERSEY |

Purchase Report by Report Date

Composite

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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 | 0.025% | 31 Dec 2030 | 01 Oct 2021 | 01 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 2,354,844.020 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 2,354,844.02 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 2,354,844.02 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 01 Oct 2021 | 01 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 614,819.250 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 614,819.25 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 614,819.25 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 01 Oct 2021 | 01 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 374,390.390 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 374,390.39 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 374,390.39 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 04 Oct 2021 | 04 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 41,035.210 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 41,035.21 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 41,035.21 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 04 Oct 2021 | 04 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 249,428.290 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 249,428.29 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 249,428.29 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 04 Oct 2021 | 04 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 547,065.120 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 547,065.12 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 547,065.12 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 06 Oct 2021 | 06 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 997,718.720 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 997,718.72 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 997,718.72 |

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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 | | | | | | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 06 Oct 2021 | 06 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 143,398.640 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 143,398.64 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 143,398.64 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 06 Oct 2021 | 06 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 538,057.320 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 538,057.32 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 538,057.32 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 07 Oct 2021 | 07 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 1,334,311.870 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,334,311.87 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 1,334,311.87 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 07 Oct 2021 | 07 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 492,449.780 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 492,449.78 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 492,449.78 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 08 Oct 2021 | 08 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 28,776.520 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 28,776.52 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 28,776.52 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 08 Oct 2021 | 08 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 395.380 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 395.38 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 395.38 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 12 Oct 2021 | 12 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 1,238,629.910 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,238,629.91 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 1,238,629.91 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 12 Oct 2021 | 12 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 393,277.770 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 393,277.77 |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|-------------------------------------|--------------|--------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 393,277.77 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 12 Oct 2021 | 12 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 1,966,261.780 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 0.00 | 1,966,261.78 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 1,966,261.78 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 14 Oct 2021 | 14 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 1,350,899.000 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 0.00 | 1,350,899.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 1,350,899.00 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 14 Oct 2021 | 14 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 165,928.270 | 1.000000 | NJGS | Local | 100.000000 | 0.00 | 0.00 | 165,928.27 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 165,928.27 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 14 Oct 2021 | 14 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 747,714.380 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 0.00 | 747,714.38 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 747,714.38 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 15 Oct 2021 | 15 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 1,121,870.960 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 0.00 | 1,121,870.96 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 1,121,870.96 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 15 Oct 2021 | 15 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 452,881.660 | 1.000000 | NJFX | Local | 100.000000 | 0.00 | 0.00 | 452,881.66 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 452,881.66 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 18 Oct 2021 | 18 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 1,686,525.540 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 0.00 | 1,686,525.54 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 1,686,525.54 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 18 Oct 2021 | 18 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |

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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 | | | | | | | | | |
| | 331,555.810 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 331,555.81 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 331,555.81 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 19 Oct 2021 | 19 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 751,407.120 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 751,407.12 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 751,407.12 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 19 Oct 2021 | 19 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 0.010 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 0.01 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 0.01 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 19 Oct 2021 | 19 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 0.010 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 0.01 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 0.01 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 19 Oct 2021 | 19 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 743,037.680 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 743,037.68 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 743,037.68 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 20 Oct 2021 | 20 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 14,131.260 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 14,131.26 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 14,131.26 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 20 Oct 2021 | 20 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 1,786,422.550 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,786,422.55 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 1,786,422.55 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 21 Oct 2021 | 21 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |
| | 649,360.410 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 649,360.41 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 649,360.41 | | |
| | | | 31 Dec 2030 | 22 Oct 2021 | 22 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | | |

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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 | | | | | | | |
| | 497,054.690 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 497,054.69 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 497,054.69 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 22 Oct 2021 | 22 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 138,070.980 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 138,070.98 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 138,070.98 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 25 Oct 2021 | 25 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 369,881.940 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 369,881.94 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 369,881.94 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 25 Oct 2021 | 25 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 202,047.220 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 202,047.22 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 202,047.22 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 25 Oct 2021 | 25 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 76,290.440 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 76,290.44 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 76,290.44 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 25 Oct 2021 | 25 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 1,173,772.810 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 1,173,772.81 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 1,173,772.81 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 26 Oct 2021 | 26 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 11,738.100 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 11,738.10 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 11,738.10 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 26 Oct 2021 | 26 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 612,800.250 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 612,800.25 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 612,800.25 |

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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 | | | | | | | | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 27 Oct 2021 | 27 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 690.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 690.00 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 690.00 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 28 Oct 2021 | 28 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 363,475.510 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 363,475.51 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 363,475.51 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 28 Oct 2021 | 28 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 81,387.530 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 81,387.53 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 81,387.53 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 28 Oct 2021 | 28 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 874,802.320 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 874,802.32 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 874,802.32 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 28 Oct 2021 | 28 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 547,463.070 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 547,463.07 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 547,463.07 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 29 Oct 2021 | 29 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 917,471.620 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 917,471.62 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 917,471.62 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 29 Oct 2021 | 29 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 687,032.480 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 687,032.48 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 687,032.48 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 29 Oct 2021 | 29 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 353,967.830 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 353,967.83 | |

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|--------------------------------|--------------------------------|---------------|-------------|-------------|-------------|-----------|---------------------------------|------------------|---------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost |
| | Units/Original Face | | | | | | | | |
| | | | Base | 100.000000 | | 0.00 | | 0.00 | 353,967.83 |
| 7839989D1 Total | | | | | | | | | |
| | 28,024,541.420 | | Local | | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| US DOLLAR Total | | | | | | | | | |
| | 28,024,541.420 | | Local | | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| CASH EQUIVALENTS Total | | | | | | | | | |
| | 28,024,541.420 | | | | | | | | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| EQUITY | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| 9353FA907 | TPC GRP INC CONTRACTUAL RIGHTS | B8A9U3BS9 | | 02 Feb 2021 | OPEN | 281 | STATE STREET BANK AND TRUST CO. | USD/DTC | |
| | 227,685.000 | 1.000000 | NJGP | Local | 0.000000 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | Base | 0.000000 | | 0.00 | 0.00 | 0.00 | 0.00 |
| US DOLLAR Total | | | | | | | | | |
| | 227,685.000 | | Local | | | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 0.00 |
| EQUITY Total | | | | | | | | | |
| | 227,685.000 | | | | | | | | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | | |
| EURO CURRENCY | | | | | | | | | |
| INTERNATIONAL | | | | | | | | | |
| ACI1RTDW6 | LORCA TELECOM BONDCO | 4% | 18 Sep 2027 | 05 Oct 2021 | 13 Oct 2021 | | DEUTSCHE BANK AG | EUR/EUR | |
| | 400,000.000 | 0.862589 | NJGR | Local | 100.000000 | 1,244.44 | 0.00 | 0.00 | 400,000.00 |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|------------|-------------|-------------|-------------------------------------|-------------------------------------|--------------|------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | Base | 115.930066 | | 1,442.68 | | 0.00 | 0.00 | 463,720.27 | |
| ACI1ZKS18 | PEOPLECERT WISDOM ISSUER | 5.75% | 15 Sep 2026 | 19 Oct 2021 | 21 Oct 2021 | HSBC BANK PLC | EUR/EUR | | |
| 115,000.000 | 0.858775 NJGR | Local | 103.000000 | 1,395.97 | 0.00 | 0.00 | 118,450.00 | | |
| | Base | 119.938284 | | 1,625.54 | 0.00 | 0.00 | 137,929.02 | | |
| | | | 22 Oct 2021 | 26 Oct 2021 | J P MORGAN SECURITIES LTD | EUR/EUR | | | |
| 175,000.000 | 0.858627 NJGR | Local | 103.000000 | 2,264.06 | 0.00 | 0.00 | 180,250.00 | | |
| | Base | 119.958958 | | 2,636.84 | 0.00 | 0.00 | 209,928.17 | | |
| ACI1ZKS18 Total | | | | | | | | | |
| 290,000.000 | | Local | | 3,660.03 | 0.00 | 0.00 | 298,700.00 | | |
| | Base | | | 4,262.38 | 0.00 | 0.00 | 347,857.19 | | |
| ACI20T312 | GRIFOLS ESCROW ISSUER | 3.875% | 15 Oct 2028 | 11 Oct 2021 | 13 Oct 2021 | MERRILL LYNCH INTERNATIONAL | EUR/EUR | | |
| 131,000.000 | 0.864118 NJGQ | Local | 99.875000 | 112.81 | 0.00 | 0.00 | 130,836.25 | | |
| | Base | 115.580280 | | 130.55 | 0.00 | 0.00 | 151,410.17 | | |
| | | | 12 Oct 2021 | 14 Oct 2021 | MERRILL LYNCH INTERNATIONAL | EUR/EUR | | | |
| 141,000.000 | 0.865876 NJGQ | Local | 100.000000 | 136.59 | 0.00 | 0.00 | 141,000.00 | | |
| | Base | 115.489978 | | 157.75 | 0.00 | 0.00 | 162,840.87 | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | MORGAN STANLEY AND CO. INTERNATIONA | EUR/EUR | | | |
| 160,000.000 | 0.858553 NJGQ | Local | 100.500000 | 292.78 | 0.00 | 0.00 | 160,800.00 | | |
| | Base | 117.057421 | | 341.02 | 0.00 | 0.00 | 187,291.87 | | |
| ACI20T312 Total | | | | | | | | | |
| 432,000.000 | | Local | | 542.18 | 0.00 | 0.00 | 432,636.25 | | |
| | Base | | | 629.32 | 0.00 | 0.00 | 501,542.91 | | |
| ACI20YLH6 | CONSOLIDATED ENERGY FIN | 5% | 15 Oct 2028 | 30 Sep 2021 | 07 Oct 2021 | MORGAN STANLEY AND CO. INTERNATIONA | EUR/EUR | | |
| 216,000.000 | 0.862850 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 216,000.00 | | |
| | Base | 115.894999 | | 0.00 | 0.00 | 0.00 | 250,333.20 | | |
| ACI20ZNN8 | KAIXO BONDCO TELECOM SA | 5.125% | 30 Sep 2029 | 05 Oct 2021 | 13 Oct 2021 | DEUTSCHE BANK AG | EUR/EUR | | |
| 830,000.000 | 0.862589 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 830,000.00 | | |
| | Base | 115.930066 | | 0.00 | 0.00 | 0.00 | 962,219.55 | | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|----------|-------------|-------------|-------------|------------------|-----------------------------|--|--------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| ACI20ZNN8 | KAIXO BONDCO TELECOM SA | 5.125% | 30 Sep 2029 | 05 Oct 2021 | 13 Oct 2021 | | DEUTSCHE BANK AG | | EUR/EUR |
| 180,000.000 | 0.862589 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | | 180,000.00 |
| | | | Base | 115.930066 | | 0.00 | 0.00 | | 208,674.12 |
| | | | | 06 Oct 2021 | 13 Oct 2021 | | DEUTSCHE BANK AG | | EUR/EUR |
| 146,000.000 | 0.866363 NJGQ | | Local | 99.000000 | | 0.00 | 0.00 | | 144,540.00 |
| | | | Base | 114.270808 | | 0.00 | 0.00 | | 166,835.38 |
| ACI20ZNN8 Total | | | | | | | | | |
| 1,156,000.000 | | | Local | | | 0.00 | 0.00 | | 1,154,540.00 |
| | | | Base | | | 0.00 | 0.00 | | 1,337,729.05 |
| ACI210XP8 | BCP V MODULAR SERVICES | 6.75% | 30 Nov 2029 | 07 Oct 2021 | 21 Oct 2021 | | GOLDMAN SACHS INTERNATIONAL | | EUR/EUR |
| 346,000.000 | 0.865014 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | | 346,000.00 |
| | | | Base | 115.605065 | | 0.00 | 0.00 | | 399,993.53 |
| ACI213XW7 | ILIAD HOLDING SAS | 5.625% | 15 Oct 2028 | 13 Oct 2021 | 27 Oct 2021 | | BNP PARIBAS SA | | EUR/EUR |
| 435,000.000 | 0.863968 NJGR | | Local | 100.000000 | | 0.00 | 0.00 | | 435,000.00 |
| | | | Base | 115.745028 | | 0.00 | 0.00 | | 503,490.87 |
| ACI2143C2 | ILIAD HOLDING SAS | 5.125% | 15 Oct 2026 | 13 Oct 2021 | 27 Oct 2021 | | BNP PARIBAS SA | | EUR/EUR |
| 400,000.000 | 0.863968 NJGR | | Local | 100.000000 | | 0.00 | 0.00 | | 400,000.00 |
| | | | Base | 115.745028 | | 0.00 | 0.00 | | 462,980.11 |
| ACI218NZ0 | SCIL IV LLC / SCIL USA H | 4.375% | 01 Nov 2026 | 19 Oct 2021 | OPEN | | J P MORGAN SECURITIES LTD | | EUR/EUR |
| 174,000.000 | 0.858775 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | | 174,000.00 |
| | | | Base | 116.444936 | | 0.00 | 0.00 | | 202,614.19 |
| ACI21BLM4 | CHROME BIDCO SASU INDUSTRY | 3.5% | 31 May 2028 | 20 Oct 2021 | 26 Oct 2021 | | DEUTSCHE BANK AG | | EUR/EUR |
| 595,000.000 | 0.858553 NJGR | | Local | 99.750000 | | 8,792.78 | 0.00 | | 593,512.50 |
| | | | Base | 116.183858 | | 10,241.39 | 0.00 | | 691,293.96 |
| INTERNATIONAL Total | | | | | | | | | |
| 4,444,000.000 | | | Local | | | 14,239.43 | 0.00 | | 4,450,388.75 |
| | | | Base | | | 16,575.77 | 0.00 | | 5,161,555.28 |

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Base Currency: USD - US DOLLAR

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

EURO CURRENCY Total

| | | | | | |
|---------------|-------|-----------|------|------|--------------|
| 4,444,000.000 | Local | 14,239.43 | 0.00 | 0.00 | 4,450,388.75 |
| | Base | 16,575.77 | 0.00 | 0.00 | 5,161,555.28 |

US DOLLAR

| | | | | | | | | |
|------------------------|------------------|----------|-------------|-------------|-------------------------------------|-------------------------------------|------------|--|
| 00164VAE3 | AMC NETWORKS INC | 4.75% | 01 Aug 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 400,000.000 | 1.000000 NJFJ | Local | 102.572000 | 3,536.11 | 0.00 | 0.00 | 410,288.00 | |
| | | Base | 102.572000 | 3,536.11 | 0.00 | 0.00 | 410,288.00 | |
| | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | Local | 102.486000 | 3,404.17 | 0.00 | 0.00 | 307,458.00 | |
| | | Base | 102.486000 | 3,404.17 | 0.00 | 0.00 | 307,458.00 | |
| 00164VAE3 Total | | | | | | | | |
| 700,000.000 | Local | 6,940.28 | 0.00 | 0.00 | 717,746.00 | | | |
| | Base | 6,940.28 | 0.00 | 0.00 | 717,746.00 | | | |

| | | | | | | | | |
|------------------------|-----------------|-------|-------------|-------------|-------------|-------------------------------------|------------|--|
| 00185PAA9 | API ESCROW CORP | 4.75% | 15 Oct 2029 | 06 Oct 2021 | 21 Oct 2021 | 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 | |
| 00185PAA9 | API ESCROW CORP | 4.75% | 15 Oct 2029 | 06 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 250,000.000 | 1.000000 NJFJ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | |
| 00185PAA9 | API ESCROW CORP | 4.75% | 15 Oct 2029 | 06 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 | |
| 00185PAA9 Total | | | | | | | | |
| 475,000.000 | Local | 0.00 | 0.00 | 0.00 | 475,000.00 | | | |
| | Base | 0.00 | 0.00 | 0.00 | 475,000.00 | | | |

| | | | | | | | | |
|-------------|--------------------------|-------|-------------|-------------|-------------|-------------------------------------|------------|--|
| 00253XAB7 | AMERICAN AIRLINES/AADVAN | 5.75% | 20 Apr 2029 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 400,000.000 | 1.000000 NJFJ | Local | 107.722000 | 447.22 | 0.00 | 0.00 | 430,888.00 | |
| 400,000.000 | | Base | 107.722000 | 447.22 | 0.00 | 0.00 | 430,888.00 | |

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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 | | | | | | | | | | |
| 004498AB7 | ACI WORLDWIDE INC | 5.75% | 15 Aug 2026 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 104.700000 | | 2,491.67 | 0.00 | 0.00 | 314,100.00 | |
| | | | Base | 104.700000 | | 2,491.67 | 0.00 | 0.00 | 314,100.00 | |
| 00774MAX3 | AERCAP IRELAND CAP/GLOBA | 3.3% | 30 Jan 2032 | 21 Oct 2021 | 29 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 229,000.000 | 1.000000 NJGQ | | Local | 99.624000 | | 0.00 | 0.00 | 0.00 | 228,138.96 | |
| | | | Base | 99.624000 | | 0.00 | 0.00 | 0.00 | 228,138.96 | |
| | | | | 22 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 153,000.000 | 1.000000 NJGQ | | Local | 101.103000 | | 0.00 | 0.00 | 0.00 | 154,687.59 | |
| | | | Base | 101.103000 | | 0.00 | 0.00 | 0.00 | 154,687.59 | |
| | | | | 22 Oct 2021 | 29 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| 248,000.000 | 1.000000 NJGQ | | Local | 101.037000 | | 0.00 | 0.00 | 0.00 | 250,571.76 | |
| | | | Base | 101.037000 | | 0.00 | 0.00 | 0.00 | 250,571.76 | |
| 00774MAX3 Total | | | | | | | | | | |
| 630,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 633,398.31 | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 633,398.31 | |
| 00842XAA7 | AFFINITY GAMING | 6.875% | 15 Dec 2027 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 105.237000 | | 4,812.50 | 0.00 | 0.00 | 210,474.00 | |
| | | | Base | 105.237000 | | 4,812.50 | 0.00 | 0.00 | 210,474.00 | |
| 013092AG6 | ALBERTSONS COS/SAFEWAY | 3.5% | 15 Mar 2029 | 08 Oct 2021 | 13 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 900,000.000 | 1.000000 NJGP | | Local | 98.250000 | | 2,450.00 | 0.00 | 0.00 | 884,250.00 | |
| | | | Base | 98.250000 | | 2,450.00 | 0.00 | 0.00 | 884,250.00 | |
| 013304AA8 | ALBION FINANCING 1SARL / | 6.125% | 15 Oct 2026 | 15 Oct 2021 | 22 Oct 2021 | | BARCLAYS CAPITAL INC | USD/DTC | | |
| 376,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 376,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 376,000.00 | |
| 013304AA8 | ALBION FINANCING 1SARL / | 6.125% | 15 Oct 2026 | 21 Oct 2021 | 25 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC | | |
| 400,000.000 | 1.000000 NJFJ | | Local | 100.890000 | | 204.17 | 0.00 | 0.00 | 403,560.00 | |
| | | | Base | 100.890000 | | 204.17 | 0.00 | 0.00 | 403,560.00 | |

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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 | | | | | | | | |
| 013304AA8 Total | | | | | | | | | |
| | 776,000.000 | | | Local | | 204.17 | 0.00 | 0.00 | 779,560.00 |
| | | | | Base | | 204.17 | 0.00 | 0.00 | 779,560.00 |
| 01741RAF9 | ALLEGHENY TECHNOLOGIES | 7.875% | 15 Aug 2023 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 200,000.000 | 1.000000 NJFJ | | Local | 111.524000 | 2,275.00 | 0.00 | 0.00 | 223,048.00 |
| | | | | Base | 111.524000 | 2,275.00 | 0.00 | 0.00 | 223,048.00 |
| 023771S58 | AMERICAN AIRLINES INC | 11.75% | 15 Jul 2025 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 123.829000 | 8,127.08 | 0.00 | 0.00 | 371,487.00 |
| | | | | Base | 123.829000 | 8,127.08 | 0.00 | 0.00 | 371,487.00 |
| | | | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 400,000.000 | 1.000000 NJFJ | | Local | 124.057000 | 13,316.67 | 0.00 | 0.00 | 496,228.00 |
| | | | | Base | 124.057000 | 13,316.67 | 0.00 | 0.00 | 496,228.00 |
| 023771S58 Total | | | | | | | | | |
| | 700,000.000 | | | Local | | 21,443.75 | 0.00 | 0.00 | 867,715.00 |
| | | | | Base | | 21,443.75 | 0.00 | 0.00 | 867,715.00 |
| 030981AK0 | AMERIGAS PART/FIN CORP | 5.5% | 20 May 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 100,000.000 | 1.000000 NJFJ | | Local | 110.751000 | 2,093.06 | 0.00 | 0.00 | 110,751.00 |
| | | | | Base | 110.751000 | 2,093.06 | 0.00 | 0.00 | 110,751.00 |
| 032177AH0 | AMSTED INDUSTRIES | 5.625% | 01 Jul 2027 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 244,000.000 | 1.000000 NJFJ | | Local | 104.522000 | 3,660.00 | 0.00 | 0.00 | 255,033.68 |
| | | | | Base | 104.522000 | 3,660.00 | 0.00 | 0.00 | 255,033.68 |
| 03217CAA4 | AMS AG | 7% | 31 Jul 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 400,000.000 | 1.000000 NJFJ | | Local | 106.808000 | 5,211.11 | 0.00 | 0.00 | 427,232.00 |
| | | | | Base | 106.808000 | 5,211.11 | 0.00 | 0.00 | 427,232.00 |
| 041242AA6 | ARKO CORP | 5.125% | 15 Nov 2029 | 14 Oct 2021 | 21 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| | 503,000.000 | 1.000000 NJGQ | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 503,000.00 |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 503,000.00 |

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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 | | | | | | | | | | |
| 041242AA6 | ARKO CORP | 5.125% | 15 Nov 2029 | 14 Oct 2021 | 21 Oct 2021 | | 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 | |
| 041242AA6 Total | | | | | | | | | | |
| 578,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 578,000.00 | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 578,000.00 | |
| 04433LAA0 | ASHLAND LLC | 3.375% | 01 Sep 2031 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 98.752000 | | 1,940.63 | 0.00 | 0.00 | 296,256.00 | |
| | | | Base | 98.752000 | | 1,940.63 | 0.00 | 0.00 | 296,256.00 | |
| 045086AM7 | ASHTON WOODS USA/FINANCE | 4.625% | 01 Aug 2029 | 05 Oct 2021 | 07 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJGP | | Local | 100.625000 | | 1,670.14 | 0.00 | 0.00 | 201,250.00 | |
| | | | Base | 100.625000 | | 1,670.14 | 0.00 | 0.00 | 201,250.00 | |
| 04625PAA9 | ARMOR HOLDCO INC | 8.5% | 15 Nov 2029 | 29 Oct 2021 | OPEN | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | | |
| 109,000.000 | 1.000000 NJGS | | Local | 101.363300 | | 0.00 | 0.00 | 0.00 | 110,486.00 | |
| | | | Base | 101.363300 | | 0.00 | 0.00 | 0.00 | 110,486.00 | |
| | | | | 29 Oct 2021 | OPEN | 12 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 284,000.000 | 1.000000 NJGS | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 284,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 284,000.00 | |
| 04625PAA9 | ARMOR HOLDCO INC | 8.5% | 15 Nov 2029 | 29 Oct 2021 | OPEN | 12 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 718,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 718,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 718,000.00 | |
| 04625PAA9 Total | | | | | | | | | | |
| 1,111,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 1,112,486.00 | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 1,112,486.00 | |
| 04650YAB6 | AMBIENCE MERGER | 7.125% | 15 Jul 2029 | 06 Oct 2021 | 08 Oct 2021 | | BARCLAYS CAPITAL INC. | USD/DTC | | |
| 300,000.000 | 1.000000 NJGP | | Local | 98.500000 | | 5,106.25 | 0.00 | 0.00 | 295,500.00 | |
| | | | Base | 98.500000 | | 5,106.25 | 0.00 | 0.00 | 295,500.00 | |
| | | | | 21 Oct 2021 | 25 Oct 2021 | | RBC CAPITAL MARKETS, LLC | 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 | | | | | | | | | |
| | 50,000.000 | 1.000000 NJGP | Local | 97.125000 | 1,019.27 | 0.00 | 0.00 | 48,562.50 | | |
| | | | Base | 97.125000 | 1,019.27 | 0.00 | 0.00 | 48,562.50 | | |
| | | | | 20 Oct 2021 | 22 Oct 2021 | BARCLAYS CAPITAL INC. | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJGP | Local | 97.375000 | 494.79 | 0.00 | 0.00 | 24,343.75 | | |
| | | | Base | 97.375000 | 494.79 | 0.00 | 0.00 | 24,343.75 | | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | RBC CAPITAL MARKETS, LLC | USD/DTC | | | |
| | 75,000.000 | 1.000000 NJGP | Local | 95.500000 | 1,558.59 | 0.00 | 0.00 | 71,625.00 | | |
| | | | Base | 95.500000 | 1,558.59 | 0.00 | 0.00 | 71,625.00 | | |
| 04650YAB6 Total | 450,000.000 | | Local | | 8,178.90 | 0.00 | 0.00 | 440,031.25 | | |
| | | | Base | | 8,178.90 | 0.00 | 0.00 | 440,031.25 | | |
| 04682RAE7 | ATHABASCA OIL CORP | 9.75% | 01 Nov 2026 | 07 Oct 2021 | 22 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 350,000.000 | 1.000000 NJFX | Local | 97.000000 | 0.00 | 0.00 | 0.00 | 339,500.00 | | |
| | | | Base | 97.000000 | 0.00 | 0.00 | 0.00 | 339,500.00 | | |
| 04682RAE7 | ATHABASCA OIL CORP | 9.75% | 01 Nov 2026 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 550,000.000 | 1.000000 NJGP | Local | 97.000000 | 0.00 | 0.00 | 0.00 | 533,500.00 | | |
| | | | Base | 97.000000 | 0.00 | 0.00 | 0.00 | 533,500.00 | | |
| | | | | 07 Oct 2021 | CANCEL | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | -550,000.000 | 1.000000 NJGP | Local | 97.000000 | 0.00 | 0.00 | 0.00 | -533,500.00 | | |
| | | | Base | 97.000000 | 0.00 | 0.00 | 0.00 | -533,500.00 | | |
| 04682RAE7 Total | 350,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 339,500.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 339,500.00 | | |
| 049362AA4 | ATLAS LUXCO 4 / ALL UNI | 4.625% | 01 Jun 2028 | 01 Oct 2021 | 05 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 200,000.000 | 1.000000 NJGP | Local | 99.875000 | 3,622.92 | 0.00 | 0.00 | 199,750.00 | | |
| | | | Base | 99.875000 | 3,622.92 | 0.00 | 0.00 | 199,750.00 | | |
| | | | | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJGP | Local | 99.500000 | 5,511.46 | 0.00 | 0.00 | 298,500.00 | | |
| | | | Base | 99.500000 | 5,511.46 | 0.00 | 0.00 | 298,500.00 | | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------------|--------------|---------------|---------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| 049362AA4 Total | | | | | | | | | |
| 500,000.000 | | | Local | | | 9,134.38 | 0.00 | 0.00 | 498,250.00 |
| | | | Base | | | 9,134.38 | 0.00 | 0.00 | 498,250.00 |
| 05352TAB5 | AVANTOR FUNDING INC | 3.875% 01 Nov 2029 | 19 Oct 2021 | 26 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | |
| 350,000.000 | 1.000000 NJFX | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 | |
| 05508RAE6 | B+G FOODS INC | 5.25% 01 Apr 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 400,000.000 | 1.000000 NJFJ | | Local | 102.689000 | 408.33 | 0.00 | 0.00 | 410,756.00 | |
| | | | Base | 102.689000 | 408.33 | 0.00 | 0.00 | 410,756.00 | |
| 06051GHX0 | BANK OF AMERICA CORP | 1% 22 Oct 2030 | 04 Oct 2021 | 06 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 15,000,000.000 | 1.000000 NJFH | | Local | 104.761000 | 197,073.33 | 0.00 | 0.00 | 15,714,150.00 | |
| | | | Base | 104.761000 | 197,073.33 | 0.00 | 0.00 | 15,714,150.00 | |
| 06051GJW0 | BANK OF AMERICA CORP | 1% 22 Apr 2042 | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 50,000,000.000 | 1.000000 NJFH | | Local | 106.005000 | 45,986.11 | 0.00 | 0.00 | 53,002,500.00 | |
| | | | Base | 106.005000 | 45,986.11 | 0.00 | 0.00 | 53,002,500.00 | |
| | | | | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 25,000,000.000 | 1.000000 NJFH | | Local | 106.005000 | 22,993.06 | 0.00 | 0.00 | 26,501,250.00 | |
| | | | Base | 106.005000 | 22,993.06 | 0.00 | 0.00 | 26,501,250.00 | |
| 06051GJW0 Total | | | | | | | | | |
| 75,000,000.000 | | | Local | | | 68,979.17 | 0.00 | 0.00 | 79,503,750.00 |
| | | | Base | | | 68,979.17 | 0.00 | 0.00 | 79,503,750.00 |
| 071734AD9 | BAUSCH HEALTH COS INC | 7% 15 Jan 2028 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 102.215000 | 3,188.89 | 0.00 | 0.00 | 204,430.00 | |
| | | | Base | 102.215000 | 3,188.89 | 0.00 | 0.00 | 204,430.00 | |
| 071734AL1 | BAUSCH HEALTH COS INC | 5.25% 15 Feb 2031 | 28 Oct 2021 | OPEN | J P MORGAN SECURITIES INC | USD/DTC | | | |
| 1,000,000.000 | 1.000000 NJGS | | Local | 91.000000 | 11,083.33 | 0.00 | 0.00 | 910,000.00 | |
| | | | Base | 91.000000 | 11,083.33 | 0.00 | 0.00 | 910,000.00 | |

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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 | | | | | | | | | |
| 071734AM9 | BAUSCH HEALTH COS INC | 5% 15 Feb 2029 | 04 Oct 2021 | 06 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| 10,000.000 | 1.000000 NJGR | Local | 93.250000 | 70.83 | 0.00 | 0.00 | 9,325.00 | | |
| | | Base | 93.250000 | 70.83 | 0.00 | 0.00 | 9,325.00 | | |
| 07556QBT1 | BEAZER HOMES USA | 7.25% 15 Oct 2029 | 12 Oct 2021 | 14 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | |
| 367,000.000 | 1.000000 NJFJ | Local | 109.000000 | 13,229.84 | 0.00 | 0.00 | 400,030.00 | | |
| | | Base | 109.000000 | 13,229.84 | 0.00 | 0.00 | 400,030.00 | | |
| 075896AB6 | BED BATH + BEYOND INC | 4.915% 01 Aug 2034 | 01 Oct 2021 | 05 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 89.792000 | 2,621.33 | 0.00 | 0.00 | 269,376.00 | | |
| | | Base | 89.792000 | 2,621.33 | 0.00 | 0.00 | 269,376.00 | | |
| 08576PAA9 | BERRY GLOBAL INC | 4.5% 15 Feb 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 101.785000 | 3,312.50 | 0.00 | 0.00 | 508,925.00 | | |
| | | Base | 101.785000 | 3,312.50 | 0.00 | 0.00 | 508,925.00 | | |
| 09624HAA7 | BLUELINX HOLDING | 6% 15 Nov 2029 | 18 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES INC | USD/DTC | | | |
| 781,000.000 | 1.000000 NJGS | Local | 98.625000 | 0.00 | 0.00 | 0.00 | 770,261.25 | | |
| | | Base | 98.625000 | 0.00 | 0.00 | 0.00 | 770,261.25 | | |
| 09624HAA7 | BLUELINX HOLDING | 6% 15 Nov 2029 | 20 Oct 2021 | 25 Oct 2021 | MIZUHO SECURITIES USA/FIXED INCOME | USD/DTC | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 97.875000 | 0.00 | 0.00 | 0.00 | 489,375.00 | | |
| | | Base | 97.875000 | 0.00 | 0.00 | 0.00 | 489,375.00 | | |
| 09624HAA7 Total | | | | | | | | | |
| 1,281,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 1,259,636.25 | | |
| | | Base | | 0.00 | 0.00 | 0.00 | 1,259,636.25 | | |
| 097751BR1 | BOMBARDIER INC | 7.5% 01 Dec 2024 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 103.843000 | 7,937.50 | 0.00 | 0.00 | 311,529.00 | | |
| | | Base | 103.843000 | 7,937.50 | 0.00 | 0.00 | 311,529.00 | | |
| 097751BT7 | BOMBARDIER INC | 7.875% 15 Apr 2027 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 103.641000 | 11,287.50 | 0.00 | 0.00 | 310,923.00 | | |
| | | Base | 103.641000 | 11,287.50 | 0.00 | 0.00 | 310,923.00 | | |

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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 | | | | | | | |
| 097793AE3 | CIVITAS RESOURCES INC | 5% 15 Oct 2026 | 05 Oct 2021 | 13 Oct 2021 | ROBERT W. BAIRD CO.INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJGQ | Local | 100.875000 | 0.00 | 0.00 | 0.00 | 25,218.75 |
| | | Base | 100.875000 | 0.00 | 0.00 | 0.00 | 25,218.75 |
| | | | 05 Oct 2021 | 13 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | |
| 17,000.000 | 1.000000 NJGQ | Local | 100.875000 | 0.00 | 0.00 | 0.00 | 17,148.75 |
| | | Base | 100.875000 | 0.00 | 0.00 | 0.00 | 17,148.75 |
| | | | 05 Oct 2021 | 13 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 67,000.000 | 1.000000 NJGQ | Local | 100.696000 | 0.00 | 0.00 | 0.00 | 67,466.32 |
| | | Base | 100.696000 | 0.00 | 0.00 | 0.00 | 67,466.32 |
| | | | 05 Oct 2021 | 13 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 116,000.000 | 1.000000 NJGQ | Local | 100.807700 | 0.00 | 0.00 | 0.00 | 116,936.93 |
| | | Base | 100.807700 | 0.00 | 0.00 | 0.00 | 116,936.93 |
| 097793AE3 | CIVITAS RESOURCES INC | 5% 15 Oct 2026 | 05 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES INC | USD/DTC | |
| 393,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 393,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 393,000.00 |
| | | | 05 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES INC | USD/DTC | |
| 78,000.000 | 1.000000 NJGS | Local | 101.000000 | 0.00 | 0.00 | 0.00 | 78,780.00 |
| | | Base | 101.000000 | 0.00 | 0.00 | 0.00 | 78,780.00 |
| 097793AE3 | CIVITAS RESOURCES INC | 5% 15 Oct 2026 | 05 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 237,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 237,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 237,000.00 |
| 097793AE3 | CIVITAS RESOURCES INC | 5% 15 Oct 2026 | 05 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | 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 |
| | | | 05 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | 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 |
| 097793AE3 | CIVITAS RESOURCES INC | 5% 15 Oct 2026 | 06 Oct 2021 | 13 Oct 2021 | ROBERT W. BAIRD CO.INCORPORATED | USD/DTC | |
| 46,000.000 | 1.000000 NJGQ | Local | 100.250000 | 0.00 | 0.00 | 0.00 | 46,115.00 |

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|--------------------------------|---------------------------|--------------------|----------|-------------|-------------|------------------------|-------------------------------------|--------------|--------------|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| | Units/Original Face | | | | | | | | |
| | | | Base | 100.250000 | | 0.00 | 0.00 | 0.00 | 46,115.00 |
| | | | | 06 Oct 2021 | 13 Oct 2021 | JEFFERIES LLC | USD/DTC | | |
| | 32,000.000 | 1.000000 NJGQ | Local | 100.125000 | | 0.00 | 0.00 | 0.00 | 32,040.00 |
| | | | Base | 100.125000 | | 0.00 | 0.00 | 0.00 | 32,040.00 |
| | | | | 06 Oct 2021 | 13 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | | |
| | 17,000.000 | 1.000000 NJGQ | Local | 100.125000 | | 0.00 | 0.00 | 0.00 | 17,021.25 |
| | | | Base | 100.125000 | | 0.00 | 0.00 | 0.00 | 17,021.25 |
| 097793AE3 Total | 1,178,000.000 | | Local | | | 0.00 | 0.00 | 0.00 | 1,180,914.50 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 1,180,914.50 |
| 09951LAA1 | BOOZ ALLEN HAMILTON INC | 3.875% 01 Sep 2028 | | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 350,000.000 | 1.000000 NJFJ | Local | 102.654000 | | 1,356.25 | 0.00 | 0.00 | 359,289.00 |
| | | | Base | 102.654000 | | 1,356.25 | 0.00 | 0.00 | 359,289.00 |
| 11135RAA3 | BROADSTREET PARTNERS INC | 5.875% 15 Apr 2029 | | 07 Oct 2021 | 15 Oct 2021 | | RBC CAPITAL MARKETS, LLC | USD/DTC | |
| | 175,000.000 | 1.000000 NJGP | Local | 98.250000 | | 0.00 | 0.00 | 0.00 | 171,937.50 |
| | | | Base | 98.250000 | | 0.00 | 0.00 | 0.00 | 171,937.50 |
| 11135RAA3 | BROADSTREET PARTNERS INC | 5.875% 15 Apr 2029 | | 07 Oct 2021 | 15 Oct 2021 | | RBC CAPITAL MARKETS, LLC | USD/DTC | |
| | 75,000.000 | 1.000000 NJFX | Local | 98.250000 | | 0.00 | 0.00 | 0.00 | 73,687.50 |
| | | | Base | 98.250000 | | 0.00 | 0.00 | 0.00 | 73,687.50 |
| 11135RAA3 Total | 250,000.000 | | Local | | | 0.00 | 0.00 | 0.00 | 245,625.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 245,625.00 |
| 118230AT8 | BUCKEYE PARTNERS LP | 4.125% 01 Mar 2025 | | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 300,000.000 | 1.000000 NJFJ | Local | 103.228000 | | 1,271.88 | 0.00 | 0.00 | 309,684.00 |
| | | | Base | 103.228000 | | 1,271.88 | 0.00 | 0.00 | 309,684.00 |
| 118230AU5 | BUCKEYE PARTNERS LP | 4.5% 01 Mar 2028 | | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 500,000.000 | 1.000000 NJFJ | Local | 99.652000 | | 3,500.00 | 0.00 | 0.00 | 498,260.00 |
| | | | Base | 99.652000 | | 3,500.00 | 0.00 | 0.00 | 498,260.00 |

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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 | | | | | | | | | |
| 12189LBG5 | BURLINGTN NORTH SANTA FE | 3.3% | 15 Sep 2051 | 26 Oct 2021 | 28 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | | |
| | 16,000,000.000 | 1.000000 | NJFH | Local | 109.206000 | 63,066.67 | 0.00 | 0.00 | 17,472,960.00 | |
| | | | | Base | 109.206000 | 63,066.67 | 0.00 | 0.00 | 17,472,960.00 | |
| 1248EPBT9 | CCO HLDGS LLC/CAP CORP | 5.125% | 01 May 2027 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 500,000.000 | 1.000000 | NJFJ | Local | 104.051000 | 11,175.35 | 0.00 | 0.00 | 520,255.00 | |
| | | | | Base | 104.051000 | 11,175.35 | 0.00 | 0.00 | 520,255.00 | |
| | | | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 103.962000 | 7,516.67 | 0.00 | 0.00 | 311,886.00 | |
| | | | | Base | 103.962000 | 7,516.67 | 0.00 | 0.00 | 311,886.00 | |
| 1248EPBT9 Total | 800,000.000 | | | Local | | 18,692.02 | 0.00 | 0.00 | 832,141.00 | |
| | | | | Base | | 18,692.02 | 0.00 | 0.00 | 832,141.00 | |
| 1248EPCD3 | CCO HLDGS LLC/CAP CORP | 4.75% | 01 Mar 2030 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 200,000.000 | 1.000000 | NJFJ | Local | 104.636000 | 950.00 | 0.00 | 0.00 | 209,272.00 | |
| | | | | Base | 104.636000 | 950.00 | 0.00 | 0.00 | 209,272.00 | |
| 12543DBC3 | CHS/COMMUNITY HEALTH SYS | 8% | 15 Mar 2026 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 105.845000 | 2,800.00 | 0.00 | 0.00 | 317,535.00 | |
| | | | | Base | 105.845000 | 2,800.00 | 0.00 | 0.00 | 317,535.00 | |
| 12543DBG4 | CHS/COMMUNITY HEALTH SYS | 5.625% | 15 Mar 2027 | 26 Oct 2021 | 28 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| | 500,000.000 | 1.000000 | NJFJ | Local | 104.625000 | 3,359.38 | 0.00 | 0.00 | 523,125.00 | |
| | | | | Base | 104.625000 | 3,359.38 | 0.00 | 0.00 | 523,125.00 | |
| 12598FAA7 | CPI CG INC | 8.625% | 15 Mar 2026 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 95,000.000 | 1.000000 | NJFJ | Local | 108.511000 | 500.73 | 0.00 | 0.00 | 103,085.45 | |
| | | | | Base | 108.511000 | 500.73 | 0.00 | 0.00 | 103,085.45 | |
| 126307AS6 | CSC HOLDINGS LLC | 5.375% | 01 Feb 2028 | 29 Oct 2021 | OPEN | 4 | WELLS FARGO SECURITIES LLC | USD/DTC | | |
| | 600,000.000 | 1.000000 | NJGP | Local | 103.250000 | 8,152.08 | 0.00 | 0.00 | 619,500.00 | |
| | | | | Base | 103.250000 | 8,152.08 | 0.00 | 0.00 | 619,500.00 | |

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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 | | | | | | | | | | |
| 126307AZ0 | CSC HOLDINGS LLC | 6.5% 01 Feb 2029 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 211,000.000 | 1.000000 NJFJ | Local | 108.291000 | 2,514.42 | 0.00 | 0.00 | 228,494.01 | | | |
| | | Base | 108.291000 | 2,514.42 | 0.00 | 0.00 | 228,494.01 | | | |
| 126307BA4 | CSC HOLDINGS LLC | 5.75% 15 Jan 2030 | 19 Oct 2021 | 21 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | | |
| 90,000.000 | 1.000000 NJGS | Local | 99.625000 | 1,380.00 | 0.00 | 0.00 | 89,662.50 | | | |
| | | Base | 99.625000 | 1,380.00 | 0.00 | 0.00 | 89,662.50 | | | |
| 126307BK2 | CSC HOLDINGS LLC | 5% 15 Nov 2031 | 28 Oct 2021 | OPEN | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | | |
| 400,000.000 | 1.000000 NJGP | Local | 93.375000 | 9,333.33 | 0.00 | 0.00 | 373,500.00 | | | |
| | | Base | 93.375000 | 9,333.33 | 0.00 | 0.00 | 373,500.00 | | | |
| 12654AAA9 | CNX MIDSTREAM PART LP | 4.75% 15 Apr 2030 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.197000 | 633.33 | 0.00 | 0.00 | 303,591.00 | | | |
| | | Base | 101.197000 | 633.33 | 0.00 | 0.00 | 303,591.00 | | | |
| 12674CAA1 | CA MAGNUM HOLDINGS | 5.375% 31 Oct 2026 | 27 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | 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 | | | |
| 12769GAA8 | CAESARS ENTERTAIN INC | 4.625% 15 Oct 2029 | 21 Oct 2021 | 25 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.267000 | 1,194.79 | 0.00 | 0.00 | 303,801.00 | | | |
| | | Base | 101.267000 | 1,194.79 | 0.00 | 0.00 | 303,801.00 | | | |
| | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 200,000.000 | 1.000000 NJFJ | Local | 100.716000 | 847.92 | 0.00 | 0.00 | 201,432.00 | | | |
| | | Base | 100.716000 | 847.92 | 0.00 | 0.00 | 201,432.00 | | | |
| 12769GAA8 Total | | | | | | | | | | |
| 500,000.000 | | Local | | 2,042.71 | 0.00 | 0.00 | 505,233.00 | | | |
| | | Base | | 2,042.71 | 0.00 | 0.00 | 505,233.00 | | | |
| 12770RAA1 | CAESARS RESORT / FINCO | 5.75% 01 Jul 2025 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 325,000.000 | 1.000000 NJFJ | Local | 105.397000 | 4,983.33 | 0.00 | 0.00 | 342,540.25 | | | |
| | | Base | 105.397000 | 4,983.33 | 0.00 | 0.00 | 342,540.25 | | | |

Purchase Report by Report Date

Composite

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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 | | | | | | | |
| 13806CAA0 | CANPACK SA/CANPACK US | 3.875% 15 Nov 2029 | 04 Oct 2021 | 12 Oct 2021 | WELLS FARGO SECURITIES, LLC | USD/DTC | |
| 631,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 631,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 631,000.00 |
| 143658BN1 | CARNIVAL CORP | 5.75% 01 Mar 2027 | 05 Oct 2021 | 07 Oct 2021 | PERSHING LLC | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | Local | 103.750000 | 143.75 | 0.00 | 0.00 | 25,937.50 |
| | | Base | 103.750000 | 143.75 | 0.00 | 0.00 | 25,937.50 |
| | | | 05 Oct 2021 | 07 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 50,000.000 | 1.000000 NJFX | Local | 103.875000 | 287.50 | 0.00 | 0.00 | 51,937.50 |
| | | Base | 103.875000 | 287.50 | 0.00 | 0.00 | 51,937.50 |
| 143658BN1 | CARNIVAL CORP | 5.75% 01 Mar 2027 | 08 Oct 2021 | 13 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 16,000.000 | 1.000000 NJGQ | Local | 103.500000 | 107.33 | 0.00 | 0.00 | 16,560.00 |
| | | Base | 103.500000 | 107.33 | 0.00 | 0.00 | 16,560.00 |
| | | | 08 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 5,000.000 | 1.000000 NJGQ | Local | 103.750000 | 33.54 | 0.00 | 0.00 | 5,187.50 |
| | | Base | 103.750000 | 33.54 | 0.00 | 0.00 | 5,187.50 |
| | | | 08 Oct 2021 | CANCEL | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| -5,000.000 | 1.000000 NJGQ | Local | 103.750000 | -33.54 | 0.00 | 0.00 | -5,187.50 |
| | | Base | 103.750000 | -33.54 | 0.00 | 0.00 | -5,187.50 |
| | | | 12 Oct 2021 | 14 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | |
| 4,000.000 | 1.000000 NJGQ | Local | 102.940000 | 27.47 | 0.00 | 0.00 | 4,117.60 |
| | | Base | 102.940000 | 27.47 | 0.00 | 0.00 | 4,117.60 |
| | | | 08 Oct 2021 | 13 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 5,000.000 | 1.000000 NJGQ | Local | 103.750000 | 33.54 | 0.00 | 0.00 | 5,187.50 |
| | | Base | 103.750000 | 33.54 | 0.00 | 0.00 | 5,187.50 |
| | | | 12 Oct 2021 | 14 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 56,000.000 | 1.000000 NJGQ | Local | 103.250000 | 384.61 | 0.00 | 0.00 | 57,820.00 |
| | | Base | 103.250000 | 384.61 | 0.00 | 0.00 | 57,820.00 |
| | | | 12 Oct 2021 | 14 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |

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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 | | | | | | | | | |
| | 15,000.000 | 1.000000 | NJGQ | Local | 103.250000 | 103.02 | 0.00 | 0.00 | 15,487.50 | |
| | | | | Base | 103.250000 | 103.02 | 0.00 | 0.00 | 15,487.50 | |
| | | | | | 12 Oct 2021 | 14 Oct 2021 | RBC CAPITAL MARKETS, LLC | USD/DTC | | |
| | 8,000.000 | 1.000000 | NJGQ | Local | 102.875000 | 54.94 | 0.00 | 0.00 | 8,230.00 | |
| | | | | Base | 102.875000 | 54.94 | 0.00 | 0.00 | 8,230.00 | |
| | | | | | 12 Oct 2021 | 14 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | |
| | 6,000.000 | 1.000000 | NJGQ | Local | 103.060000 | 41.21 | 0.00 | 0.00 | 6,183.60 | |
| | | | | Base | 103.060000 | 41.21 | 0.00 | 0.00 | 6,183.60 | |
| | | | | | 12 Oct 2021 | 14 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 14,000.000 | 1.000000 | NJGQ | Local | 103.250000 | 96.15 | 0.00 | 0.00 | 14,455.00 | |
| | | | | Base | 103.250000 | 96.15 | 0.00 | 0.00 | 14,455.00 | |
| | | | | | 13 Oct 2021 | 15 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 26,000.000 | 1.000000 | NJGQ | Local | 103.250000 | 182.72 | 0.00 | 0.00 | 26,845.00 | |
| | | | | Base | 103.250000 | 182.72 | 0.00 | 0.00 | 26,845.00 | |
| 143658BN1 Total | | | | | | | | | | |
| | 225,000.000 | | | Local | | 1,462.24 | 0.00 | 0.00 | 232,761.20 | |
| | | | | Base | | 1,462.24 | 0.00 | 0.00 | 232,761.20 | |
| 143658BQ4 | CARNIVAL CORP | | 4% 01 Aug 2028 | | 07 Oct 2021 | 12 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 46,000.000 | 1.000000 | NJGQ | Local | 100.875000 | 388.44 | 0.00 | 0.00 | 46,402.50 | |
| | | | | Base | 100.875000 | 388.44 | 0.00 | 0.00 | 46,402.50 | |
| | | | | | 07 Oct 2021 | 12 Oct 2021 | MITSUBISHI UFJ SECURITIES | USD/DTC | | |
| | 19,000.000 | 1.000000 | NJGQ | Local | 100.750000 | 160.44 | 0.00 | 0.00 | 19,142.50 | |
| | | | | Base | 100.750000 | 160.44 | 0.00 | 0.00 | 19,142.50 | |
| | | | | | 08 Oct 2021 | 13 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | |
| | 5,000.000 | 1.000000 | NJGQ | Local | 100.730000 | 42.78 | 0.00 | 0.00 | 5,036.50 | |
| | | | | Base | 100.730000 | 42.78 | 0.00 | 0.00 | 5,036.50 | |
| | | | | | 08 Oct 2021 | 13 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | |
| | 3,000.000 | 1.000000 | NJGQ | Local | 100.540000 | 25.67 | 0.00 | 0.00 | 3,016.20 | |
| | | | | Base | 100.540000 | 25.67 | 0.00 | 0.00 | 3,016.20 | |

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Base Currency: USD - US DOLLAR

| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
|----------------------|---------------------------|-------------|-------------|-----------|-------------------------------------|------------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost |
| Units/Original Face | | | | | | | |
| | | 08 Oct 2021 | 13 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 24,000.000 | 1.000000 NJGQ | Local | 100.875000 | 205.33 | 0.00 | 0.00 | 24,210.00 |
| | | Base | 100.875000 | 205.33 | 0.00 | 0.00 | 24,210.00 |
| | | 08 Oct 2021 | 13 Oct 2021 | | JEFFERIES LLC | USD/DTC | |
| 9,000.000 | 1.000000 NJGQ | Local | 100.625000 | 77.00 | 0.00 | 0.00 | 9,056.25 |
| | | Base | 100.625000 | 77.00 | 0.00 | 0.00 | 9,056.25 |
| | | 12 Oct 2021 | 14 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC | |
| 5,000.000 | 1.000000 NJGQ | Local | 100.400000 | 43.33 | 0.00 | 0.00 | 5,020.00 |
| | | Base | 100.400000 | 43.33 | 0.00 | 0.00 | 5,020.00 |
| | | 12 Oct 2021 | 14 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 10,000.000 | 1.000000 NJGQ | Local | 100.500000 | 86.67 | 0.00 | 0.00 | 10,050.00 |
| | | Base | 100.500000 | 86.67 | 0.00 | 0.00 | 10,050.00 |
| | | 12 Oct 2021 | 14 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 11,000.000 | 1.000000 NJGQ | Local | 100.500000 | 95.34 | 0.00 | 0.00 | 11,055.00 |
| | | Base | 100.500000 | 95.34 | 0.00 | 0.00 | 11,055.00 |
| | | 13 Oct 2021 | 15 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 5,000.000 | 1.000000 NJGQ | Local | 100.500000 | 43.89 | 0.00 | 0.00 | 5,025.00 |
| | | Base | 100.500000 | 43.89 | 0.00 | 0.00 | 5,025.00 |
| | | 14 Oct 2021 | 18 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 33,000.000 | 1.000000 NJGQ | Local | 101.000000 | 300.67 | 0.00 | 0.00 | 33,330.00 |
| | | Base | 101.000000 | 300.67 | 0.00 | 0.00 | 33,330.00 |
| | | 18 Oct 2021 | 20 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | |
| 7,000.000 | 1.000000 NJGQ | Local | 100.875000 | 65.33 | 0.00 | 0.00 | 7,061.25 |
| | | Base | 100.875000 | 65.33 | 0.00 | 0.00 | 7,061.25 |
| | | 19 Oct 2021 | 21 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC | |
| 14,000.000 | 1.000000 NJGQ | Local | 101.160000 | 132.22 | 0.00 | 0.00 | 14,162.40 |
| | | Base | 101.160000 | 132.22 | 0.00 | 0.00 | 14,162.40 |
| | | 19 Oct 2021 | 21 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC | |
| 4,000.000 | 1.000000 NJGQ | Local | 100.875000 | 37.78 | 0.00 | 0.00 | 4,035.00 |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|----------------|-------------|-------------|-------------------------------------|-------------|--------------|---------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Cost | | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 100.875000 | | 37.78 | 0.00 | 0.00 | 4,035.00 | |
| | | | 19 Oct 2021 | 21 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 53,000.000 | 1.000000 NJGQ | Local | 101.125000 | | 500.56 | 0.00 | 0.00 | 53,596.25 | |
| | | Base | 101.125000 | | 500.56 | 0.00 | 0.00 | 53,596.25 | |
| | | | 19 Oct 2021 | 21 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 16,000.000 | 1.000000 NJGQ | Local | 101.125000 | | 151.11 | 0.00 | 0.00 | 16,180.00 | |
| | | Base | 101.125000 | | 151.11 | 0.00 | 0.00 | 16,180.00 | |
| | | | 19 Oct 2021 | 21 Oct 2021 | SMBC NIKKO SECURITIES AMERICA, INC. | USD/DTC | | | |
| 12,000.000 | 1.000000 NJGQ | Local | 100.875000 | | 113.33 | 0.00 | 0.00 | 12,105.00 | |
| | | Base | 100.875000 | | 113.33 | 0.00 | 0.00 | 12,105.00 | |
| 143658BQ4 | CARNIVAL CORP | 4% 01 Aug 2028 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 99.688000 | | 3,033.33 | 0.00 | 0.00 | 299,064.00 | |
| | | Base | 99.688000 | | 3,033.33 | 0.00 | 0.00 | 299,064.00 | |
| 143658BQ4 Total | | | | | | | | | |
| 576,000.000 | | Local | | | 5,503.22 | 0.00 | 0.00 | 577,547.85 | |
| | | Base | | | 5,503.22 | 0.00 | 0.00 | 577,547.85 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 19 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 1,405,000.000 | 1.000000 NJGR | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,405,000.00 | |
| | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,405,000.00 | |
| | | | 19 Oct 2021 | CANCEL | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| -1,405,000.000 | 1.000000 NJGR | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | -1,405,000.00 | |
| | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | -1,405,000.00 | |
| | | | 19 Oct 2021 | OPEN | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 1,405,000.000 | 1.000000 NJGR | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,405,000.00 | |
| | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,405,000.00 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 19 Oct 2021 | OPEN | BOFA SECURITIES, INC. / FIXED INCOM | 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 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 19 Oct 2021 | OPEN | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|----------|------------|-------------------------------------|------------------|--------------|--------------|--|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| | Units/Original Face | | | | | | | | | |
| | 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 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 175,000.000 | 1.000000 NJGP | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 175,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 175,000.00 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 19 Oct 2021 | OPEN | | BOFA SECURITIES INC | USD/DTC | | | |
| | 234,000.000 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 234,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 234,000.00 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 21 Oct 2021 | OPEN | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 100.605000 | 0.00 | 0.00 | 0.00 | 301,815.00 | |
| | | | | Base | 100.605000 | 0.00 | 0.00 | 0.00 | 301,815.00 | |
| | | | 22 Oct 2021 | | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | | Local | 100.375000 | 0.00 | 0.00 | 0.00 | 401,500.00 | |
| | | | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | 401,500.00 | |
| | | | 22 Oct 2021 | CANCEL | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | -400,000.000 | 1.000000 NJFJ | | Local | 100.375000 | 0.00 | 0.00 | 0.00 | -401,500.00 | |
| | | | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | -401,500.00 | |
| | | | 22 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | | Local | 100.375000 | 0.00 | 0.00 | 0.00 | 401,500.00 | |
| | | | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | 401,500.00 | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 28 Oct 2021 | OPEN | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| | 239,000.000 | 1.000000 NJGS | | Local | 100.500000 | 0.00 | 0.00 | 0.00 | 240,195.00 | |
| | | | | Base | 100.500000 | 0.00 | 0.00 | 0.00 | 240,195.00 | |
| | | | 28 Oct 2021 | OPEN | | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | | |
| | 236,000.000 | 1.000000 NJGS | | Local | 100.375000 | 0.00 | 0.00 | 0.00 | 236,885.00 | |
| | | | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | 236,885.00 | |
| 143658BR2 Total | | | | | | | | | | |
| | 3,264,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 3,269,395.00 | |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 3,269,395.00 | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|--------------|--|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | | |
| Units/Original Face | | | | | | | | | | |
| 14856HAA6 | CASTLELAKE AVIATION FIN | 5% 15 Apr 2027 | 08 Oct 2021 | 22 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | | | | |
| 503,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 503,000.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 503,000.00 | | | |
| 15135BAR2 | CENTENE CORP | 4.25% 15 Dec 2027 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.615000 | 4,675.00 | 0.00 | 0.00 | 313,845.00 | | | |
| | | Base | 104.615000 | 4,675.00 | 0.00 | 0.00 | 313,845.00 | | | |
| 15135BAW1 | CENTENE CORP | 3% 15 Oct 2030 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 200,000.000 | 1.000000 NJFJ | Local | 102.568000 | 2,866.67 | 0.00 | 0.00 | 205,136.00 | | | |
| | | Base | 102.568000 | 2,866.67 | 0.00 | 0.00 | 205,136.00 | | | |
| | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 101.316000 | 300.00 | 0.00 | 303,948.00 | | | |
| | | Base | 101.316000 | 300.00 | 0.00 | 0.00 | 303,948.00 | | | |
| 15135BAW1 Total | | | | | | | | | | |
| | 500,000.000 | | Local | | 3,166.67 | 0.00 | 509,084.00 | | | |
| | | | Base | | 3,166.67 | 0.00 | 509,084.00 | | | |
| 156504AM4 | CENTURY COMMUNITIES | 3.875% 15 Aug 2029 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 200,000.000 | 1.000000 NJFJ | Local | 100.758000 | 947.22 | 0.00 | 0.00 | 201,516.00 | | | |
| | | Base | 100.758000 | 947.22 | 0.00 | 0.00 | 201,516.00 | | | |
| 156700BB1 | LUMEN TECHNOLOGIES INC | 5.125% 15 Dec 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 400,000.000 | 1.000000 NJFJ | Local | 103.220000 | 3,018.06 | 0.00 | 0.00 | 412,880.00 | | | |
| | | Base | 103.220000 | 3,018.06 | 0.00 | 0.00 | 412,880.00 | | | |
| 16411QAH4 | CHENIERE ENERGY PARTNERS | 4% 01 Mar 2031 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 105.107000 | 1,200.00 | 0.00 | 0.00 | 315,321.00 | | | |
| | | Base | 105.107000 | 1,200.00 | 0.00 | 0.00 | 315,321.00 | | | |
| 17186HAC6 | CIMPRESS PLC | 7% 15 Jun 2026 | 25 Oct 2021 | 27 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | | |
| 411,000.000 | 1.000000 NJFJ | Local | 104.300000 | 10,549.00 | 0.00 | 0.00 | 428,673.00 | | | |
| | | Base | 104.300000 | 10,549.00 | 0.00 | 0.00 | 428,673.00 | | | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|---------------------------------------|------------------|----------------|--|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | | |
| Units/Original Face | | | | | | | | | | |
| 172967NB3 | CITIGROUP INC | 1% 31 Dec 2099 | 20 Oct 2021 | 27 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| 177,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 177,000.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 177,000.00 | | | |
| 172967ND9 | CITIGROUP INC | 1% 03 Nov 2025 | 27 Oct 2021 | OPEN | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| 30,000,000.000 | 1.000000 NJFH | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 30,000,000.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 30,000,000.00 | | | |
| 172967NF4 | CITIGROUP INC | 1% 03 Nov 2042 | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 50,000,000.000 | 1.000000 NJFH | Local | 99.684000 | 0.00 | 0.00 | 0.00 | 49,842,000.00 | | | |
| | | Base | 99.684000 | 0.00 | 0.00 | 0.00 | 49,842,000.00 | | | |
| | | | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 25,000,000.000 | 1.000000 NJFH | Local | 99.684000 | 0.00 | 0.00 | 0.00 | 24,921,000.00 | | | |
| | | Base | 99.684000 | 0.00 | 0.00 | 0.00 | 24,921,000.00 | | | |
| 172967NF4 | CITIGROUP INC | 1% 03 Nov 2042 | 27 Oct 2021 | OPEN | 1 CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| 50,000,000.000 | 1.000000 NJFH | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 50,000,000.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 50,000,000.00 | | | |
| 172967NF4 Total | | | | | | | | | | |
| 125,000,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 124,763,000.00 | | | |
| | | Base | | 0.00 | 0.00 | 0.00 | 124,763,000.00 | | | |
| 18538RAJ2 | CLEARWATER PAPER CORP | 4.75% 15 Aug 2028 | 15 Oct 2021 | 19 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 102.375000 | 4,222.22 | 0.00 | 0.00 | 511,875.00 | | | |
| | | Base | 102.375000 | 4,222.22 | 0.00 | 0.00 | 511,875.00 | | | |
| 19260QAC1 | COINBASE GLOBAL INC | 3.375% 01 Oct 2028 | 15 Sep 2021 | CANCEL | TRUIST SECURITIES, INC. | USD/DTC | | | | |
| -250,000.000 | 1.000000 NJFJ | Local | 99.000000 | 0.00 | -1,250.00 | 0.00 | -248,750.00 | | | |
| | | Base | 99.000000 | 0.00 | -1,250.00 | 0.00 | -248,750.00 | | | |
| | | | 15 Sep 2021 | 14 Oct 2021 | 27 TRUIST SECURITIES, INC. | USD/DTC | | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 99.500000 | 0.00 | 0.00 | 0.00 | 248,750.00 | | | |
| | | Base | 99.500000 | 0.00 | 0.00 | 0.00 | 248,750.00 | | | |

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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 | | | | | | | | | |
| 19260QAC1 Total | | | | | | | | | |
| | 0.000 | | Local | | | | 0.00 | | 0.00 |
| | | | Base | | | | 0.00 | -1,250.00 | 0.00 |
| 20259DAA5 | COMMERZBANK AG | 8.125% | 19 Sep 2023 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 1,000,000.000 | 1.000000 NJFJ | Local | 112.568000 | | 4,288.19 | 0.00 | 0.00 | 1,125,680.00 |
| | | | Base | 112.568000 | | 4,288.19 | 0.00 | 0.00 | 1,125,680.00 |
| 203372AV9 | COMMSCOPE INC | 7.125% | 01 Jul 2028 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 300,000.000 | 1.000000 NJFJ | Local | 99.289000 | | 6,887.50 | 0.00 | 0.00 | 297,867.00 |
| | | | Base | 99.289000 | | 6,887.50 | 0.00 | 0.00 | 297,867.00 |
| 210383AG0 | CONSTELLIUM SE | 5.875% | 15 Feb 2026 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 300,000.000 | 1.000000 NJFJ | Local | 101.729000 | | 2,594.79 | 0.00 | 0.00 | 305,187.00 |
| | | | Base | 101.729000 | | 2,594.79 | 0.00 | 0.00 | 305,187.00 |
| 212015AT8 | CONTINENTAL RESOURCES | 5.75% | 15 Jan 2031 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 400,000.000 | 1.000000 NJFJ | Local | 121.109000 | | 5,302.78 | 0.00 | 0.00 | 484,436.00 |
| | | | Base | 121.109000 | | 5,302.78 | 0.00 | 0.00 | 484,436.00 |
| 225310AM3 | CREDIT ACCEPTANC | 6.625% | 15 Mar 2026 | 25 Oct 2021 | 27 Oct 2021 | | SAMUEL A RAMIREZ & COMPANY INC | USD/DTC | |
| | 500,000.000 | 1.000000 NJFJ | Local | 104.500000 | | 3,864.58 | 0.00 | 0.00 | 522,500.00 |
| | | | Base | 104.500000 | | 3,864.58 | 0.00 | 0.00 | 522,500.00 |
| 237266AH4 | DARLING INGREDIENTS INC | 5.25% | 15 Apr 2027 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 400,000.000 | 1.000000 NJFJ | Local | 103.784000 | | 10,091.67 | 0.00 | 0.00 | 415,136.00 |
| | | | Base | 103.784000 | | 10,091.67 | 0.00 | 0.00 | 415,136.00 |
| 23918KAS7 | DAVITA INC | 4.625% | 01 Jun 2030 | 15 Oct 2021 | 19 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.010000 | | 5,318.75 | 0.00 | 0.00 | 306,030.00 |
| | | | Base | 102.010000 | | 5,318.75 | 0.00 | 0.00 | 306,030.00 |
| 24665FAC6 | DELEK LOG PART/FINANCE | 7.125% | 01 Jun 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 210,000.000 | 1.000000 NJFJ | Local | 106.419000 | | 5,527.81 | 0.00 | 0.00 | 223,479.90 |
| | | | Base | 106.419000 | | 5,527.81 | 0.00 | 0.00 | 223,479.90 |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|--------------|--|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | | |
| Units/Original Face | | | | | | | | | | |
| 247361ZT8 | DELTA AIR LINES INC | 3.75% 28 Oct 2029 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.842000 | 5,000.00 | 0.00 | 0.00 | 305,526.00 | | | |
| | | Base | 101.842000 | 5,000.00 | 0.00 | 0.00 | 305,526.00 | | | |
| 251525AP6 | DEUTSCHE BANK AG | 4.5% 01 Apr 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 107.629000 | 437.50 | 0.00 | 0.00 | 538,145.00 | | | |
| | | Base | 107.629000 | 437.50 | 0.00 | 0.00 | 538,145.00 | | | |
| 25277LAA4 | DIAMOND SPORTS GR/DIAMON | 5.375% 15 Aug 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 200,000.000 | 1.000000 NJFJ | Local | 61.315000 | 1,582.64 | 0.00 | 0.00 | 122,630.00 | | | |
| | | Base | 61.315000 | 1,582.64 | 0.00 | 0.00 | 122,630.00 | | | |
| 25381YAB7 | DIGICEL GROUP HOLDINGS | 8% 01 Apr 2025 | 01 Oct 2021 | 01 Oct 2021 | AUTREPAT-INT RE | USD/DTC | | | | |
| 2,662.000 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 2,662.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 2,662.00 | | | |
| 25381YAC5 | DIGICEL GROUP HOLDINGS | 7% 31 Dec 2099 | 01 Oct 2021 | 01 Oct 2021 | AUTREPAT-INT RE | USD/DTC | | | | |
| 1,021.000 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,021.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 1,021.00 | | | |
| 25381YAD3 | DIGICEL GROUP HOLDINGS | 10% 01 Apr 2024 | 01 Oct 2021 | 01 Oct 2021 | AUTREPAT-INT RE | USD/DTC | | | | |
| 4,700.000 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 4,700.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 4,700.00 | | | |
| 25461LAA0 | DIRECTV HOLDINGS/FING | 5.875% 15 Aug 2027 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.094000 | 4,161.46 | 0.00 | 0.00 | 312,282.00 | | | |
| | | Base | 104.094000 | 4,161.46 | 0.00 | 0.00 | 312,282.00 | | | |
| 26885BAH3 | EQM MIDSTREAM PARTNERS L | 6.5% 01 Jul 2027 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 111.475000 | 8,756.94 | 0.00 | 0.00 | 557,375.00 | | | |
| | | Base | 111.475000 | 8,756.94 | 0.00 | 0.00 | 557,375.00 | | | |
| 28228PAB7 | EG GLOBAL FINANCE PLC | 8.5% 30 Oct 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.236000 | 11,191.67 | 0.00 | 0.00 | 312,708.00 | | | |
| | | Base | 104.236000 | 11,191.67 | 0.00 | 0.00 | 312,708.00 | | | |

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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 | | | | | | | | | | |
| 28470RAH5 | CAESARS ENTERTAIN INC | 6.25% | 01 Jul 2025 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 105.212000 | | 4,027.78 | 0.00 | 0.00 | 210,424.00 | |
| | | | Base | 105.212000 | | 4,027.78 | 0.00 | 0.00 | 210,424.00 | |
| 29089QAC9 | EMERGENT BIOSOLUTIONS | 3.875% | 15 Aug 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 96.642000 | | 1,679.17 | 0.00 | 0.00 | 289,926.00 | |
| | | | Base | 96.642000 | | 1,679.17 | 0.00 | 0.00 | 289,926.00 | |
| 292052AF4 | EMPIRE RESORTS INC | 7.75% | 01 Nov 2026 | 14 Oct 2021 | 28 Oct 2021 | | WELLS FARGO 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 | |
| 29260FAE0 | ENDEAVOR ENERGY RESOURCE | 5.75% | 30 Jan 2028 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 105.336000 | | 2,172.22 | 0.00 | 0.00 | 210,672.00 | |
| | | | Base | 105.336000 | | 2,172.22 | 0.00 | 0.00 | 210,672.00 | |
| 29273DAA8 | ENDO DAC/FIN LLC/FINCO | 5.875% | 15 Oct 2024 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 400,000.000 | 1.000000 NJFJ | | Local | 97.663000 | | 11,293.06 | 0.00 | 0.00 | 390,652.00 | |
| | | | Base | 97.663000 | | 11,293.06 | 0.00 | 0.00 | 390,652.00 | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 97.341000 | | 391.67 | 0.00 | 0.00 | 194,682.00 | |
| | | | Base | 97.341000 | | 391.67 | 0.00 | 0.00 | 194,682.00 | |
| 29273DAA8 Total | | | | | | | | | | |
| 600,000.000 | | | Local | | | 11,684.73 | 0.00 | 0.00 | 585,334.00 | |
| | | | Base | | | 11,684.73 | 0.00 | 0.00 | 585,334.00 | |
| 29362UAC8 | ENTEGRIS INC | 4.375% | 15 Apr 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 22,000.000 | 1.000000 NJFJ | | Local | 104.809000 | | 459.86 | 0.00 | 0.00 | 23,057.98 | |
| | | | Base | 104.809000 | | 459.86 | 0.00 | 0.00 | 23,057.98 | |
| 29977LAA9 | EVERARC ESCROW SARL | 5% | 30 Oct 2029 | 07 Oct 2021 | 22 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 125,000.000 | 1.000000 NJGP | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 125,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 125,000.00 | |

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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 | | | | | | | | | | |
| 303250AF1 | FAIR ISAAC CORP | 4% 15 Jun 2028 | 15 Oct 2021 | 19 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 102.405000 | 4,133.33 | 0.00 | 0.00 | 307,215.00 | | | |
| | | Base | 102.405000 | 4,133.33 | 0.00 | 0.00 | 307,215.00 | | | |
| 337932AJ6 | FIRSTENERGY CORP | 5.35% 15 Jul 2047 | 29 Oct 2021 | OPEN | MARKETAXESS CORPORATION | USD/DTC | | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 120.952000 | 3,975.35 | 0.00 | 0.00 | 302,380.00 | | | |
| | | Base | 120.952000 | 3,975.35 | 0.00 | 0.00 | 302,380.00 | | | |
| 33936YAC9 | FLEX ACQUISITION CO INC | 7.875% 15 Jul 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.852000 | 5,446.87 | 0.00 | 0.00 | 314,556.00 | | | |
| | | Base | 104.852000 | 5,446.87 | 0.00 | 0.00 | 314,556.00 | | | |
| 344849AA2 | FOOT LOCKER INC | 4% 01 Oct 2029 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 98.839000 | 83.33 | 0.00 | 0.00 | 247,097.50 | | | |
| | | Base | 98.839000 | 83.33 | 0.00 | 0.00 | 247,097.50 | | | |
| 345370CW8 | FORD MOTOR COMPANY | 9% 22 Apr 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 119.733000 | 12,450.00 | 0.00 | 0.00 | 359,199.00 | | | |
| | | Base | 119.733000 | 12,450.00 | 0.00 | 0.00 | 359,199.00 | | | |
| 345397A78 | FORD MOTOR CREDIT CO LLC | 3.37% 17 Nov 2023 | 19 Oct 2021 | 21 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 600,000.000 | 1.000000 NJGR | Local | 102.375000 | 8,649.67 | 0.00 | 0.00 | 614,250.00 | | | |
| | | Base | 102.375000 | 8,649.67 | 0.00 | 0.00 | 614,250.00 | | | |
| 345397B51 | FORD MOTOR CREDIT CO LLC | 2.9% 16 Feb 2028 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 356,000.000 | 1.000000 NJFJ | Local | 98.741000 | 1,978.77 | 0.00 | 0.00 | 351,517.96 | | | |
| | | Base | 98.741000 | 1,978.77 | 0.00 | 0.00 | 351,517.96 | | | |
| 34960PAB7 | FORTRESS TRANS + INFRAST | 6.5% 01 Oct 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 400,000.000 | 1.000000 NJFJ | Local | 103.086000 | 505.56 | 0.00 | 0.00 | 412,344.00 | | | |
| | | Base | 103.086000 | 505.56 | 0.00 | 0.00 | 412,344.00 | | | |
| 35671DBC8 | FREEMPORT MCMORAN INC | 5.45% 15 Mar 2043 | 29 Oct 2021 | OPEN | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 125.250000 | 1,778.82 | 0.00 | 0.00 | 313,125.00 | | | |
| | | Base | 125.250000 | 1,778.82 | 0.00 | 0.00 | 313,125.00 | | | |

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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 | | | | | | | | | |
| 35906ABE7 | FRONTIER COMMUNICATIONS | 5.875% | 15 Oct 2027 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 112,000.000 | 1.000000 NJFJ | | Local | 105.918000 | | 3,143.78 | 0.00 | 0.00 | 118,628.16 |
| | | | Base | 105.918000 | | 3,143.78 | 0.00 | 0.00 | 118,628.16 |
| 35908MAB6 | FRONTIER COMMUNICATIONS | 6% | 15 Jan 2030 | 05 Oct 2021 | 13 Oct 2021 | | J P MORGAN SECURITIES INC | USD/DTC | |
| 39,000.000 | 1.000000 NJGS | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 39,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 39,000.00 |
| 35908MAB6 | FRONTIER COMMUNICATIONS | 6% | 15 Jan 2030 | 05 Oct 2021 | 13 Oct 2021 | | 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 |
| 35908MAB6 | FRONTIER COMMUNICATIONS | 6% | 15 Jan 2030 | 05 Oct 2021 | 13 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 250,000.000 | 1.000000 NJFJ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| 35908MAB6 Total | | | | | | | | | |
| 489,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 489,000.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 489,000.00 |
| 359678AC3 | FULL HOUSE RESORTS INC | 8.25% | 15 Feb 2028 | 27 Oct 2021 | 29 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | | Local | 106.750000 | | 5,087.50 | 0.00 | 0.00 | 320,250.00 |
| | | | Base | 106.750000 | | 5,087.50 | 0.00 | 0.00 | 320,250.00 |
| 36474GAA3 | GANNETT HOLDINGS LLC | 6% | 01 Nov 2026 | 06 Oct 2021 | 15 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | | Local | 100.125000 | | 0.00 | 0.00 | 0.00 | 300,375.00 |
| | | | Base | 100.125000 | | 0.00 | 0.00 | 0.00 | 300,375.00 |
| | | | | 05 Oct 2021 | 15 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 200,000.000 | 1.000000 NJFJ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 200,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 200,000.00 |
| 36474GAA3 Total | | | | | | | | | |
| 500,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 500,375.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 500,375.00 |
| 364760AP3 | GAP INC/THE | 3.625% | 01 Oct 2029 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | 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 | | | | | | | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 100.198000 | 302.08 | 0.00 | 0.00 | 300,594.00 | | |
| | | | Base | 100.198000 | 302.08 | 0.00 | 0.00 | 300,594.00 | | |
| 364760AQ1 | GAP INC/THE | 3.875% 01 Oct 2031 | | 06 Oct 2021 | 08 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 100,000.000 | 1.000000 NJGP | Local | 98.750000 | 118.40 | 0.00 | 0.00 | 98,750.00 | | |
| | | | Base | 98.750000 | 118.40 | 0.00 | 0.00 | 98,750.00 | | |
| | | | | 15 Oct 2021 | 19 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 75,000.000 | 1.000000 NJGP | Local | 98.500000 | 177.60 | 0.00 | 0.00 | 73,875.00 | | |
| | | | Base | 98.500000 | 177.60 | 0.00 | 0.00 | 73,875.00 | | |
| 364760AQ1 Total | 175,000.000 | | Local | | 296.00 | 0.00 | 0.00 | 172,625.00 | | |
| | | | Base | | 296.00 | 0.00 | 0.00 | 172,625.00 | | |
| 37185LAM4 | GENESIS ENERGY LP/FIN | 8% 15 Jan 2027 | | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 100.319000 | 5,666.67 | 0.00 | 0.00 | 250,797.50 | | |
| | | | Base | 100.319000 | 5,666.67 | 0.00 | 0.00 | 250,797.50 | | |
| 37255JAA0 | GENTING NY LLC/GENNY CAP | 3.3% 15 Feb 2026 | | 27 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 99.660000 | 2,035.00 | 0.00 | 0.00 | 298,980.00 | | |
| | | | Base | 99.660000 | 2,035.00 | 0.00 | 0.00 | 298,980.00 | | |
| 377320AA4 | GLATFELTER | 4.75% 15 Nov 2029 | | 14 Oct 2021 | 25 Oct 2021 | | HSBC SECURITIES INC. | USD/DTC | | |
| | 415,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 415,000.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 415,000.00 | | |
| 377320AA4 | GLATFELTER | 4.75% 15 Nov 2029 | | 14 Oct 2021 | 25 Oct 2021 | | HSBC SECURITIES (USA) INC.(FIXED IN | 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 | | |
| 377320AA4 Total | 490,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 490,000.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 490,000.00 | | |
| 38016LAC9 | GO DADDY OPCO/FINCO | 3.5% 01 Mar 2029 | | 21 Oct 2021 | 25 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 96.894000 | 1,575.00 | 0.00 | 0.00 | 290,682.00 | | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|---------------|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | Base | 96.894000 | | 1,575.00 | 0.00 | 0.00 | 290,682.00 | | |
| 38113YAE9 | GOLDEN NUGGET INC | 6.75% 15 Oct 2024 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 100.340000 | 562.50 | 0.00 | 0.00 | 250,850.00 | | |
| | Base | 100.340000 | | 562.50 | 0.00 | 0.00 | 250,850.00 | | |
| 38141GYC2 | GOLDMAN SACHS GROUP INC | 1% 22 Apr 2042 | 26 Oct 2021 | 28 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | |
| 10,000,000.000 | 1.000000 NJFH | Local | 103.471000 | 5,350.00 | 0.00 | 0.00 | 10,347,100.00 | | |
| | Base | 103.471000 | | 5,350.00 | 0.00 | 0.00 | 10,347,100.00 | | |
| 38141GYK4 | GOLDMAN SACHS GROUP INC | 1% 21 Jul 2042 | 28 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 50,000,000.000 | 1.000000 NJFH | Local | 100.252000 | 403,888.89 | 0.00 | 0.00 | 50,126,000.00 | | |
| | Base | 100.252000 | | 403,888.89 | 0.00 | 0.00 | 50,126,000.00 | | |
| 38141GYK4 | GOLDMAN SACHS GROUP INC | 1% 21 Jul 2042 | 28 Oct 2021 | 28 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 25,000,000.000 | 1.000000 NJFH | Local | 100.252000 | 201,944.44 | 0.00 | 0.00 | 25,063,000.00 | | |
| | Base | 100.252000 | | 201,944.44 | 0.00 | 0.00 | 25,063,000.00 | | |
| 38141GYK4 Total | | | | | | | | | |
| 75,000,000.000 | | Local | | 605,833.33 | 0.00 | 0.00 | 75,189,000.00 | | |
| | Base | | | 605,833.33 | 0.00 | 0.00 | 75,189,000.00 | | |
| 38148BAD0 | GOLDMAN SACHS GROUP INC | 1% 10 May 2066 | 20 Oct 2021 | 22 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 368,000.000 | 1.000000 NJGQ | Local | 99.850000 | 8,280.00 | 0.00 | 0.00 | 367,448.00 | | |
| | Base | 99.850000 | | 8,280.00 | 0.00 | 0.00 | 367,448.00 | | |
| 382550BG5 | GOODYEAR TIRE + RUBBER | 4.875% 15 Mar 2027 | 29 Oct 2021 | OPEN | MARKETAXESS CORPORATION | USD/DTC | | | |
| 400,000.000 | 1.000000 NJFJ | Local | 106.387000 | 2,545.83 | 0.00 | 0.00 | 425,548.00 | | |
| | Base | 106.387000 | | 2,545.83 | 0.00 | 0.00 | 425,548.00 | | |
| 382550BK6 | GOODYEAR TIRE + RUBBER | 5.625% 30 Apr 2033 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 108.345000 | 7,109.38 | 0.00 | 0.00 | 270,862.50 | | |
| | Base | 108.345000 | | 7,109.38 | 0.00 | 0.00 | 270,862.50 | | |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | | WELLS FARGO SECURITIES, LLC | USD/DTC | | | |
| 258,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 258,000.00 | | |
| | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 258,000.00 | | |

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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 | | | | | | | |
| | | 26 Oct 2021 | OPEN | | STIFEL NICOLAUS + CO INC | USD/DTC | |
| 13,000.000 | 1.000000 NJGQ | Local | 100.375000 | 0.00 | 0.00 | 0.00 | 13,048.75 |
| | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | 13,048.75 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | OPEN | WELLS FARGO SECURITIES, LLC | USD/DTC | |
| 780,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 780,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 780,000.00 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | OPEN | 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 |
| | | 26 Oct 2021 | OPEN | | OPPENHEIMER + CO. INC. | USD/DTC | |
| 30,000.000 | 1.000000 NJGQ | Local | 100.750000 | 0.00 | 0.00 | 0.00 | 30,225.00 |
| | | Base | 100.750000 | 0.00 | 0.00 | 0.00 | 30,225.00 |
| | | 26 Oct 2021 | OPEN | | OPPENHEIMER + CO. INC. | USD/DTC | |
| 36,000.000 | 1.000000 NJGQ | Local | 100.500000 | 0.00 | 0.00 | 0.00 | 36,180.00 |
| | | Base | 100.500000 | 0.00 | 0.00 | 0.00 | 36,180.00 |
| | | 26 Oct 2021 | OPEN | | ROBERT W. BAIRD CO. INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJGQ | Local | 100.625000 | 0.00 | 0.00 | 0.00 | 25,156.25 |
| | | Base | 100.625000 | 0.00 | 0.00 | 0.00 | 25,156.25 |
| | | 26 Oct 2021 | OPEN | | BTIG LLC | USD/DTC | |
| 18,000.000 | 1.000000 NJGQ | Local | 100.625000 | 0.00 | 0.00 | 0.00 | 18,112.50 |
| | | Base | 100.625000 | 0.00 | 0.00 | 0.00 | 18,112.50 |
| | | 26 Oct 2021 | OPEN | | STIFEL NICOLAUS + CO INC | USD/DTC | |
| 12,000.000 | 1.000000 NJGQ | Local | 100.500000 | 0.00 | 0.00 | 0.00 | 12,060.00 |
| | | Base | 100.500000 | 0.00 | 0.00 | 0.00 | 12,060.00 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | OPEN | WELLS FARGO SECURITIES, LLC | USD/DTC | |
| 136,000.000 | 1.000000 NJGS | Local | 100.750000 | 0.00 | 0.00 | 0.00 | 137,020.00 |
| | | Base | 100.750000 | 0.00 | 0.00 | 0.00 | 137,020.00 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | OPEN | BTIG LLC | USD/DTC | |
| 31,000.000 | 1.000000 NJGQ | Local | 100.500000 | 0.00 | 0.00 | 0.00 | 31,155.00 |

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|--------------------------------|---------------------------|-------------|-------------|-------------|------------------------------------|-------------------------------------|--------------|--------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 100.500000 | | 0.00 | 0.00 | 0.00 | 31,155.00 | |
| | | 26 Oct 2021 | OPEN | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 56,000.000 | 1.000000 NJGQ | Local | 100.625000 | | 0.00 | 0.00 | 0.00 | 56,350.00 | |
| | | Base | 100.625000 | | 0.00 | 0.00 | 0.00 | 56,350.00 | |
| | | 26 Oct 2021 | OPEN | | ROBERT W. BAIRD CO.INCORPORATED | USD/DTC | | | |
| 13,000.000 | 1.000000 NJGQ | Local | 100.500000 | | 0.00 | 0.00 | 0.00 | 13,065.00 | |
| | | Base | 100.500000 | | 0.00 | 0.00 | 0.00 | 13,065.00 | |
| | | 26 Oct 2021 | OPEN | | ROBERT W. BAIRD CO.INCORPORATED | USD/DTC | | | |
| 8,000.000 | 1.000000 NJGQ | Local | 100.500000 | | 0.00 | 0.00 | 0.00 | 8,040.00 | |
| | | Base | 100.500000 | | 0.00 | 0.00 | 0.00 | 8,040.00 | |
| | | 26 Oct 2021 | OPEN | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 12,000.000 | 1.000000 NJGQ | Local | 100.625000 | | 0.00 | 0.00 | 0.00 | 12,075.00 | |
| | | Base | 100.625000 | | 0.00 | 0.00 | 0.00 | 12,075.00 | |
| 389286AA3 | GRAY ESCROW II INC | 5.375% | 15 Nov 2031 | 26 Oct 2021 | OPEN | WELLS FARGO SECURITIES LLC | USD/DTC | | |
| 325,000.000 | 1.000000 NJFX | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 325,000.00 | |
| | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 325,000.00 | |
| 389286AA3 | GRAY ESCROW II INC | 5.375% | 15 Nov 2031 | 26 Oct 2021 | OPEN | WELLS FARGO SECURITIES LLC | USD/DTC | | |
| 1,000,000.000 | 1.000000 NJFJ | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,000,000.00 | |
| | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,000,000.00 | |
| 389286AA3 | GRAY ESCROW II INC | 5.375% | 15 Nov 2031 | 26 Oct 2021 | OPEN | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | | |
| 30,000.000 | 1.000000 NJGQ | Local | 100.637000 | | 0.00 | 0.00 | 0.00 | 30,191.10 | |
| | | Base | 100.637000 | | 0.00 | 0.00 | 0.00 | 30,191.10 | |
| 389286AA3 Total | | | | | | | | | |
| 2,790,000.000 | | Local | | | 0.00 | 0.00 | 0.00 | 2,792,722.35 | |
| | | Base | | | 0.00 | 0.00 | 0.00 | 2,792,722.35 | |
| 39843UAA0 | GRIFOLS ESCROW ISSUER | 4.75% | 15 Oct 2028 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.341000 | | 870.83 | 0.00 | 0.00 | 304,023.00 | |
| | | Base | 101.341000 | | 870.83 | 0.00 | 0.00 | 304,023.00 | |

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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 | | | | | | | | | | |
| 398905AN9 | GROUP 1 AUTOMOTIVE INC | 4% 15 Aug 2028 | 06 Oct 2021 | 21 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 100,000.000 | 1.000000 NJFJ | Local | 100.250000 | 733.33 | 0.00 | 0.00 | 100,250.00 | | | |
| | | Base | 100.250000 | 733.33 | 0.00 | 0.00 | 100,250.00 | | | |
| 404119BW8 | HCA INC | 5.875% 01 Feb 2029 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 118.732000 | 4,210.42 | 0.00 | 0.00 | 356,196.00 | | | |
| | | Base | 118.732000 | 4,210.42 | 0.00 | 0.00 | 356,196.00 | | | |
| 410345AL6 | HANESBRANDS INC | 4.875% 15 May 2026 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 108.256000 | 5,768.75 | 0.00 | 0.00 | 324,768.00 | | | |
| | | Base | 108.256000 | 5,768.75 | 0.00 | 0.00 | 324,768.00 | | | |
| 411618AB7 | HARBOUR ENERGY PLC | 5.5% 15 Oct 2026 | 07 Oct 2021 | 18 Oct 2021 | 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 | | | |
| 411618AB7 | HARBOUR ENERGY PLC | 5.5% 15 Oct 2026 | 07 Oct 2021 | 18 Oct 2021 | J.P. MORGAN SECURITIES PLC | USD/DTC | | | | |
| 285,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 285,000.00 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 285,000.00 | | | |
| 411618AB7 Total | | | | | | | | | | |
| 485,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 485,000.00 | | | |
| | | Base | | 0.00 | 0.00 | 0.00 | 485,000.00 | | | |
| 42226AAA5 | HEALTH EQUITY INC | 4.5% 01 Oct 2029 | 04 Oct 2021 | 08 Oct 2021 | J.P. MORGAN SECURITIES 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 | | | |
| 42704LAA2 | HERC HOLDINGS INC | 5.5% 15 Jul 2027 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.535000 | 4,675.00 | 0.00 | 0.00 | 313,605.00 | | | |
| | | Base | 104.535000 | 4,675.00 | 0.00 | 0.00 | 313,605.00 | | | |
| 428104AA1 | HESS MIDSTREAM OPERATION | 5.125% 15 Jun 2028 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 104.375000 | 5,552.08 | 0.00 | 0.00 | 313,125.00 | | | |
| | | Base | 104.375000 | 5,552.08 | 0.00 | 0.00 | 313,125.00 | | | |

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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 | | | | | | | | | | |
| 43103QAA6 | HIGHLAND HOLDINGS BOND | 7.625% | 15 Oct 2025 | 15 Oct 2021 | 15 Oct 2021 | | AUTREPAT-INT RE | USD/DTC | | |
| 14,126.000 | 1.000000 NJGQ | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 14,126.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 14,126.00 | | |
| 43103QAA6 | HIGHLAND HOLDINGS BOND | 7.625% | 15 Oct 2025 | 15 Oct 2021 | 15 Oct 2021 | | AUTREPAT-INT RE | USD/DTC | | |
| 52,469.000 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 52,469.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 52,469.00 | | |
| 43103QAA6 Total | | | | | | | | | | |
| 66,595.000 | | | Local | | 0.00 | 0.00 | 0.00 | 66,595.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 66,595.00 | | |
| 431475AD4 | HILL ROM HOLDINGS INC | 4.375% | 15 Sep 2027 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 104.219000 | 838.54 | 0.00 | 0.00 | 312,657.00 | | |
| | | | Base | 104.219000 | 838.54 | 0.00 | 0.00 | 312,657.00 | | |
| 435765AH5 | HOLLY NRG PRTNR/FIN CORP | 5% | 01 Feb 2028 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 100.587000 | 2,388.89 | 0.00 | 0.00 | 201,174.00 | | |
| | | | Base | 100.587000 | 2,388.89 | 0.00 | 0.00 | 201,174.00 | | |
| 44106MAT9 | SERVICE PROPERTIES TRUST | 4.5% | 15 Mar 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 100.501000 | 825.00 | 0.00 | 0.00 | 301,503.00 | | |
| | | | Base | 100.501000 | 825.00 | 0.00 | 0.00 | 301,503.00 | | |
| 44267DAD9 | HOWARD HUGHES CORP | 5.375% | 01 Aug 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 150,000.000 | 1.000000 NJFJ | | Local | 105.530000 | 1,478.13 | 0.00 | 0.00 | 158,295.00 | | |
| | | | Base | 105.530000 | 1,478.13 | 0.00 | 0.00 | 158,295.00 | | |
| 443201AA6 | HOWMET AEROSPACE INC | 6.875% | 01 May 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 233,000.000 | 1.000000 NJFJ | | Local | 116.713000 | 6,941.46 | 0.00 | 0.00 | 271,941.29 | | |
| | | | Base | 116.713000 | 6,941.46 | 0.00 | 0.00 | 271,941.29 | | |
| | | | | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 500,000.000 | 1.000000 NJFJ | | Local | 116.361000 | 14,991.32 | 0.00 | 0.00 | 581,805.00 | | |
| | | | Base | 116.361000 | 14,991.32 | 0.00 | 0.00 | 581,805.00 | | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | 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 | | | | | | | | | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 116.605000 | | 10,083.33 | 0.00 | 0.00 | 349,815.00 |
| | | | | Base | 116.605000 | | 10,083.33 | 0.00 | 0.00 | 349,815.00 |
| 443201AA6 Total | 1,033,000.000 | | | Local | | | 32,016.11 | 0.00 | 0.00 | 1,203,561.29 |
| | | | | Base | | | 32,016.11 | 0.00 | 0.00 | 1,203,561.29 |
| 44332PAD3 | HUB INTERNATIONAL LTD | | 7% 01 May 2026 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 103.482000 | | 10,266.67 | 0.00 | 0.00 | 310,446.00 |
| | | | | Base | 103.482000 | | 10,266.67 | 0.00 | 0.00 | 310,446.00 |
| 449691AA2 | ILIAD HOLDING SAS | | 6.5% 15 Oct 2026 | 13 Oct 2021 | 27 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| | | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| 449691AA2 | ILIAD HOLDING SAS | | 6.5% 15 Oct 2026 | 13 Oct 2021 | 27 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 252,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 252,000.00 |
| | | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 252,000.00 |
| 449691AA2 | ILIAD HOLDING SAS | | 6.5% 15 Oct 2026 | 13 Oct 2021 | 27 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 275,000.000 | 1.000000 NJGP | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 275,000.00 |
| | | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 275,000.00 |
| 449691AA2 | ILIAD HOLDING SAS | | 6.5% 15 Oct 2026 | 13 Oct 2021 | 27 Oct 2021 | 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 |
| 449691AA2 Total | 977,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 977,000.00 |
| | | | | Base | | | 0.00 | 0.00 | 0.00 | 977,000.00 |
| 449691AC8 | ILIAD HOLDING SAS | | 7% 15 Oct 2028 | 13 Oct 2021 | 27 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| | | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 |
| 449691AC8 | ILIAD HOLDING SAS | | 7% 15 Oct 2028 | 13 Oct 2021 | 27 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 378,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 378,000.00 |
| | | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 378,000.00 |

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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 | | | | | | | | | |
| 449691AC8 | ILIAD HOLDING SAS | 7% | 15 Oct 2028 | 13 Oct 2021 | 27 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 300,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 300,000.00 | |
| 449691AC8 Total | 928,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 928,000.00 | |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 928,000.00 | |
| 449934AD0 | IQVIA INC | 5% | 15 Oct 2026 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 102.867000 | 7,166.67 | 0.00 | 0.00 | 308,601.00 | |
| | | | | Base | 102.867000 | 7,166.67 | 0.00 | 0.00 | 308,601.00 | |
| 451102BZ9 | ICAHN ENTERPRISES/FIN | 5.25% | 15 May 2027 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 103.581000 | 7,087.50 | 0.00 | 0.00 | 310,743.00 | |
| | | | | Base | 103.581000 | 7,087.50 | 0.00 | 0.00 | 310,743.00 | |
| 45174HBG1 | IHEARTCOMMUNICATIONS INC | 4.75% | 15 Jan 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 125,000.000 | 1.000000 | NJFJ | Local | 102.807000 | 1,352.43 | 0.00 | 0.00 | 128,508.75 | |
| | | | | Base | 102.807000 | 1,352.43 | 0.00 | 0.00 | 128,508.75 | |
| 45569KAA1 | PRA HEALTH SCIENCES INC | 2.875% | 15 Jul 2026 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 100.716000 | 2,779.17 | 0.00 | 0.00 | 302,148.00 | |
| | | | | Base | 100.716000 | 2,779.17 | 0.00 | 0.00 | 302,148.00 | |
| 45688CAB3 | INGEVITY CORP | 3.875% | 01 Nov 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 105,000.000 | 1.000000 | NJFJ | Local | 99.283000 | 1,763.12 | 0.00 | 0.00 | 104,247.15 | |
| | | | | Base | 99.283000 | 1,763.12 | 0.00 | 0.00 | 104,247.15 | |
| 457030AK0 | INGLES MARKETS INC | 4% | 15 Jun 2031 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 86,000.000 | 1.000000 | NJFJ | Local | 101.307000 | 1,051.11 | 0.00 | 0.00 | 87,124.02 | |
| | | | | Base | 101.307000 | 1,051.11 | 0.00 | 0.00 | 87,124.02 | |
| 46284VAN1 | IRON MOUNTAIN INC | 4.5% | 15 Feb 2031 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 200,000.000 | 1.000000 | NJFJ | Local | 101.476000 | 1,300.00 | 0.00 | 0.00 | 202,952.00 | |
| | | | | Base | 101.476000 | 1,300.00 | 0.00 | 0.00 | 202,952.00 | |

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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 | | | | | | | | | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 100.699000 | 2,700.00 | 0.00 | 0.00 | 302,097.00 | |
| | | | | Base | 100.699000 | 2,700.00 | 0.00 | 0.00 | 302,097.00 | |
| 46284VAN1 Total | 500,000.000 | | | Local | | 4,000.00 | 0.00 | 0.00 | 505,049.00 | |
| | | | | Base | | 4,000.00 | 0.00 | 0.00 | 505,049.00 | |
| 46647PCD6 | JPMORGAN CHASE + CO | | 1% 22 Apr 2042 | 29 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 50,000,000.000 | 1.000000 | NJFH | Local | 104.487000 | 43,847.22 | 0.00 | 0.00 | 52,243,500.00 | |
| | | | | Base | 104.487000 | 43,847.22 | 0.00 | 0.00 | 52,243,500.00 | |
| 46650CAA7 | JBS USA FOOD CO | | 7% 15 Jan 2026 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 104.613000 | 4,841.67 | 0.00 | 0.00 | 313,839.00 | |
| | | | | Base | 104.613000 | 4,841.67 | 0.00 | 0.00 | 313,839.00 | |
| 47032FAB5 | JAMES HARDIE INTL FIN | | 5% 15 Jan 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 322,000.000 | 1.000000 | NJFJ | Local | 105.034000 | 3,667.22 | 0.00 | 0.00 | 338,209.48 | |
| | | | | Base | 105.034000 | 3,667.22 | 0.00 | 0.00 | 338,209.48 | |
| | | | | | 20 Oct 2021 | 22 Oct 2021 | US BANCORP INVESTMENTS INC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 104.800000 | 4,041.67 | 0.00 | 0.00 | 314,400.00 | |
| | | | | Base | 104.800000 | 4,041.67 | 0.00 | 0.00 | 314,400.00 | |
| 47032FAB5 Total | 622,000.000 | | | Local | | 7,708.89 | 0.00 | 0.00 | 652,609.48 | |
| | | | | Base | | 7,708.89 | 0.00 | 0.00 | 652,609.48 | |
| 48123VAF9 | ZIFF DAVIS INC | | 4.625% 15 Oct 2030 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 105,000.000 | 1.000000 | NJFJ | Local | 106.522000 | 2,320.21 | 0.00 | 0.00 | 111,848.10 | |
| | | | | Base | 106.522000 | 2,320.21 | 0.00 | 0.00 | 111,848.10 | |
| | | | | | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 105.760000 | 385.42 | 0.00 | 0.00 | 317,280.00 | |
| | | | | Base | 105.760000 | 385.42 | 0.00 | 0.00 | 317,280.00 | |

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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 | | | | | | | | |
| 48123VAF9 Total | | | | | | | | | |
| | 405,000.000 | | | | | | | | |
| | | | Local | | | 2,705.63 | 0.00 | 0.00 | 429,128.10 |
| | | | Base | | | 2,705.63 | 0.00 | 0.00 | 429,128.10 |
| 500688AF3 | KOSMOS ENERGY LTD 7.75% 01 May 2027 | | | 21 Oct 2021 | 26 Oct 2021 | | BARCLAYS CAPITAL | USD/DTC | |
| | 490,000.000 | 1.000000 | NJGS | | | 100.000000 | 0.00 | 0.00 | 490,000.00 |
| | | | Local | | | 100.000000 | 0.00 | 0.00 | 490,000.00 |
| | | | Base | | | 100.000000 | 0.00 | 0.00 | 490,000.00 |
| 50076QAE6 | KRAFT HEINZ FOODS CO 5% 04 Jun 2042 | | | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 180,000.000 | 1.000000 | NJFJ | | | 122.478000 | 3,075.00 | 0.00 | 220,460.40 |
| | | | Local | | | 122.478000 | 3,075.00 | 0.00 | 220,460.40 |
| | | | Base | | | 122.478000 | 3,075.00 | 0.00 | 220,460.40 |
| | | | | 22 Oct 2021 | 26 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| | 300,000.000 | 1.000000 | NJFJ | | | 122.750000 | 5,916.67 | 0.00 | 368,250.00 |
| | | | Local | | | 122.750000 | 5,916.67 | 0.00 | 368,250.00 |
| | | | Base | | | 122.750000 | 5,916.67 | 0.00 | 368,250.00 |
| 50076QAE6 Total | | | | | | | | | |
| | 480,000.000 | | | | | | | | |
| | | | Local | | | 8,991.67 | 0.00 | 0.00 | 588,710.40 |
| | | | Base | | | 8,991.67 | 0.00 | 0.00 | 588,710.40 |
| 50168QAC9 | LABL INC 5.875% 01 Nov 2028 | | | 22 Oct 2021 | 29 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 50,000.000 | 1.000000 | NJFX | | | 99.293000 | 0.00 | 0.00 | 49,646.50 |
| | | | Local | | | 99.293000 | 0.00 | 0.00 | 49,646.50 |
| | | | Base | | | 99.293000 | 0.00 | 0.00 | 49,646.50 |
| 50168QAC9 | LABL INC 5.875% 01 Nov 2028 | | | 22 Oct 2021 | 29 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 150,000.000 | 1.000000 | NJGP | | | 99.293000 | 0.00 | 0.00 | 148,939.50 |
| | | | Local | | | 99.293000 | 0.00 | 0.00 | 148,939.50 |
| | | | Base | | | 99.293000 | 0.00 | 0.00 | 148,939.50 |
| 50168QAC9 Total | | | | | | | | | |
| | 200,000.000 | | | | | | | | |
| | | | Local | | | 0.00 | 0.00 | 0.00 | 198,586.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 198,586.00 |
| 50168QAD7 | LABL INC 8.25% 01 Nov 2029 | | | 22 Oct 2021 | 29 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 125,000.000 | 1.000000 | NJFX | | | 100.000000 | 0.00 | 0.00 | 125,000.00 |
| | | | Local | | | 100.000000 | 0.00 | 0.00 | 125,000.00 |
| | | | Base | | | 100.000000 | 0.00 | 0.00 | 125,000.00 |
| 50168QAD7 | LABL INC 8.25% 01 Nov 2029 | | | 22 Oct 2021 | 29 Oct 2021 | | GOLDMAN SACHS + CO LLC | 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 | | | | | | | | | |
| | 39,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 39,000.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 39,000.00 | | |
| 50168QAD7 | LABL INC | 8.25% 01 Nov 2029 | Local | 22 Oct 2021 | 29 Oct 2021 | GOLDMAN SACHS + CO LLC | 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 | | |
| 50168QAD7 Total | | | Local | | | | | | | |
| | 314,000.000 | | Base | | 0.00 | 0.00 | 0.00 | 314,000.00 | | |
| | | | | | 0.00 | 0.00 | 0.00 | 314,000.00 | | |
| 50190EAA2 | LCM INVESTMENTS HOLDINGS | 4.875% 01 May 2029 | Local | 04 Oct 2021 | 13 Oct 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJFX | Local | 101.992400 | | 561.98 | 0.00 | 25,498.10 | | |
| | | | Base | 101.992400 | | 561.98 | 0.00 | 25,498.10 | | |
| 50190EAA2 | LCM INVESTMENTS HOLDINGS | 4.875% 01 May 2029 | Local | 04 Oct 2021 | 13 Oct 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC | | | |
| | 75,000.000 | 1.000000 NJGP | Local | 101.992373 | | 1,685.94 | 0.00 | 76,494.28 | | |
| | | | Base | 101.992373 | | 1,685.94 | 0.00 | 76,494.28 | | |
| 50190EAA2 Total | | | Local | | | | | | | |
| | 100,000.000 | | Base | | 2,247.92 | 0.00 | 0.00 | 101,992.38 | | |
| | | | | | 2,247.92 | 0.00 | 0.00 | 101,992.38 | | |
| 50203TAA4 | LFS TOPCO LLC | 5.875% 15 Oct 2026 | Local | 12 Oct 2021 | 14 Oct 2021 | MIZUHO SECURITIES USA/FIXED INCOME | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJGP | Local | 103.000000 | | 938.37 | 0.00 | 257,500.00 | | |
| | | | Base | 103.000000 | | 938.37 | 0.00 | 257,500.00 | | |
| | | | | 18 Oct 2021 | 20 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 50,000.000 | 1.000000 NJGP | Local | 103.250000 | | 236.63 | 0.00 | 51,625.00 | | |
| | | | Base | 103.250000 | | 236.63 | 0.00 | 51,625.00 | | |
| 50203TAA4 Total | | | Local | | | | | | | |
| | 300,000.000 | | Base | | 1,175.00 | 0.00 | 0.00 | 309,125.00 | | |
| | | | | | 1,175.00 | 0.00 | 0.00 | 309,125.00 | | |
| 50221DAA7 | LSF11 A5 HOLDCO LLC | 6.625% 15 Oct 2029 | Local | 30 Sep 2021 | | RBC CAPITAL MARKETS LLC | USD/DTC | | | |
| | 315,000.000 | 1.000000 NJGS | Local | 101.875000 | | 0.00 | 0.00 | 320,906.25 | | |
| | | | Base | 101.875000 | | 0.00 | 0.00 | 320,906.25 | | |

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|----------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|-------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| Units/Original Face | | | | | | | |
| | | 30 Sep 2021 | CANCEL | | RBC CAPITAL MARKETS LLC | USD/DTC | |
| -315,000.000 | 1.000000 NJGS | Local | 101.875000 | 0.00 | 0.00 | 0.00 | -320,906.25 |
| | | Base | 101.875000 | 0.00 | 0.00 | 0.00 | -320,906.25 |
| | | 30 Sep 2021 | | | RBC CAPITAL MARKETS LLC | USD/DTC | |
| 314,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 314,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 314,000.00 |
| | | 30 Sep 2021 | CANCEL | | RBC CAPITAL MARKETS LLC | USD/DTC | |
| -314,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -314,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -314,000.00 |
| 50221DAA7 | LSF11 A5 HOLDCO LLC | 6.625% 15 Oct 2029 | 30 Sep 2021 | | RBC CAPITAL MARKETS, 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 |
| | | 30 Sep 2021 | CANCEL | | RBC CAPITAL MARKETS, 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 |
| 50221DAA7 | LSF11 A5 HOLDCO LLC | 6.625% 15 Oct 2029 | 01 Oct 2021 | 13 Oct 2021 | STIFEL, NICOLAUS AND COMPANY, INCOR | USD/DTC | |
| 196,000.000 | 1.000000 NJGS | Local | 102.125000 | 0.00 | 0.00 | 0.00 | 200,165.00 |
| | | Base | 102.125000 | 0.00 | 0.00 | 0.00 | 200,165.00 |
| | | 30 Sep 2021 | | | BTIG LIMITED | USD/DTC | |
| 79,000.000 | 1.000000 NJGS | Local | 101.250000 | 0.00 | 0.00 | 0.00 | 79,987.50 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | 79,987.50 |
| | | 30 Sep 2021 | CANCEL | | BTIG LIMITED | USD/DTC | |
| -79,000.000 | 1.000000 NJGS | Local | 101.250000 | 0.00 | 0.00 | 0.00 | -79,987.50 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | -79,987.50 |
| 50221DAA7 | LSF11 A5 HOLDCO LLC | 6.625% 15 Oct 2029 | 30 Sep 2021 | | RBC CAPITAL MARKETS, LLC | USD/DTC | |
| 100,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 100,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 100,000.00 |
| | | 30 Sep 2021 | CANCEL | | RBC CAPITAL MARKETS, LLC | USD/DTC | |
| -100,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -100,000.00 |

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| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| | Units/Original Face | | | | | | | | | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -100,000.00 | |
| 50221DAA7 Total | 196,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 200,165.00 | |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 200,165.00 | |
| 513272AA2 | LAMB WESTON HLD | 4.625% | 01 Nov 2024 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 102.636000 | 6,051.04 | 0.00 | 0.00 | 307,908.00 | |
| | | | | Base | 102.636000 | 6,051.04 | 0.00 | 0.00 | 307,908.00 | |
| 513272AD6 | LAMB WESTON HLD | 4.125% | 31 Jan 2030 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 428,000.000 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 428,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 428,000.00 | |
| 513272AD6 | LAMB WESTON HLD | 4.125% | 31 Jan 2030 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | 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 | |
| 513272AD6 | LAMB WESTON HLD | 4.125% | 31 Jan 2030 | 19 Oct 2021 | OPEN | | 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 | |
| 513272AD6 Total | 803,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 803,000.00 | |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 803,000.00 | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 403,000.000 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 403,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 403,000.00 | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 20 Oct 2021 | OPEN | | J P MORGAN SECURITIES INC | USD/DTC | | |
| | 155,000.000 | 1.000000 | NJGS | Local | 100.062500 | 0.00 | 0.00 | 0.00 | 155,096.88 | |
| | | | | Base | 100.062500 | 0.00 | 0.00 | 0.00 | 155,096.88 | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | 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 | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------|-------------------------------------|------------------|--------------|--|--|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| | Units/Original Face | | | | | | | | | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 20 Oct 2021 | OPEN | STATE STREET BANK AND TRUST COMPANY | USD/DTC | | | |
| | 39,000.000 | 1.000000 NJGS | Local | 100.030000 | 0.00 | 0.00 | 0.00 | 39,011.70 | | |
| | | | Base | 100.030000 | 0.00 | 0.00 | 0.00 | 39,011.70 | | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 20 Oct 2021 | OPEN | MORGAN STANLEY CO INCORPORATED | USD/DTC | | | |
| | 156,000.000 | 1.000000 NJGS | Local | 100.062500 | 0.00 | 0.00 | 0.00 | 156,097.50 | | |
| | | | Base | 100.062500 | 0.00 | 0.00 | 0.00 | 156,097.50 | | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 19 Oct 2021 | OPEN | 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 | | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 19 Oct 2021 | OPEN | BOFA SECURITIES INC | USD/DTC | | | |
| | 39,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 39,000.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 39,000.00 | | |
| 513272AE4 | LAMB WESTON HLD | 4.375% | 31 Jan 2032 | 26 Oct 2021 | OPEN | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | | |
| | 98,000.000 | 1.000000 NJGS | Local | 100.250000 | 0.00 | 0.00 | 0.00 | 98,245.00 | | |
| | | | Base | 100.250000 | 0.00 | 0.00 | 0.00 | 98,245.00 | | |
| | | | | 29 Oct 2021 | OPEN | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 98,000.000 | 1.000000 NJGS | Local | 100.300000 | 0.00 | 0.00 | 0.00 | 98,294.00 | | |
| | | | Base | 100.300000 | 0.00 | 0.00 | 0.00 | 98,294.00 | | |
| 513272AE4 Total | 1,363,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 1,363,745.08 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 1,363,745.08 | | |
| 516806AF3 | LAREDO PETROLEUM INC | 9.5% | 15 Jan 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | Local | 103.960000 | 8,761.11 | 0.00 | 0.00 | 415,840.00 | | |
| | | | Base | 103.960000 | 8,761.11 | 0.00 | 0.00 | 415,840.00 | | |
| 527298BM4 | LEVEL 3 FINANCING INC | 5.25% | 15 Mar 2026 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 130,000.000 | 1.000000 NJFJ | Local | 103.399000 | 3,260.83 | 0.00 | 0.00 | 134,418.70 | | |
| | | | Base | 103.399000 | 3,260.83 | 0.00 | 0.00 | 134,418.70 | | |
| 53219LAR0 | REGIONALCARE/LIFEPOINT | 9.75% | 01 Dec 2026 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | 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 | | | | | | | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 105.720000 | 11,862.50 | 0.00 | 0.00 | 317,160.00 | | |
| | | | Base | 105.720000 | 11,862.50 | 0.00 | 0.00 | 317,160.00 | | |
| 536797AG8 | LITHIA MOTORS INC | 3.875% 01 Jun 2029 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 257,000.000 | 1.000000 NJFJ | Local | 103.798000 | 3,596.22 | 0.00 | 0.00 | 266,760.86 | | |
| | | | Base | 103.798000 | 3,596.22 | 0.00 | 0.00 | 266,760.86 | | |
| 538034AK5 | LIVE NATION ENTERTAINMEN | 4.875% 01 Nov 2024 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 101.216000 | 7,150.00 | 0.00 | 0.00 | 303,648.00 | | |
| | | | Base | 101.216000 | 7,150.00 | 0.00 | 0.00 | 303,648.00 | | |
| 55303XAJ4 | MGM GROWTH/MGM FINANCE | 5.75% 01 Feb 2027 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 500,000.000 | 1.000000 NJFJ | Local | 115.265000 | 5,270.83 | 0.00 | 0.00 | 576,325.00 | | |
| | | | Base | 115.265000 | 5,270.83 | 0.00 | 0.00 | 576,325.00 | | |
| 55305BAT8 | M/I HOMES INC | 3.95% 15 Feb 2030 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 140,000.000 | 1.000000 NJFJ | Local | 100.583000 | 675.89 | 0.00 | 0.00 | 140,816.20 | | |
| | | | Base | 100.583000 | 675.89 | 0.00 | 0.00 | 140,816.20 | | |
| 553283AD4 | MPH ACQUISITION HOLDINGS | 5.5% 01 Sep 2028 | 07 Oct 2021 | 12 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJGP | Local | 99.625000 | 2,933.33 | 0.00 | 0.00 | 398,500.00 | | |
| | | | Base | 99.625000 | 2,933.33 | 0.00 | 0.00 | 398,500.00 | | |
| 55342UAM6 | MPT OPER PARTNERSP/FINL | 3.5% 15 Mar 2031 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 100.320000 | 1,020.83 | 0.00 | 0.00 | 250,800.00 | | |
| | | | Base | 100.320000 | 1,020.83 | 0.00 | 0.00 | 250,800.00 | | |
| 55354GAQ3 | MSCI INC | 3.25% 15 Aug 2033 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 550,000.000 | 1.000000 NJFJ | Local | 101.172000 | 2,482.64 | 0.00 | 0.00 | 556,446.00 | | |
| | | | Base | 101.172000 | 2,482.64 | 0.00 | 0.00 | 556,446.00 | | |
| 55760LAB3 | MADISON IAQ LLC | 5.875% 30 Jun 2029 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 100,000.000 | 1.000000 NJFJ | Local | 99.249000 | 2,056.25 | 0.00 | 0.00 | 99,249.00 | | |
| | | | Base | 99.249000 | 2,056.25 | 0.00 | 0.00 | 99,249.00 | | |
| 55916AAA2 | MICHAELS COS INC/THE | 5.25% 01 May 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | 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 | | | | | | | | | | |
| | 278,000.000 | 1.000000 NJFJ | Local | 101.712000 | 6,973.17 | 0.00 | 0.00 | 282,759.36 | | |
| | | | Base | 101.712000 | 6,973.17 | 0.00 | 0.00 | 282,759.36 | | |
| 559665AA2 | MAGNOLIA OIL GAS/MAG FIN | 6% 01 Aug 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.612000 | 3,350.00 | 0.00 | 0.00 | 307,836.00 | | |
| | | | Base | 102.612000 | 3,350.00 | 0.00 | 0.00 | 307,836.00 | | |
| 563469UY9 | MANITOBA (PROVINCE OF) | 1.5% 25 Oct 2028 | 14 Oct 2021 | | BONY/TORONTO DOMINION SECURITIES IN | USD/DTC | | | | |
| | 70,000,000.000 | 1.000000 NJFH | Local | 99.637000 | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| | | | Base | 99.637000 | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| | | | | 14 Oct 2021 | CANCEL | BONY/TORONTO DOMINION SECURITIES IN | USD/DTC | | | |
| | -70,000,000.000 | 1.000000 NJFH | Local | 99.637000 | 0.00 | 0.00 | 0.00 | -69,745,900.00 | | |
| | | | Base | 99.637000 | 0.00 | 0.00 | 0.00 | -69,745,900.00 | | |
| | | | | 14 Oct 2021 | 25 Oct 2021 | BONY/TORONTO DOMINION SECURITIES IN | USD/DTC | | | |
| | 70,000,000.000 | 1.000000 NJFH | Local | 99.637000 | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| | | | Base | 99.637000 | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| 563469UY9 Total | | | | | | | | | | |
| | 70,000,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 69,745,900.00 | | |
| 576323AP4 | MASTEC INC | 4.5% 15 Aug 2028 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 200,000.000 | 1.000000 NJFJ | Local | 102.844000 | 1,800.00 | 0.00 | 0.00 | 205,688.00 | | |
| | | | Base | 102.844000 | 1,800.00 | 0.00 | 0.00 | 205,688.00 | | |
| 576485AE6 | MATADOR RESOURCES CO | 5.875% 15 Sep 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 103.611000 | 1,126.04 | 0.00 | 0.00 | 310,833.00 | | |
| | | | Base | 103.611000 | 1,126.04 | 0.00 | 0.00 | 310,833.00 | | |
| 577081BE1 | MATTEL INC | 3.375% 01 Apr 2026 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 400,000.000 | 1.000000 NJFJ | Local | 102.733000 | 975.00 | 0.00 | 0.00 | 410,932.00 | | |
| | | | Base | 102.733000 | 975.00 | 0.00 | 0.00 | 410,932.00 | | |
| 589433AB7 | MEREDITH CORP | 6.875% 01 Feb 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 103.093000 | 3,838.54 | 0.00 | 0.00 | 309,279.00 | | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|---------------|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | Base | 103.093000 | | 3,838.54 | 0.00 | 0.00 | 309,279.00 | | |
| 589433AD3 | MEREDITH CORP | 6.5% 01 Jul 2025 | 23 Sep 2021 | 30 Sep 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC | | | |
| 545,000.000 | 1.000000 NJGS | Local | 100.000000 | 8,757.85 | 0.00 | 0.00 | 545,000.00 | | |
| | Base | 100.000000 | | 8,757.85 | 0.00 | 0.00 | 545,000.00 | | |
| 608328BH2 | MOHEGAN GAMING + ENT | 8% 01 Feb 2026 | 21 Oct 2021 | 25 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 103.518000 | 5,600.00 | 0.00 | 0.00 | 310,554.00 | | |
| | Base | 103.518000 | | 5,600.00 | 0.00 | 0.00 | 310,554.00 | | |
| | | | 27 Oct 2021 | 29 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 103.698000 | 5,866.67 | 0.00 | 0.00 | 311,094.00 | | |
| | Base | 103.698000 | | 5,866.67 | 0.00 | 0.00 | 311,094.00 | | |
| 608328BH2 Total | | | | | | | | | |
| 600,000.000 | | Local | | 11,466.67 | 0.00 | 0.00 | 621,648.00 | | |
| | Base | | | 11,466.67 | 0.00 | 0.00 | 621,648.00 | | |
| 61772BAC7 | MORGAN STANLEY | 1% 22 Apr 2042 | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 50,000,000.000 | 1.000000 NJFH | Local | 105.532000 | 44,680.56 | 0.00 | 0.00 | 52,766,000.00 | | |
| | Base | 105.532000 | | 44,680.56 | 0.00 | 0.00 | 52,766,000.00 | | |
| 61965RAB1 | MOSS CREEK RESOURCES HLD | 10.5% 15 May 2027 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 194,000.000 | 1.000000 NJFJ | Local | 100.870000 | 9,053.33 | 0.00 | 0.00 | 195,687.80 | | |
| | Base | 100.870000 | | 9,053.33 | 0.00 | 0.00 | 195,687.80 | | |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | | |
| | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 | | |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| 1,510,000.000 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,510,000.00 | | |
| | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 1,510,000.00 | | |
| | | | 30 Sep 2021 | CANCEL | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| -1,510,000.000 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -1,510,000.00 | | |
| | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | -1,510,000.00 | | |

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|----------------------|---------------------------|--------------------|-------------|-------------|--------------------------------|-------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| Units/Original Face | | | | | | | |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | | J P MORGAN SECURITIES INC | USD/DTC | |
| 832,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 832,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 832,000.00 |
| | | | 30 Sep 2021 | CANCEL | J P MORGAN SECURITIES INC | USD/DTC | |
| -832,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -832,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -832,000.00 |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 115,000.000 | 1.000000 NJGQ | Local | 99.750000 | 0.00 | 0.00 | 0.00 | 114,712.50 |
| | | Base | 99.750000 | 0.00 | 0.00 | 0.00 | 114,712.50 |
| | | | 30 Sep 2021 | CANCEL | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| -115,000.000 | 1.000000 NJGQ | Local | 99.750000 | 0.00 | 0.00 | 0.00 | -114,712.50 |
| | | Base | 99.750000 | 0.00 | 0.00 | 0.00 | -114,712.50 |
| | | | 30 Sep 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 645,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 645,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 645,000.00 |
| | | | 30 Sep 2021 | CANCEL | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| -645,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -645,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -645,000.00 |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 350,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 |
| | | | 30 Sep 2021 | CANCEL | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| -350,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -350,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -350,000.00 |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | CANCEL | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| -115,000.000 | 1.000000 NJGQ | Local | 99.750000 | 0.00 | 0.00 | 0.00 | -114,712.50 |
| | | Base | 99.750000 | 0.00 | 0.00 | 0.00 | -114,712.50 |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 12 Oct 2021 | 15 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 250,000.000 | 1.000000 NJFJ | Local | 99.374000 | 0.00 | 0.00 | 0.00 | 248,435.00 |

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|------------------------|---------------------------|--------------------|-------------|-------------|----------------------------|-------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| Units/Original Face | | | | | | | |
| | Base | 99.374000 | | 0.00 | 0.00 | 0.00 | 248,435.00 |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 115,000.000 | 1.000000 NJGQ | Local | 99.750000 | 0.00 | 0.00 | 0.00 | 114,712.50 |
| | Base | 99.750000 | | 0.00 | 0.00 | 0.00 | 114,712.50 |
| 62482BAA0 Total | | | | | | | |
| 500,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 498,435.00 |
| | | Base | | 0.00 | 0.00 | 0.00 | 498,435.00 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 30 Sep 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 335,000.000 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 335,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 335,000.00 |
| | | | 30 Sep 2021 | CANCEL | GOLDMAN SACHS + CO LLC | USD/DTC | |
| -335,000.000 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -335,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -335,000.00 |
| | | | 30 Sep 2021 | | OPPENHEIMER + CO. INC. | USD/DTC | |
| 30,000.000 | 1.000000 NJGR | Local | 101.250000 | 0.00 | 0.00 | 0.00 | 30,375.00 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | 30,375.00 |
| | | | 30 Sep 2021 | CANCEL | OPPENHEIMER + CO. INC. | USD/DTC | |
| -30,000.000 | 1.000000 NJGR | Local | 101.250000 | 0.00 | 0.00 | 0.00 | -30,375.00 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | -30,375.00 |
| | | | 30 Sep 2021 | | OPPENHEIMER + CO. INC. | 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 |
| | | | 30 Sep 2021 | CANCEL | OPPENHEIMER + CO. INC. | 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 |
| | | | 30 Sep 2021 | | CANTOR FITZGERALD + CO | USD/DTC | |
| 25,000.000 | 1.000000 NJGR | Local | 101.375000 | 0.00 | 0.00 | 0.00 | 25,343.75 |
| | | Base | 101.375000 | 0.00 | 0.00 | 0.00 | 25,343.75 |
| | | | 30 Sep 2021 | CANCEL | CANTOR FITZGERALD + CO | 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 | | | | | | | | | |
| | -25,000.000 | 1.000000 NJGR | Local | 101.375000 | | 0.00 | 0.00 | 0.00 | -25,343.75 | |
| | | | Base | 101.375000 | | 0.00 | 0.00 | 0.00 | -25,343.75 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | Local | 30 Sep 2021 | | BTIG LLC | USD/DTC | | | |
| | 64,000.000 | 1.000000 NJGQ | Local | 101.500000 | | 0.00 | 0.00 | 0.00 | 64,960.00 | |
| | | | Base | 101.500000 | | 0.00 | 0.00 | 0.00 | 64,960.00 | |
| | | | | 30 Sep 2021 | CANCEL | BTIG LLC | USD/DTC | | | |
| | -64,000.000 | 1.000000 NJGQ | Local | 101.500000 | | 0.00 | 0.00 | 0.00 | -64,960.00 | |
| | | | Base | 101.500000 | | 0.00 | 0.00 | 0.00 | -64,960.00 | |
| | | | | 30 Sep 2021 | | STIFEL NICOLAUS + CO INC | USD/DTC | | | |
| | 17,000.000 | 1.000000 NJGQ | Local | 101.250000 | | 0.00 | 0.00 | 0.00 | 17,212.50 | |
| | | | Base | 101.250000 | | 0.00 | 0.00 | 0.00 | 17,212.50 | |
| | | | | 30 Sep 2021 | CANCEL | STIFEL NICOLAUS + CO INC | USD/DTC | | | |
| | -17,000.000 | 1.000000 NJGQ | Local | 101.250000 | | 0.00 | 0.00 | 0.00 | -17,212.50 | |
| | | | Base | 101.250000 | | 0.00 | 0.00 | 0.00 | -17,212.50 | |
| | | | | 30 Sep 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 48,000.000 | 1.000000 NJGQ | Local | 101.250000 | | 0.00 | 0.00 | 0.00 | 48,600.00 | |
| | | | Base | 101.250000 | | 0.00 | 0.00 | 0.00 | 48,600.00 | |
| | | | | 30 Sep 2021 | CANCEL | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | -48,000.000 | 1.000000 NJGQ | Local | 101.250000 | | 0.00 | 0.00 | 0.00 | -48,600.00 | |
| | | | Base | 101.250000 | | 0.00 | 0.00 | 0.00 | -48,600.00 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | Local | 30 Sep 2021 | 15 Oct 2021 | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 196,000.000 | 1.000000 NJGS | Local | 101.625000 | | 0.00 | 0.00 | 0.00 | 199,185.00 | |
| | | | Base | 101.625000 | | 0.00 | 0.00 | 0.00 | 199,185.00 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | Local | 30 Sep 2021 | 15 Oct 2021 | MIZUHO SECURITIES USA INC. | USD/DTC | | | |
| | 32,000.000 | 1.000000 NJGQ | Local | 101.750000 | | 0.00 | 0.00 | 0.00 | 32,560.00 | |
| | | | Base | 101.750000 | | 0.00 | 0.00 | 0.00 | 32,560.00 | |
| | | | | 30 Sep 2021 | 15 Oct 2021 | MIZUHO SECURITIES USA INC. | USD/DTC | | | |
| | 79,000.000 | 1.000000 NJGQ | Local | 101.750000 | | 0.00 | 0.00 | 0.00 | 80,382.50 | |
| | | | Base | 101.750000 | | 0.00 | 0.00 | 0.00 | 80,382.50 | |

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Composite

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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 | | | | | | | |
| | | 30 Sep 2021 | 15 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 670,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 670,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 670,000.00 |
| | | 30 Sep 2021 | 15 Oct 2021 | | MIZUHO SECURITIES USA INC. | USD/DTC | |
| 17,000.000 | 1.000000 NJGQ | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 17,255.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 17,255.00 |
| | | 30 Sep 2021 | 15 Oct 2021 | | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 64,000.000 | 1.000000 NJGQ | Local | 101.090700 | 0.00 | 0.00 | 0.00 | 64,698.05 |
| | | Base | 101.090700 | 0.00 | 0.00 | 0.00 | 64,698.05 |
| | | 30 Sep 2021 | 15 Oct 2021 | | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 109,000.000 | 1.000000 NJGQ | Local | 101.471900 | 0.00 | 0.00 | 0.00 | 110,604.37 |
| | | Base | 101.471900 | 0.00 | 0.00 | 0.00 | 110,604.37 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 30 Sep 2021 | 15 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 350,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 350,000.00 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 30 Sep 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 472,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 472,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 472,000.00 |
| | | 30 Sep 2021 | CANCEL | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| -472,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -472,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -472,000.00 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 30 Sep 2021 | | STIFEL NICOLAUS + CO INC | USD/DTC | |
| 50,000.000 | 1.000000 NJFX | Local | 101.250000 | 0.00 | 0.00 | 0.00 | 50,625.00 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | 50,625.00 |
| | | 30 Sep 2021 | CANCEL | | STIFEL NICOLAUS + CO INC | USD/DTC | |
| -50,000.000 | 1.000000 NJFX | Local | 101.250000 | 0.00 | 0.00 | 0.00 | -50,625.00 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | -50,625.00 |
| | | 01 Oct 2021 | 15 Oct 2021 | | DEUTSCHE BANK SECURITIES INC | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | Local | 101.750000 | 0.00 | 0.00 | 0.00 | 25,437.50 |

Purchase Report by Report Date

Composite

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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 | | | | | | | | |
| | | Base | 101.750000 | | 0.00 | 0.00 | 25,437.50 | |
| | | 01 Oct 2021 | 15 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| 150,000.000 | 1.000000 NJFX | Local | 101.875000 | | 0.00 | 0.00 | 152,812.50 | |
| | | Base | 101.875000 | | 0.00 | 0.00 | 152,812.50 | |
| | | 01 Oct 2021 | 15 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 100,000.000 | 1.000000 NJFX | Local | 101.875000 | | 0.00 | 0.00 | 101,875.00 | |
| | | Base | 101.875000 | | 0.00 | 0.00 | 101,875.00 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% | 01 Oct 2029 | 01 Oct 2021 | 15 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC |
| 50,000.000 | 1.000000 NJGR | Local | 101.500000 | | 0.00 | 0.00 | 50,750.00 | |
| | | Base | 101.500000 | | 0.00 | 0.00 | 50,750.00 | |
| | | 30 Sep 2021 | CANCEL | | OPPENHEIMER + CO. INC. | USD/DTC | | |
| -30,000.000 | 1.000000 NJGR | Local | 101.250000 | | 0.00 | 0.00 | -30,375.00 | |
| | | Base | 101.250000 | | 0.00 | 0.00 | -30,375.00 | |
| | | 30 Sep 2021 | CANCEL | | OPPENHEIMER + CO. INC. | USD/DTC | | |
| -15,000.000 | 1.000000 NJGR | Local | 101.500000 | | 0.00 | 0.00 | -15,225.00 | |
| | | Base | 101.500000 | | 0.00 | 0.00 | -15,225.00 | |
| | | 30 Sep 2021 | CANCEL | | CANTOR FITZGERALD + CO | USD/DTC | | |
| -25,000.000 | 1.000000 NJGR | Local | 101.375000 | | 0.00 | 0.00 | -25,343.75 | |
| | | Base | 101.375000 | | 0.00 | 0.00 | -25,343.75 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% | 01 Oct 2029 | 30 Sep 2021 | CANCEL | | GOLDMAN SACHS + CO LLC | USD/DTC |
| -48,000.000 | 1.000000 NJGQ | Local | 101.250000 | | 0.00 | 0.00 | -48,600.00 | |
| | | Base | 101.250000 | | 0.00 | 0.00 | -48,600.00 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% | 01 Oct 2029 | 01 Oct 2021 | 15 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC |
| 50,000.000 | 1.000000 NJFX | Local | 101.750000 | | 0.00 | 0.00 | 50,875.00 | |
| | | Base | 101.750000 | | 0.00 | 0.00 | 50,875.00 | |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% | 01 Oct 2029 | 04 Oct 2021 | 15 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC |
| 28,000.000 | 1.000000 NJGR | Local | 101.375000 | | 0.00 | 0.00 | 28,385.00 | |
| | | Base | 101.375000 | | 0.00 | 0.00 | 28,385.00 | |
| | | 04 Oct 2021 | 15 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |

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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 | | | | | | | |
| 50,000.000 | 1.000000 NJGR | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 50,750.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 50,750.00 |
| | | | 04 Oct 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 50,000.000 | 1.000000 NJGR | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 50,750.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 50,750.00 |
| | | | 04 Oct 2021 | 15 Oct 2021 | BARCLAYS CAPITAL INC | USD/DTC | |
| 40,000.000 | 1.000000 NJGR | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 40,600.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 40,600.00 |
| | | | 04 Oct 2021 | 15 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJGR | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 25,375.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 25,375.00 |
| | | | 04 Oct 2021 | 15 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJGR | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 25,375.00 |
| | | Base | 101.500000 | 0.00 | 0.00 | 0.00 | 25,375.00 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 01 Oct 2021 | 15 Oct 2021 | DEUTSCHE BANK SECURITIES INC | USD/DTC | |
| 50,000.000 | 1.000000 NJFX | Local | 101.625000 | 0.00 | 0.00 | 0.00 | 50,812.50 |
| | | Base | 101.625000 | 0.00 | 0.00 | 0.00 | 50,812.50 |
| | | | 07 Oct 2021 | 15 Oct 2021 | STIFEL NICOLAUS + CO INC | USD/DTC | |
| 50,000.000 | 1.000000 NJFX | Local | 101.625000 | 0.00 | 0.00 | 0.00 | 50,812.50 |
| | | Base | 101.625000 | 0.00 | 0.00 | 0.00 | 50,812.50 |
| | | | 07 Oct 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | Local | 101.750000 | 0.00 | 0.00 | 0.00 | 25,437.50 |
| | | Base | 101.750000 | 0.00 | 0.00 | 0.00 | 25,437.50 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% 01 Oct 2029 | 30 Sep 2021 | 15 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | |
| 25,000.000 | 1.000000 NJGR | Local | 101.375000 | 0.00 | 0.00 | 0.00 | 25,343.75 |
| | | Base | 101.375000 | 0.00 | 0.00 | 0.00 | 25,343.75 |
| | | | 30 Sep 2021 | 15 Oct 2021 | OPPENHEIMER + CO. INC. | USD/DTC | |
| 30,000.000 | 1.000000 NJGR | Local | 101.250000 | 0.00 | 0.00 | 0.00 | 30,375.00 |
| | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | 30,375.00 |

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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 | | | | | | | | |
| | | | | 30 Sep 2021 | 15 Oct 2021 | | OPPENHEIMER + CO. INC. | 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 |
| 62482BAB8 | MOZART DEBT MERGER SUB | | | 5.25% | 01 Oct 2029 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 48,000.000 | 1.000000 | NJGQ | Local | 101.250000 | 0.00 | 0.00 | 0.00 | 48,600.00 |
| | | | | Base | 101.250000 | 0.00 | 0.00 | 0.00 | 48,600.00 |
| 62482BAB8 Total | 2,235,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 2,254,732.42 |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 2,254,732.42 |
| 626738AF5 | MURPHY OIL USA INC | | | 3.75% | 15 Feb 2031 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 128,000.000 | 1.000000 | NJFJ | Local | 100.938000 | 693.33 | 0.00 | 0.00 | 129,200.64 |
| | | | | Base | 100.938000 | 693.33 | 0.00 | 0.00 | 129,200.64 |
| 62886HAP6 | NCL CORPORATION LTD | | | 3.625% | 15 Dec 2024 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 93.544000 | 3,413.54 | 0.00 | 0.00 | 280,632.00 |
| | | | | Base | 93.544000 | 3,413.54 | 0.00 | 0.00 | 280,632.00 |
| 629571AB6 | NABORS INDUSTRIES LTD | | | 7.5% | 15 Jan 2028 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 140,000.000 | 1.000000 | NJFJ | Local | 95.819000 | 2,391.67 | 0.00 | 0.00 | 134,146.60 |
| | | | | Base | 95.819000 | 2,391.67 | 0.00 | 0.00 | 134,146.60 |
| 63861CAD1 | NATIONSTAR MTG HLD INC | | | 5.125% | 15 Dec 2030 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| | 50,000.000 | 1.000000 | NJGP | Local | 100.250000 | 775.87 | 0.00 | 0.00 | 50,125.00 |
| | | | | Base | 100.250000 | 775.87 | 0.00 | 0.00 | 50,125.00 |
| | | | | 30 Sep 2021 | CANCEL | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| | -50,000.000 | 1.000000 | NJGP | Local | 100.250000 | -775.87 | 0.00 | 0.00 | -50,125.00 |
| | | | | Base | 100.250000 | -775.87 | 0.00 | 0.00 | -50,125.00 |
| 63861CAD1 Total | 0.000 | | | Local | | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 |
| 63938CAB4 | NAVIENT CORP | | | 5.875% | 25 Oct 2024 | | GOLDMAN SACHS + CO LLC | USD/DTC | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-----------|-------------------------------------|------------------|--------------|--|--|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| | Units/Original Face | | | | | | | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 107.493000 | 6,609.38 | 0.00 | 0.00 | 268,732.50 | | |
| | | | Base | 107.493000 | 6,609.38 | 0.00 | 0.00 | 268,732.50 | | |
| 644274AG7 | NEW ENTERPRISE STONE + L | 9.75% 15 Jul 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 225,000.000 | 1.000000 NJFJ | Local | 108.971000 | 4,996.88 | 0.00 | 0.00 | 245,184.75 | | |
| | | | Base | 108.971000 | 4,996.88 | 0.00 | 0.00 | 245,184.75 | | |
| 644274AH5 | NEW ENTERPRISE STONE + L | 5.25% 15 Jul 2028 | 30 Sep 2021 | | | TRUIST SECURITIES, INC. | 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 | | |
| | | | | 30 Sep 2021 | CANCEL | TRUIST SECURITIES, INC. | 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 | | |
| 644274AH5 Total | 0.000 | | Local | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| 65342RAD2 | NFP CORP | 6.875% 15 Aug 2028 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.327000 | 2,979.17 | 0.00 | 0.00 | 306,981.00 | | |
| | | | Base | 102.327000 | 2,979.17 | 0.00 | 0.00 | 306,981.00 | | |
| 667449AD4 | NORTHWEST FIBER LLC/NORT | 4.75% 30 Apr 2027 | 30 Sep 2021 | | | GOLDMAN SACHS + CO 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 | | |
| | | | | 30 Sep 2021 | CANCEL | GOLDMAN SACHS + CO 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 | | |
| 667449AD4 Total | 0.000 | | Local | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| 67020YAQ3 | NUANCE COMMUNICATIONS | 5.625% 15 Dec 2026 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 103.331000 | 6,187.50 | 0.00 | 0.00 | 309,993.00 | | |

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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 | | | | | | | | | |
| | Base | 103.331000 | | 6,187.50 | 0.00 | 0.00 | 309,993.00 | | |
| 67421QAA0 | OASIS MIDSTREAM PARTNERS | 8% 01 Apr 2029 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 184,000.000 | 1.000000 NJFJ | Local | 105.594000 | 981.33 | 0.00 | 0.00 | 194,292.96 | | |
| | Base | 105.594000 | | 981.33 | 0.00 | 0.00 | 194,292.96 | | |
| 674599CN3 | OCCIDENTAL PETROLEUM COR | 4.2% 15 Mar 2048 | 22 Oct 2021 | 26 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 96.230000 | 1,435.00 | 0.00 | 0.00 | 288,690.00 | | |
| | Base | 96.230000 | | 1,435.00 | 0.00 | 0.00 | 288,690.00 | | |
| | | | 29 Oct 2021 | OPEN | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 97.250000 | 2,741.67 | 0.00 | 0.00 | 486,250.00 | | |
| | Base | 97.250000 | | 2,741.67 | 0.00 | 0.00 | 486,250.00 | | |
| 674599CN3 Total | | | | | | | | | |
| 800,000.000 | | Local | | 4,176.67 | 0.00 | 0.00 | 774,940.00 | | |
| | Base | | | 4,176.67 | 0.00 | 0.00 | 774,940.00 | | |
| 674599DD4 | OCCIDENTAL PETROLEUM COR | 7.5% 01 May 2031 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 131.875000 | 18,125.00 | 0.00 | 0.00 | 659,375.00 | | |
| | Base | 131.875000 | | 18,125.00 | 0.00 | 0.00 | 659,375.00 | | |
| 682357AA6 | 180 MEDICAL INC | 3.875% 15 Oct 2029 | 30 Sep 2021 | | GOLDMAN SACHS + CO LLC | 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 | | |
| | | | 30 Sep 2021 | CANCEL | GOLDMAN SACHS + CO LLC | 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 | | |
| 682357AA6 | 180 MEDICAL INC | 3.875% 15 Oct 2029 | 30 Sep 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 505,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 505,000.00 | | |
| | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 505,000.00 | | |
| 682357AA6 Total | | | | | | | | | |
| 505,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 505,000.00 | | |
| | Base | | | 0.00 | 0.00 | 0.00 | 505,000.00 | | |

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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 | | | | | | | |
| 68323AFJ8 | ONTARIO (PROVINCE OF) | 1.8% | 14 Oct 2031 | 06 Oct 2021 | 14 Oct 2021 | BMO CAPITAL MARKETS CORP BONDS | USD/DTC |
| 75,000,000.000 | 1.000000 NJFH | Local | 99.700000 | 0.00 | 0.00 | 0.00 | 74,775,000.00 |
| | | Base | 99.700000 | 0.00 | 0.00 | 0.00 | 74,775,000.00 |
| 68404LAA0 | OPTION CARE HEALTH INC | 4.375% | 31 Oct 2029 | 22 Oct 2021 | 27 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC |
| 315,000.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 315,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 315,000.00 |
| | | | 22 Oct 2021 | 27 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 108,000.000 | 1.000000 NJGQ | Local | 100.515000 | 0.00 | 0.00 | 0.00 | 108,556.20 |
| | | Base | 100.515000 | 0.00 | 0.00 | 0.00 | 108,556.20 |
| | | | 22 Oct 2021 | 27 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 28,000.000 | 1.000000 NJGQ | Local | 100.486000 | 0.00 | 0.00 | 0.00 | 28,136.08 |
| | | Base | 100.486000 | 0.00 | 0.00 | 0.00 | 28,136.08 |
| | | | 22 Oct 2021 | 27 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 41,000.000 | 1.000000 NJGQ | Local | 100.480000 | 0.00 | 0.00 | 0.00 | 41,196.80 |
| | | Base | 100.480000 | 0.00 | 0.00 | 0.00 | 41,196.80 |
| | | | 22 Oct 2021 | 27 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 38,000.000 | 1.000000 NJGQ | Local | 100.375000 | 0.00 | 0.00 | 0.00 | 38,142.50 |
| | | Base | 100.375000 | 0.00 | 0.00 | 0.00 | 38,142.50 |
| | | | 22 Oct 2021 | 27 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | |
| 33,000.000 | 1.000000 NJGQ | Local | 100.500000 | 0.00 | 0.00 | 0.00 | 33,165.00 |
| | | Base | 100.500000 | 0.00 | 0.00 | 0.00 | 33,165.00 |
| 68404LAA0 | OPTION CARE HEALTH INC | 4.375% | 31 Oct 2029 | 22 Oct 2021 | 27 Oct 2021 | 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 |
| 68404LAA0 Total | | | | | | | |
| 613,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 614,196.58 |
| | | Base | | 0.00 | 0.00 | 0.00 | 614,196.58 |
| 688777AA9 | OT MERGER CORP | 7.875% | 15 Oct 2029 | 07 Oct 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC |

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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 | | | | | | | | | |
| | 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 | | |
| 69354NAC0 | PRA GROUP INC | 7.375% 01 Sep 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 110,000.000 | 1.000000 NJFJ | Local | 106.947000 | 811.25 | 0.00 | 0.00 | 117,641.70 | | |
| | | | Base | 106.947000 | 811.25 | 0.00 | 0.00 | 117,641.70 | | |
| 69354NAD8 | PRA GROUP INC | 5% 01 Oct 2029 | 08 Oct 2021 | 13 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 100.125000 | 729.17 | 0.00 | 0.00 | 250,312.50 | | |
| | | | Base | 100.125000 | 729.17 | 0.00 | 0.00 | 250,312.50 | | |
| 69370CAC4 | PTC INC | 4% 15 Feb 2028 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | Local | 101.424000 | 3,200.00 | 0.00 | 0.00 | 405,696.00 | | |
| | | | Base | 101.424000 | 3,200.00 | 0.00 | 0.00 | 405,696.00 | | |
| 698813AA0 | PAPA JOHN S INTERNATIONA | 3.875% 15 Sep 2029 | 15 Oct 2021 | 19 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 10,000.000 | 1.000000 NJGS | Local | 99.320000 | 37.67 | 0.00 | 0.00 | 9,932.00 | | |
| | | | Base | 99.320000 | 37.67 | 0.00 | 0.00 | 9,932.00 | | |
| | | | | 18 Oct 2021 | 20 Oct 2021 | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 90,000.000 | 1.000000 NJGS | Local | 99.125000 | 348.75 | 0.00 | 0.00 | 89,212.50 | | |
| | | | Base | 99.125000 | 348.75 | 0.00 | 0.00 | 89,212.50 | | |
| 698813AA0 | PAPA JOHN S INTERNATIONA | 3.875% 15 Sep 2029 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 98.419000 | 1,388.54 | 0.00 | 0.00 | 295,257.00 | | |
| | | | Base | 98.419000 | 1,388.54 | 0.00 | 0.00 | 295,257.00 | | |
| 698813AA0 | PAPA JOHN S INTERNATIONA | 3.875% 15 Sep 2029 | 28 Oct 2021 | OPEN | | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJGS | Local | 98.000000 | 126.48 | 0.00 | 0.00 | 24,500.00 | | |
| | | | Base | 98.000000 | 126.48 | 0.00 | 0.00 | 24,500.00 | | |
| 698813AA0 Total | 425,000.000 | | Local | | 1,901.44 | 0.00 | 0.00 | 418,901.50 | | |
| | | | Base | | 1,901.44 | 0.00 | 0.00 | 418,901.50 | | |
| 70478JAA2 | PEARL MERGER SUB INC | 6.75% 01 Oct 2028 | 01 Oct 2021 | 18 Oct 2021 | | BARCLAYS CAPITAL INC. | USD/DTC | | | |
| | 275,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 275,000.00 | | |

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|--------------------------------|---------------------------|------------|-------------|-------------|-------------|-------------------------------------|--------------|---------|---------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| | Base | 100.000000 | | 0.00 | | 0.00 | | 0.00 | 275,000.00 |
| 70478JAA2 | PEARL MERGER SUB INC | 6.75% | 01 Oct 2028 | 01 Oct 2021 | 18 Oct 2021 | BARCLAYS CAPITAL INC. | | USD/DTC | |
| 150,000.000 | 1.000000 NJFX | Local | | 100.000000 | | 0.00 | | 0.00 | 150,000.00 |
| | Base | 100.000000 | | 0.00 | | 0.00 | | 0.00 | 150,000.00 |
| 70478JAA2 Total | | | | | | | | | |
| 425,000.000 | Local | | | 0.00 | | 0.00 | | 0.00 | 425,000.00 |
| | Base | | | 0.00 | | 0.00 | | 0.00 | 425,000.00 |
| 707569AV1 | PENN NATIONAL GA | 4.125% | 01 Jul 2029 | 21 Oct 2021 | 25 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | Local | | 98.280000 | | 3,918.75 | | 0.00 | 294,840.00 |
| | Base | 98.280000 | | 3,918.75 | | 0.00 | | 0.00 | 294,840.00 |
| 713448FG8 | PEPSICO INC | 2.75% | 21 Oct 2051 | 28 Oct 2021 | OPEN | MIZUHO SECURITIES USA/FIXED INCOME | | USD/DTC | |
| 10,000,000.000 | 1.000000 NJFH | Local | | 103.033000 | | 7,638.89 | | 0.00 | 10,303,300.00 |
| | Base | 103.033000 | | 7,638.89 | | 0.00 | | 0.00 | 10,303,300.00 |
| 72147KAF5 | PILGRIM S PRIDE CORP | 4.25% | 15 Apr 2031 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | | USD/DTC | |
| 450,000.000 | 1.000000 NJFJ | Local | | 107.145000 | | 9,509.37 | | 0.00 | 482,152.50 |
| | Base | 107.145000 | | 9,509.37 | | 0.00 | | 0.00 | 482,152.50 |
| 72815LAA5 | PLAYTIKA HOLDING CORP | 4.25% | 15 Mar 2029 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | Local | | 100.284000 | | 1,487.50 | | 0.00 | 300,852.00 |
| | Base | 100.284000 | | 1,487.50 | | 0.00 | | 0.00 | 300,852.00 |
| 73179PAM8 | AVIENT CORP | 5.75% | 15 May 2025 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | | USD/DTC | |
| 100,000.000 | 1.000000 NJFJ | Local | | 105.283000 | | 2,268.06 | | 0.00 | 105,283.00 |
| | Base | 105.283000 | | 2,268.06 | | 0.00 | | 0.00 | 105,283.00 |
| 737446AR5 | POST HOLDINGS INC | 4.5% | 15 Sep 2031 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | | USD/DTC | |
| 200,000.000 | 1.000000 NJFJ | Local | | 99.106000 | | 550.00 | | 0.00 | 198,212.00 |
| | Base | 99.106000 | | 550.00 | | 0.00 | | 0.00 | 198,212.00 |
| 74052HAA2 | PREMIER ENTERTAINMENT SU | 5.625% | 01 Sep 2029 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | Local | | 101.102000 | | 2,203.13 | | 0.00 | 303,306.00 |
| | Base | 101.102000 | | 2,203.13 | | 0.00 | | 0.00 | 303,306.00 |

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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 | | | | | | | | | | |
| 743815AE2 | MODIVCARE INC | 5.875% | 15 Nov 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 105.976000 | | 6,952.08 | 0.00 | 0.00 | | 317,928.00 |
| | | | Base | 105.976000 | | 6,952.08 | 0.00 | 0.00 | | 317,928.00 |
| 747262AU7 | QVC INC | 4.45% | 15 Feb 2025 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 400,000.000 | 1.000000 NJFJ | | Local | 107.377000 | | 2,620.56 | 0.00 | 0.00 | | 429,508.00 |
| | | | Base | 107.377000 | | 2,620.56 | 0.00 | 0.00 | | 429,508.00 |
| 75079RAC2 | RAIN CII CARBON LLC/CII | 7.25% | 01 Apr 2025 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 102.542000 | | 1,047.22 | 0.00 | 0.00 | | 205,084.00 |
| | | | Base | 102.542000 | | 1,047.22 | 0.00 | 0.00 | | 205,084.00 |
| 75606DAG6 | REALOGY GROUP/CO ISSUER | 9.375% | 01 Apr 2027 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 300,000.000 | 1.000000 NJFJ | | Local | 109.348000 | | 2,031.25 | 0.00 | 0.00 | | 328,044.00 |
| | | | Base | 109.348000 | | 2,031.25 | 0.00 | 0.00 | | 328,044.00 |
| 76009NAL4 | RENT A CENTER INC | 6.375% | 15 Feb 2029 | 12 Oct 2021 | 14 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| 250,000.000 | 1.000000 NJFJ | | Local | 106.500000 | | 2,611.98 | 0.00 | 0.00 | | 266,250.00 |
| | | | Base | 106.500000 | | 2,611.98 | 0.00 | 0.00 | | 266,250.00 |
| 767744AA3 | RITCHIE BROS AUCTIONEERS | 5.375% | 15 Jan 2025 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| 200,000.000 | 1.000000 NJFJ | | Local | 102.061000 | | 3,045.83 | 0.00 | 0.00 | | 204,122.00 |
| | | | Base | 102.061000 | | 3,045.83 | 0.00 | 0.00 | | 204,122.00 |
| 771049AA1 | ROBLOX CORP | 3.875% | 01 May 2030 | 26 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 825,000.000 | 1.000000 NJGR | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | | 825,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | | 825,000.00 |
| 771049AA1 | ROBLOX CORP | 3.875% | 01 May 2030 | 26 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 250,000.000 | 1.000000 NJFJ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | | 250,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | | 250,000.00 |
| | | | | 27 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 250,000.000 | 1.000000 NJFJ | | 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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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|-------------------------------------|---------|--------------|
| 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 | | | | | | | | | |
| 771049AA1 | ROBLOX CORP | 3.875% | 01 May 2030 | 26 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 125,000.000 | 1.000000 NJGP | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 125,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 125,000.00 |
| 771049AA1 Total | | | | | | | | | |
| 1,450,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 1,450,000.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 1,450,000.00 |
| 780153AW2 | ROYAL CARIBBEAN CRUISES | 3.7% | 15 Mar 2028 | 25 Oct 2021 | 27 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 500,000.000 | 1.000000 NJFJ | | Local | 95.234000 | | 2,158.33 | 0.00 | 0.00 | 476,170.00 |
| | | | Base | 95.234000 | | 2,158.33 | 0.00 | 0.00 | 476,170.00 |
| 78388JAV8 | SBA COMMUNICATIONS CORP | 4.875% | 01 Sep 2024 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | | Local | 101.643000 | | 1,503.13 | 0.00 | 0.00 | 304,929.00 |
| | | | Base | 101.643000 | | 1,503.13 | 0.00 | 0.00 | 304,929.00 |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 19 Oct 2021 | | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 240,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 358.33 | 0.00 | 0.00 | 240,000.00 |
| | | | Base | 100.000000 | | 358.33 | 0.00 | 0.00 | 240,000.00 |
| | | | | 19 Oct 2021 | CANCEL | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| -240,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | -358.33 | 0.00 | 0.00 | -240,000.00 |
| | | | Base | 100.000000 | | -358.33 | 0.00 | 0.00 | -240,000.00 |
| | | | | 19 Oct 2021 | OPEN | | ROBERT W. BAIRD CO.INCORPORATED | USD/DTC | |
| 264,000.000 | 1.000000 NJGQ | | Local | 101.125000 | | 0.00 | 0.00 | 0.00 | 266,970.00 |
| | | | Base | 101.125000 | | 0.00 | 0.00 | 0.00 | 266,970.00 |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 19 Oct 2021 | OPEN | | 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 |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 19 Oct 2021 | OPEN | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 240,000.000 | 1.000000 NJGQ | | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 240,000.00 |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 240,000.00 |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 19 Oct 2021 | OPEN | | J P MORGAN SECURITIES INC | 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 | | | | | | | | | | |
| | 390,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 390,000.00 | | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 390,000.00 | | | |
| | | | | 20 Oct 2021 | OPEN | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 156,000.000 | 1.000000 NJGS | Local | 101.625000 | 0.00 | 0.00 | 158,535.00 | | | |
| | | | Base | 101.625000 | 0.00 | 0.00 | 158,535.00 | | | |
| | | | | 20 Oct 2021 | OPEN | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 195,000.000 | 1.000000 NJGS | Local | 101.625000 | 0.00 | 0.00 | 198,168.75 | | | |
| | | | Base | 101.625000 | 0.00 | 0.00 | 198,168.75 | | | |
| | | | | 19 Oct 2021 | OPEN | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 156,000.000 | 1.000000 NJGS | Local | 101.250000 | 0.00 | 0.00 | 157,950.00 | | | |
| | | | Base | 101.250000 | 0.00 | 0.00 | 157,950.00 | | | |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 19 Oct 2021 | OPEN | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 225,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 225,000.00 | | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 225,000.00 | | | |
| 78397UAA8 Total | 1,826,000.000 | | Local | | 0.00 | 0.00 | 1,836,623.75 | | | |
| | | | Base | | 0.00 | 0.00 | 1,836,623.75 | | | |
| 78454LAP5 | SM ENERGY CO | 6.625% | 15 Jan 2027 | 04 Oct 2021 | 06 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 103.442000 | 4,471.88 | 0.00 | 310,326.00 | | | |
| | | | Base | 103.442000 | 4,471.88 | 0.00 | 310,326.00 | | | |
| 78466CAC0 | SS+C TECHNOLOGIES INC | 5.5% | 30 Sep 2027 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 105.628000 | 366.67 | 0.00 | 316,884.00 | | | |
| | | | Base | 105.628000 | 366.67 | 0.00 | 316,884.00 | | | |
| 7846ELAD9 | SPCM SA | 3.125% | 15 Mar 2027 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 99.840000 | 468.75 | 0.00 | 299,520.00 | | | |
| | | | Base | 99.840000 | 468.75 | 0.00 | 299,520.00 | | | |
| 78500AAA6 | SWF ESCROW ISSUER CORP | 6.5% | 01 Oct 2029 | 06 Oct 2021 | 08 Oct 2021 | DEUTSCHE BANK SECURITIES INC | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJGP | Local | 96.250000 | 31.60 | 0.00 | 24,062.50 | | | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------|-------------|-------------------------------------|--------------|------------|--|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| | Units/Original Face | | | | | | | | | |
| | | | Base | 96.250000 | | 31.60 | 0.00 | 0.00 | 24,062.50 | |
| | | | | 08 Oct 2021 | 13 Oct 2021 | | OPPENHEIMER + CO. INC. | USD/DTC | | |
| | 25,000.000 | 1.000000 NJGP | Local | 95.875000 | | 54.17 | 0.00 | 0.00 | 23,968.75 | |
| | | | Base | 95.875000 | | 54.17 | 0.00 | 0.00 | 23,968.75 | |
| | | | | 13 Oct 2021 | 15 Oct 2021 | | OPPENHEIMER + CO. INC. | USD/DTC | | |
| | 25,000.000 | 1.000000 NJGP | Local | 95.000000 | | 63.19 | 0.00 | 0.00 | 23,750.00 | |
| | | | Base | 95.000000 | | 63.19 | 0.00 | 0.00 | 23,750.00 | |
| 78500AAA6 Total | | | | | | | | | | |
| | 75,000.000 | | Local | | | 148.96 | 0.00 | 0.00 | 71,781.25 | |
| | | | Base | | | 148.96 | 0.00 | 0.00 | 71,781.25 | |
| 80627DAC0 | IHO VERWALTUNGS GMBH | 4.75% | 15 Sep 2026 | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.512000 | | 5,660.42 | 0.00 | 0.00 | 307,536.00 | |
| | | | Base | 102.512000 | | 5,660.42 | 0.00 | 0.00 | 307,536.00 | |
| 81104PAA7 | SCRIPPS ESCROW INC | 5.875% | 15 Jul 2027 | 06 Oct 2021 | 08 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 50,000.000 | 1.000000 NJGP | Local | 102.125000 | | 677.26 | 0.00 | 0.00 | 51,062.50 | |
| | | | Base | 102.125000 | | 677.26 | 0.00 | 0.00 | 51,062.50 | |
| 816196AT6 | SELECT MEDICAL CORP | 6.25% | 15 Aug 2026 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 200,000.000 | 1.000000 NJFJ | Local | 105.448000 | | 1,805.56 | 0.00 | 0.00 | 210,896.00 | |
| | | | Base | 105.448000 | | 1,805.56 | 0.00 | 0.00 | 210,896.00 | |
| 81725WAK9 | SENSATA TECHNOLOGIES BV | 4% | 15 Apr 2029 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 120,000.000 | 1.000000 NJFJ | Local | 101.235000 | | 2,506.67 | 0.00 | 0.00 | 121,482.00 | |
| | | | Base | 101.235000 | | 2,506.67 | 0.00 | 0.00 | 121,482.00 | |
| 83545GBD3 | SONIC AUTOMOTIVE INC | 4.625% | 15 Nov 2029 | 15 Oct 2021 | 27 Oct 2021 | | BOFA SECURITIES INC | USD/DTC | | |
| | 46,000.000 | 1.000000 NJGS | Local | 100.000000 | | 0.00 | 0.00 | 0.00 | 46,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 46,000.00 | |
| 83545GBD3 | SONIC AUTOMOTIVE INC | 4.625% | 15 Nov 2029 | 15 Oct 2021 | 27 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | 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 | |

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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 | | | | | | | | |
| 83545GBD3 Total | | | | | | | | | |
| | 146,000.000 | | | Local | | 0.00 | | 0.00 | 146,000.00 |
| | | | | Base | | 0.00 | | 0.00 | 146,000.00 |
| 83545GBE1 | SONIC AUTOMOTIVE INC | 4.875% | 15 Nov 2031 | 15 Oct 2021 | 27 Oct 2021 | BOFA SECURITIES INC | USD/DTC | | |
| | 46,000.000 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | | 0.00 | 46,000.00 |
| | | | | Base | 100.000000 | 0.00 | | 0.00 | 46,000.00 |
| 83545GBE1 | SONIC AUTOMOTIVE INC | 4.875% | 15 Nov 2031 | 15 Oct 2021 | 27 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 100,000.000 | 1.000000 NJFX | | Local | 100.000000 | 0.00 | | 0.00 | 100,000.00 |
| | | | | Base | 100.000000 | 0.00 | | 0.00 | 100,000.00 |
| | | | | | 20 Oct 2021 | 27 Oct 2021 | STIFEL NICOLAUS + CO INC | USD/DTC | |
| | 325,000.000 | 1.000000 NJFX | | Local | 100.625000 | 0.00 | | 0.00 | 327,031.25 |
| | | | | Base | 100.625000 | 0.00 | | 0.00 | 327,031.25 |
| 83545GBE1 Total | | | | | | | | | |
| | 471,000.000 | | | Local | | 0.00 | | 0.00 | 473,031.25 |
| | | | | Base | | 0.00 | | 0.00 | 473,031.25 |
| 84611WAB0 | SURGERY CENTER HOLDINGS | 6.75% | 01 Jul 2025 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 151,000.000 | 1.000000 NJFJ | | Local | 101.848000 | 2,718.00 | | 0.00 | 153,790.48 |
| | | | | Base | 101.848000 | 2,718.00 | | 0.00 | 153,790.48 |
| 84612JAA0 | AHLSTROM MUNKSJO HLDG 3 | 4.875% | 04 Feb 2028 | 19 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | |
| | 50,000.000 | 1.000000 NJGS | | Local | 100.500000 | 135.42 | | 0.00 | 50,250.00 |
| | | | | Base | 100.500000 | 135.42 | | 0.00 | 50,250.00 |
| 85172FAP4 | ONEMAIN FINANCE CORP | 6.125% | 15 Mar 2024 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 106.431000 | 1,173.96 | | 0.00 | 319,293.00 |
| | | | | Base | 106.431000 | 1,173.96 | | 0.00 | 319,293.00 |
| 85207UAJ4 | SPRINT CORP | 7.625% | 15 Feb 2025 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | | Local | 116.974000 | 3,304.17 | | 0.00 | 350,922.00 |
| | | | | Base | 116.974000 | 3,304.17 | | 0.00 | 350,922.00 |

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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 | | | | | | | | | |
| 853496AC1 | STANDARD INDUSTRIES INC | 5% 15 Feb 2027 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 103.025000 | 3,000.00 | 0.00 | 0.00 | 309,075.00 | | |
| | | Base | 103.025000 | 3,000.00 | 0.00 | 0.00 | 309,075.00 | | |
| 853496AG2 | STANDARD INDUSTRIES INC | 4.375% 15 Jul 2030 | 14 Oct 2021 | 18 Oct 2021 | DEUTSCHE BANK SECURITIES INC | USD/DTC | | | |
| 200,000.000 | 1.000000 NJGS | Local | 101.375000 | 2,260.42 | 0.00 | 0.00 | 202,750.00 | | |
| | | Base | 101.375000 | 2,260.42 | 0.00 | 0.00 | 202,750.00 | | |
| | | | 15 Oct 2021 | 19 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 80,000.000 | 1.000000 NJGS | Local | 101.465000 | 913.89 | 0.00 | 0.00 | 81,172.00 | | |
| | | Base | 101.465000 | 913.89 | 0.00 | 0.00 | 81,172.00 | | |
| | | | 15 Oct 2021 | 19 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 28,000.000 | 1.000000 NJGS | Local | 101.250000 | 319.86 | 0.00 | 0.00 | 28,350.00 | | |
| | | Base | 101.250000 | 319.86 | 0.00 | 0.00 | 28,350.00 | | |
| | | | 18 Oct 2021 | 21 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 4,000.000 | 1.000000 NJGS | Local | 100.800000 | 46.67 | 0.00 | 0.00 | 4,032.00 | | |
| | | Base | 100.800000 | 46.67 | 0.00 | 0.00 | 4,032.00 | | |
| | | | 19 Oct 2021 | 21 Oct 2021 | JEFFERIES LLC | USD/DTC | | | |
| 80,000.000 | 1.000000 NJGS | Local | 101.000000 | 933.33 | 0.00 | 0.00 | 80,800.00 | | |
| | | Base | 101.000000 | 933.33 | 0.00 | 0.00 | 80,800.00 | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | BNP PARIBAS U.S.A NEW YORK BRANCH | USD/DTC | | | |
| 80,000.000 | 1.000000 NJGS | Local | 100.875000 | 943.06 | 0.00 | 0.00 | 80,700.00 | | |
| | | Base | 100.875000 | 943.06 | 0.00 | 0.00 | 80,700.00 | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | | |
| 79,000.000 | 1.000000 NJGS | Local | 100.750000 | 931.27 | 0.00 | 0.00 | 79,592.50 | | |
| | | Base | 100.750000 | 931.27 | 0.00 | 0.00 | 79,592.50 | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 68,000.000 | 1.000000 NJGS | Local | 100.820000 | 801.60 | 0.00 | 0.00 | 68,557.60 | | |
| | | Base | 100.820000 | 801.60 | 0.00 | 0.00 | 68,557.60 | | |
| | | | 21 Oct 2021 | 25 Oct 2021 | MARKETAXESS CORPORATION | 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 | | | | | | | | | |
| | 100,000.000 | 1.000000 NJGS | | | | | | | | |
| | | | Local | 100.250000 | 1,215.28 | 0.00 | 0.00 | 100,250.00 | | |
| | | | Base | 100.250000 | 1,215.28 | 0.00 | 0.00 | 100,250.00 | | |
| | | | | 21 Oct 2021 | 25 Oct 2021 | | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | |
| | 75,000.000 | 1.000000 NJGS | | | | | | | | |
| | | | Local | 100.500000 | 911.46 | 0.00 | 0.00 | 75,375.00 | | |
| | | | Base | 100.500000 | 911.46 | 0.00 | 0.00 | 75,375.00 | | |
| | | | | 28 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 70,000.000 | 1.000000 NJGS | | | | | | | | |
| | | | Local | 100.373000 | 901.74 | 0.00 | 0.00 | 70,261.10 | | |
| | | | Base | 100.373000 | 901.74 | 0.00 | 0.00 | 70,261.10 | | |
| 853496AG2 Total | 864,000.000 | | Local | | 10,178.58 | 0.00 | 0.00 | 871,840.20 | | |
| | | | Base | | 10,178.58 | 0.00 | 0.00 | 871,840.20 | | |
| 858155AE4 | STEELCASE INC | 5.125% | 18 Jan 2029 | 29 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 282,000.000 | 1.000000 NJFJ | Local | 114.500000 | 4,175.17 | 0.00 | 0.00 | 322,890.00 | | |
| | | | Base | 114.500000 | 4,175.17 | 0.00 | 0.00 | 322,890.00 | | |
| 858912AG3 | STERICYCLE INC | 3.875% | 15 Jan 2029 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 156,000.000 | 1.000000 NJFJ | Local | 100.778000 | 1,376.92 | 0.00 | 0.00 | 157,213.68 | | |
| | | | Base | 100.778000 | 1,376.92 | 0.00 | 0.00 | 157,213.68 | | |
| | | | | 06 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 400,000.000 | 1.000000 NJFJ | Local | 99.385000 | 3,573.61 | 0.00 | 0.00 | 397,540.00 | | |
| | | | Base | 99.385000 | 3,573.61 | 0.00 | 0.00 | 397,540.00 | | |
| 858912AG3 Total | 556,000.000 | | Local | | 4,950.53 | 0.00 | 0.00 | 554,753.68 | | |
| | | | Base | | 4,950.53 | 0.00 | 0.00 | 554,753.68 | | |
| 86614WAE6 | SUMMIT MID HLDS LLC / FI | 8.5% | 15 Oct 2026 | 19 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 417,000.000 | 1.000000 NJGQ | Local | 98.500000 | 0.00 | 0.00 | 0.00 | 410,745.00 | | |
| | | | Base | 98.500000 | 0.00 | 0.00 | 0.00 | 410,745.00 | | |
| 86722AAD5 | SUNCOKE ENERGY INC | 4.875% | 30 Jun 2029 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 100.236000 | 5,078.12 | 0.00 | 0.00 | 300,708.00 | | |

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|--------------------------------|---------------------------|--------------------|-------------------|-------------|-------------|-------------------------------------|------------------|--------------|--------------|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| | Units/Original Face | | | | | | | | |
| | Base | | 100.236000 | | 5,078.12 | 0.00 | 0.00 | | 300,708.00 |
| 86765LAU1 | SUNOCO LP/FINANCE CORP | | 4.5% 30 Apr 2030 | 05 Oct 2021 | 20 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 |
| 86765LAU1 | SUNOCO LP/FINANCE CORP | | 4.5% 30 Apr 2030 | 05 Oct 2021 | 20 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 |
| 86765LAU1 | SUNOCO LP/FINANCE CORP | | 4.5% 30 Apr 2030 | 05 Oct 2021 | 20 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| | 300,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | | 300,000.00 |
| | Base | | 100.000000 | | 0.00 | 0.00 | 0.00 | | 300,000.00 |
| 86765LAU1 Total | 1,025,000.000 | | Local | | 0.00 | 0.00 | 0.00 | | 1,025,000.00 |
| | | | Base | | 0.00 | 0.00 | 0.00 | | 1,025,000.00 |
| 87105NAA8 | SWITCH LTD | | 3.75% 15 Sep 2028 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 200,000.000 | 1.000000 NJFJ | Local | 101.382000 | 458.33 | 0.00 | 0.00 | | 202,764.00 |
| | Base | | 101.382000 | | 458.33 | 0.00 | 0.00 | | 202,764.00 |
| 87105NAA8 | SWITCH LTD | | 3.75% 15 Sep 2028 | 06 Oct 2021 | 08 Oct 2021 | TRUIST SECURITIES, INC. | USD/DTC | | |
| | 115,000.000 | 1.000000 NJGP | Local | 100.750000 | 275.52 | 0.00 | 0.00 | | 115,862.50 |
| | Base | | 100.750000 | | 275.52 | 0.00 | 0.00 | | 115,862.50 |
| 87105NAA8 Total | 315,000.000 | | Local | | 733.85 | 0.00 | 0.00 | | 318,626.50 |
| | | | Base | | 733.85 | 0.00 | 0.00 | | 318,626.50 |
| 871503AU2 | NORTONLIFELOCK INC | | 5% 15 Apr 2025 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 65,000.000 | 1.000000 NJFJ | Local | 101.567000 | 1,552.78 | 0.00 | 0.00 | | 66,018.55 |
| | Base | | 101.567000 | | 1,552.78 | 0.00 | 0.00 | | 66,018.55 |
| | | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 101.406000 | 500.00 | 0.00 | 0.00 | | 304,218.00 |
| | Base | | 101.406000 | | 500.00 | 0.00 | 0.00 | | 304,218.00 |

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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 | | | | | | | | | |
| 871503AU2 Total | | | | | | | | | |
| | 365,000.000 | | Local | | | 2,052.78 | 0.00 | 0.00 | 370,236.55 |
| | | | Base | | | 2,052.78 | 0.00 | 0.00 | 370,236.55 |
| 87157DAG4 | SYNAPTICS INC | 4% 15 Jun 2029 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | Local | | 101.607000 | 5,777.78 | 0.00 | 0.00 | 406,428.00 |
| | | | Base | | 101.607000 | 5,777.78 | 0.00 | 0.00 | 406,428.00 |
| 87264ACE3 | T MOBILE USA INC | 3.5% 15 Apr 2031 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 400,000.000 | 1.000000 NJFJ | Local | | 103.448000 | 466.67 | 0.00 | 0.00 | 413,792.00 |
| | | | Base | | 103.448000 | 466.67 | 0.00 | 0.00 | 413,792.00 |
| 87612EBJ4 | TARGET CORP | 2.35% 15 Feb 2030 | 15 Oct 2021 | 19 Oct 2021 | HSBC SECURITIES INC. | USD/DTC | | | |
| | 5,000,000.000 | 1.000000 NJFH | Local | | 103.489000 | 20,888.89 | 0.00 | 0.00 | 5,174,450.00 |
| | | | Base | | 103.489000 | 20,888.89 | 0.00 | 0.00 | 5,174,450.00 |
| 87854XAE1 | TECHNIPFMC PLC | 6.5% 01 Feb 2026 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | | 106.628000 | 4,658.33 | 0.00 | 0.00 | 319,884.00 |
| | | | Base | | 106.628000 | 4,658.33 | 0.00 | 0.00 | 319,884.00 |
| 87901JAJ4 | TEGNA INC | 4.625% 15 Mar 2028 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | | 101.602000 | 1,541.67 | 0.00 | 0.00 | 304,806.00 |
| | | | Base | | 101.602000 | 1,541.67 | 0.00 | 0.00 | 304,806.00 |
| 87927YAA0 | TELECOM ITALIA SPA | 5.303% 30 May 2024 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | | 108.636000 | 5,612.34 | 0.00 | 0.00 | 325,908.00 |
| | | | Base | | 108.636000 | 5,612.34 | 0.00 | 0.00 | 325,908.00 |
| 88023UAH4 | TEMPUR SEALY INTL INC | 4% 15 Apr 2029 | 08 Oct 2021 | 13 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | | 102.500000 | 5,500.00 | 0.00 | 0.00 | 256,250.00 |
| | | | Base | | 102.500000 | 5,500.00 | 0.00 | 0.00 | 256,250.00 |
| 88033GCN8 | TENET HEALTHCARE CORP | 6.75% 15 Jun 2023 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | | 107.914000 | 6,300.00 | 0.00 | 0.00 | 323,742.00 |
| | | | Base | | 107.914000 | 6,300.00 | 0.00 | 0.00 | 323,742.00 |

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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 | | | | | | | | | |
| 88033GCS7 | TENET HEALTHCARE CORP | 4.625% | 15 Jul 2024 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 101.466000 | 3,931.25 | 0.00 | 0.00 | 304,398.00 | |
| | | | | Base | 101.466000 | 3,931.25 | 0.00 | 0.00 | 304,398.00 | |
| 885160AA9 | THOR INDUSTRIES | 4% | 15 Oct 2029 | 05 Oct 2021 | 14 Oct 2021 | | 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 | |
| 885160AA9 | THOR INDUSTRIES | 4% | 15 Oct 2029 | 05 Oct 2021 | 14 Oct 2021 | | J P MORGAN SECURITIES INC | USD/DTC | | |
| | 275,000.000 | 1.000000 | NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 275,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 275,000.00 | |
| 885160AA9 | THOR INDUSTRIES | 4% | 15 Oct 2029 | 05 Oct 2021 | 14 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| | 250,000.000 | 1.000000 | NJFJ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | |
| | | | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 250,000.000 | 1.000000 | NJFJ | Local | 99.675000 | 361.11 | 0.00 | 0.00 | 249,187.50 | |
| | | | | Base | 99.675000 | 361.11 | 0.00 | 0.00 | 249,187.50 | |
| 885160AA9 Total | 875,000.000 | | | Local | | 361.11 | 0.00 | 0.00 | 874,187.50 | |
| | | | | Base | | 361.11 | 0.00 | 0.00 | 874,187.50 | |
| 893647BP1 | TRANSDIGM INC | 4.625% | 15 Jan 2029 | 20 Sep 2021 | CANCEL | | EXCHANGE OFFER (NON CASH) | USD/DTC | | |
| | -825,000.000 | 1.000000 | NJFJ | Local | 99.834164 | -7,313.28 | 0.00 | 0.00 | -823,631.86 | |
| | | | | Base | 99.834164 | -7,313.28 | 0.00 | 0.00 | -823,631.86 | |
| | | | | | 20 Sep 2021 | | EXCHANGE OFFER (NON CASH) | USD/DTC | | |
| | 550,000.000 | 1.000000 | NJFJ | Local | 99.639672 | 4,875.52 | 0.00 | 0.00 | 548,018.20 | |
| | | | | Base | 99.639672 | 4,875.52 | 0.00 | 0.00 | 548,018.20 | |
| | | | | | 20 Sep 2021 | CANCEL | EXCHANGE OFFER (NON CASH) | USD/DTC | | |
| | -550,000.000 | 1.000000 | NJFJ | Local | 99.639672 | -4,875.52 | 0.00 | 0.00 | -548,018.20 | |
| | | | | Base | 99.639672 | -4,875.52 | 0.00 | 0.00 | -548,018.20 | |

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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 | | | | | | | | |
| 893647BP1 Total | | | | | | | | | |
| | -825,000.000 | | | | | | | | |
| | | | Local | | -7,313.28 | 0.00 | 0.00 | -823,631.86 | |
| | | | Base | | -7,313.28 | 0.00 | 0.00 | -823,631.86 | |
| 89382PAA3 | TRANSOCEAN PONTUS LTD | 6.125% 01 Aug 2025 | | 21 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 577,000.000 | 1.000000 NJFJ | Local | 100.717000 | 8,246.29 | 0.00 | 0.00 | 581,137.09 | |
| | 577,000.000 | | Base | 100.717000 | 8,246.29 | 0.00 | 0.00 | 581,137.09 | |
| | | | | 21 Oct 2021 | CANCEL | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | -577,000.000 | 1.000000 NJFJ | Local | 100.717000 | -8,246.29 | 0.00 | 0.00 | -581,137.09 | |
| | 577,000.000 | | Base | 100.717000 | -8,246.29 | 0.00 | 0.00 | -581,137.09 | |
| | | | | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 577,000.000 | 1.000000 NJFJ | Local | 67.480390 | 5,525.02 | 0.00 | 0.00 | 389,361.85 | |
| | 577,000.000 | | Base | 67.480390 | 5,525.02 | 0.00 | 0.00 | 389,361.85 | |
| 89382PAA3 Total | | | | | | | | | |
| | 577,000.000 | | Local | | 5,525.02 | 0.00 | 0.00 | 389,361.85 | |
| | 1,731,000.000 | | Base | | 5,525.02 | 0.00 | 0.00 | 389,361.85 | |
| 896288AA5 | TRINET GROUP INC | 3.5% 01 Mar 2029 | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 100.234000 | 1,633.33 | 0.00 | 0.00 | 300,702.00 | |
| | | | Base | 100.234000 | 1,633.33 | 0.00 | 0.00 | 300,702.00 | |
| 89686QAA4 | TRIVIUM PACKAGING FIN | 5.5% 15 Aug 2026 | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 400,000.000 | 1.000000 NJFJ | Local | 104.201000 | 4,400.00 | 0.00 | 0.00 | 416,804.00 | |
| | | | Base | 104.201000 | 4,400.00 | 0.00 | 0.00 | 416,804.00 | |
| 897051AC2 | TRONOX INC | 4.625% 15 Mar 2029 | | 28 Oct 2021 | OPEN | BARCLAYS CAPITAL INC. | USD/DTC | | |
| | 625,000.000 | 1.000000 NJGP | Local | 98.750000 | 3,693.58 | 0.00 | 0.00 | 617,187.50 | |
| | | | Base | 98.750000 | 3,693.58 | 0.00 | 0.00 | 617,187.50 | |
| 90290MAD3 | US FOODS INC | 4.75% 15 Feb 2029 | | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.344000 | 2,097.92 | 0.00 | 0.00 | 307,032.00 | |
| | | | Base | 102.344000 | 2,097.92 | 0.00 | 0.00 | 307,032.00 | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|---------------|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | | |
| Units/Original Face | | | | | | | | | |
| 90353TAC4 | UBER TECHNOLOGIES INC | 8% 01 Nov 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 106.548000 | 10,466.67 | 0.00 | 0.00 | 319,644.00 | | |
| | | Base | 106.548000 | 10,466.67 | 0.00 | 0.00 | 319,644.00 | | |
| 90473LAC6 | UNIFRAX ESCROW ISS CORP | 7.5% 30 Sep 2029 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 102.689000 | 364.58 | 0.00 | 0.00 | 256,722.50 | | |
| | | Base | 102.689000 | 364.58 | 0.00 | 0.00 | 256,722.50 | | |
| 907818FQ6 | UNION PACIFIC CORP | 2.891% 06 Apr 2036 | 01 Oct 2021 | 05 Oct 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC | | | |
| 10,000,000.000 | 1.000000 NJFH | Local | 102.047238 | 143,746.94 | 0.00 | 0.00 | 10,204,723.89 | | |
| | | Base | 102.047238 | 143,746.94 | 0.00 | 0.00 | 10,204,723.89 | | |
| 90932LAG2 | UNITED AIRLINES INC | 4.375% 15 Apr 2026 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 102.682000 | 6,088.54 | 0.00 | 0.00 | 308,046.00 | | |
| | | Base | 102.682000 | 6,088.54 | 0.00 | 0.00 | 308,046.00 | | |
| 911365BN3 | UNITED RENTALS NORTH AM | 4% 15 Jul 2030 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.971000 | 3,333.33 | 0.00 | 0.00 | 305,913.00 | | |
| | | Base | 101.971000 | 3,333.33 | 0.00 | 0.00 | 305,913.00 | | |
| 912810QA9 | US TREASURY N/B | 3.5% 15 Feb 2039 | 21 Oct 2021 | 22 Oct 2021 | BNP PARIBAS SECURITIES CORP./FIXED | USD/FED | | | |
| 20,000,000.000 | 1.000000 NJFM | Local | 122.988281 | 129,347.83 | 0.00 | 0.00 | 24,597,656.25 | | |
| | | Base | 122.988281 | 129,347.83 | 0.00 | 0.00 | 24,597,656.25 | | |
| | | | 29 Oct 2021 | OPEN | AMHERST PIERPONT SECURITIES LLC | USD/FED | | | |
| 20,000,000.000 | 1.000000 NJFM | Local | 125.015625 | 148,369.57 | 0.00 | 0.00 | 25,003,125.00 | | |
| | | Base | 125.015625 | 148,369.57 | 0.00 | 0.00 | 25,003,125.00 | | |
| 912810QA9 Total | | | | | | | | | |
| 40,000,000.000 | | Local | | 277,717.40 | 0.00 | 0.00 | 49,600,781.25 | | |
| | | Base | | 277,717.40 | 0.00 | 0.00 | 49,600,781.25 | | |
| 912810SF6 | US TREASURY N/B | 3% 15 Feb 2049 | 21 Oct 2021 | 22 Oct 2021 | AMHERST PIERPONT SECURITIES LLC | USD/FED | | | |
| 20,000,000.000 | 1.000000 NJFM | Local | 118.000000 | 110,869.57 | 0.00 | 0.00 | 23,600,000.00 | | |
| | | Base | 118.000000 | 110,869.57 | 0.00 | 0.00 | 23,600,000.00 | | |

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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 | | | | | | | | | | |
| 912810SR0 | US TREASURY N/B | 1.125% | 15 May 2040 | 20 Oct 2021 | 21 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/FED | | | |
| 65,000,000.000 | 1.000000 NJFM | Local | 85.441406 | 315,947.69 | 0.00 | 0.00 | 55,536,914.06 | | | |
| | | Base | 85.441406 | 315,947.69 | 0.00 | 0.00 | 55,536,914.06 | | | |
| 912828M80 | US TREASURY N/B | 2% | 30 Nov 2022 | 20 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/FED | | | |
| 5,000,000.000 | 1.000000 NJFM | Local | 102.066406 | 39,071.04 | 0.00 | 0.00 | 5,103,320.31 | | | |
| | | Base | 102.066406 | 39,071.04 | 0.00 | 0.00 | 5,103,320.31 | | | |
| 912828Z94 | US TREASURY N/B | 1.5% | 15 Feb 2030 | 20 Oct 2021 | 21 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/FED | | | |
| 250,000,000.000 | 1.000000 NJFM | Local | 99.714844 | 682,744.57 | 0.00 | 0.00 | 249,287,109.38 | | | |
| | | Base | 99.714844 | 682,744.57 | 0.00 | 0.00 | 249,287,109.38 | | | |
| 91282CAP6 | US TREASURY N/B | 0.125% | 15 Oct 2023 | 20 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/FED | | | |
| 400,000,000.000 | 1.000000 NJFM | Local | 99.441406 | 8,241.76 | 0.00 | 0.00 | 397,765,625.00 | | | |
| | | Base | 99.441406 | 8,241.76 | 0.00 | 0.00 | 397,765,625.00 | | | |
| 912909AU2 | UNITED STATES STEEL CORP | 6.875% | 01 Mar 2029 | 27 Oct 2021 | 29 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 314,000.000 | 1.000000 NJFJ | Local | 106.634000 | 3,477.99 | 0.00 | 0.00 | 334,830.76 | | | |
| | | Base | 106.634000 | 3,477.99 | 0.00 | 0.00 | 334,830.76 | | | |
| 91911KAN2 | BAUSCH HEALTH COS INC | 5.5% | 01 Nov 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.607000 | 7,195.83 | 0.00 | 0.00 | 304,821.00 | | | |
| | | Base | 101.607000 | 7,195.83 | 0.00 | 0.00 | 304,821.00 | | | |
| | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.716000 | 8,066.67 | 0.00 | 0.00 | 305,148.00 | | | |
| | | Base | 101.716000 | 8,066.67 | 0.00 | 0.00 | 305,148.00 | | | |
| 91911KAN2 Total | | | | | | | | | | |
| 600,000.000 | | Local | | 15,262.50 | 0.00 | 0.00 | 609,969.00 | | | |
| | | Base | | 15,262.50 | 0.00 | 0.00 | 609,969.00 | | | |
| 92047WAG6 | VALVOLINE INC | 3.625% | 15 Jun 2031 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | |
| 300,000.000 | 1.000000 NJFJ | Local | 98.088000 | 2,507.29 | 0.00 | 0.00 | 294,264.00 | | | |
| | | Base | 98.088000 | 2,507.29 | 0.00 | 0.00 | 294,264.00 | | | |

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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 | | | | | | | |
| 92328MAA1 | VENTURE GLOBAL CALCASIEU | 3.875% | 15 Aug 2029 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC |
| 500,000.000 | 1.000000 NJFJ | Local | 102.645000 | 3,390.63 | 0.00 | 0.00 | 513,225.00 |
| | | Base | 102.645000 | 3,390.63 | 0.00 | 0.00 | 513,225.00 |
| | | | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 300,000.000 | 1.000000 NJFJ | Local | 101.971000 | 2,647.92 | 0.00 | 0.00 | 305,913.00 |
| | | Base | 101.971000 | 2,647.92 | 0.00 | 0.00 | 305,913.00 |
| 92328MAA1 Total | | | | | | | |
| 800,000.000 | | Local | | 6,038.55 | 0.00 | 0.00 | 819,138.00 |
| | | Base | | 6,038.55 | 0.00 | 0.00 | 819,138.00 |
| 92348BAA1 | VERICAST CORP | 11% | 15 Sep 2026 | 27 Aug 2021 | CANCEL | EXCHANGE OFFER | USD/DTC |
| -585,000.000 | 1.000000 NJFJ | Local | 101.188376 | 0.00 | 0.00 | 0.00 | -591,952.00 |
| | | Base | 101.188376 | 0.00 | 0.00 | 0.00 | -591,952.00 |
| | | | 27 Aug 2021 | CANCEL | EXCHANGE OFFER | USD/DTC | |
| -6,000.000 | 1.000000 NJFJ | Local | 104.500000 | 0.00 | 0.00 | 0.00 | -6,270.00 |
| | | Base | 104.500000 | 0.00 | 0.00 | 0.00 | -6,270.00 |
| | | | 27 Aug 2021 | 02 Sep 2021 | EXCHANGE OFFER | USD/DTC | |
| 5,850.000 | 1.000000 NJFJ | Local | 104.500000 | 0.00 | 0.00 | 0.00 | 6,113.25 |
| | | Base | 104.500000 | 0.00 | 0.00 | 0.00 | 6,113.25 |
| | | | 27 Aug 2021 | 02 Sep 2021 | EXCHANGE OFFER | USD/DTC | |
| 585,000.000 | 1.000000 NJFJ | Local | 101.188376 | 0.00 | 0.00 | 0.00 | 591,952.00 |
| | | Base | 101.188376 | 0.00 | 0.00 | 0.00 | 591,952.00 |
| 92348BAA1 Total | | | | | | | |
| -150.000 | | Local | | 0.00 | 0.00 | 0.00 | -156.75 |
| | | Base | | 0.00 | 0.00 | 0.00 | -156.75 |
| 92537RAA7 | TK ELEVATOR US NEWCO INC | 5.25% | 15 Jul 2027 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC |
| 100,000.000 | 1.000000 NJFJ | Local | 105.236000 | 1,195.83 | 0.00 | 0.00 | 105,236.00 |
| | | Base | 105.236000 | 1,195.83 | 0.00 | 0.00 | 105,236.00 |
| 92552VAK6 | VIASAT INC | 5.625% | 15 Sep 2025 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | 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 | | | | | | | | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 101.341000 | 1,078.13 | 0.00 | 0.00 | 304,023.00 | | |
| | | | Base | 101.341000 | 1,078.13 | 0.00 | 0.00 | 304,023.00 | | |
| 92552VAL4 | VIASAT INC | 5.625% 15 Apr 2027 | 14 Oct 2021 | 18 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | | | | |
| | 500,000.000 | 1.000000 NJGP | Local | 104.000000 | 234.38 | 0.00 | 0.00 | 520,000.00 | | |
| | | | Base | 104.000000 | 234.38 | 0.00 | 0.00 | 520,000.00 | | |
| 92676XAF4 | VIKING CRUISES LTD | 7% 15 Feb 2029 | 25 Oct 2021 | 28 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | | |
| | 500,000.000 | 1.000000 NJFJ | Local | 99.500000 | 7,097.22 | 0.00 | 0.00 | 497,500.00 | | |
| | | | Base | 99.500000 | 7,097.22 | 0.00 | 0.00 | 497,500.00 | | |
| 92676XAF4 | VIKING CRUISES LTD | 7% 15 Feb 2029 | 25 Oct 2021 | 28 Oct 2021 | WELLS FARGO SECURITIES, LLC | USD/DTC | | | | |
| | 74,000.000 | 1.000000 NJGQ | Local | 99.500000 | 1,050.39 | 0.00 | 0.00 | 73,630.00 | | |
| | | | Base | 99.500000 | 1,050.39 | 0.00 | 0.00 | 73,630.00 | | |
| 92676XAF4 | VIKING CRUISES LTD | 7% 15 Feb 2029 | 25 Oct 2021 | 28 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | | |
| | 50,000.000 | 1.000000 NJFX | Local | 99.500000 | 709.72 | 0.00 | 0.00 | 49,750.00 | | |
| | | | Base | 99.500000 | 709.72 | 0.00 | 0.00 | 49,750.00 | | |
| 92676XAF4 Total | 624,000.000 | | Local | | 8,857.33 | 0.00 | 0.00 | 620,880.00 | | |
| | | | Base | | 8,857.33 | 0.00 | 0.00 | 620,880.00 | | |
| 92840MAB8 | VISTRA CORP | 1% 31 Dec 2099 | 12 Oct 2021 | 15 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| | 400,000.000 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 400,000.00 | | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 400,000.00 | | |
| 92943GAC5 | WR GRACE HOLDING LLC | 5.625% 01 Oct 2024 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | | | |
| | 100,000.000 | 1.000000 NJFJ | Local | 109.599000 | 109.38 | 0.00 | 0.00 | 109,599.00 | | |
| | | | Base | 109.599000 | 109.38 | 0.00 | 0.00 | 109,599.00 | | |
| 947075AU1 | WEATHERFORD INTERNATIONA | 8.625% 30 Apr 2030 | 14 Oct 2021 | 27 Oct 2021 | MORGAN STANLEY CO INCORPORATED | 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 | | |
| 947075AU1 | WEATHERFORD INTERNATIONA | 8.625% 30 Apr 2030 | 14 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 250,000.00 | | |

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| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Cost | |
| | Units/Original Face | | | | | | | | | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | 250,000.00 | |
| | | | | 14 Oct 2021 | CANCEL | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| | -250,000.000 | 1.000000 | NJFJ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -250,000.00 | |
| | | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | -250,000.00 | |
| | | | | 14 Oct 2021 | 27 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| | 250,000.000 | 1.000000 | NJFJ | Local | 101.000000 | 0.00 | 0.00 | 0.00 | 252,500.00 | |
| | | | Base | 101.000000 | | 0.00 | 0.00 | 0.00 | 252,500.00 | |
| 947075AU1 Total | 500,000.000 | | | Local | | 0.00 | 0.00 | 0.00 | 502,500.00 | |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 502,500.00 | |
| 95081QAP9 | WESCO DISTRIBUTION INC | | 7.25% | 15 Jun 2028 | 06 Oct 2021 | 08 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 110.428000 | 6,827.08 | 0.00 | 0.00 | 331,284.00 | |
| | | | Base | 110.428000 | | 6,827.08 | 0.00 | 0.00 | 331,284.00 | |
| 958102AM7 | WESTERN DIGITAL CORP | | 4.75% | 15 Feb 2026 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 557,000.000 | 1.000000 | NJFJ | Local | 110.574000 | 3,821.64 | 0.00 | 0.00 | 615,897.18 | |
| | | | Base | 110.574000 | | 3,821.64 | 0.00 | 0.00 | 615,897.18 | |
| 958667AA5 | WESTERN MIDSTREAM OPERAT | | 6.5% | 01 Feb 2050 | 05 Oct 2021 | 07 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 81,000.000 | 1.000000 | NJFJ | Local | 117.471000 | 965.25 | 0.00 | 0.00 | 95,151.51 | |
| | | | Base | 117.471000 | | 965.25 | 0.00 | 0.00 | 95,151.51 | |
| 958667AB3 | WESTERN MIDSTREAM OPERAT | | 4.35% | 01 Feb 2025 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 104.921000 | 3,117.50 | 0.00 | 0.00 | 314,763.00 | |
| | | | Base | 104.921000 | | 3,117.50 | 0.00 | 0.00 | 314,763.00 | |
| 96926JAC1 | WILLIAM CARTER | | 5.625% | 15 Mar 2027 | 25 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | | |
| | 300,000.000 | 1.000000 | NJFJ | Local | 103.625000 | 1,968.75 | 0.00 | 0.00 | 310,875.00 | |
| | | | Base | 103.625000 | | 1,968.75 | 0.00 | 0.00 | 310,875.00 | |
| 97381JAE3 | WINDSTREAM SERVICES LLC | | 1% | 21 Sep 2027 | 01 Mar 2021 | CANCEL | RESTRUCTURING | USD/LSU | | |
| | -425,000.000 | 1.000000 | NJFX | Local | 99.750000 | 0.00 | 0.00 | 0.00 | -423,937.50 | |
| | | | Base | 99.750000 | | 0.00 | 0.00 | 0.00 | -423,937.50 | |

Purchase Report by Report Date

Composite

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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 | | | | | | | | | | |
| 983130AV7 | WYNN LAS VEGAS LLC/CORP | | 5.5% | 01 Mar 2025 | 05 Oct 2021 | 07 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 310,000.000 | 1.000000 | NJFJ | | Local | 102.381000 | | 1,705.00 | 0.00 | 0.00 | 317,381.10 |
| | | | | Base | 102.381000 | | 1,705.00 | 0.00 | 0.00 | 317,381.10 |
| 983793AH3 | XPO LOGISTICS INC | | 6.25% | 01 May 2025 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 300,000.000 | 1.000000 | NJFJ | | Local | 105.345000 | | 9,166.67 | 0.00 | 0.00 | 316,035.00 |
| | | | | Base | 105.345000 | | 9,166.67 | 0.00 | 0.00 | 316,035.00 |
| 98421MAB2 | XEROX HOLDINGS CORP | | 5.5% | 15 Aug 2028 | 27 Oct 2021 | 29 Oct 2021 | | SUMRIDGE PARTNERS LLC | USD/DTC | |
| 35,000.000 | 1.000000 | NJGS | | Local | 101.250000 | | 395.69 | 0.00 | 0.00 | 35,437.50 |
| | | | | Base | 101.250000 | | 395.69 | 0.00 | 0.00 | 35,437.50 |
| 98954UAB9 | ZIGGO BOND CO BV | | 6% | 15 Jan 2027 | 25 Oct 2021 | 27 Oct 2021 | | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| 300,000.000 | 1.000000 | NJFJ | | Local | 103.372000 | | 5,100.00 | 0.00 | 0.00 | 310,116.00 |
| | | | | Base | 103.372000 | | 5,100.00 | 0.00 | 0.00 | 310,116.00 |
| US DOLLAR Total | | | | | | | | | | |
| | 1,499,526,828.000 | | | Local | | | 3,542,573.13 | -1,250.00 | 0.00 | 1,515,163,711.16 |
| | 2,131,000.000 | | | Base | | | 3,542,573.13 | -1,250.00 | 0.00 | 1,515,163,711.16 |
| FIXED INCOME Total | | | | | | | | | | |
| | 1,503,970,828.000 | | | | | | | | | |
| | 2,131,000.000 | | | Base | | | 3,559,148.90 | -1,250.00 | 0.00 | 1,520,325,266.44 |
| PURCHASE Total | | | | | | | | | | |
| | 1,532,223,054.420 | | | | | | | | | |
| | 2,131,000.000 | | | Base | | | 3,559,148.90 | -1,250.00 | 0.00 | 1,548,349,807.86 |

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Composite

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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 | | | | | | | |

CASH EQUIVALENTS

US DOLLAR

| | | | | | | | | |
|-----------|-------------------------|---------------|-------------|-------------|-------------|-------------------------------------|-------------------------------------|------------|
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 01 Oct 2021 | 01 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 883,741.790 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 883,741.79 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 883,741.79 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 01 Oct 2021 | 01 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 249,012.260 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 249,012.26 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 249,012.26 |
| | | | | 31 Dec 2030 | 04 Oct 2021 | 04 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 57,742.950 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 57,742.95 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 57,742.95 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 04 Oct 2021 | 04 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 464,788.530 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 464,788.53 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 464,788.53 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 05 Oct 2021 | 05 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 224,315.970 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 224,315.97 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 224,315.97 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 05 Oct 2021 | 05 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 398,873.690 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 398,873.69 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 398,873.69 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 05 Oct 2021 | 05 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 972,696.660 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 972,696.66 |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 972,696.66 |

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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 | | | | | | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 05 Oct 2021 | 05 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 911,374.550 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 911,374.55 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 911,374.55 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 05 Oct 2021 | 05 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 889,732.020 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 889,732.02 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 889,732.02 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 06 Oct 2021 | 06 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 9,395.830 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 9,395.83 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 9,395.83 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 06 Oct 2021 | 06 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 120,022.730 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 120,022.73 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 120,022.73 |
| | | | 31 Dec 2030 | 07 Oct 2021 | 07 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 160,628.130 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 160,628.13 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 160,628.13 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 07 Oct 2021 | 07 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 459,548.890 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 459,548.89 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 459,548.89 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 07 Oct 2021 | 07 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 418,577.160 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 418,577.16 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 418,577.16 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 08 Oct 2021 | 08 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 374,456.780 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 374,456.78 |

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STATE STREET

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|----------|-------------|-------------|-------------|-------------------------------------|--------------|------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 374,456.78 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 08 Oct 2021 | 08 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 615,134.020 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 0.00 | 615,134.02 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 615,134.02 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 12 Oct 2021 | 12 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 33,584.720 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 0.00 | 33,584.72 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 33,584.72 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 12 Oct 2021 | 12 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 353,665.320 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 0.00 | 353,665.32 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 353,665.32 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 13 Oct 2021 | 13 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 23,153.520 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 0.00 | 23,153.52 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 23,153.52 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 13 Oct 2021 | 13 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 39,028.530 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 0.00 | 39,028.53 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 39,028.53 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 13 Oct 2021 | 13 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 200,281.420 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 0.00 | 200,281.42 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 200,281.42 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 13 Oct 2021 | 13 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 442,024.380 | 1.000000 | NJFX | Local | 100.000000 | 0.00 | 0.00 | 442,024.38 | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 442,024.38 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 13 Oct 2021 | 13 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |

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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 | | | | | | | | | |
| | 2,162,561.580 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 2,162,561.58 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 2,162,561.58 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 14 Oct 2021 | 14 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 93,041.200 | 1.000000 NJFX | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 93,041.20 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 93,041.20 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 14 Oct 2021 | 14 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 206,717.140 | 1.000000 NJGP | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 206,717.14 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 206,717.14 | |
| | | | 31 Dec 2030 | 15 Oct 2021 | 15 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 172,508.600 | 1.000000 NJGP | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 172,508.60 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 172,508.60 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 15 Oct 2021 | 15 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 725,610.540 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 725,610.54 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 725,610.54 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 15 Oct 2021 | 15 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 517,979.030 | 1.000000 NJGQ | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 517,979.03 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 517,979.03 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 18 Oct 2021 | 18 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 156,533.090 | 1.000000 NJGS | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 156,533.09 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 156,533.09 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 18 Oct 2021 | 18 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 247,066.410 | 1.000000 NJFX | | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 247,066.41 | |
| | | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 247,066.41 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 18 Oct 2021 | 18 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |

Sales Report by Report Date

Composite

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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 | | | | | | | | |
| | 705,364.510 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 705,364.51 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 705,364.51 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 19 Oct 2021 | 19 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 120,725.420 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 120,725.42 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 120,725.42 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 20 Oct 2021 | 20 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 87,758.170 | 1.000000 NJGP | Local | 100.000000 | 0.00 | 0.00 | 87,758.17 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 87,758.17 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 20 Oct 2021 | 20 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 84,918.110 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 84,918.11 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 84,918.11 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 20 Oct 2021 | 20 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 71,880.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 71,880.00 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 71,880.00 | |
| | | | | 31 Dec 2030 | 21 Oct 2021 | 21 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| | 206,501.530 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 206,501.53 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 206,501.53 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 21 Oct 2021 | 21 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 118,125.000 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 118,125.00 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 118,125.00 | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 21 Oct 2021 | 21 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | |
| | 255,432.560 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 255,432.56 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 255,432.56 | |

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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 | | | | | | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 21 Oct 2021 | 21 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 527,162.500 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 527,162.50 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 527,162.50 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 22 Oct 2021 | 22 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 265,594.480 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 265,594.48 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 265,594.48 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 22 Oct 2021 | 22 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 190,462.880 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 190,462.88 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 190,462.88 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 22 Oct 2021 | 22 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 1,341,965.590 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 1,341,965.59 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 1,341,965.59 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 25 Oct 2021 | 25 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 948,012.990 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 948,012.99 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 948,012.99 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 26 Oct 2021 | 26 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 357,344.100 | 1.000000 NJGR | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 357,344.10 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 357,344.10 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 26 Oct 2021 | 26 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 271,329.510 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 271,329.51 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 271,329.51 |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 26 Oct 2021 | 26 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW |
| 490,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 490,000.00 |

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STATE STREET

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|----------|-------------|-------------|-------------|-------------------------------------|--------------|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 490,000.00 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 27 Oct 2021 | 27 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 67,836.990 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 67,836.99 | | |
| | | | | Base | 100.000000 | 0.00 | 67,836.99 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 27 Oct 2021 | 27 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 573,695.060 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 573,695.06 | | |
| | | | | Base | 100.000000 | 0.00 | 573,695.06 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 27 Oct 2021 | 27 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 1,370,059.080 | 1.000000 | NJGQ | Local | 100.000000 | 0.00 | 1,370,059.08 | | |
| | | | | Base | 100.000000 | 0.00 | 1,370,059.08 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 27 Oct 2021 | 27 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 871,607.120 | 1.000000 | NJFX | Local | 100.000000 | 0.00 | 871,607.12 | | |
| | | | | Base | 100.000000 | 0.00 | 871,607.12 | | |
| | | | 31 Dec 2030 | 28 Oct 2021 | 28 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 250,459.720 | 1.000000 | NJFX | Local | 100.000000 | 0.00 | 250,459.72 | | |
| | | | | Base | 100.000000 | 0.00 | 250,459.72 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 29 Oct 2021 | 29 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 326,282.660 | 1.000000 | NJGP | Local | 100.000000 | 0.00 | 326,282.66 | | |
| | | | | Base | 100.000000 | 0.00 | 326,282.66 | | |
| 7839989D1 | SSC GOVERNMENT MM GVMXX | 0.025% | 31 Dec 2030 | 29 Oct 2021 | 29 Oct 2021 | STATE STREET BANK AND TRUST COMPANY | USD/CSW | | |
| | 354,085.540 | 1.000000 | NJGR | Local | 100.000000 | 0.00 | 354,085.54 | | |
| | | | | Base | 100.000000 | 0.00 | 354,085.54 | | |

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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 | | | | | | | |

7839989D1 Total

| | | | | | | | | | | |
|----------------|--|--|--|--|--|-------|------|------|------|---------------|
| 22,440,400.960 | | | | | | Local | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
| | | | | | | Base | 0.00 | 0.00 | 0.00 | 22,440,400.96 |

US DOLLAR Total

| | | | | | | | | | | |
|----------------|--|--|--|--|--|-------|------|------|------|---------------|
| 22,440,400.960 | | | | | | Local | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
| | | | | | | Base | 0.00 | 0.00 | 0.00 | 22,440,400.96 |

CASH EQUIVALENTS Total

| | | | | | | | | | | |
|----------------|--|--|--|--|--|------|------|------|------|---------------|
| 22,440,400.960 | | | | | | Base | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
|----------------|--|--|--|--|--|------|------|------|------|---------------|

EQUITY

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 | | | | | | | |
| 17888H103 | CIVITAS RESOURCES INC | 07 Oct 2021 | 12 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |
| 1,140.000 | 1.000000 NJGS | 48.107200 | | 0.00 | 11.40 | 0.28 | 54,830.53 |
| | | 48.107200 | | 0.00 | 11.40 | 0.28 | 54,830.53 |
| | | 07 Oct 2021 | 12 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |
| 768.000 | 1.000000 NJGS | 50.009300 | | 0.00 | 7.68 | 0.20 | 38,399.26 |
| | | 50.009300 | | 0.00 | 7.68 | 0.20 | 38,399.26 |
| | | 08 Oct 2021 | 13 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |
| 1,115.000 | 1.000000 NJGS | 51.530400 | | 0.00 | 11.15 | 0.29 | 57,444.96 |
| | | 51.530400 | | 0.00 | 11.15 | 0.29 | 57,444.96 |
| | | 14 Oct 2021 | 18 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |
| 931.000 | 1.000000 NJGS | 51.507895 | | 0.00 | 9.31 | 0.24 | 47,944.30 |
| | | 51.507895 | | 0.00 | 9.31 | 0.24 | 47,944.30 |
| | | 19 Oct 2021 | 21 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |
| 384.000 | 1.000000 NJGS | 54.016500 | | 0.00 | 3.84 | 0.11 | 20,738.39 |
| | | 54.016500 | | 0.00 | 3.84 | 0.11 | 20,738.39 |
| | | 20 Oct 2021 | 22 Oct 2021 | | ABEL NOSER CORPORATION | USD/DTC | 0.01 |

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|--------------------------------|--------------------------------|---------------|----------------------|-------------|-------------|-------------|------------------------------------|------------------|---------------|--|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| | Units/Original Face | | | | | | | | | |
| | 268.000 | 1.000000 | NJGS | Local | 55.003400 | 0.00 | 2.68 | 0.08 | 14,738.15 | |
| | | | | Base | 55.003400 | 0.00 | 2.68 | 0.08 | 14,738.15 | |
| | | | | | 26 Oct 2021 | 28 Oct 2021 | ABEL NOSER CORPORATION | USD/DTC | 0.01 | |
| | 371.000 | 1.000000 | NJGS | Local | 58.262300 | 0.00 | 3.71 | 0.11 | 21,611.49 | |
| | | | | Base | 58.262300 | 0.00 | 3.71 | 0.11 | 21,611.49 | |
| 17888H103 Total | 4,977.000 | | | Local | | 0.00 | 49.77 | 1.31 | 255,707.08 | |
| | | | | Base | | 0.00 | 49.77 | 1.31 | 255,707.08 | |
| 464288513 | ISHARES IBOXX HIGH YIELD CORPO | | ISHARES IBOXX HIGH Y | 07 Oct 2021 | 08 Oct 2021 | | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | |
| | 200,000.000 | 1.000000 | NJFO | Local | 86.881300 | 0.00 | 0.00 | 88.62 | 17,376,171.38 | |
| | | | | Base | 86.881300 | 0.00 | 0.00 | 88.62 | 17,376,171.38 | |
| | | | | | 26 Oct 2021 | 27 Oct 2021 | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | |
| | 190,000.000 | 1.000000 | NJFO | Local | 86.912500 | 0.00 | 0.00 | 84.22 | 16,513,290.78 | |
| | | | | Base | 86.912500 | 0.00 | 0.00 | 84.22 | 16,513,290.78 | |
| 464288513 Total | 390,000.000 | | | Local | | 0.00 | 0.00 | 172.84 | 33,889,462.16 | |
| | | | | Base | | 0.00 | 0.00 | 172.84 | 33,889,462.16 | |
| US DOLLAR Total | 394,977.000 | | | Local | | 0.00 | 49.77 | 174.15 | 34,145,169.24 | |
| | | | | Base | | 0.00 | 49.77 | 174.15 | 34,145,169.24 | |
| EQUITY Total | 394,977.000 | | | Base | | 0.00 | 49.77 | 174.15 | 34,145,169.24 | |
| FIXED INCOME | | | | | | | | | | |
| EURO CURRENCY | | | | | | | | | | |
| INTERNATIONAL | | | | | | | | | | |
| ACI0WHQZ7 | DIAMOND BC BV | 5.625% | 15 Aug 2025 | 08 Oct 2021 | 08 Oct 2021 | | CALLED BONDS | EUR/EUR | | |

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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 | | | | | | | | | | |
| 990,000.000 | 0.865014 NJGR | Local | 101.406000 | 8,198.44 | 0.00 | 0.00 | 1,003,919.40 | | | |
| | | Base | 117.230473 | 9,477.81 | 0.00 | 0.00 | 1,160,581.68 | | | |
| ACI1521X0 | EDREAMS ODIGEO SA | 5.5% 01 Sep 2023 | 15 Oct 2021 | 19 Oct 2021 | CITIGROUP GLOBAL MARKETS LIMITED | EUR/EUR | | | | |
| 100,000.000 | 0.861660 NJGQ | Local | 99.750000 | 733.33 | 0.00 | 0.00 | 99,750.00 | | | |
| | | Base | 115.764919 | 851.07 | 0.00 | 0.00 | 115,764.92 | | | |
| INTERNATIONAL Total | | | | | | | | | | |
| 1,090,000.000 | | Local | | 8,931.77 | 0.00 | 0.00 | 1,103,669.40 | | | |
| | | Base | | 10,328.88 | 0.00 | 0.00 | 1,276,346.60 | | | |
| EURO CURRENCY Total | | | | | | | | | | |
| 1,090,000.000 | | Local | | 8,931.77 | 0.00 | 0.00 | 1,103,669.40 | | | |
| | | Base | | 10,328.88 | 0.00 | 0.00 | 1,276,346.60 | | | |
| POUND STERLING | | | | | | | | | | |
| ACI06BQ63 | AA BOND CO LTD | 6.269% 02 Jul 2043 | 12 Oct 2021 | 14 Oct 2021 | GOLDMAN SACHS + CO LLC | GBP/EUR | | | | |
| 625,000.000 | 0.735159 NJGR | Local | 113.500000 | 7,985.31 | 0.00 | 0.00 | 709,375.00 | | | |
| | | Base | 154.388370 | 10,862.02 | 0.00 | 0.00 | 964,927.31 | | | |
| POUND STERLING Total | | | | | | | | | | |
| 625,000.000 | | Local | | 7,985.31 | 0.00 | 0.00 | 709,375.00 | | | |
| | | Base | | 10,862.02 | 0.00 | 0.00 | 964,927.31 | | | |
| US DOLLAR | | | | | | | | | | |
| 00165CAP9 | AMC ENTERTAINMENT HLDGS | 12% 15 Jun 2026 | 14 Oct 2021 | 18 Oct 2021 | CANTOR FITZGERALD + CO | 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 | | | |
| 00401YAA8 | ACADEMY LTD | 6% 15 Nov 2027 | 26 Oct 2021 | 28 Oct 2021 | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | | | |
| 70,000.000 | 1.000000 NJGS | Local | 106.750000 | 1,901.67 | 0.00 | 0.00 | 74,725.00 | | | |
| | | Base | 106.750000 | 1,901.67 | 0.00 | 0.00 | 74,725.00 | | | |
| | | | 26 Oct 2021 | 28 Oct 2021 | JEFFERIES LLC | USD/DTC | | | | |
| 35,000.000 | 1.000000 NJGS | Local | 107.000000 | 950.83 | 0.00 | 0.00 | 37,450.00 | | | |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|-------------------------------------|--------------|------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| | | Base | 107.000000 | | 950.83 | 0.00 | 0.00 | 37,450.00 | |
| | | | 28 Oct 2021 | OPEN | | JANE STREET EXECUTION SERVICES LLC | USD/DTC | | |
| 120,000.000 | 1.000000 NJGS | Local | 106.625000 | | 3,320.00 | 0.00 | 0.00 | 127,950.00 | |
| | | Base | 106.625000 | | 3,320.00 | 0.00 | 0.00 | 127,950.00 | |
| 00401YAA8 Total | | | | | | | | | |
| 225,000.000 | | Local | | | 6,172.50 | 0.00 | 0.00 | 240,125.00 | |
| | | Base | | | 6,172.50 | 0.00 | 0.00 | 240,125.00 | |
| 00623PAA9 | ADAMS HOMES INC | 7.5% | 15 Feb 2025 | 08 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 130,000.000 | 1.000000 NJGR | Local | | 104.875000 | | 1,570.83 | 0.00 | 136,337.50 | |
| | | Base | | 104.875000 | | 1,570.83 | 0.00 | 136,337.50 | |
| 00653VAC5 | ADAPTHEALTH LLC | 4.625% | 01 Aug 2029 | 13 Oct 2021 | 15 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 100,000.000 | 1.000000 NJGQ | Local | | 99.125000 | | 950.69 | 0.00 | 99,125.00 | |
| | | Base | | 99.125000 | | 950.69 | 0.00 | 99,125.00 | |
| 00653VAE1 | ADAPTHEALTH LLC | 5.125% | 01 Mar 2030 | 15 Oct 2021 | 19 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 25,000.000 | 1.000000 NJFX | Local | | 100.375000 | | 213.54 | 0.00 | 25,093.75 | |
| | | Base | | 100.375000 | | 213.54 | 0.00 | 25,093.75 | |
| 00775CAA4 | AEGEA FINANCE SARL | 5.75% | 10 Oct 2024 | 07 Oct 2021 | 12 Oct 2021 | JEFFERIES LLC | USD/EUR | | |
| 450,000.000 | 1.000000 NJGR | Local | | 102.500000 | | 143.75 | 0.00 | 461,250.00 | |
| | | Base | | 102.500000 | | 143.75 | 0.00 | 461,250.00 | |
| | | | | 07 Oct 2021 | 12 Oct 2021 | JEFFERIES LLC | USD/EUR | | |
| 470,000.000 | 1.000000 NJGR | Local | | 102.500000 | | 150.14 | 0.00 | 481,750.00 | |
| | | Base | | 102.500000 | | 150.14 | 0.00 | 481,750.00 | |
| 00775CAA4 Total | | | | | | | | | |
| 920,000.000 | | Local | | | 293.89 | 0.00 | 0.00 | 943,000.00 | |
| | | Base | | | 293.89 | 0.00 | 0.00 | 943,000.00 | |
| 00867FAA6 | AHEAD DB HOLDINGS LLC | 6.625% | 01 May 2028 | 15 Oct 2021 | 19 Oct 2021 | BARCLAYS CAPITAL INC. | USD/DTC | | |
| 125,000.000 | 1.000000 NJFX | Local | | 101.625000 | | 3,887.59 | 0.00 | 127,031.25 | |
| | | Base | | 101.625000 | | 3,887.59 | 0.00 | 127,031.25 | |

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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 | | | | | | | | | | | |
| 013092AE1 | ALBERTSONS COS/SAFEWAY | | | 4.875% | 15 Feb 2030 | 08 Oct 2021 | 13 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 900,000.000 | 1.000000 | NJGP | | Local | 106.875000 | | 7,068.75 | 0.00 | 0.00 | 961,875.00 | |
| | | | | | Base | 106.875000 | | 7,068.75 | 0.00 | 0.00 | 961,875.00 | |
| 013092AG6 | ALBERTSONS COS/SAFEWAY | | | 3.5% | 15 Mar 2029 | 19 Oct 2021 | 21 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 125,000.000 | 1.000000 | NJGP | | Local | 99.437500 | | 437.50 | 0.00 | 0.00 | 124,296.88 | |
| | | | | | Base | 99.437500 | | 437.50 | 0.00 | 0.00 | 124,296.88 | |
| 01741RAF9 | ALLEGHENY TECHNOLOGIES | | | 7.875% | 15 Aug 2023 | 14 Oct 2021 | 14 Oct 2021 | | CALLED BONDS | | USD/DTC | |
| | 745,000.000 | 1.000000 | NJFJ | | Local | 112.891402 | | 9,615.16 | 0.00 | 0.00 | 841,040.95 | |
| | | | | | Base | 112.891402 | | 9,615.16 | 0.00 | 0.00 | 841,040.95 | |
| 01741RAM4 | ALLEGHENY TECHNOLOGIES | | | 5.125% | 01 Oct 2031 | 01 Oct 2021 | 05 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 75,000.000 | 1.000000 | NJGP | | Local | 100.875000 | | 224.22 | 0.00 | 0.00 | 75,656.25 | |
| | | | | | Base | 100.875000 | | 224.22 | 0.00 | 0.00 | 75,656.25 | |
| 030981AL8 | AMERIGAS PART/FIN CORP | | | 5.75% | 20 May 2027 | 05 Oct 2021 | 07 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 15,000.000 | 1.000000 | NJGR | | Local | 112.750000 | | 328.23 | 0.00 | 0.00 | 16,912.50 | |
| | | | | | Base | 112.750000 | | 328.23 | 0.00 | 0.00 | 16,912.50 | |
| | 15,000.000 | 1.000000 | NJGR | | Local | 112.000000 | 19 Oct 2021 | 21 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC |
| | | | | | Base | 112.000000 | | 361.77 | 0.00 | 0.00 | 16,800.00 | |
| | | | | | Base | 112.000000 | | 361.77 | 0.00 | 0.00 | 16,800.00 | |
| | 5,000.000 | 1.000000 | NJGR | | Local | 111.750000 | 29 Oct 2021 | OPEN | 4 | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC |
| | | | | | Base | 111.750000 | | 129.38 | 0.00 | 0.00 | 5,587.50 | |
| | | | | | Base | 111.750000 | | 129.38 | 0.00 | 0.00 | 5,587.50 | |
| 030981AL8 Total | 35,000.000 | | | | Local | | | 819.38 | 0.00 | 0.00 | 39,300.00 | |
| | | | | | Base | | | 819.38 | 0.00 | 0.00 | 39,300.00 | |
| 031921AB5 | AMWINS GROUP INC | | | 4.875% | 30 Jun 2029 | 12 Oct 2021 | 13 Oct 2021 | | J.P. MORGAN SECURITIES LLC | | USD/DTC | |
| | 147,000.000 | 1.000000 | NJGQ | | Local | 100.794000 | | 1,672.13 | 0.00 | 0.00 | 148,167.18 | |
| | | | | | Base | 100.794000 | | 1,672.13 | 0.00 | 0.00 | 148,167.18 | |
| 031921AB5 | AMWINS GROUP INC | | | 4.875% | 30 Jun 2029 | 14 Oct 2021 | 18 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | | 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 Proceeds | |
| | Units/Original Face | | | | | | | | | |
| | 50,000.000 | 1.000000 | NJFX | Local | 100.500000 | 602.60 | 0.00 | 0.00 | 50,250.00 | |
| | | | | Base | 100.500000 | 602.60 | 0.00 | 0.00 | 50,250.00 | |
| 031921AB5 Total | | | | Local | | 2,274.73 | 0.00 | 0.00 | 198,417.18 | |
| | 197,000.000 | | | Base | | 2,274.73 | 0.00 | 0.00 | 198,417.18 | |
| 037411BF1 | APACHE CORP | | 4.25% 15 Jan 2030 | Local | 21 Oct 2021 | 25 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| | 586,000.000 | 1.000000 | NJGQ | Local | 106.500000 | 6,918.06 | 0.00 | 0.00 | 624,090.00 | |
| | | | | Base | 106.500000 | 6,918.06 | 0.00 | 0.00 | 624,090.00 | |
| 045086AH8 | ASHTON WOODS USA/FINANCE | | 9.875% 01 Apr 2027 | Local | 04 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 400,000.000 | 1.000000 | NJGP | Local | 100.000000 | 329.16 | 0.00 | 0.00 | 400,000.00 | |
| | | | | Base | 100.000000 | 329.16 | 0.00 | 0.00 | 400,000.00 | |
| | | | | | 04 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | | |
| | -400,000.000 | 1.000000 | NJGP | Local | 100.000000 | -329.16 | 0.00 | 0.00 | -400,000.00 | |
| | | | | Base | 100.000000 | -329.16 | 0.00 | 0.00 | -400,000.00 | |
| | | | | | 04 Oct 2021 | 08 Oct 2021 | 4 CALLED BONDS | USD/DTC | | |
| | 400,000.000 | 1.000000 | NJGP | Local | 111.942000 | 329.16 | 0.00 | 0.00 | 447,768.00 | |
| | | | | Base | 111.942000 | 329.16 | 0.00 | 0.00 | 447,768.00 | |
| 045086AH8 Total | | | | Local | | 329.16 | 0.00 | 0.00 | 447,768.00 | |
| | 400,000.000 | | | Base | | 329.16 | 0.00 | 0.00 | 447,768.00 | |
| 04650YAA8 | AMBIENCE MERGER | | 4.875% 15 Jul 2028 | Local | 30 Sep 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 50,000.000 | 1.000000 | NJFX | Local | 100.000000 | 555.21 | 0.00 | 0.00 | 50,000.00 | |
| | | | | Base | 100.000000 | 555.21 | 0.00 | 0.00 | 50,000.00 | |
| | | | | | 30 Sep 2021 | CANCEL | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | -50,000.000 | 1.000000 | NJFX | Local | 100.000000 | -555.21 | 0.00 | 0.00 | -50,000.00 | |
| | | | | Base | 100.000000 | -555.21 | 0.00 | 0.00 | -50,000.00 | |
| 04650YAA8 Total | | | | Local | | 0.00 | 0.00 | 0.00 | 0.00 | |
| | 0.000 | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|-------------------------------------|---------|---------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| 047649AA6 | ATKORE INC | 4.25% | 01 Jun 2031 | 18 Oct 2021 | 20 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 125,000.000 | 1.000000 NJFX | | Local | 102.688000 | | 2,125.00 | 0.00 | 0.00 | 128,360.00 | |
| | | | Base | 102.688000 | | 2,125.00 | 0.00 | 0.00 | 128,360.00 | |
| 05352TAB5 | AVANTOR FUNDING INC | 3.875% | 01 Nov 2029 | 20 Oct 2021 | 26 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |
| 25,000.000 | 1.000000 NJFX | | Local | 100.125000 | | 0.00 | 0.00 | 0.00 | 25,031.25 | |
| | | | Base | 100.125000 | | 0.00 | 0.00 | 0.00 | 25,031.25 | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 50,000.000 | 1.000000 NJFX | | Local | 100.125000 | | 5.38 | 0.00 | 0.00 | 50,062.50 | |
| | | | Base | 100.125000 | | 5.38 | 0.00 | 0.00 | 50,062.50 | |
| 05352TAB5 Total | | | | | | | | | | |
| 75,000.000 | | | Local | | | 5.38 | 0.00 | 0.00 | 75,093.75 | |
| | | | Base | | | 5.38 | 0.00 | 0.00 | 75,093.75 | |
| 053773BF3 | AVIS BUDGET CAR/FINANCE | 5.375% | 01 Mar 2029 | 12 Oct 2021 | 13 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 243,000.000 | 1.000000 NJGQ | | Local | 105.448000 | | 1,523.81 | 0.00 | 0.00 | 256,238.64 | |
| | | | Base | 105.448000 | | 1,523.81 | 0.00 | 0.00 | 256,238.64 | |
| 05453GAC9 | AXALTA COATING SYSTEMS | 3.375% | 15 Feb 2029 | 15 Oct 2021 | 19 Oct 2021 | | BARCLAYS CAPITAL INC. | USD/DTC | | |
| 175,000.000 | 1.000000 NJGP | | Local | 96.250000 | | 1,050.00 | 0.00 | 0.00 | 168,437.50 | |
| | | | Base | 96.250000 | | 1,050.00 | 0.00 | 0.00 | 168,437.50 | |
| 058498AR7 | BALL CORP | 5% | 15 Mar 2022 | 28 Oct 2021 | 28 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| 650,000.000 | 1.000000 NJFJ | | Local | 101.690000 | | 3,881.94 | 0.00 | 0.00 | 660,985.00 | |
| | | | Base | 101.690000 | | 3,881.94 | 0.00 | 0.00 | 660,985.00 | |
| 060335AA4 | BANIJAY ENTERTAINMENT | 5.375% | 01 Mar 2025 | 27 Oct 2021 | 29 Oct 2021 | | JEFFERIES LLC | USD/DTC | | |
| 350,000.000 | 1.000000 NJGQ | | Local | 102.985000 | | 3,030.90 | 0.00 | 0.00 | 360,447.50 | |
| | | | Base | 102.985000 | | 3,030.90 | 0.00 | 0.00 | 360,447.50 | |
| 06051GHD4 | BANK OF AMERICA CORP | 1% | 20 Dec 2028 | 04 Oct 2021 | 06 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 15,000,000.000 | 1.000000 NJFH | | Local | 108.581000 | | 151,005.83 | 0.00 | 0.00 | 16,287,150.00 | |
| | | | Base | 108.581000 | | 151,005.83 | 0.00 | 0.00 | 16,287,150.00 | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|------------------|---------------|--|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| 06051GHX0 | BANK OF AMERICA CORP | 1% 22 Oct 2030 | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 50,000,000.000 | 1.000000 NJFH | Local | 103.287000 | 40,055.56 | 0.00 | 0.00 | 51,643,500.00 | | |
| | | Base | 103.287000 | 40,055.56 | 0.00 | 0.00 | 51,643,500.00 | | |
| | | | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| 25,000,000.000 | 1.000000 NJFH | Local | 103.287000 | 20,027.78 | 0.00 | 0.00 | 25,821,750.00 | | |
| | | Base | 103.287000 | 20,027.78 | 0.00 | 0.00 | 25,821,750.00 | | |
| 06051GHX0 Total | | | | | | | | | |
| 75,000,000.000 | | Local | | 60,083.34 | 0.00 | 0.00 | 77,465,250.00 | | |
| | | Base | | 60,083.34 | 0.00 | 0.00 | 77,465,250.00 | | |
| 06985PAN0 | BASIC ENERGY SERVICES | 10.75% 15 Oct 2023 | 06 Oct 2021 | 08 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 50,000.000 | 1.000000 NJFX | Local | 9.750000 | 0.00 | 0.00 | 0.00 | 4,875.00 | | |
| | | Base | 9.750000 | 0.00 | 0.00 | 0.00 | 4,875.00 | | |
| 071734AM9 | BAUSCH HEALTH COS INC | 5% 15 Feb 2029 | 28 Oct 2021 | OPEN | J P MORGAN SECURITIES INC | USD/DTC | | | |
| 955,000.000 | 1.000000 NJGS | Local | 92.000000 | 10,080.56 | 0.00 | 0.00 | 878,600.00 | | |
| | | Base | 92.000000 | 10,080.56 | 0.00 | 0.00 | 878,600.00 | | |
| 094234AA9 | BLOOMIN BRANDS INC/OSI | 5.125% 15 Apr 2029 | 14 Oct 2021 | 18 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| 390,000.000 | 1.000000 NJGR | Local | 102.625000 | 166.56 | 0.00 | 0.00 | 400,237.50 | | |
| | | Base | 102.625000 | 166.56 | 0.00 | 0.00 | 400,237.50 | | |
| | | | 14 Oct 2021 | 18 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| 20,000.000 | 1.000000 NJGR | Local | 102.625000 | 8.54 | 0.00 | 0.00 | 20,525.00 | | |
| | | Base | 102.625000 | 8.54 | 0.00 | 0.00 | 20,525.00 | | |
| 094234AA9 Total | | | | | | | | | |
| 410,000.000 | | Local | | 175.10 | 0.00 | 0.00 | 420,762.50 | | |
| | | Base | | 175.10 | 0.00 | 0.00 | 420,762.50 | | |
| 103304BU4 | BOYD GAMING CORP | 4.75% 01 Dec 2027 | 20 Oct 2021 | 22 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | |
| 10,000.000 | 1.000000 NJGR | Local | 103.528000 | 186.04 | 0.00 | 0.00 | 10,352.80 | | |
| | | Base | 103.528000 | 186.04 | 0.00 | 0.00 | 10,352.80 | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | J.P. MORGAN SECURITIES LLC | 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 Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| | 65,000.000 | 1.000000 NJGR | Local | 103.500000 | 1,209.27 | 0.00 | 0.00 | 67,275.00 | | |
| | | | Base | 103.500000 | 1,209.27 | 0.00 | 0.00 | 67,275.00 | | |
| 103304BU4 Total | | | | | | | | | | |
| | 75,000.000 | | Local | | 1,395.31 | 0.00 | 0.00 | 77,627.80 | | |
| | | | Base | | 1,395.31 | 0.00 | 0.00 | 77,627.80 | | |
| 103304BV2 | BOYD GAMING CORP | 4.75% 15 Jun 2031 | | 27 Oct 2021 | 29 Oct 2021 | | DEUTSCHE BANK SECURITIES INC | USD/DTC | | |
| | 25,000.000 | 1.000000 NJGP | Local | 103.250000 | 145.14 | 0.00 | 0.00 | 25,812.50 | | |
| | | | Base | 103.250000 | 145.14 | 0.00 | 0.00 | 25,812.50 | | |
| 12008RAM9 | BUILDERS FIRSTSOURCE INC | 6.75% 01 Jun 2027 | | 30 Sep 2021 | | | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | |
| | 429,000.000 | 1.000000 NJGS | Local | 106.125000 | 9,893.81 | 0.00 | 0.00 | 455,276.25 | | |
| | | | Base | 106.125000 | 9,893.81 | 0.00 | 0.00 | 455,276.25 | | |
| | | | | 30 Sep 2021 | CANCEL | | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | |
| | -429,000.000 | 1.000000 NJGS | Local | 106.125000 | -9,893.81 | 0.00 | 0.00 | -455,276.25 | | |
| | | | Base | 106.125000 | -9,893.81 | 0.00 | 0.00 | -455,276.25 | | |
| 12008RAM9 Total | | | | | | | | | | |
| | 0.000 | | Local | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 | | |
| 12527GAF0 | CF INDUSTRIES INC | 5.15% 15 Mar 2034 | | 07 Oct 2021 | 12 Oct 2021 | | BARCLAYS CAPITAL INC. | USD/DTC | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 122.131000 | 965.63 | 0.00 | 0.00 | 305,327.50 | | |
| | | | Base | 122.131000 | 965.63 | 0.00 | 0.00 | 305,327.50 | | |
| 12652AAA1 | CAESARS RESORT / FINCO | 5.25% 15 Oct 2025 | | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 96,000.000 | 1.000000 NJFX | Local | 101.313000 | 0.00 | 0.00 | 0.00 | 97,260.48 | | |
| | | | Base | 101.313000 | 0.00 | 0.00 | 0.00 | 97,260.48 | | |
| 12652AAA1 | CAESARS RESORT / FINCO | 5.25% 15 Oct 2025 | | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 397,000.000 | 1.000000 NJGP | Local | 101.313000 | 0.00 | 0.00 | 0.00 | 402,212.61 | | |
| | | | Base | 101.313000 | 0.00 | 0.00 | 0.00 | 402,212.61 | | |
| 12652AAA1 | CAESARS RESORT / FINCO | 5.25% 15 Oct 2025 | | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 224,000.000 | 1.000000 NJGR | Local | 101.313000 | 0.00 | 0.00 | 0.00 | 226,941.12 | | |

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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 | 101.313000 | | | 0.00 | | 0.00 | | 226,941.12 |
| 12652AAA1 | CAESARS RESORT / FINCO | 5.25% | 15 Oct 2025 | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | | USD/DTC | |
| | 294,000.000 | 1.000000 | NJFJ | Local | 101.313000 | | | 0.00 | | 297,860.22 |
| | | | | Base | 101.313000 | | | 0.00 | | 297,860.22 |
| 12652AAA1 Total | | | | | | | | | | |
| | 1,011,000.000 | | | Local | | | | 0.00 | | 1,024,274.43 |
| | | | | Base | | | | 0.00 | | 1,024,274.43 |
| 12674TAA4 | C+W SENIOR FINANCING DAC | 6.875% | 15 Sep 2027 | 26 Oct 2021 | 28 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 250,000.000 | 1.000000 | NJGP | Local | 105.375000 | 4,917.53 | | 0.00 | | 263,437.50 |
| | | | | Base | 105.375000 | 4,917.53 | | 0.00 | | 263,437.50 |
| 12674TAB2 | C+W SENIOR FINANCING DAC | 7.5% | 15 Oct 2026 | 04 Oct 2021 | 04 Oct 2021 | | CALLED BONDS | | USD/DTC | |
| | 400,000.000 | 1.000000 | NJFJ | Local | 103.962012 | 14,083.33 | | 0.00 | | 415,848.05 |
| | | | | Base | 103.962012 | 14,083.33 | | 0.00 | | 415,848.05 |
| 12769GAA8 | CAESARS ENTERTAIN INC | 4.625% | 15 Oct 2029 | 19 Oct 2021 | 21 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 355,000.000 | 1.000000 | NJGR | Local | 101.150000 | 1,231.41 | | 0.00 | | 359,082.50 |
| | | | | Base | 101.150000 | 1,231.41 | | 0.00 | | 359,082.50 |
| 13782CAA8 | CANO HEALTH LLC | 6.25% | 01 Oct 2028 | 04 Oct 2021 | 06 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | | USD/DTC | |
| | 250,000.000 | 1.000000 | NJFJ | Local | 101.625000 | 260.42 | | 0.00 | | 254,062.50 |
| | | | | Base | 101.625000 | 260.42 | | 0.00 | | 254,062.50 |
| 14282LAG8 | CARLSON TRAVEL INC | 11.5% | 15 Dec 2026 | 29 Oct 2021 | OPEN | | CITIGROUP GLOBAL MARKETS INC SALOMO | | USD/DTC | |
| | 402,533.000 | 1.000000 | NJFX | Local | 3.000000 | 0.00 | | 0.00 | | 12,075.99 |
| | | | | Base | 3.000000 | 0.00 | | 0.00 | | 12,075.99 |
| 14308CAA1 | FLY LEASING LTD | 7% | 15 Oct 2024 | 19 Oct 2021 | | | HILLTOP SECURITIES INC | | USD/DTC | |
| | 35,000.000 | 1.000000 | NJGR | Local | 99.000000 | 40.83 | | 0.00 | | 34,650.00 |
| | | | | Base | 99.000000 | 40.83 | | 0.00 | | 34,650.00 |
| | | | | 19 Oct 2021 | CANCEL | | HILLTOP SECURITIES INC | | USD/DTC | |
| | -35,000.000 | 1.000000 | NJGR | Local | 99.000000 | -40.83 | | 0.00 | | -34,650.00 |
| | | | | Base | 99.000000 | -40.83 | | 0.00 | | -34,650.00 |

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| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
|------------------------|---------------------------|-------------|-------------|-------------|----------------------------|--------------|--------------|---------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | |
| | | 19 Oct 2021 | 21 Oct 2021 | | MILLENNIUM ADVISORS LLC | USD/DTC | | |
| 20,000.000 | 1.000000 NJGR | Local | 99.001000 | 23.33 | 0.00 | 0.00 | 19,800.20 | |
| | | Base | 99.001000 | 23.33 | 0.00 | 0.00 | 19,800.20 | |
| | | 19 Oct 2021 | 21 Oct 2021 | | HILLTOP SECURITIES INC | USD/DTC | | |
| 35,000.000 | 1.000000 NJGR | Local | 99.000000 | 40.83 | 0.00 | 0.00 | 34,650.00 | |
| | | Base | 99.000000 | 40.83 | 0.00 | 0.00 | 34,650.00 | |
| | | 22 Oct 2021 | | | INTL FCSTONE FINANCIAL INC | USD/DTC | | |
| 545,000.000 | 1.000000 NJGR | Local | 98.875000 | 1,165.68 | 0.00 | 0.00 | 538,868.75 | |
| | | Base | 98.875000 | 1,165.68 | 0.00 | 0.00 | 538,868.75 | |
| | | 22 Oct 2021 | CANCEL | | INTL FCSTONE FINANCIAL INC | USD/DTC | | |
| -545,000.000 | 1.000000 NJGR | Local | 98.875000 | -1,165.68 | 0.00 | 0.00 | -538,868.75 | |
| | | Base | 98.875000 | -1,165.68 | 0.00 | 0.00 | -538,868.75 | |
| | | 22 Oct 2021 | 26 Oct 2021 | | INTL FCSTONE FINANCIAL INC | USD/DTC | | |
| 545,000.000 | 1.000000 NJGR | Local | 98.875000 | 1,165.68 | 0.00 | 0.00 | 538,868.75 | |
| | | Base | 98.875000 | 1,165.68 | 0.00 | 0.00 | 538,868.75 | |
| 14308CAA1 Total | | | | | | | | |
| 600,000.000 | | Local | | 1,229.84 | 0.00 | 0.00 | 593,318.95 | |
| | | Base | | 1,229.84 | 0.00 | 0.00 | 593,318.95 | |
| 143658BC5 | CARNIVAL CORP | 11.5% | 01 Apr 2023 | 18 Oct 2021 | 18 Oct 2021 | | CALLED BONDS | USD/DTC |
| 38,000.000 | 1.000000 NJFX | Local | 113.008763 | 206.36 | 0.00 | 0.00 | 42,943.33 | |
| | | Base | 113.008763 | 206.36 | 0.00 | 0.00 | 42,943.33 | |
| 143658BC5 | CARNIVAL CORP | 11.5% | 01 Apr 2023 | 18 Oct 2021 | 18 Oct 2021 | | CALLED BONDS | USD/DTC |
| 1,000,000.000 | 1.000000 NJFJ | Local | 113.008761 | 5,430.56 | 0.00 | 0.00 | 1,130,087.61 | |
| | | Base | 113.008761 | 5,430.56 | 0.00 | 0.00 | 1,130,087.61 | |
| 143658BC5 | CARNIVAL CORP | 11.5% | 01 Apr 2023 | 18 Oct 2021 | 18 Oct 2021 | | CALLED BONDS | USD/DTC |
| 533,000.000 | 1.000000 NJGQ | Local | 113.008759 | 2,894.49 | 0.00 | 0.00 | 602,336.69 | |
| | | Base | 113.008759 | 2,894.49 | 0.00 | 0.00 | 602,336.69 | |
| 143658BC5 | CARNIVAL CORP | 11.5% | 01 Apr 2023 | 18 Oct 2021 | 18 Oct 2021 | | CALLED BONDS | USD/DTC |
| 870,000.000 | 1.000000 NJGR | Local | 113.008762 | 4,724.58 | 0.00 | 0.00 | 983,176.23 | |

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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 | 113.008762 | | 4,724.58 | 0.00 | 0.00 | 983,176.23 |
| 143658BC5 Total | | | | | | | | | |
| | 2,441,000.000 | | Local | | | 13,255.99 | 0.00 | 0.00 | 2,758,543.86 |
| | | | Base | | | 13,255.99 | 0.00 | 0.00 | 2,758,543.86 |
| 143658BN1 | CARNIVAL CORP | 5.75% 01 Mar 2027 | | 28 Oct 2021 | OPEN | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | |
| | 190,000.000 | 1.000000 NJGS | Local | 102.250000 | | 1,820.83 | 0.00 | 0.00 | 194,275.00 |
| | | | Base | 102.250000 | | 1,820.83 | 0.00 | 0.00 | 194,275.00 |
| | | | | 28 Oct 2021 | OPEN | | UBS AG | USD/DTC | |
| | 175,000.000 | 1.000000 NJGS | Local | 102.125000 | | 1,677.08 | 0.00 | 0.00 | 178,718.75 |
| | | | Base | 102.125000 | | 1,677.08 | 0.00 | 0.00 | 178,718.75 |
| 143658BN1 Total | | | | | | | | | |
| | 365,000.000 | | Local | | | 3,497.91 | 0.00 | 0.00 | 372,993.75 |
| | | | Base | | | 3,497.91 | 0.00 | 0.00 | 372,993.75 |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | | 20 Oct 2021 | OPEN | | STIFEL NICOLAUS + CO INC | 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 |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | | 20 Oct 2021 | OPEN | | TRUIST SECURITIES, INC. | USD/DTC | |
| | 100,000.000 | 1.000000 NJGP | Local | 100.875000 | | 0.00 | 0.00 | 0.00 | 100,875.00 |
| | | | Base | 100.875000 | | 0.00 | 0.00 | 0.00 | 100,875.00 |
| | | | | 21 Oct 2021 | OPEN | | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| | 25,000.000 | 1.000000 NJGP | Local | 100.625000 | | 0.00 | 0.00 | 0.00 | 25,156.25 |
| | | | Base | 100.625000 | | 0.00 | 0.00 | 0.00 | 25,156.25 |
| | | | | 21 Oct 2021 | OPEN | | RBC CAPITAL MARKETS, LLC | USD/DTC | |
| | 50,000.000 | 1.000000 NJGP | Local | 100.625000 | | 0.00 | 0.00 | 0.00 | 50,312.50 |
| | | | Base | 100.625000 | | 0.00 | 0.00 | 0.00 | 50,312.50 |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | | 22 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | 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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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|--------------|--------------|--|--|
| 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 | | | | | | | | | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 26 Oct 2021 | OPEN | MITSUBISHI UFJ SECURITIES (USA) | USD/DTC | | | |
| 234,000.000 | 1.000000 NJGS | Local | 100.250000 | 0.00 | 0.00 | 0.00 | 234,585.00 | | |
| | | Base | 100.250000 | 0.00 | 0.00 | 0.00 | 234,585.00 | | |
| 143658BR2 | CARNIVAL CORP | 6% 01 May 2029 | 28 Oct 2021 | OPEN | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 | | |
| 143658BR2 Total | | | | | | | | | |
| | 484,000.000 | | Local | 0.00 | 0.00 | 0.00 | 486,272.50 | | |
| | | | Base | 0.00 | 0.00 | 0.00 | 486,272.50 | | |
| 151290BV4 | CEMEX SAB DE CV | 5.45% 19 Nov 2029 | 28 Oct 2021 | OPEN | HSBC SECURITIES (USA) INC.(FIXED IN | USD/DTC | | | |
| 200,000.000 | 1.000000 NJGP | Local | 108.350000 | 4,905.00 | 0.00 | 0.00 | 216,700.00 | | |
| | | Base | 108.350000 | 4,905.00 | 0.00 | 0.00 | 216,700.00 | | |
| 16411QAD3 | CHENIERE ENERGY PARTNERS | 5.625% 01 Oct 2026 | 01 Oct 2021 | | CALLED BONDS | USD/DTC | | | |
| 68,000.000 | 1.000000 NJGQ | Local | 102.813000 | 0.00 | 0.00 | 0.00 | 69,912.84 | | |
| | | Base | 102.813000 | 0.00 | 0.00 | 0.00 | 69,912.84 | | |
| | | | 01 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | | | |
| -68,000.000 | 1.000000 NJGQ | Local | 102.813000 | 0.00 | 0.00 | 0.00 | -69,912.84 | | |
| | | Base | 102.813000 | 0.00 | 0.00 | 0.00 | -69,912.84 | | |
| | | | 24 Sep 2021 | 21 Oct 2021 | TENDER OFFER | USD/DTC | | | |
| 68,000.000 | 1.000000 NJGQ | Local | 98.000000 | 1,870.00 | 0.00 | 0.00 | 66,640.00 | | |
| | | Base | 98.000000 | 1,870.00 | 0.00 | 0.00 | 66,640.00 | | |
| 16411QAD3 Total | | | | | | | | | |
| | 68,000.000 | | Local | 1,870.00 | 0.00 | 0.00 | 66,640.00 | | |
| | | | Base | 1,870.00 | 0.00 | 0.00 | 66,640.00 | | |
| 16411RAK5 | CHENIERE ENERGY INC | 4.625% 15 Oct 2028 | 25 Oct 2021 | 27 Oct 2021 | WELLS FARGO SECURITIES, LLC | USD/DTC | | | |
| 320,000.000 | 1.000000 NJGR | Local | 105.250000 | 493.33 | 0.00 | 0.00 | 336,800.00 | | |
| | | Base | 105.250000 | 493.33 | 0.00 | 0.00 | 336,800.00 | | |
| 171484AG3 | CHURCHILL DOWNS INC | 5.5% 01 Apr 2027 | 26 Oct 2021 | 28 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | 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 Proceeds | | |
| | Units/Original Face | | | | | | | | | |
| | 200,000.000 | 1.000000 NJGS | Local | 104.000000 | | 825.00 | 0.00 | 0.00 | 208,000.00 | |
| | | | Base | 104.000000 | | 825.00 | 0.00 | 0.00 | 208,000.00 | |
| 171484AG3 | CHURCHILL DOWNS INC | 5.5% 01 Apr 2027 | Local | 103.950000 | 27 Oct 2021 | 29 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| | 217,000.000 | 1.000000 NJGQ | Local | 103.950000 | | 928.28 | 0.00 | 0.00 | 225,571.50 | |
| | | | Base | 103.950000 | | 928.28 | 0.00 | 0.00 | 225,571.50 | |
| 171484AG3 Total | | | Local | | | 1,753.28 | 0.00 | 0.00 | 433,571.50 | |
| | 417,000.000 | | Base | | | 1,753.28 | 0.00 | 0.00 | 433,571.50 | |
| 172967ML2 | CITIGROUP INC | 1% 29 Jan 2031 | Local | 102.046000 | 27 Oct 2021 | 29 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| | 25,000,000.000 | 1.000000 NJFH | Local | 102.046000 | | 166,625.00 | 0.00 | 0.00 | 25,511,500.00 | |
| | | | Base | 102.046000 | | 166,625.00 | 0.00 | 0.00 | 25,511,500.00 | |
| | | | | | 29 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 50,000,000.000 | 1.000000 NJFH | Local | 101.541000 | | 344,358.33 | 0.00 | 0.00 | 50,770,500.00 | |
| | | | Base | 101.541000 | | 344,358.33 | 0.00 | 0.00 | 50,770,500.00 | |
| | | | | | 29 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 25,000,000.000 | 1.000000 NJFH | Local | 101.541000 | | 172,179.17 | 0.00 | 0.00 | 25,385,250.00 | |
| | | | Base | 101.541000 | | 172,179.17 | 0.00 | 0.00 | 25,385,250.00 | |
| 172967ML2 Total | | | Local | | | 683,162.50 | 0.00 | 0.00 | 101,667,250.00 | |
| | 100,000,000.000 | | Base | | | 683,162.50 | 0.00 | 0.00 | 101,667,250.00 | |
| 18064PAD1 | CLARIV SCI HLD CORP | 4.875% 01 Jul 2029 | Local | 100.250000 | 20 Oct 2021 | 22 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 200,000.000 | 1.000000 NJGP | Local | 100.250000 | | 3,195.83 | 0.00 | 0.00 | 200,500.00 | |
| | | | Base | 100.250000 | | 3,195.83 | 0.00 | 0.00 | 200,500.00 | |
| 184496AN7 | CLEAN HARBORS INC | 4.875% 15 Jul 2027 | Local | 104.300000 | 18 Oct 2021 | 20 Oct 2021 | | BARCLAYS CAPITAL INC | USD/DTC | |
| | 263,000.000 | 1.000000 NJGQ | Local | 104.300000 | | 3,383.39 | 0.00 | 0.00 | 274,309.00 | |
| | | | Base | 104.300000 | | 3,383.39 | 0.00 | 0.00 | 274,309.00 | |
| 18453HAA4 | CLEAR CHANNEL WORLDWIDE | 5.125% 15 Aug 2027 | Local | 103.372000 | 12 Oct 2021 | 13 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| | 169,000.000 | 1.000000 NJGQ | Local | 103.372000 | | 1,395.42 | 0.00 | 0.00 | 174,698.68 | |

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|--------------------------------|---------------------------|------------|-------------|-------------|-------------|------------------|-------------------------------------|---------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| | Base | 103.372000 | | 1,395.42 | 0.00 | 0.00 | 174,698.68 | | |
| 18911YAA3 | MAXIM CRANE WORKS LLC | 10.125% | 01 Aug 202 | 25 Oct 2021 | 25 Oct 2021 | | CALLLED BONDS | USD/DTC | |
| 120,000.000 | 1.000000 NJGP | Local | 102.531000 | 2,835.00 | 0.00 | 0.00 | 123,037.20 | | |
| | Base | 102.531000 | | 2,835.00 | 0.00 | 0.00 | 123,037.20 | | |
| 205768AS3 | COMSTOCK RESOURCES INC | 6.75% | 01 Mar 2029 | 13 Oct 2021 | 15 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 138,000.000 | 1.000000 NJGQ | Local | 107.750000 | 1,138.50 | 0.00 | 0.00 | 148,695.00 | | |
| | Base | 107.750000 | | 1,138.50 | 0.00 | 0.00 | 148,695.00 | | |
| 20848VAB1 | CONSENSUS CLOUD SOLUTION | 6.5% | 15 Oct 2028 | 29 Oct 2021 | OPEN | | UBS AG | USD/DTC | |
| 25,000.000 | 1.000000 NJGS | Local | 103.863200 | 112.85 | 0.00 | 0.00 | 25,965.80 | | |
| | Base | 103.863200 | | 112.85 | 0.00 | 0.00 | 25,965.80 | | |
| 20903XAF0 | CONSOLIDATED COMMUNICATI | 6.5% | 01 Oct 2028 | 12 Oct 2021 | 13 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 140,000.000 | 1.000000 NJGQ | Local | 107.323000 | 303.33 | 0.00 | 0.00 | 150,252.20 | | |
| | Base | 107.323000 | | 303.33 | 0.00 | 0.00 | 150,252.20 | | |
| 21871DAD5 | CORELOGIC INC | 4.5% | 01 May 2028 | 28 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 200,000.000 | 1.000000 NJGP | Local | 98.750000 | 0.00 | 0.00 | 0.00 | 197,500.00 | | |
| | Base | 98.750000 | | 0.00 | 0.00 | 0.00 | 197,500.00 | | |
| 228189AB2 | CROWN AMER/CAP CORP IV | 4.5% | 15 Jan 2023 | 14 Oct 2021 | 14 Oct 2021 | | CALLLED BONDS | USD/DTC | |
| 324,000.000 | 1.000000 NJGQ | Local | 104.807830 | 3,604.50 | 0.00 | 0.00 | 339,577.37 | | |
| | Base | 104.807830 | | 3,604.50 | 0.00 | 0.00 | 339,577.37 | | |
| 23131LAC1 | CURO GROUP HOLDINGS CORP | 7.5% | 01 Aug 2028 | 27 Oct 2021 | 29 Oct 2021 | | JEFFERIES LLC | USD/DTC | |
| 75,000.000 | 1.000000 NJFX | Local | 102.125000 | 1,390.63 | 0.00 | 0.00 | 76,593.75 | | |
| | Base | 102.125000 | | 1,390.63 | 0.00 | 0.00 | 76,593.75 | | |
| 233046AE1 | DB MASTER FINANCE LLC | 3.629% | 20 Nov 2047 | 21 Oct 2021 | | | CALLLED BONDS | USD/DTC | |
| 326,170.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 326,170.00 | | |
| 338,000.000 | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 326,170.00 | | |
| | | | 21 Oct 2021 | CANCEL | | | CALLLED BONDS | USD/DTC | |
| -326,170.000 | 1.000000 NJGQ | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -326,170.00 | | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------|----------------|------------------------------------|--------------|-------------|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| | Units/Original Face | | | | | | | | |
| | 338,000.000 | | Base | 100.000000 | | 0.00 | 0.00 | 0.00 | -326,170.00 |
| | | | | 21 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 326,170.000 | 1.000000 NJGQ | Local | 100.000000 | | 2,005.66 | 0.00 | 0.00 | 326,170.00 |
| | 338,000.000 | | Base | 100.000000 | | 2,005.66 | 0.00 | 0.00 | 326,170.00 |
| | | | | 21 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | | |
| | -326,170.000 | 1.000000 NJGQ | Local | 100.000000 | | -2,005.66 | 0.00 | 0.00 | -326,170.00 |
| | 338,000.000 | | Base | 100.000000 | | -2,005.66 | 0.00 | 0.00 | -326,170.00 |
| | | | | 21 Oct 2021 | 28 Oct 2021 | 7 CALLED BONDS | USD/DTC | | |
| | 326,170.000 | 1.000000 NJGQ | Local | 100.000000 | | 2,814.31 | 0.00 | 0.00 | 326,170.00 |
| | 338,000.000 | | Base | 100.000000 | | 2,814.31 | 0.00 | 0.00 | 326,170.00 |
| 233046AE1 Total | | | | | | | | | |
| | 326,170.000 | | Local | | | 2,814.31 | 0.00 | 0.00 | 326,170.00 |
| | 1,690,000.000 | | Base | | | 2,814.31 | 0.00 | 0.00 | 326,170.00 |
| 23371DAD6 | DAE FUNDING LLC | 5.25% | 15 Nov 2021 | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 250,000.000 | 1.000000 NJFX | Local | 100.000000 | | 5,468.75 | 0.00 | 0.00 | 250,000.00 |
| | | | Base | 100.000000 | | 5,468.75 | 0.00 | 0.00 | 250,000.00 |
| 25470XAL9 | DISH DBS CORP | 5% | 15 Mar 2023 | 21 Oct 2021 | 25 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | |
| | 243,000.000 | 1.000000 NJGQ | Local | 103.375000 | | 1,350.00 | 0.00 | 0.00 | 251,201.25 |
| | | | Base | 103.375000 | | 1,350.00 | 0.00 | 0.00 | 251,201.25 |
| 25787GAC4 | DONNELLEY FINANCIAL SOL | 8.25% | 15 Oct 2024 | 15 Oct 2021 | 15 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 550,000.000 | 1.000000 NJFJ | Local | 102.063000 | | 0.00 | 0.00 | 0.00 | 561,346.50 |
| | | | Base | 102.063000 | | 0.00 | 0.00 | 0.00 | 561,346.50 |
| 268648AN2 | EMC CORP | 3.375% | 01 Jun 2023 | 29 Oct 2021 | 29 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 900,000.000 | 1.000000 NJFJ | Local | 104.463000 | | 12,487.50 | 0.00 | 0.00 | 940,167.00 |
| | | | Base | 104.463000 | | 12,487.50 | 0.00 | 0.00 | 940,167.00 |
| 26884LAN9 | EQT CORP | 3.625% | 15 May 2031 | 04 Oct 2021 | 06 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| | 100,000.000 | 1.000000 NJFX | Local | 104.125000 | | 1,399.65 | 0.00 | 0.00 | 104,125.00 |
| | | | Base | 104.125000 | | 1,399.65 | 0.00 | 0.00 | 104,125.00 |

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| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| 26885BAC4 | EQM MIDSTREAM PARTNERS L | 5.5% 15 Jul 2028 | 27 Oct 2021 | 29 Oct 2021 | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | | |
| 100,000.000 | 1.000000 NJGS | Local | 110.750000 | 1,588.89 | 0.00 | 0.00 | 110,750.00 | | |
| | | Base | 110.750000 | 1,588.89 | 0.00 | 0.00 | 110,750.00 | | |
| 28415LAA1 | ELASTIC NV | 4.125% 15 Jul 2029 | 18 Oct 2021 | 20 Oct 2021 | SUMRIDGE PARTNERS LLC | USD/DTC | | | |
| 273,000.000 | 1.000000 NJGQ | Local | 100.325000 | 3,253.25 | 0.00 | 0.00 | 273,887.25 | | |
| | | Base | 100.325000 | 3,253.25 | 0.00 | 0.00 | 273,887.25 | | |
| 284902AF0 | ELDORADO GOLD CORP | 6.25% 01 Sep 2029 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| 500,000.000 | 1.000000 NJFJ | Local | 101.316000 | 5,121.53 | 0.00 | 0.00 | 506,580.00 | | |
| | | Base | 101.316000 | 5,121.53 | 0.00 | 0.00 | 506,580.00 | | |
| 29260FAD2 | ENDEAVOR ENERGY RESOURCE | 5.5% 30 Jan 2026 | 14 Oct 2021 | 14 Oct 2021 | CALLED BONDS | USD/DTC | | | |
| 200,000.000 | 1.000000 NJGP | Local | 104.125000 | 2,261.11 | 0.00 | 0.00 | 208,250.00 | | |
| | | Base | 104.125000 | 2,261.11 | 0.00 | 0.00 | 208,250.00 | | |
| 29260FAD2 | ENDEAVOR ENERGY RESOURCE | 5.5% 30 Jan 2026 | 14 Oct 2021 | 14 Oct 2021 | CALLED BONDS | USD/DTC | | | |
| 100,000.000 | 1.000000 NJFX | Local | 104.125000 | 1,130.56 | 0.00 | 0.00 | 104,125.00 | | |
| | | Base | 104.125000 | 1,130.56 | 0.00 | 0.00 | 104,125.00 | | |
| 29260FAD2 Total | | | | | | | | | |
| 300,000.000 | | Local | | 3,391.67 | 0.00 | 0.00 | 312,375.00 | | |
| | | Base | | 3,391.67 | 0.00 | 0.00 | 312,375.00 | | |
| 29362UAD6 | ENTEGRIS INC | 3.625% 01 May 2029 | 26 Oct 2021 | 28 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | |
| 70,000.000 | 1.000000 NJGP | Local | 100.750000 | 1,254.65 | 0.00 | 0.00 | 70,525.00 | | |
| | | Base | 100.750000 | 1,254.65 | 0.00 | 0.00 | 70,525.00 | | |
| | | | 27 Oct 2021 | 29 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/DTC | | | |
| 70,000.000 | 1.000000 NJGP | Local | 100.625000 | 1,261.70 | 0.00 | 0.00 | 70,437.50 | | |
| | | Base | 100.625000 | 1,261.70 | 0.00 | 0.00 | 70,437.50 | | |
| 29362UAD6 Total | | | | | | | | | |
| 140,000.000 | | Local | | 2,516.35 | 0.00 | 0.00 | 140,962.50 | | |
| | | Base | | 2,516.35 | 0.00 | 0.00 | 140,962.50 | | |
| 30251GBA4 | FMG RESOURCES AUG 2006 | 4.5% 15 Sep 2027 | 28 Oct 2021 | OPEN | CREDIT SUISSE SECURITIES (USA) LLC | 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 Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| 897,000.000 | 1.000000 NJGR | Local | 105.000000 | 5,157.75 | 0.00 | 0.00 | 941,850.00 | | | |
| | | Base | 105.000000 | 5,157.75 | 0.00 | 0.00 | 941,850.00 | | | |
| 344849AA2 | FOOT LOCKER INC | 4% 01 Oct 2029 | 30 Sep 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| 25,000.000 | 1.000000 NJFX | Local | 100.125000 | 0.00 | 0.00 | 0.00 | 25,031.25 | | | |
| | | Base | 100.125000 | 0.00 | 0.00 | 0.00 | 25,031.25 | | | |
| | | | 30 Sep 2021 | CANCEL | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | | | |
| -25,000.000 | 1.000000 NJFX | Local | 100.125000 | 0.00 | 0.00 | 0.00 | -25,031.25 | | | |
| | | Base | 100.125000 | 0.00 | 0.00 | 0.00 | -25,031.25 | | | |
| | | | 30 Sep 2021 | | 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 | | | |
| | | | 30 Sep 2021 | CANCEL | 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 | | | |
| 344849AA2 | FOOT LOCKER INC | 4% 01 Oct 2029 | 19 Oct 2021 | 21 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | | |
| 25,000.000 | 1.000000 NJGP | Local | 99.750000 | 44.44 | 0.00 | 0.00 | 24,937.50 | | | |
| | | Base | 99.750000 | 44.44 | 0.00 | 0.00 | 24,937.50 | | | |
| | | | 20 Oct 2021 | 22 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | | |
| 25,000.000 | 1.000000 NJGP | Local | 100.000000 | 47.22 | 0.00 | 0.00 | 25,000.00 | | | |
| | | Base | 100.000000 | 47.22 | 0.00 | 0.00 | 25,000.00 | | | |
| | | | 22 Oct 2021 | 26 Oct 2021 | STIFEL NICOLAUS + CO INC | USD/DTC | | | | |
| 25,000.000 | 1.000000 NJGP | Local | 100.000000 | 58.33 | 0.00 | 0.00 | 25,000.00 | | | |
| | | Base | 100.000000 | 58.33 | 0.00 | 0.00 | 25,000.00 | | | |
| | | | 25 Oct 2021 | 27 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | | |
| 25,000.000 | 1.000000 NJGP | Local | 99.750000 | 61.11 | 0.00 | 0.00 | 24,937.50 | | | |
| | | Base | 99.750000 | 61.11 | 0.00 | 0.00 | 24,937.50 | | | |
| 344849AA2 Total | | | | | | | | | | |
| 100,000.000 | | Local | | 211.10 | 0.00 | 0.00 | 99,875.00 | | | |
| | | Base | | 211.10 | 0.00 | 0.00 | 99,875.00 | | | |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|-------------------------------------|---------|---------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| 345397B51 | FORD MOTOR CREDIT CO LLC | 2.9% | 16 Feb 2028 | 29 Oct 2021 | OPEN | | MARKETAXESS CORPORATION | USD/DTC | |
| 350,000.000 | 1.000000 NJFJ | | Local | 99.208000 | | 2,142.78 | 0.00 | 0.00 | 347,228.00 |
| | | | Base | 99.208000 | | 2,142.78 | 0.00 | 0.00 | 347,228.00 |
| 354613AK7 | FRANKLIN RESOURCES INC | 2.85% | 30 Mar 2025 | 13 Oct 2021 | 15 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | |
| 5,000,000.000 | 1.000000 NJFH | | Local | 105.751000 | | 5,937.50 | 0.00 | 0.00 | 5,287,550.00 |
| | | | Base | 105.751000 | | 5,937.50 | 0.00 | 0.00 | 5,287,550.00 |
| | | | | 14 Oct 2021 | 18 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | |
| 5,000,000.000 | 1.000000 NJFH | | Local | 105.898000 | | 7,125.00 | 0.00 | 0.00 | 5,294,900.00 |
| | | | Base | 105.898000 | | 7,125.00 | 0.00 | 0.00 | 5,294,900.00 |
| | | | | 18 Oct 2021 | 20 Oct 2021 | | TRUIST SECURITIES, INC. | USD/DTC | |
| 7,000,000.000 | 1.000000 NJFH | | Local | 105.454000 | | 11,083.33 | 0.00 | 0.00 | 7,381,780.00 |
| | | | Base | 105.454000 | | 11,083.33 | 0.00 | 0.00 | 7,381,780.00 |
| 354613AK7 Total | | | | | | | | | |
| 17,000,000.000 | | | Local | | | 24,145.83 | 0.00 | 0.00 | 17,964,230.00 |
| | | | Base | | | 24,145.83 | 0.00 | 0.00 | 17,964,230.00 |
| 35908MAB6 | FRONTIER COMMUNICATIONS | 6% | 15 Jan 2030 | 05 Oct 2021 | 13 Oct 2021 | | J P MORGAN SECURITIES INC | USD/DTC | |
| 39,000.000 | 1.000000 NJGS | | Local | 100.375000 | | 0.00 | 0.00 | 0.00 | 39,146.25 |
| | | | Base | 100.375000 | | 0.00 | 0.00 | 0.00 | 39,146.25 |
| 35908MAB6 | FRONTIER COMMUNICATIONS | 6% | 15 Jan 2030 | 05 Oct 2021 | 13 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | | Local | 100.187500 | | 0.00 | 0.00 | 0.00 | 25,046.88 |
| | | | Base | 100.187500 | | 0.00 | 0.00 | 0.00 | 25,046.88 |
| | | | | 07 Oct 2021 | 13 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 |
| 35908MAB6 Total | | | | | | | | | |
| 89,000.000 | | | Local | | | 0.00 | 0.00 | 0.00 | 89,255.63 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 89,255.63 |
| 36168QAL8 | GFL ENVIRONMENTAL INC | 4% | 01 Aug 2028 | 15 Oct 2021 | 19 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | 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 Proceeds | | |
| | Units/Original Face | | | | | | | | | |
| | 175,000.000 | 1.000000 NJFX | Local | 99.000000 | | 1,516.67 | 0.00 | 0.00 | 173,250.00 | |
| | | | Base | 99.000000 | | 1,516.67 | 0.00 | 0.00 | 173,250.00 | |
| 36237HAA9 | G III APPAREL GROUP LTD 7.875% 15 Aug 2025 | | | 08 Oct 2021 | 13 Oct 2021 | BARCLAYS CAPITAL INC | USD/DTC | | | |
| | 135,000.000 | 1.000000 NJGR | Local | 107.750000 | | 1,712.81 | 0.00 | 0.00 | 145,462.50 | |
| | | | Base | 107.750000 | | 1,712.81 | 0.00 | 0.00 | 145,462.50 | |
| | | | | 14 Oct 2021 | 18 Oct 2021 | SMBC NIKKO SECURITIES AMERICA, INC. | USD/DTC | | | |
| | 115,000.000 | 1.000000 NJGR | Local | 107.250000 | | 1,584.84 | 0.00 | 0.00 | 123,337.50 | |
| | | | Base | 107.250000 | | 1,584.84 | 0.00 | 0.00 | 123,337.50 | |
| | | | | 25 Oct 2021 | 27 Oct 2021 | WELLS FARGO SECURITIES, LLC | USD/DTC | | | |
| | 60,000.000 | 1.000000 NJGR | Local | 107.095000 | | 945.00 | 0.00 | 0.00 | 64,257.00 | |
| | | | Base | 107.095000 | | 945.00 | 0.00 | 0.00 | 64,257.00 | |
| | | | | 26 Oct 2021 | 28 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 65,000.000 | 1.000000 NJGR | Local | 107.090000 | | 1,037.97 | 0.00 | 0.00 | 69,608.50 | |
| | | | Base | 107.090000 | | 1,037.97 | 0.00 | 0.00 | 69,608.50 | |
| | | | | 27 Oct 2021 | 29 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 10,000.000 | 1.000000 NJGR | Local | 106.938000 | | 161.88 | 0.00 | 0.00 | 10,693.80 | |
| | | | Base | 106.938000 | | 161.88 | 0.00 | 0.00 | 10,693.80 | |
| 36237HAA9 Total | 385,000.000 | | Local | | | 5,442.50 | 0.00 | 0.00 | 413,359.30 | |
| | | | Base | | | 5,442.50 | 0.00 | 0.00 | 413,359.30 | |
| 369604BQ5 | GENERAL ELECTRIC CO 1% 29 Dec 2049 | | | 27 Oct 2021 | 29 Oct 2021 | SUMRIDGE PARTNERS LLC | USD/DTC | | | |
| | 85,000.000 | 1.000000 NJGS | Local | 97.625000 | | 358.00 | 0.00 | 0.00 | 82,981.25 | |
| | | | Base | 97.625000 | | 358.00 | 0.00 | 0.00 | 82,981.25 | |
| | | | | 27 Oct 2021 | 29 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 10,000.000 | 1.000000 NJGS | Local | 97.750000 | | 42.12 | 0.00 | 0.00 | 9,775.00 | |
| | | | Base | 97.750000 | | 42.12 | 0.00 | 0.00 | 9,775.00 | |
| | | | | 27 Oct 2021 | 29 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | | | |
| | 10,000.000 | 1.000000 NJGS | Local | 97.750000 | | 42.12 | 0.00 | 0.00 | 9,775.00 | |
| | | | Base | 97.750000 | | 42.12 | 0.00 | 0.00 | 9,775.00 | |

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| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
|------------------------|---------------------------|--------------------|-------------|-------------|-------------------------------------|--------------|---------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| Units/Original Face | | | | | | | |
| | | 27 Oct 2021 | 29 Oct 2021 | | UBS AG | USD/DTC | |
| 90,000.000 | 1.000000 NJGS | Local | 97.650000 | 379.06 | 0.00 | 0.00 | 87,885.00 |
| | | Base | 97.650000 | 379.06 | 0.00 | 0.00 | 87,885.00 |
| 369604BQ5 Total | | | | | | | |
| 195,000.000 | | Local | | 821.30 | 0.00 | 0.00 | 190,416.25 |
| | | Base | | 821.30 | 0.00 | 0.00 | 190,416.25 |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC | 1% 01 May 2029 | 26 Oct 2021 | 28 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| 10,000,000.000 | 1.000000 NJFH | Local | 111.754000 | 207,630.83 | 0.00 | 0.00 | 11,175,400.00 |
| | | Base | 111.754000 | 207,630.83 | 0.00 | 0.00 | 11,175,400.00 |
| | | | 28 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 38,000,000.000 | 1.000000 NJFH | Local | 111.818000 | 0.00 | 0.00 | 0.00 | 42,490,840.00 |
| | | Base | 111.818000 | 0.00 | 0.00 | 0.00 | 42,490,840.00 |
| 38141GWZ3 Total | | | | | | | |
| 48,000,000.000 | | Local | | 207,630.83 | 0.00 | 0.00 | 53,666,240.00 |
| | | Base | | 207,630.83 | 0.00 | 0.00 | 53,666,240.00 |
| 38141GXC4 | GOLDMAN SACHS GROUP INC | 2.6% 07 Feb 2030 | 28 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 40,000,000.000 | 1.000000 NJFH | Local | 101.685000 | 242,666.67 | 0.00 | 0.00 | 40,674,000.00 |
| | | Base | 101.685000 | 242,666.67 | 0.00 | 0.00 | 40,674,000.00 |
| 38141GYK4 | GOLDMAN SACHS GROUP INC | 1% 21 Jul 2042 | 28 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 25,000,000.000 | 1.000000 NJFH | Local | 100.252000 | 201,944.44 | 0.00 | 0.00 | 25,063,000.00 |
| | | Base | 100.252000 | 201,944.44 | 0.00 | 0.00 | 25,063,000.00 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 26 Oct 2021 | OPEN | 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 |
| 389286AA3 | GRAY ESCROW II INC | 5.375% 15 Nov 2031 | 27 Oct 2021 | OPEN | WELLS FARGO SECURITIES LLC | USD/DTC | |
| 500,000.000 | 1.000000 NJFJ | Local | 101.000000 | 0.00 | 0.00 | 0.00 | 505,000.00 |
| | | Base | 101.000000 | 0.00 | 0.00 | 0.00 | 505,000.00 |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|-------------------------------------|--------------|---------|--------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| 389286AA3 Total | | | | | | | | | |
| | 525,000.000 | | Local | | | 0.00 | 0.00 | 0.00 | 530,125.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 530,125.00 |
| 389375AL0 | GRAY TELEVISION INC | 4.75% | 15 Oct 2030 | 28 Oct 2021 | OPEN | WELLS FARGO SECURITIES LLC | | USD/DTC | |
| | 150,000.000 | 1.000000 | NJGP | Local | 98.500000 | 316.67 | 0.00 | 0.00 | 147,750.00 |
| | | | | Base | 98.500000 | 316.67 | 0.00 | 0.00 | 147,750.00 |
| 398545AA1 | GRINDING MED/MOLY COP | 7.375% | 15 Dec 2023 | 12 Oct 2021 | 13 Oct 2021 | 1 CALLED BONDS | | USD/DTC | |
| | 550,000.000 | 1.000000 | NJFJ | Local | 101.844000 | 13,182.81 | 0.00 | 0.00 | 560,142.00 |
| | | | | Base | 101.844000 | 13,182.81 | 0.00 | 0.00 | 560,142.00 |
| 398545AA1 | GRINDING MED/MOLY COP | 7.375% | 15 Dec 2023 | 12 Oct 2021 | 13 Oct 2021 | 1 CALLED BONDS | | USD/DTC | |
| | 50,000.000 | 1.000000 | NJFX | Local | 101.844000 | 1,198.44 | 0.00 | 0.00 | 50,922.00 |
| | | | | Base | 101.844000 | 1,198.44 | 0.00 | 0.00 | 50,922.00 |
| 398545AA1 | GRINDING MED/MOLY COP | 7.375% | 15 Dec 2023 | 12 Oct 2021 | 13 Oct 2021 | 1 CALLED BONDS | | USD/DTC | |
| | 1,058,000.000 | 1.000000 | NJGS | Local | 101.844000 | 25,358.94 | 0.00 | 0.00 | 1,077,509.52 |
| | | | | Base | 101.844000 | 25,358.94 | 0.00 | 0.00 | 1,077,509.52 |
| 398545AA1 | GRINDING MED/MOLY COP | 7.375% | 15 Dec 2023 | 12 Oct 2021 | 13 Oct 2021 | 1 CALLED BONDS | | USD/DTC | |
| | 630,000.000 | 1.000000 | NJGQ | Local | 101.844000 | 15,100.31 | 0.00 | 0.00 | 641,617.20 |
| | | | | Base | 101.844000 | 15,100.31 | 0.00 | 0.00 | 641,617.20 |
| 398545AA1 Total | | | | | | | | | |
| | 2,288,000.000 | | Local | | | 54,840.50 | 0.00 | 0.00 | 2,330,190.72 |
| | | | Base | | | 54,840.50 | 0.00 | 0.00 | 2,330,190.72 |
| 398905AN9 | GROUP 1 AUTOMOTIVE INC | 4% | 15 Aug 2028 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | | USD/DTC | |
| | 100,000.000 | 1.000000 | NJFJ | Local | 100.718000 | 777.78 | 0.00 | 0.00 | 100,718.00 |
| | | | | Base | 100.718000 | 777.78 | 0.00 | 0.00 | 100,718.00 |
| 40390FAA8 | HCRX INVESTMENTS HOLDCO | 4.5% | 01 Aug 2029 | 29 Oct 2021 | 29 Oct 2021 | CALLED BONDS | | USD/DTC | |
| | 125,000.000 | 1.000000 | NJFX | Local | 100.000000 | 1,406.25 | 0.00 | 0.00 | 125,000.00 |
| | | | | Base | 100.000000 | 1,406.25 | 0.00 | 0.00 | 125,000.00 |
| 40390FAA8 | HCRX INVESTMENTS HOLDCO | 4.5% | 01 Aug 2029 | 29 Oct 2021 | 29 Oct 2021 | CALLED BONDS | | 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 Proceeds | | |
| | Units/Original Face | | | | | | | | | |
| | 126,000.000 | 1.000000 NJGQ | Local | 100.000000 | 1,417.50 | 0.00 | 0.00 | 126,000.00 | | |
| | | | Base | 100.000000 | 1,417.50 | 0.00 | 0.00 | 126,000.00 | | |
| 40390FAA8 Total | 251,000.000 | | Local | | 2,823.75 | 0.00 | 0.00 | 251,000.00 | | |
| | | | Base | | 2,823.75 | 0.00 | 0.00 | 251,000.00 | | |
| 412690AF6 | VERICAST CORP | 8.375% 15 Aug 2022 | | 27 Aug 2021 | CANCEL | EXCHANGE OFFER | USD/DTC | | | |
| | -585,000.000 | 1.000000 NJFJ | Local | 103.260170 | -2,177.50 | 0.00 | 0.00 | -604,072.00 | | |
| | | | Base | 103.260170 | -2,177.50 | 0.00 | 0.00 | -604,072.00 | | |
| | | | | 27 Aug 2021 | 02 Sep 2021 | EXCHANGE OFFER | USD/DTC | | | |
| | 585,000.000 | 1.000000 NJFJ | Local | 103.233376 | 2,177.50 | 0.00 | 0.00 | 603,915.25 | | |
| | | | Base | 103.233376 | 2,177.50 | 0.00 | 0.00 | 603,915.25 | | |
| 412690AF6 Total | 0.000 | | Local | | 0.00 | 0.00 | 0.00 | -156.75 | | |
| | | | Base | | 0.00 | 0.00 | 0.00 | -156.75 | | |
| 42226AAA5 | HEALTHEQUITY INC | 4.5% 01 Oct 2029 | | 14 Oct 2021 | 18 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJGP | Local | 101.375000 | 31.25 | 0.00 | 0.00 | 25,343.75 | | |
| | | | Base | 101.375000 | 31.25 | 0.00 | 0.00 | 25,343.75 | | |
| 42704LAA2 | HERC HOLDINGS INC | 5.5% 15 Jul 2027 | | 05 Oct 2021 | 07 Oct 2021 | BOFA SECURITIES INC | USD/DTC | | | |
| | 217,000.000 | 1.000000 NJGS | Local | 104.875000 | 2,718.53 | 0.00 | 0.00 | 227,578.75 | | |
| | | | Base | 104.875000 | 2,718.53 | 0.00 | 0.00 | 227,578.75 | | |
| | | | | 07 Oct 2021 | 12 Oct 2021 | BOFA SECURITIES INC | USD/DTC | | | |
| | 40,000.000 | 1.000000 NJGS | Local | 105.000000 | 531.67 | 0.00 | 0.00 | 42,000.00 | | |
| | | | Base | 105.000000 | 531.67 | 0.00 | 0.00 | 42,000.00 | | |
| | | | | 08 Oct 2021 | 13 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 230,000.000 | 1.000000 NJGS | Local | 104.875000 | 3,092.22 | 0.00 | 0.00 | 241,212.50 | | |
| | | | Base | 104.875000 | 3,092.22 | 0.00 | 0.00 | 241,212.50 | | |
| | | | | 13 Oct 2021 | 15 Oct 2021 | CITIGROUP GLOBAL MARKETS INC. | USD/DTC | | | |
| | 194,000.000 | 1.000000 NJGS | Local | 104.750000 | 2,667.50 | 0.00 | 0.00 | 203,215.00 | | |
| | | | Base | 104.750000 | 2,667.50 | 0.00 | 0.00 | 203,215.00 | | |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|-------------------------------------|---------|---------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Sh | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| 42704LAA2 Total | | | | | | | | | |
| 681,000.000 | | | Local | | | 9,009.92 | 0.00 | 0.00 | 714,006.25 |
| | | | Base | | | 9,009.92 | 0.00 | 0.00 | 714,006.25 |
| 438516BU9 | HONEYWELL INTERNATIONAL | 2.7% | 15 Aug 2029 | 27 Oct 2021 | 29 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 10,000,000.000 | 1.000000 NJFH | | Local | 105.989000 | | 55,500.00 | 0.00 | 0.00 | 10,598,900.00 |
| | | | Base | 105.989000 | | 55,500.00 | 0.00 | 0.00 | 10,598,900.00 |
| 438516CF1 | HONEYWELL INTERNATIONAL | 1.75% | 01 Sep 2031 | 27 Oct 2021 | 29 Oct 2021 | | WELLS FARGO SECURITIES LLC | USD/DTC | |
| 10,000,000.000 | 1.000000 NJFH | | Local | 97.242000 | | 35,486.11 | 0.00 | 0.00 | 9,724,200.00 |
| | | | Base | 97.242000 | | 35,486.11 | 0.00 | 0.00 | 9,724,200.00 |
| 450913AF5 | IAMGOLD CORP | 5.75% | 15 Oct 2028 | 20 Oct 2021 | 22 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 25,000.000 | 1.000000 NJGP | | Local | 98.500000 | | 27.95 | 0.00 | 0.00 | 24,625.00 |
| | | | Base | 98.500000 | | 27.95 | 0.00 | 0.00 | 24,625.00 |
| | | | | 22 Oct 2021 | 26 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 25,000.000 | 1.000000 NJGP | | Local | 98.375000 | | 43.92 | 0.00 | 0.00 | 24,593.75 |
| | | | Base | 98.375000 | | 43.92 | 0.00 | 0.00 | 24,593.75 |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 25,000.000 | 1.000000 NJGP | | Local | 98.250000 | | 47.92 | 0.00 | 0.00 | 24,562.50 |
| | | | Base | 98.250000 | | 47.92 | 0.00 | 0.00 | 24,562.50 |
| | | | | 28 Oct 2021 | OPEN | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 25,000.000 | 1.000000 NJGP | | Local | 98.250000 | | 63.89 | 0.00 | 0.00 | 24,562.50 |
| | | | Base | 98.250000 | | 63.89 | 0.00 | 0.00 | 24,562.50 |
| 450913AF5 Total | | | | | | | | | |
| 100,000.000 | | | Local | | | 183.68 | 0.00 | 0.00 | 98,343.75 |
| | | | Base | | | 183.68 | 0.00 | 0.00 | 98,343.75 |
| 459058GL1 | INTL BK RECON + DEVELOP | 3% | 27 Sep 2023 | 18 Oct 2021 | 22 Oct 2021 | 2 | GOLDMAN SACHS + CO LLC | USD/FED | |
| 25,000,000.000 | 1.000000 NJFH | | Local | 104.888000 | | 47,916.67 | 0.00 | 0.00 | 26,222,000.00 |
| | | | Base | 104.888000 | | 47,916.67 | 0.00 | 0.00 | 26,222,000.00 |
| 46647PBE5 | JPMORGAN CHASE + CO | 1% | 15 Oct 2030 | 29 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | 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 Proceeds | | |
| | Units/Original Face | | | | | | | | | |
| | 50,000,000.000 | 1.000000 NJFH | Local | 102.455000 | | 64,670.83 | 0.00 | 0.00 | 51,227,500.00 | |
| | | | Base | 102.455000 | | 64,670.83 | 0.00 | 0.00 | 51,227,500.00 | |
| 47232MAF9 | JEFFERIES FIN LLC / JFIN | | 5% 15 Aug 2028 | 13 Oct 2021 | 15 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 427,000.000 | 1.000000 NJGQ | Local | 101.750000 | | 4,270.00 | 0.00 | 0.00 | 434,472.50 | |
| | | | Base | 101.750000 | | 4,270.00 | 0.00 | 0.00 | 434,472.50 | |
| 48088LAB3 | JOSEPH T RYERSON + SON I | | 8.5% 01 Aug 2028 | 18 Oct 2021 | 20 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | | | |
| | 261,000.000 | 1.000000 NJGQ | Local | 112.160000 | | 4,868.38 | 0.00 | 0.00 | 292,737.60 | |
| | | | Base | 112.160000 | | 4,868.38 | 0.00 | 0.00 | 292,737.60 | |
| 48123VAF9 | ZIFF DAVIS INC | | 4.625% 15 Oct 2030 | 07 Oct 2021 | | TENDER OFFER | USD/DTC | | | |
| | 39,000.000 | 1.000000 NJFX | Local | 103.000000 | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| | | | Base | 103.000000 | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| | | | | 07 Oct 2021 | CANCEL | TENDER OFFER | USD/DTC | | | |
| | -39,000.000 | 1.000000 NJFX | Local | 103.000000 | | -886.84 | 0.00 | 0.00 | -40,170.00 | |
| | | | Base | 103.000000 | | -886.84 | 0.00 | 0.00 | -40,170.00 | |
| | | | | 07 Oct 2021 | 12 Oct 2021 | TENDER OFFER | USD/DTC | | | |
| | 39,000.000 | 1.000000 NJFX | Local | 103.000000 | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| | | | Base | 103.000000 | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| 48123VAF9 Total | 39,000.000 | | Local | | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| | | | Base | | | 886.84 | 0.00 | 0.00 | 40,170.00 | |
| 48666KAV1 | KB HOME | | 7.625% 15 May 2023 | 27 Oct 2021 | 29 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 250,000.000 | 1.000000 NJFJ | Local | 106.470000 | | 8,684.03 | 0.00 | 0.00 | 266,175.00 | |
| | | | Base | 106.470000 | | 8,684.03 | 0.00 | 0.00 | 266,175.00 | |
| 50168QAD7 | LABL INC | | 8.25% 01 Nov 2029 | 22 Oct 2021 | 29 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 39,000.000 | 1.000000 NJGS | Local | 100.125000 | | 0.00 | 0.00 | 0.00 | 39,048.75 | |
| | | | Base | 100.125000 | | 0.00 | 0.00 | 0.00 | 39,048.75 | |
| 50190EAA2 | LCM INVESTMENTS HOLDINGS | | 4.875% 01 May 2029 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 300,000.000 | 1.000000 NJFJ | Local | 102.443000 | | 7,231.25 | 0.00 | 0.00 | 307,329.00 | |

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|--------------------------------|---------------------------|---------------|------|------------|-------------|-------------|-------------|------------------------------------|--------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds |
| | Units/Original Face | | | | | | | | |
| | | | Base | 102.443000 | | 7,231.25 | 0.00 | 0.00 | 307,329.00 |
| 50190EAB0 | LCM INVESTMENTS HOLDINGS | | | 4.875% | 01 May 2029 | 04 Oct 2021 | 13 Oct 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC |
| | 25,000.000 | 1.000000 | NJFX | Local | 101.992400 | 561.98 | 0.00 | 0.00 | 25,498.10 |
| | | | Base | 101.992400 | | 561.98 | 0.00 | 0.00 | 25,498.10 |
| 50190EAB0 | LCM INVESTMENTS HOLDINGS | | | 4.875% | 01 May 2029 | 04 Oct 2021 | 13 Oct 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC |
| | 75,000.000 | 1.000000 | NJGP | Local | 101.992373 | 1,685.94 | 0.00 | 0.00 | 76,494.28 |
| | | | Base | 101.992373 | | 1,685.94 | 0.00 | 0.00 | 76,494.28 |
| 50190EAB0 Total | 100,000.000 | | | Local | | 2,247.92 | 0.00 | 0.00 | 101,992.38 |
| | | | Base | | | 2,247.92 | 0.00 | 0.00 | 101,992.38 |
| 50201DAA1 | LCPR SR SECURED FIN DAC | | | 6.75% | 15 Oct 2027 | 26 Oct 2021 | 28 Oct 2021 | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC |
| | 257,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 626.44 | 0.00 | 0.00 | 271,135.00 |
| | | | Base | 105.500000 | | 626.44 | 0.00 | 0.00 | 271,135.00 |
| | | | | | 27 Oct 2021 | 29 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC |
| | 200,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 525.00 | 0.00 | 0.00 | 211,000.00 |
| | | | Base | 105.500000 | | 525.00 | 0.00 | 0.00 | 211,000.00 |
| | | | | | 27 Oct 2021 | 29 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC |
| | 202,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 530.25 | 0.00 | 0.00 | 213,110.00 |
| | | | Base | 105.500000 | | 530.25 | 0.00 | 0.00 | 213,110.00 |
| | | | | | 28 Oct 2021 | OPEN | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC |
| | 228,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 684.00 | 0.00 | 0.00 | 240,540.00 |
| | | | Base | 105.500000 | | 684.00 | 0.00 | 0.00 | 240,540.00 |
| 50201DAA1 Total | 887,000.000 | | | Local | | 2,365.69 | 0.00 | 0.00 | 935,785.00 |
| | | | Base | | | 2,365.69 | 0.00 | 0.00 | 935,785.00 |
| 502160AN4 | LSB INDUSTRIES | | | 6.25% | 15 Oct 2028 | 15 Oct 2021 | 19 Oct 2021 | JEFFERIES LLC | USD/DTC |
| | 25,000.000 | 1.000000 | NJGP | Local | 101.000000 | 21.70 | 0.00 | 0.00 | 25,250.00 |
| | | | Base | 101.000000 | | 21.70 | 0.00 | 0.00 | 25,250.00 |

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|--------------------------------|---------------------------|---------------|--------|-------------|-------------|-------------|--------------------------|------------------|-------------|--------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | | Net Proceeds |
| | Units/Original Face | | | | | | | | | |
| | | | | 18 Oct 2021 | 20 Oct 2021 | | JEFFERIES LLC | | USD/DTC | |
| | 50,000.000 | 1.000000 | NJGP | Local | 100.875000 | 52.08 | | 0.00 | 0.00 | 50,437.50 |
| | | | | Base | 100.875000 | 52.08 | | 0.00 | 0.00 | 50,437.50 |
| | | | | 20 Oct 2021 | 22 Oct 2021 | | JEFFERIES LLC | | USD/DTC | |
| | 25,000.000 | 1.000000 | NJGP | Local | 100.950000 | 34.72 | | 0.00 | 0.00 | 25,237.50 |
| | | | | Base | 100.950000 | 34.72 | | 0.00 | 0.00 | 25,237.50 |
| 502160AN4 Total | 100,000.000 | | | Local | | 108.50 | | 0.00 | 0.00 | 100,925.00 |
| | | | | Base | | 108.50 | | 0.00 | 0.00 | 100,925.00 |
| 50221DAA7 | LSF11 A5 HOLDCO LLC | | 6.625% | 15 Oct 2029 | 25 Oct 2021 | 27 Oct 2021 | RBC CAPITAL MARKETS, LLC | | USD/DTC | |
| | 50,000.000 | 1.000000 | NJGP | Local | 100.125000 | 128.82 | | 0.00 | 0.00 | 50,062.50 |
| | | | | Base | 100.125000 | 128.82 | | 0.00 | 0.00 | 50,062.50 |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | RBC CAPITAL MARKETS, LLC | | USD/DTC | |
| | 25,000.000 | 1.000000 | NJGP | Local | 100.125000 | 64.41 | | 0.00 | 0.00 | 25,031.25 |
| | | | | Base | 100.125000 | 64.41 | | 0.00 | 0.00 | 25,031.25 |
| | | | | 26 Oct 2021 | 28 Oct 2021 | | RBC CAPITAL MARKETS, LLC | | USD/DTC | |
| | 25,000.000 | 1.000000 | NJGP | Local | 99.875000 | 69.01 | | 0.00 | 0.00 | 24,968.75 |
| | | | | Base | 99.875000 | 69.01 | | 0.00 | 0.00 | 24,968.75 |
| 50221DAA7 Total | 100,000.000 | | | Local | | 262.24 | | 0.00 | 0.00 | 100,062.50 |
| | | | | Base | | 262.24 | | 0.00 | 0.00 | 100,062.50 |
| 526057BY9 | LENNAR CORP | | 4.125% | 15 Jan 2022 | 15 Oct 2021 | 15 Oct 2021 | CALLED BONDS | | USD/DTC | |
| | 515,000.000 | 1.000000 | NJGR | Local | 100.000000 | 5,310.94 | | 0.00 | 0.00 | 515,000.00 |
| | | | | Base | 100.000000 | 5,310.94 | | 0.00 | 0.00 | 515,000.00 |
| 55616XAF4 | MACY S RETAIL HLDGS LLC | | 3.875% | 15 Jan 2022 | 15 Oct 2021 | 15 Oct 2021 | CALLED BONDS | | USD/DTC | |
| | 41,000.000 | 1.000000 | NJFJ | Local | 100.000000 | 397.19 | | 0.00 | 0.00 | 41,000.00 |
| | | | | Base | 100.000000 | 397.19 | | 0.00 | 0.00 | 41,000.00 |
| 55617LAP7 | MACY S RETAIL HLDGS LLC | | 5.875% | 01 Apr 2029 | 01 Oct 2021 | 05 Oct 2021 | JEFFERIES LLC | | 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 Proceeds | |
| Units/Original Face | | | | | | | |
| 5,000.000 | 1.000000 NJGR | Local | 108.375000 | 3.26 | 0.00 | 5,418.75 | |
| | | Base | 108.375000 | 3.26 | 0.00 | 5,418.75 | |
| | | | 19 Oct 2021 | 21 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 45,000.000 | 1.000000 NJGR | Local | 106.960000 | 146.88 | 0.00 | 48,132.00 | |
| | | Base | 106.960000 | 146.88 | 0.00 | 48,132.00 | |
| | | | 19 Oct 2021 | 21 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 10,000.000 | 1.000000 NJGR | Local | 107.000000 | 32.64 | 0.00 | 10,700.00 | |
| | | Base | 107.000000 | 32.64 | 0.00 | 10,700.00 | |
| | | | 20 Oct 2021 | 22 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 5,000.000 | 1.000000 NJGR | Local | 107.187500 | 17.14 | 0.00 | 5,359.38 | |
| | | Base | 107.187500 | 17.14 | 0.00 | 5,359.38 | |
| | | | 20 Oct 2021 | 22 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 50,000.000 | 1.000000 NJGR | Local | 107.000000 | 171.35 | 0.00 | 53,500.00 | |
| | | Base | 107.000000 | 171.35 | 0.00 | 53,500.00 | |
| | | | 22 Oct 2021 | 26 Oct 2021 | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 15,000.000 | 1.000000 NJGR | Local | 107.115500 | 61.20 | 0.00 | 16,067.33 | |
| | | Base | 107.115500 | 61.20 | 0.00 | 16,067.33 | |
| | | | 25 Oct 2021 | 27 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 5,000.000 | 1.000000 NJGR | Local | 106.865000 | 21.22 | 0.00 | 5,343.25 | |
| | | Base | 106.865000 | 21.22 | 0.00 | 5,343.25 | |
| | | | 26 Oct 2021 | 28 Oct 2021 | BARCLAYS CAPITAL INC | USD/DTC | |
| 10,000.000 | 1.000000 NJGR | Local | 106.970000 | 44.06 | 0.00 | 10,697.00 | |
| | | Base | 106.970000 | 44.06 | 0.00 | 10,697.00 | |
| | | | 27 Oct 2021 | 29 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 35,000.000 | 1.000000 NJGR | Local | 106.750000 | 159.93 | 0.00 | 37,362.50 | |
| | | Base | 106.750000 | 159.93 | 0.00 | 37,362.50 | |
| | | | 27 Oct 2021 | 29 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | |
| 8,000.000 | 1.000000 NJGR | Local | 106.625000 | 36.56 | 0.00 | 8,530.00 | |
| | | Base | 106.625000 | 36.56 | 0.00 | 8,530.00 | |

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| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
|------------------------|---------------------------|-------------|-------------|-------------|----------------------------------|----------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| Units/Original Face | | | | | | | |
| | | 28 Oct 2021 | OPEN | | GOLDMAN SACHS + CO LLC | USD/DTC | |
| 25,000.000 | 1.000000 NJGR | Local | 106.750000 | 122.40 | 0.00 | 0.00 | 26,687.50 |
| | | Base | 106.750000 | 122.40 | 0.00 | 0.00 | 26,687.50 |
| | | 28 Oct 2021 | OPEN | | STATE STREET GLOBAL MARKETS, LLC | USD/DTC | |
| 27,000.000 | 1.000000 NJGR | Local | 106.687500 | 132.19 | 0.00 | 0.00 | 28,805.63 |
| | | Base | 106.687500 | 132.19 | 0.00 | 0.00 | 28,805.63 |
| 55617LAP7 Total | | | | | | | |
| 240,000.000 | | Local | | 948.83 | 0.00 | 0.00 | 256,603.34 |
| | | Base | | 948.83 | 0.00 | 0.00 | 256,603.34 |
| 57164PAG1 | MARRIOTT OWNERSHIP RESOR | 6.125% | 15 Sep 2025 | 10 Oct 2021 | | CALLED BONDS | USD/DTC |
| 13,000.000 | 1.000000 NJFX | Local | 103.063000 | 320.71 | 0.00 | 0.00 | 13,398.19 |
| | | Base | 103.063000 | 320.71 | 0.00 | 0.00 | 13,398.19 |
| | | 10 Oct 2021 | CANCEL | | | CALLED BONDS | USD/DTC |
| -13,000.000 | 1.000000 NJFX | Local | 103.063000 | -320.71 | 0.00 | 0.00 | -13,398.19 |
| | | Base | 103.063000 | -320.71 | 0.00 | 0.00 | -13,398.19 |
| 57164PAG1 | MARRIOTT OWNERSHIP RESOR | 6.125% | 15 Sep 2025 | 10 Oct 2021 | | CALLED BONDS | USD/DTC |
| 312,000.000 | 1.000000 NJGQ | Local | 103.063000 | 7,697.08 | 0.00 | 0.00 | 321,556.56 |
| | | Base | 103.063000 | 7,697.08 | 0.00 | 0.00 | 321,556.56 |
| | | 10 Oct 2021 | CANCEL | | | CALLED BONDS | USD/DTC |
| -312,000.000 | 1.000000 NJGQ | Local | 103.063000 | -7,697.08 | 0.00 | 0.00 | -321,556.56 |
| | | Base | 103.063000 | -7,697.08 | 0.00 | 0.00 | -321,556.56 |
| 57164PAG1 | MARRIOTT OWNERSHIP RESOR | 6.125% | 15 Sep 2025 | 10 Oct 2021 | 15 Oct 2021 | 5 CALLED BONDS | USD/DTC |
| 13,000.000 | 1.000000 NJFX | Local | 106.347076 | 320.71 | 0.00 | 0.00 | 13,825.12 |
| | | Base | 106.347076 | 320.71 | 0.00 | 0.00 | 13,825.12 |
| 57164PAG1 | MARRIOTT OWNERSHIP RESOR | 6.125% | 15 Sep 2025 | 10 Oct 2021 | 15 Oct 2021 | 5 CALLED BONDS | USD/DTC |
| 312,000.000 | 1.000000 NJGQ | Local | 106.347041 | 7,697.08 | 0.00 | 0.00 | 331,802.77 |
| | | Base | 106.347041 | 7,697.08 | 0.00 | 0.00 | 331,802.77 |

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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 | | | | | | | | | |
| 57164PAG1 Total | | | | | | | | | |
| | 325,000.000 | | Local | | | | 8,017.79 | 0.00 | 345,627.89 |
| | | | Base | | | | 8,017.79 | 0.00 | 345,627.89 |
| 575385AD1 | MASONITE INTERNATIONAL C | 5.375% 01 Feb 2028 | 27 Oct 2021 | 29 Oct 2021 | BARCLAYS CAPITAL INC. | USD/DTC | | | |
| | 75,000.000 | 1.000000 NJFX | Local | 105.000000 | 985.42 | 0.00 | 0.00 | 78,750.00 | |
| | | | Base | 105.000000 | 985.42 | 0.00 | 0.00 | 78,750.00 | |
| 58502BAC0 | MEDNAX INC | 6.25% 15 Jan 2027 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 285,000.000 | 1.000000 NJFJ | Local | 105.057000 | 4,947.92 | 0.00 | 0.00 | 299,412.45 | |
| | | | Base | 105.057000 | 4,947.92 | 0.00 | 0.00 | 299,412.45 | |
| 589433AC5 | MEREDITH CORP | 6.5% 01 Jul 2025 | 23 Sep 2021 | 30 Sep 2021 | EXCHANGE OFFER (NON CASH) | USD/DTC | | | |
| | 545,000.000 | 1.000000 NJGS | Local | 100.000000 | 8,757.85 | 0.00 | 0.00 | 545,000.00 | |
| | | | Base | 100.000000 | 8,757.85 | 0.00 | 0.00 | 545,000.00 | |
| 589433AD3 | MEREDITH CORP | 6.5% 01 Jul 2025 | 05 Oct 2021 | 07 Oct 2021 | BOFA SECURITIES INC | USD/DTC | | | |
| | 145,000.000 | 1.000000 NJGS | Local | 107.125000 | 2,513.33 | 0.00 | 0.00 | 155,331.25 | |
| | | | Base | 107.125000 | 2,513.33 | 0.00 | 0.00 | 155,331.25 | |
| 60783XAA2 | MODIVCARE ESCROW ISSUER | 5% 01 Oct 2029 | 12 Oct 2021 | 13 Oct 2021 | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 188,000.000 | 1.000000 NJGQ | Local | 103.063000 | 1,279.44 | 0.00 | 0.00 | 193,758.44 | |
| | | | Base | 103.063000 | 1,279.44 | 0.00 | 0.00 | 193,758.44 | |
| 6174468L6 | MORGAN STANLEY | 1% 22 Jan 2031 | 29 Oct 2021 | OPEN | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 50,000,000.000 | 1.000000 NJFH | Local | 102.082000 | 374,861.11 | 0.00 | 0.00 | 51,041,000.00 | |
| | | | Base | 102.082000 | 374,861.11 | 0.00 | 0.00 | 51,041,000.00 | |
| 624758AF5 | MUELLER WATER PRODUCTS | 4% 15 Jun 2029 | 12 Oct 2021 | 13 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 128,000.000 | 1.000000 NJGQ | Local | 102.400000 | 1,920.00 | 0.00 | 0.00 | 131,072.00 | |
| | | | Base | 102.400000 | 1,920.00 | 0.00 | 0.00 | 131,072.00 | |
| 62482BAA0 | MOZART DEBT MERGER SUB | 3.875% 01 Apr 2029 | 30 Sep 2021 | | J P MORGAN SECURITIES INC | USD/DTC | | | |
| | 28,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 28,000.00 | |
| | | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 28,000.00 | |

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| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
|------------------------|---------------------------|-------------|-------------|-------------|-------------------------------------|--------------|--------------|
| Shares/Par/Contracts | Exchange Rate Fund | Price | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| Units/Original Face | | | | | | | |
| | | 30 Sep 2021 | CANCEL | | J P MORGAN SECURITIES INC | USD/DTC | |
| -28,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -28,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -28,000.00 |
| | | 30 Sep 2021 | | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | |
| 21,000.000 | 1.000000 NJGS | Local | 99.796000 | 0.00 | 0.00 | 0.00 | 20,957.16 |
| | | Base | 99.796000 | 0.00 | 0.00 | 0.00 | 20,957.16 |
| | | 30 Sep 2021 | CANCEL | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | |
| -21,000.000 | 1.000000 NJGS | Local | 99.796000 | 0.00 | 0.00 | 0.00 | -20,957.16 |
| | | Base | 99.796000 | 0.00 | 0.00 | 0.00 | -20,957.16 |
| | | 30 Sep 2021 | | | J P MORGAN SECURITIES INC | USD/DTC | |
| 86,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | 86,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | 86,000.00 |
| | | 30 Sep 2021 | CANCEL | | J P MORGAN SECURITIES INC | USD/DTC | |
| -86,000.000 | 1.000000 NJGS | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -86,000.00 |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -86,000.00 |
| | | 01 Oct 2021 | | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | |
| 29,000.000 | 1.000000 NJGS | Local | 100.093000 | 0.00 | 0.00 | 0.00 | 29,026.97 |
| | | Base | 100.093000 | 0.00 | 0.00 | 0.00 | 29,026.97 |
| | | 01 Oct 2021 | CANCEL | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | |
| -29,000.000 | 1.000000 NJGS | Local | 100.093000 | 0.00 | 0.00 | 0.00 | -29,026.97 |
| | | Base | 100.093000 | 0.00 | 0.00 | 0.00 | -29,026.97 |
| | | 01 Oct 2021 | 01 Oct 2021 | | STATE STREET BANK AND TRUST COMPANY | USD/DTC | |
| 29,000.000 | 1.000000 NJGS | Local | 100.093000 | 0.00 | 0.00 | 0.00 | 29,026.97 |
| | | Base | 100.093000 | 0.00 | 0.00 | 0.00 | 29,026.97 |
| 62482BAA0 Total | | | | | | | |
| 29,000.000 | | Local | | 0.00 | 0.00 | 0.00 | 29,026.97 |
| | | Base | | 0.00 | 0.00 | 0.00 | 29,026.97 |
| 62482BAB8 | MOZART DEBT MERGER SUB | 5.25% | 01 Oct 2029 | 30 Sep 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | Local | 101.500000 | 0.00 | 0.00 | 0.00 | 25,375.00 |

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|--------------------------------|---------------------------|---------------|--------|-------------|-------------|-------------|-------------------------------------|------------------|--------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds |
| | Units/Original Face | | | | | | | | |
| | | | Base | 101.500000 | | 0.00 | 0.00 | 0.00 | 25,375.00 |
| | | | | 30 Sep 2021 | CANCEL | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| | -25,000.000 | 1.000000 | NJFX | Local | 101.500000 | 0.00 | 0.00 | 0.00 | -25,375.00 |
| | | | Base | 101.500000 | | 0.00 | 0.00 | 0.00 | -25,375.00 |
| 62482BAB8 Total | | | | | | | | | |
| | 0.000 | | Local | | | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | Base | | | 0.00 | 0.00 | 0.00 | 0.00 |
| 62913TAJ1 | NGL ENRGY PART LP/FIN CO | | 7.5% | 01 Nov 2023 | 21 Oct 2021 | 25 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| | 26,000.000 | 1.000000 | NJGQ | Local | 97.000000 | 942.50 | 0.00 | 0.00 | 25,220.00 |
| | | | Base | 97.000000 | | 942.50 | 0.00 | 0.00 | 25,220.00 |
| 629377CC4 | NRG ENERGY INC | | 6.625% | 15 Jan 2027 | 06 Oct 2021 | 06 Oct 2021 | CALLED BONDS | USD/DTC | |
| | 128,000.000 | 1.000000 | NJGQ | Local | 103.313000 | 1,908.00 | 0.00 | 0.00 | 132,240.64 |
| | | | Base | 103.313000 | | 1,908.00 | 0.00 | 0.00 | 132,240.64 |
| 629377CC4 | NRG ENERGY INC | | 6.625% | 15 Jan 2027 | 06 Oct 2021 | 06 Oct 2021 | CALLED BONDS | USD/DTC | |
| | 505,000.000 | 1.000000 | NJGP | Local | 103.313000 | 7,527.66 | 0.00 | 0.00 | 521,730.65 |
| | | | Base | 103.313000 | | 7,527.66 | 0.00 | 0.00 | 521,730.65 |
| 629377CC4 Total | | | | | | | | | |
| | 633,000.000 | | Local | | | 9,435.66 | 0.00 | 0.00 | 653,971.29 |
| | | | Base | | | 9,435.66 | 0.00 | 0.00 | 653,971.29 |
| 62943WAE9 | CLEARWAY ENERGY OP LLC | | 5% | 15 Sep 2026 | 24 Oct 2021 | 25 Oct 2021 | 1 CALLED BONDS | USD/DTC | |
| | 425,000.000 | 1.000000 | NJFX | Local | 102.500000 | 2,302.08 | 0.00 | 0.00 | 435,625.00 |
| | | | Base | 102.500000 | | 2,302.08 | 0.00 | 0.00 | 435,625.00 |
| 63530QAH2 | NATIONAL CINEMEDIA LLC | | 5.75% | 15 Aug 2026 | 04 Oct 2021 | 06 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | |
| | 650,000.000 | 1.000000 | NJGP | Local | 83.250000 | 5,294.79 | 0.00 | 0.00 | 541,125.00 |
| | | | Base | 83.250000 | | 5,294.79 | 0.00 | 0.00 | 541,125.00 |
| 63530QAJ8 | NATIONAL CINEMEDIA LLC | | 5.875% | 15 Apr 2028 | 04 Oct 2021 | 06 Oct 2021 | CANTOR FITZGERALD + CO | USD/DTC | |
| | 100,000.000 | 1.000000 | NJGP | Local | 94.250000 | 2,790.63 | 0.00 | 0.00 | 94,250.00 |
| | | | Base | 94.250000 | | 2,790.63 | 0.00 | 0.00 | 94,250.00 |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|--------------------|-------------|-------------|-----------|-------------------------------------|------------------|---------------|--|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| | Units/Original Face | | | | | | | | |
| 644274AF9 | NEW ENTERPRISE STONE + L | 6.25% 15 Mar 2026 | 06 Oct 2021 | | | TENDER OFFER | USD/DTC | | |
| | 600,000.000 | 1.000000 NJFJ | 103.440000 | Local | 2,395.83 | 0.00 | 0.00 | 620,640.00 | |
| | | | 103.440000 | Base | 2,395.83 | 0.00 | 0.00 | 620,640.00 | |
| | | | 06 Oct 2021 | CANCEL | | TENDER OFFER | USD/DTC | | |
| | -600,000.000 | 1.000000 NJFJ | 103.440000 | Local | -2,395.83 | 0.00 | 0.00 | -620,640.00 | |
| | | | 103.440000 | Base | -2,395.83 | 0.00 | 0.00 | -620,640.00 | |
| 644274AF9 | NEW ENTERPRISE STONE + L | 6.25% 15 Mar 2026 | 06 Oct 2021 | | | TENDER OFFER | USD/DTC | | |
| | 200,000.000 | 1.000000 NJFX | 103.440000 | Local | 798.61 | 0.00 | 0.00 | 206,880.00 | |
| | | | 103.440000 | Base | 798.61 | 0.00 | 0.00 | 206,880.00 | |
| | | | 06 Oct 2021 | CANCEL | | TENDER OFFER | USD/DTC | | |
| | -200,000.000 | 1.000000 NJFX | 103.440000 | Local | -798.61 | 0.00 | 0.00 | -206,880.00 | |
| | | | 103.440000 | Base | -798.61 | 0.00 | 0.00 | -206,880.00 | |
| 644274AF9 | NEW ENTERPRISE STONE + L | 6.25% 15 Mar 2026 | 06 Oct 2021 | 08 Oct 2021 | | TENDER OFFER | USD/DTC | | |
| | 600,000.000 | 1.000000 NJFJ | 103.440000 | Local | 2,395.83 | 0.00 | 0.00 | 620,640.00 | |
| | | | 103.440000 | Base | 2,395.83 | 0.00 | 0.00 | 620,640.00 | |
| 644274AF9 | NEW ENTERPRISE STONE + L | 6.25% 15 Mar 2026 | 06 Oct 2021 | 08 Oct 2021 | | TENDER OFFER | USD/DTC | | |
| | 200,000.000 | 1.000000 NJFX | 103.440000 | Local | 798.61 | 0.00 | 0.00 | 206,880.00 | |
| | | | 103.440000 | Base | 798.61 | 0.00 | 0.00 | 206,880.00 | |
| 644274AF9 Total | 800,000.000 | | | Local | 3,194.44 | 0.00 | 0.00 | 827,520.00 | |
| | | | | Base | 3,194.44 | 0.00 | 0.00 | 827,520.00 | |
| 644274AH5 | NEW ENTERPRISE STONE + L | 5.25% 15 Jul 2028 | 21 Oct 2021 | 25 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| | 500,000.000 | 1.000000 NJFJ | 101.407000 | Local | 1,239.58 | 0.00 | 0.00 | 507,035.00 | |
| | | | 101.407000 | Base | 1,239.58 | 0.00 | 0.00 | 507,035.00 | |
| 651333DP8 | PROVINCE OF NEWFOUNDLAND | 9% 15 Oct 2021 | 15 Oct 2021 | 15 Oct 2021 | | MATURITY | USD/DTC | | |
| | 32,000,000.000 | 1.000000 NJFH | 100.000000 | Local | 0.00 | 0.00 | 0.00 | 32,000,000.00 | |
| | | | 100.000000 | Base | 0.00 | 0.00 | 0.00 | 32,000,000.00 | |
| 65343HAA9 | NEXSTAR MEDIA INC | 5.625% 15 Jul 2027 | 13 Oct 2021 | 15 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | |

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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 | | | | | | | | | |
| | 85,000.000 | 1.000000 | NJGR | Local | 105.890000 | 1,195.31 | 0.00 | 0.00 | 90,006.50 | |
| | | | | Base | 105.890000 | 1,195.31 | 0.00 | 0.00 | 90,006.50 | |
| 65409QBH4 | NIELSEN FINANCE LLC/CO | | | 4.5% | 15 Jul 2029 | 15 Oct 2021 | 19 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC |
| | 150,000.000 | 1.000000 | NJGP | Local | 98.375000 | 2,643.75 | 0.00 | 0.00 | 147,562.50 | |
| | | | | Base | 98.375000 | 2,643.75 | 0.00 | 0.00 | 147,562.50 | |
| 65409QBK7 | NIELSEN FINANCE LLC/CO | | | 4.75% | 15 Jul 2031 | 15 Oct 2021 | 19 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC |
| | 125,000.000 | 1.000000 | NJGP | Local | 98.375000 | 2,325.52 | 0.00 | 0.00 | 122,968.75 | |
| | | | | Base | 98.375000 | 2,325.52 | 0.00 | 0.00 | 122,968.75 | |
| 66981QAA4 | BRUNDAGE BONE CONCRETE | | | 6% | 01 Feb 2026 | 18 Oct 2021 | 21 Oct 2021 | | MARKETAXESS CORPORATION | USD/DTC |
| | 250,000.000 | 1.000000 | NJFJ | Local | 104.875000 | 3,333.33 | 0.00 | 0.00 | 262,187.50 | |
| | | | | Base | 104.875000 | 3,333.33 | 0.00 | 0.00 | 262,187.50 | |
| 67054KAA7 | ALTICE FRANCE SA | | | 7.375% | 01 May 2026 | 07 Oct 2021 | 07 Oct 2021 | | CALLED BONDS | USD/DTC |
| | 572,000.000 | 1.000000 | NJFJ | Local | 103.688000 | 9,608.81 | 0.00 | 0.00 | 593,095.36 | |
| | | | | Base | 103.688000 | 9,608.81 | 0.00 | 0.00 | 593,095.36 | |
| 67054KAA7 | ALTICE FRANCE SA | | | 7.375% | 01 May 2026 | 07 Oct 2021 | 07 Oct 2021 | | CALLED BONDS | USD/DTC |
| | 517,000.000 | 1.000000 | NJGQ | Local | 103.688000 | 8,684.88 | 0.00 | 0.00 | 536,066.96 | |
| | | | | Base | 103.688000 | 8,684.88 | 0.00 | 0.00 | 536,066.96 | |
| 67054KAA7 | ALTICE FRANCE SA | | | 7.375% | 01 May 2026 | 07 Oct 2021 | 07 Oct 2021 | | CALLED BONDS | USD/DTC |
| | 451,000.000 | 1.000000 | NJGR | Local | 103.688000 | 7,576.17 | 0.00 | 0.00 | 467,632.88 | |
| | | | | Base | 103.688000 | 7,576.17 | 0.00 | 0.00 | 467,632.88 | |
| 67054KAA7 | ALTICE FRANCE SA | | | 7.375% | 01 May 2026 | 07 Oct 2021 | 07 Oct 2021 | | CALLED BONDS | USD/DTC |
| | 2,105,000.000 | 1.000000 | NJGP | Local | 103.688000 | 35,361.08 | 0.00 | 0.00 | 2,182,632.40 | |
| | | | | Base | 103.688000 | 35,361.08 | 0.00 | 0.00 | 2,182,632.40 | |
| 67054KAA7 Total | 3,645,000.000 | | | Local | | 61,230.94 | 0.00 | 0.00 | 3,779,427.60 | |
| | | | | Base | | 61,230.94 | 0.00 | 0.00 | 3,779,427.60 | |
| 67059TAG0 | NUSTAR LOGISTICS LP | | | 5.75% | 01 Oct 2025 | 21 Oct 2021 | 25 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC |
| | 200,000.000 | 1.000000 | NJFJ | Local | 107.591000 | 766.67 | 0.00 | 0.00 | 215,182.00 | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|-------------|-------------------------------------|------------------------|--------------|------|-------------------|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| | Units/Original Face | | | | | | | | | |
| | | | Base | 107.591000 | | | 766.67 | 0.00 | 0.00 | 215,182.00 |
| 68163PAA2 | INTRADO CORP | 8.5% 15 Oct 2025 | 15 Oct 2021 | 19 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | | |
| | 350,000.000 | 1.000000 NJGP | Local | 99.000000 | | 330.56 | 0.00 | 0.00 | | 346,500.00 |
| | | | Base | 99.000000 | | 330.56 | 0.00 | 0.00 | | 346,500.00 |
| | | | | 18 Oct 2021 | 20 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 205,000.000 | 1.000000 NJGP | Local | 99.000000 | | 242.01 | 0.00 | 0.00 | | 202,950.00 |
| | | | Base | 99.000000 | | 242.01 | 0.00 | 0.00 | | 202,950.00 |
| | | | | 25 Oct 2021 | 27 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 320,000.000 | 1.000000 NJGP | Local | 98.780000 | | 906.67 | 0.00 | 0.00 | | 316,096.00 |
| | | | Base | 98.780000 | | 906.67 | 0.00 | 0.00 | | 316,096.00 |
| 68163PAA2 Total | 875,000.000 | | Local | | | 1,479.24 | 0.00 | 0.00 | | 865,546.00 |
| | | | Base | | | 1,479.24 | 0.00 | 0.00 | | 865,546.00 |
| 682189AQ8 | ON SEMICONDUCTOR CORP | 3.875% 01 Sep 2028 | 15 Oct 2021 | 19 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | |
| | 175,000.000 | 1.000000 NJFX | Local | 102.375000 | | 904.17 | 0.00 | 0.00 | | 179,156.25 |
| | | | Base | 102.375000 | | 904.17 | 0.00 | 0.00 | | 179,156.25 |
| 68404LAA0 | OPTION CARE HEALTH INC | 4.375% 31 Oct 2029 | 27 Oct 2021 | 29 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJFX | Local | 100.500000 | | 6.08 | 0.00 | 0.00 | | 25,125.00 |
| | | | Base | 100.500000 | | 6.08 | 0.00 | 0.00 | | 25,125.00 |
| 698813AA0 | PAPA JOHN S INTERNATIONA | 3.875% 15 Sep 2029 | 15 Oct 2021 | 19 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | | |
| | 25,000.000 | 1.000000 NJFX | Local | 99.250000 | | 94.18 | 0.00 | 0.00 | | 24,812.50 |
| | | | Base | 99.250000 | | 94.18 | 0.00 | 0.00 | | 24,812.50 |
| 713448DP0 | PEPSICO INC | 3.45% 06 Oct 2046 | 20 Oct 2021 | 25 Oct 2021 | | TENDER OFFER | USD/DTC | | | |
| | 15,000,000.000 | 1.000000 NJFH | Local | 108.695000 | | 27,312.50 | 0.00 | 0.00 | | 16,304,250.00 |
| | | | Base | 108.695000 | | 27,312.50 | 0.00 | 0.00 | | 16,304,250.00 |
| 71647NAZ2 | PETROBRAS GLOBAL FINANCE | 5.75% 01 Feb 2029 | 12 Oct 2021 | 14 Oct 2021 | | JEFFERIES LLC | USD/EUR | | | |
| | 335,000.000 | 1.000000 NJGR | Local | 111.000000 | | 3,906.01 | 0.00 | 0.00 | | 371,850.00 |
| | | | Base | 111.000000 | | 3,906.01 | 0.00 | 0.00 | | 371,850.00 |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|-------------------------------------|---------|------------|--|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| 72815LAA5 | PLAYTIKA HOLDING CORP | 4.25% | 15 Mar 2029 | 27 Oct 2021 | 29 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 100,000.000 | 1.000000 NJGQ | | Local | 100.333000 | | 519.44 | 0.00 | 0.00 | 100,333.00 | |
| | | | Base | 100.333000 | | 519.44 | 0.00 | 0.00 | 100,333.00 | |
| 73179PAM8 | AVIENT CORP | 5.75% | 15 May 2025 | 27 Oct 2021 | 29 Oct 2021 | | BNP PARIBAS SECURITIES BOND | USD/DTC | | |
| 260,000.000 | 1.000000 NJGQ | | Local | 104.963000 | | 6,810.56 | 0.00 | 0.00 | 272,903.80 | |
| | | | Base | 104.963000 | | 6,810.56 | 0.00 | 0.00 | 272,903.80 | |
| 74052HAA2 | PREMIER ENTERTAINMENT SU | 5.625% | 01 Sep 2029 | 26 Oct 2021 | 28 Oct 2021 | | DEUTSCHE BANK SECURITIES INC | USD/DTC | | |
| 150,000.000 | 1.000000 NJGP | | Local | 102.000000 | | 1,593.75 | 0.00 | 0.00 | 153,000.00 | |
| | | | Base | 102.000000 | | 1,593.75 | 0.00 | 0.00 | 153,000.00 | |
| 74166MAB2 | PRIME SECSRVC BRW/FINANC | 5.25% | 15 Apr 2024 | 21 Oct 2021 | 25 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 700,000.000 | 1.000000 NJFJ | | Local | 106.347000 | | 7,145.83 | 0.00 | 0.00 | 744,429.00 | |
| | | | Base | 106.347000 | | 7,145.83 | 0.00 | 0.00 | 744,429.00 | |
| 74168LAA4 | PRIMO WATER HOLDINGS INC | 4.375% | 30 Apr 2029 | 18 Oct 2021 | 20 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 173,000.000 | 1.000000 NJGQ | | Local | 99.650000 | | 3,574.13 | 0.00 | 0.00 | 172,394.50 | |
| | | | Base | 99.650000 | | 3,574.13 | 0.00 | 0.00 | 172,394.50 | |
| 750236AW1 | RADIAN GROUP INC | 4.875% | 15 Mar 2027 | 21 Oct 2021 | 25 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 450,000.000 | 1.000000 NJFJ | | Local | 109.451000 | | 2,437.50 | 0.00 | 0.00 | 492,529.50 | |
| | | | Base | 109.451000 | | 2,437.50 | 0.00 | 0.00 | 492,529.50 | |
| 75281ABH1 | RANGE RESOURCES CORP | 8.25% | 15 Jan 2029 | 13 Oct 2021 | 15 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 90,000.000 | 1.000000 NJGR | | Local | 112.875000 | | 1,856.25 | 0.00 | 0.00 | 101,587.50 | |
| | | | Base | 112.875000 | | 1,856.25 | 0.00 | 0.00 | 101,587.50 | |
| | | | | 13 Oct 2021 | 15 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 65,000.000 | 1.000000 NJGR | | Local | 112.875000 | | 1,340.63 | 0.00 | 0.00 | 73,368.75 | |
| | | | Base | 112.875000 | | 1,340.63 | 0.00 | 0.00 | 73,368.75 | |
| | | | | 14 Oct 2021 | 18 Oct 2021 | | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | | |
| 70,000.000 | 1.000000 NJGR | | Local | 112.875000 | | 1,491.88 | 0.00 | 0.00 | 79,012.50 | |
| | | | Base | 112.875000 | | 1,491.88 | 0.00 | 0.00 | 79,012.50 | |

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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 | | | | | | | |

75281ABH1 Total

| | | | | | | | |
|-------------|--|--|-------|--|----------|------|------------|
| 225,000.000 | | | Local | | 4,688.76 | 0.00 | 253,968.75 |
| | | | Base | | 4,688.76 | 0.00 | 253,968.75 |

| | | | | | | | | |
|-----------|----------------------|----------|-------------|-------------|-------------|----------------|---------|------------|
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 25,000.000 | 1.000000 | NJFJ | Local | 103.000000 | 434.20 | 0.00 | 25,750.00 |
| | | | | Base | 103.000000 | 434.20 | 0.00 | 25,750.00 |
| | | | | 07 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | |
| | -25,000.000 | 1.000000 | NJFJ | Local | 103.000000 | -434.20 | 0.00 | -25,750.00 |
| | | | | Base | 103.000000 | -434.20 | 0.00 | -25,750.00 |
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 31,000.000 | 1.000000 | NJGS | Local | 103.000000 | 538.41 | 0.00 | 31,930.00 |
| | | | | Base | 103.000000 | 538.41 | 0.00 | 31,930.00 |
| | | | | 07 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | |
| | -31,000.000 | 1.000000 | NJGS | Local | 103.000000 | -538.41 | 0.00 | -31,930.00 |
| | | | | Base | 103.000000 | -538.41 | 0.00 | -31,930.00 |
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 25,000.000 | 1.000000 | NJFJ | Local | 103.000000 | 4.34 | 0.00 | 25,750.00 |
| | | | | Base | 103.000000 | 4.34 | 0.00 | 25,750.00 |
| | | | | 07 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | |
| | -25,000.000 | 1.000000 | NJFJ | Local | 103.000000 | -4.34 | 0.00 | -25,750.00 |
| | | | | Base | 103.000000 | -4.34 | 0.00 | -25,750.00 |
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | | CALLED BONDS | USD/DTC | |
| | 31,000.000 | 1.000000 | NJGS | Local | 103.000000 | 5.38 | 0.00 | 31,930.00 |
| | | | | Base | 103.000000 | 5.38 | 0.00 | 31,930.00 |
| | | | | 07 Oct 2021 | CANCEL | CALLED BONDS | USD/DTC | |
| | -31,000.000 | 1.000000 | NJGS | Local | 103.000000 | -5.38 | 0.00 | -31,930.00 |
| | | | | Base | 103.000000 | -5.38 | 0.00 | -31,930.00 |
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | 15 Oct 2021 | 8 CALLED BONDS | USD/DTC | |
| | 25,000.000 | 1.000000 | NJFJ | Local | 103.000000 | 434.19 | 0.00 | 25,750.00 |

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|--------------------------------|---------------------------|------------|-------------|-------------|-------------|------------------------------------|--------------|---------|------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | |
| Units/Original Face | | | | | | | | | |
| | Base | 103.000000 | | 434.19 | | 0.00 | | 0.00 | 25,750.00 |
| 75508EAB4 | RAYONIER AM PROD INC | 7.625% | 15 Jan 2026 | 07 Oct 2021 | 15 Oct 2021 | 8 CALLED BONDS | | USD/DTC | |
| 31,000.000 | 1.000000 NJGS | Local | 103.000000 | 538.40 | | 0.00 | | 0.00 | 31,930.00 |
| | Base | 103.000000 | | 538.40 | | 0.00 | | 0.00 | 31,930.00 |
| 75508EAB4 Total | | | | | | | | | |
| 56,000.000 | | Local | | 972.59 | | 0.00 | | 0.00 | 57,680.00 |
| | Base | | | 972.59 | | 0.00 | | 0.00 | 57,680.00 |
| 75606DAG6 | REALOGY GROUP/CO ISSUER | 9.375% | 01 Apr 2027 | 18 Oct 2021 | 20 Oct 2021 | BARCLAYS CAPITAL INC | | USD/DTC | |
| 666,000.000 | 1.000000 NJGQ | Local | 109.800000 | 3,295.31 | | 0.00 | | 0.00 | 731,268.00 |
| | Base | 109.800000 | | 3,295.31 | | 0.00 | | 0.00 | 731,268.00 |
| 75972AAD5 | RENEWABLE ENERGY GROUP I | 5.875% | 01 Jun 2028 | 27 Oct 2021 | 29 Oct 2021 | JANE STREET EXECUTION SERVICES LLC | | USD/DTC | |
| 80,000.000 | 1.000000 NJGS | Local | 105.125000 | 2,075.83 | | 0.00 | | 0.00 | 84,100.00 |
| | Base | 105.125000 | | 2,075.83 | | 0.00 | | 0.00 | 84,100.00 |
| 77289KAA3 | ROCKCLIFF ENERGY II LLC | 5.5% | 15 Oct 2029 | 07 Oct 2021 | 12 Oct 2021 | MARKETAXESS CORPORATION | | USD/DTC | |
| 5,000.000 | 1.000000 NJGR | Local | 102.000000 | 6.11 | | 0.00 | | 0.00 | 5,100.00 |
| | Base | 102.000000 | | 6.11 | | 0.00 | | 0.00 | 5,100.00 |
| | | | 14 Oct 2021 | 18 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | | USD/DTC | |
| 45,000.000 | 1.000000 NJGR | Local | 102.000000 | 96.25 | | 0.00 | | 0.00 | 45,900.00 |
| | Base | 102.000000 | | 96.25 | | 0.00 | | 0.00 | 45,900.00 |
| 77289KAA3 Total | | | | | | | | | |
| 50,000.000 | | Local | | 102.36 | | 0.00 | | 0.00 | 51,000.00 |
| | Base | | | 102.36 | | 0.00 | | 0.00 | 51,000.00 |
| 775631AD6 | ROLLER BEARING CO OF AME | 4.375% | 15 Oct 2029 | 01 Oct 2021 | 07 Oct 2021 | STIFEL NICOLAUS + CO 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 |
| 78397UAA8 | SCIL IV LLC / SCIL USA H | 5.375% | 01 Nov 2026 | 21 Oct 2021 | OPEN | J.P. MORGAN SECURITIES LLC | | USD/DTC | |
| 225,000.000 | 1.000000 NJGP | Local | 101.312500 | 0.00 | | 0.00 | | 0.00 | 227,953.13 |
| | Base | 101.312500 | | 0.00 | | 0.00 | | 0.00 | 227,953.13 |

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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 | | | | | | | | | | |
| 78454LAL4 | SM ENERGY CO | 5.625% | 01 Jun 2025 | 20 Oct 2021 | 22 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 50,000.000 | 1.000000 NJFX | | Local | 100.750000 | | 1,101.56 | 0.00 | 0.00 | 50,375.00 | |
| | | | Base | 100.750000 | | 1,101.56 | 0.00 | 0.00 | 50,375.00 | |
| 817565CF9 | SERVICE CORP INTL | 3.375% | 15 Aug 2030 | 21 Oct 2021 | 25 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 456,000.000 | 1.000000 NJGQ | | Local | 98.584989 | | 2,992.50 | 0.00 | 0.00 | 449,547.55 | |
| | | | Base | 98.584989 | | 2,992.50 | 0.00 | 0.00 | 449,547.55 | |
| 83545GBD3 | SONIC AUTOMOTIVE INC | 4.625% | 15 Nov 2029 | 15 Oct 2021 | 27 Oct 2021 | | BOFA SECURITIES INC | USD/DTC | | |
| 46,000.000 | 1.000000 NJGS | | Local | 100.750000 | | 0.00 | 0.00 | 0.00 | 46,345.00 | |
| | | | Base | 100.750000 | | 0.00 | 0.00 | 0.00 | 46,345.00 | |
| 83545GBE1 | SONIC AUTOMOTIVE INC | 4.875% | 15 Nov 2031 | 15 Oct 2021 | 27 Oct 2021 | | BOFA SECURITIES INC | USD/DTC | | |
| 46,000.000 | 1.000000 NJGS | | Local | 100.750000 | | 0.00 | 0.00 | 0.00 | 46,345.00 | |
| | | | Base | 100.750000 | | 0.00 | 0.00 | 0.00 | 46,345.00 | |
| 845467AQ2 | SOUTHWESTERN ENERGY CO | 5.375% | 01 Feb 2029 | 13 Oct 2021 | 15 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 209,000.000 | 1.000000 NJGQ | | Local | 106.625000 | | 2,309.16 | 0.00 | 0.00 | 222,846.25 | |
| | | | Base | 106.625000 | | 2,309.16 | 0.00 | 0.00 | 222,846.25 | |
| 846425AQ9 | SPANISH BROADCASTING SYS | 9.75% | 01 Mar 2026 | 25 Oct 2021 | 27 Oct 2021 | | PERSHING LLC | USD/DTC | | |
| 75,000.000 | 1.000000 NJFX | | Local | 104.875000 | | 1,137.50 | 0.00 | 0.00 | 78,656.25 | |
| | | | Base | 104.875000 | | 1,137.50 | 0.00 | 0.00 | 78,656.25 | |
| 85571BAU9 | STARWOOD PROPERTY TRUST | 3.625% | 15 Jul 2026 | 22 Oct 2021 | 26 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| 425,000.000 | 1.000000 NJGP | | Local | 100.000000 | | 4,365.10 | 0.00 | 0.00 | 425,000.00 | |
| | | | Base | 100.000000 | | 4,365.10 | 0.00 | 0.00 | 425,000.00 | |
| 85571BAU9 | STARWOOD PROPERTY TRUST | 3.625% | 15 Jul 2026 | 27 Oct 2021 | 29 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 25,000.000 | 1.000000 NJFX | | Local | 100.125000 | | 264.32 | 0.00 | 0.00 | 25,031.25 | |
| | | | Base | 100.125000 | | 264.32 | 0.00 | 0.00 | 25,031.25 | |
| | | | | 27 Oct 2021 | 29 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | |
| 25,000.000 | 1.000000 NJFX | | Local | 100.000000 | | 264.32 | 0.00 | 0.00 | 25,000.00 | |
| | | | Base | 100.000000 | | 264.32 | 0.00 | 0.00 | 25,000.00 | |

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|--------------------------------|---------------------------|---------------|------|--------------------|-------------|-------------|-------------------------------------|------------------|--------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds |
| | Units/Original Face | | | | | | | | |
| 85571BAU9 Total | | | | | | | | | |
| | 475,000.000 | | | | | | | | |
| | | | | | | 4,893.74 | 0.00 | 0.00 | 475,031.25 |
| | | | | | | 4,893.74 | 0.00 | 0.00 | 475,031.25 |
| 86745GAF0 | SUNNOVA ENERGY CORP | | | 5.875% 01 Sep 2026 | 15 Oct 2021 | 19 Oct 2021 | JANE STREET EXECUTION SERVICES, LLC | USD/DTC | |
| | 250,000.000 | 1.000000 | NJFJ | | Local | 102.934000 | 2,529.51 | 0.00 | 257,335.00 |
| | | | | | Base | 102.934000 | 2,529.51 | 0.00 | 257,335.00 |
| 86765LAL1 | SUNOCO LP/FINANCE CORP | | | 5.5% 15 Feb 2026 | 14 Oct 2021 | 15 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| | 75,000.000 | 1.000000 | NJFX | | Local | 102.990000 | 687.50 | 0.00 | 77,242.50 |
| | | | | | Base | 102.990000 | 687.50 | 0.00 | 77,242.50 |
| 86765LAL1 | SUNOCO LP/FINANCE CORP | | | 5.5% 15 Feb 2026 | 19 Oct 2021 | | TENDER OFFER | USD/DTC | |
| | 625,000.000 | 1.000000 | NJGP | | Local | 99.950000 | 6,206.60 | 0.00 | 624,687.50 |
| | | | | | Base | 99.950000 | 6,206.60 | 0.00 | 624,687.50 |
| | | | | | | 19 Oct 2021 | CANCEL | USD/DTC | |
| | -625,000.000 | 1.000000 | NJGP | | Local | 99.950000 | -6,206.60 | 0.00 | -624,687.50 |
| | | | | | Base | 99.950000 | -6,206.60 | 0.00 | -624,687.50 |
| | | | | | | 19 Oct 2021 | 20 Oct 2021 | USD/DTC | |
| | 625,000.000 | 1.000000 | NJGP | | Local | 99.950000 | 6,206.60 | 0.00 | 624,687.50 |
| | | | | | Base | 99.950000 | 6,206.60 | 0.00 | 624,687.50 |
| 86765LAL1 Total | | | | | | | | | |
| | 700,000.000 | | | | Local | | 6,894.10 | 0.00 | 701,930.00 |
| | | | | | Base | | 6,894.10 | 0.00 | 701,930.00 |
| 86765LAQ0 | SUNOCO LP/FINANCE CORP | | | 6% 15 Apr 2027 | 07 Oct 2021 | 12 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/DTC | |
| | 750,000.000 | 1.000000 | NJGR | | Local | 104.500000 | 22,125.00 | 0.00 | 783,750.00 |
| | | | | | Base | 104.500000 | 22,125.00 | 0.00 | 783,750.00 |
| 87264ABR5 | T MOBILE USA INC | | | 2.25% 15 Feb 2026 | 20 Oct 2021 | 22 Oct 2021 | TRUIST SECURITIES, INC. | USD/DTC | |
| | 250,000.000 | 1.000000 | NJGP | | Local | 100.625000 | 1,046.88 | 0.00 | 251,562.50 |
| | | | | | Base | 100.625000 | 1,046.88 | 0.00 | 251,562.50 |
| 87612BBT8 | TARGA RESOURCES PARTNERS | | | 4% 15 Jan 2032 | 21 Oct 2021 | 25 Oct 2021 | 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 Proceeds | |
| | Units/Original Face | | | | | | | | | |
| | 185,000.000 | 1.000000 | NJGR | Local | 103.500000 | 2,055.56 | 0.00 | 0.00 | 191,475.00 | |
| | | | | Base | 103.500000 | 2,055.56 | 0.00 | 0.00 | 191,475.00 | |
| 87612EBH8 | TARGET CORP | 3.375% | 15 Apr 2029 | 15 Oct 2021 | 19 Oct 2021 | | HSBC SECURITIES INC. | USD/DTC | | |
| | 5,000,000.000 | 1.000000 | NJFH | Local | 110.489000 | 1,875.00 | 0.00 | 0.00 | 5,524,450.00 | |
| | | | | Base | 110.489000 | 1,875.00 | 0.00 | 0.00 | 5,524,450.00 | |
| 87927YAA0 | TELECOM ITALIA SPA | 5.303% | 30 May 2024 | 28 Oct 2021 | OPEN | | SUMRIDGE PARTNERS LLC | USD/DTC | | |
| | 675,000.000 | 1.000000 | NJGR | Local | 106.625000 | 15,014.12 | 0.00 | 0.00 | 719,718.75 | |
| | | | | Base | 106.625000 | 15,014.12 | 0.00 | 0.00 | 719,718.75 | |
| 88023UAJ0 | TEMPUR SEALY INTL INC | 3.875% | 15 Oct 2031 | 08 Oct 2021 | 13 Oct 2021 | | J.P. MORGAN SECURITIES LLC | USD/DTC | | |
| | 250,000.000 | 1.000000 | NJFJ | Local | 99.756000 | 511.28 | 0.00 | 0.00 | 249,390.00 | |
| | | | | Base | 99.756000 | 511.28 | 0.00 | 0.00 | 249,390.00 | |
| 88033GCX6 | TENET HEALTHCARE CORP | 6.25% | 01 Feb 2027 | 26 Oct 2021 | 28 Oct 2021 | | BOFA SECURITIES INC | USD/DTC | | |
| | 89,000.000 | 1.000000 | NJGS | Local | 104.000000 | 1,344.27 | 0.00 | 0.00 | 92,560.00 | |
| | | | | Base | 104.000000 | 1,344.27 | 0.00 | 0.00 | 92,560.00 | |
| | | | | | 26 Oct 2021 | 28 Oct 2021 | WELLS FARGO SECURITIES, LLC | USD/DTC | | |
| | 51,000.000 | 1.000000 | NJGS | Local | 103.875000 | 770.31 | 0.00 | 0.00 | 52,976.25 | |
| | | | | Base | 103.875000 | 770.31 | 0.00 | 0.00 | 52,976.25 | |
| 88033GCX6 Total | 140,000.000 | | | Local | | 2,114.58 | 0.00 | 0.00 | 145,536.25 | |
| | | | | Base | | 2,114.58 | 0.00 | 0.00 | 145,536.25 | |
| 88159EAA1 | TERVITA CORP | 11% | 01 Dec 2025 | 07 Oct 2021 | 07 Oct 2021 | | CALLED BONDS | USD/DTC | | |
| | 94,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 3,619.00 | 0.00 | 0.00 | 99,170.00 | |
| | | | | Base | 105.500000 | 3,619.00 | 0.00 | 0.00 | 99,170.00 | |
| | | | | | 08 Oct 2021 | 08 Oct 2021 | CALLED BONDS | USD/DTC | | |
| | 23,000.000 | 1.000000 | NJGQ | Local | 105.500000 | 892.53 | 0.00 | 0.00 | 24,265.00 | |
| | | | | Base | 105.500000 | 892.53 | 0.00 | 0.00 | 24,265.00 | |

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|--------------------------------|---------------------------|--------------------|-------------|-------------|------------|------------------------------------|------------------|--------------|-------------|
| Asset ID | Security Name/Description | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr | |
| | Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | |
| | Units/Original Face | | | | | | | | |
| 88159EAA1 Total | | | | | | | | | |
| | 117,000.000 | | | | | | | | |
| | | | | Local | | 4,511.53 | 0.00 | 0.00 | 123,435.00 |
| | | | | Base | | 4,511.53 | 0.00 | 0.00 | 123,435.00 |
| 885160AA9 | THOR INDUSTRIES | 4% 15 Oct 2029 | 05 Oct 2021 | 14 Oct 2021 | | CANTOR FITZGERALD AND CO | USD/DTC | | |
| | 98,000.000 | 1.000000 NJGS | | | | | | | |
| | | | | Local | 100.125000 | 0.00 | 0.00 | 0.00 | 98,122.50 |
| | | | | Base | 100.125000 | 0.00 | 0.00 | 0.00 | 98,122.50 |
| | | | 05 Oct 2021 | 14 Oct 2021 | | BOFA SECURITIES, INC. | USD/DTC | | |
| | 177,000.000 | 1.000000 NJGS | | | | | | | |
| | | | | Local | 100.125000 | 0.00 | 0.00 | 0.00 | 177,221.25 |
| | | | | Base | 100.125000 | 0.00 | 0.00 | 0.00 | 177,221.25 |
| 885160AA9 Total | | | | | | | | | |
| | 275,000.000 | | | | | | | | |
| | | | | Local | | 0.00 | 0.00 | 0.00 | 275,343.75 |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 275,343.75 |
| 893647BE6 | TRANSDIGM INC | 6.25% 15 Mar 2026 | 26 Oct 2021 | 28 Oct 2021 | | CREDIT SUISSE SECURITIES (USA) LLC | USD/DTC | | |
| | 240,000.000 | 1.000000 NJGS | | | | | | | |
| | | | | Local | 104.500000 | 1,791.67 | 0.00 | 0.00 | 250,800.00 |
| | | | | Base | 104.500000 | 1,791.67 | 0.00 | 0.00 | 250,800.00 |
| 893647BL0 | TRANSDIGM INC | 5.5% 15 Nov 2027 | 12 Oct 2021 | 13 Oct 2021 | | GOLDMAN SACHS + CO LLC | USD/DTC | | |
| | 238,000.000 | 1.000000 NJGQ | | | | | | | |
| | | | | Local | 103.188000 | 5,381.44 | 0.00 | 0.00 | 245,587.44 |
| | | | | Base | 103.188000 | 5,381.44 | 0.00 | 0.00 | 245,587.44 |
| 893647BM8 | TRANSDIGM INC | 4.625% 15 Jan 2029 | 20 Sep 2021 | | | EXCHANGE OFFER (NON CASH) | USD/DTC | | |
| | 550,000.000 | 1.000000 NJFJ | | | | | | | |
| | | | | Local | 99.639672 | 4,875.52 | 0.00 | 0.00 | 548,018.20 |
| | | | | Base | 99.639672 | 4,875.52 | 0.00 | 0.00 | 548,018.20 |
| | | | 20 Sep 2021 | CANCEL | | EXCHANGE OFFER (NON CASH) | USD/DTC | | |
| | -550,000.000 | 1.000000 NJFJ | | | | | | | |
| | | | | Local | 99.639672 | -4,875.52 | 0.00 | 0.00 | -548,018.20 |
| | | | | Base | 99.639672 | -4,875.52 | 0.00 | 0.00 | -548,018.20 |
| 893647BM8 Total | | | | | | | | | |
| | 0.000 | | | | | | | | |
| | | | | Local | | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | Base | | 0.00 | 0.00 | 0.00 | 0.00 |
| 893647BP1 | TRANSDIGM INC | 4.625% 15 Jan 2029 | 29 Sep 2021 | CANCEL | | STATE STREET BANK AND TRUST CO. | 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 Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| -825,000.000 | 1.000000 NJFJ | Local | 99.834164 | -7,313.28 | 0.00 | 0.00 | -823,631.86 | | | |
| | | Base | 99.834164 | -7,313.28 | 0.00 | 0.00 | -823,631.86 | | | |
| 896215AH3 | TRIMAS CORP | 4.125% 15 Apr 2029 | 21 Oct 2021 | 25 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | | | | |
| 250,000.000 | 1.000000 NJFJ | Local | 102.213000 | 286.46 | 0.00 | 0.00 | 255,532.50 | | | |
| | | Base | 102.213000 | 286.46 | 0.00 | 0.00 | 255,532.50 | | | |
| 896818AS0 | TRIUMPH GROUP INC | 8.875% 01 Jun 2024 | 22 Oct 2021 | 22 Oct 2021 | CALLED BONDS | USD/DTC | | | | |
| 3,000.000 | 1.000000 NJFX | Local | 106.656000 | 104.28 | 0.00 | 0.00 | 3,199.68 | | | |
| | | Base | 106.656000 | 104.28 | 0.00 | 0.00 | 3,199.68 | | | |
| 896818AS0 | TRIUMPH GROUP INC | 8.875% 01 Jun 2024 | 22 Oct 2021 | 22 Oct 2021 | CALLED BONDS | USD/DTC | | | | |
| 15,000.000 | 1.000000 NJGQ | Local | 106.656000 | 521.41 | 0.00 | 0.00 | 15,998.40 | | | |
| | | Base | 106.656000 | 521.41 | 0.00 | 0.00 | 15,998.40 | | | |
| 896818AS0 Total | | | | | | | | | | |
| 18,000.000 | | Local | | 625.69 | 0.00 | 0.00 | 19,198.08 | | | |
| | | Base | | 625.69 | 0.00 | 0.00 | 19,198.08 | | | |
| 896945AA0 | TRIPADVISOR INC | 7% 15 Jul 2025 | 21 Oct 2021 | 25 Oct 2021 | JEFFERIES LLC | USD/DTC | | | | |
| 209,000.000 | 1.000000 NJGQ | Local | 106.434000 | 4,063.89 | 0.00 | 0.00 | 222,447.06 | | | |
| | | Base | 106.434000 | 4,063.89 | 0.00 | 0.00 | 222,447.06 | | | |
| 90171VAA3 | BALLY S CORP | 6.75% 01 Jun 2027 | 05 Oct 2021 | 05 Oct 2021 | CALLED BONDS | USD/DTC | | | | |
| 186,000.000 | 1.000000 NJFJ | Local | 109.074032 | 4,324.50 | 0.00 | 0.00 | 202,877.70 | | | |
| | | Base | 109.074032 | 4,324.50 | 0.00 | 0.00 | 202,877.70 | | | |
| 90171VAA3 | BALLY S CORP | 6.75% 01 Jun 2027 | 05 Oct 2021 | 05 Oct 2021 | CALLED BONDS | USD/DTC | | | | |
| 483,000.000 | 1.000000 NJGS | Local | 109.074033 | 11,229.75 | 0.00 | 0.00 | 526,827.58 | | | |
| | | Base | 109.074033 | 11,229.75 | 0.00 | 0.00 | 526,827.58 | | | |
| 90171VAA3 Total | | | | | | | | | | |
| 669,000.000 | | Local | | 15,554.25 | 0.00 | 0.00 | 729,705.28 | | | |
| | | Base | | 15,554.25 | 0.00 | 0.00 | 729,705.28 | | | |
| 90290MAD3 | US FOODS INC | 4.75% 15 Feb 2029 | 12 Oct 2021 | 13 Oct 2021 | BARCLAYS CAPITAL INC | USD/DTC | | | | |
| 122,000.000 | 1.000000 NJGQ | Local | 101.900000 | 933.64 | 0.00 | 0.00 | 124,318.00 | | | |

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|--------------------------------|---------------------------|----------|-------------|-------------|-------------|------------------|--------------------------------|------|---------|---------------|
| Asset ID | Security Name/Description | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per | Shr | | |
| Shares/Par/Contracts | Exchange Rate Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds | | | |
| Units/Original Face | | | | | | | | | | |
| | | Base | 101.900000 | | | 933.64 | | 0.00 | 0.00 | 124,318.00 |
| 90333LAT9 | US CONCRETE INC | 5.125% | 01 Mar 2029 | 29 Sep 2021 | CANCEL | | CALLED BONDS | | USD/DTC | |
| -210,000.000 | 1.000000 NJGP | Local | 109.430000 | | | -837.90 | | 0.00 | 0.00 | -229,803.00 |
| | | Base | 109.430000 | | | -837.90 | | 0.00 | 0.00 | -229,803.00 |
| 90333LAT9 | US CONCRETE INC | 5.125% | 01 Mar 2029 | 29 Sep 2021 | CANCEL | | CALLED BONDS | | USD/DTC | |
| -60,000.000 | 1.000000 NJFX | Local | 109.430000 | | | -239.40 | | 0.00 | 0.00 | -65,658.00 |
| | | Base | 109.430000 | | | -239.40 | | 0.00 | 0.00 | -65,658.00 |
| | | | | 29 Sep 2021 | 04 Oct 2021 | 5 | CALLED BONDS | | USD/DTC | |
| 60,000.000 | 1.000000 NJFX | Local | 110.942600 | | | 239.40 | | 0.00 | 0.00 | 66,565.56 |
| | | Base | 110.942600 | | | 239.40 | | 0.00 | 0.00 | 66,565.56 |
| 90333LAT9 | US CONCRETE INC | 5.125% | 01 Mar 2029 | 29 Sep 2021 | 04 Oct 2021 | 5 | CALLED BONDS | | USD/DTC | |
| 210,000.000 | 1.000000 NJGP | Local | 110.942609 | | | 837.90 | | 0.00 | 0.00 | 232,979.48 |
| | | Base | 110.942609 | | | 837.90 | | 0.00 | 0.00 | 232,979.48 |
| 90333LAT9 Total | | | | | | | | | | |
| 0.000 | | Local | | | | 0.00 | | 0.00 | 0.00 | 4,084.04 |
| | | Base | | | | 0.00 | | 0.00 | 0.00 | 4,084.04 |
| 907818FP8 | UNION PACIFIC CORP | 2.891% | 06 Apr 2036 | 01 Oct 2021 | 05 Oct 2021 | | EXCHANGE OFFER (NON CASH) | | USD/DTC | |
| 10,000,000.000 | 1.000000 NJFH | Local | 102.047238 | | | 143,746.94 | | 0.00 | 0.00 | 10,204,723.89 |
| | | Base | 102.047238 | | | 143,746.94 | | 0.00 | 0.00 | 10,204,723.89 |
| 911365BP8 | UNITED RENTALS NORTH AM | 3.75% | 15 Jan 2032 | 07 Oct 2021 | 12 Oct 2021 | | BARCLAYS CAPITAL INC | | USD/DTC | |
| 200,000.000 | 1.000000 NJGR | Local | 100.640000 | | | 1,229.17 | | 0.00 | 0.00 | 201,280.00 |
| | | Base | 100.640000 | | | 1,229.17 | | 0.00 | 0.00 | 201,280.00 |
| 912810FP8 | US TREASURY N/B | 5.375% | 15 Feb 2031 | 20 Oct 2021 | 21 Oct 2021 | | WELLS FARGO SECURITIES LLC | | USD/FED | |
| 1,869,000.000 | 1.000000 NJFM | Local | 133.156250 | | | 18,290.04 | | 0.00 | 0.00 | 2,488,690.31 |
| | | Base | 133.156250 | | | 18,290.04 | | 0.00 | 0.00 | 2,488,690.31 |
| 912810FT0 | US TREASURY N/B | 4.5% | 15 Feb 2036 | 20 Oct 2021 | 21 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | | USD/FED | |
| 18,131,000.000 | 1.000000 NJFM | Local | 135.429687 | | | 148,546.10 | | 0.00 | 0.00 | 24,554,756.64 |
| | | Base | 135.429687 | | | 148,546.10 | | 0.00 | 0.00 | 24,554,756.64 |

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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 | | | | | | | | | | |
| 912810RN0 | US TREASURY N/B | 2.875% | 15 Aug 2045 | 21 Oct 2021 | 22 Oct 2021 | AMHERST PIERPONT SECURITIES LLC | USD/FED | | | |
| 23,000,000.000 | 1.000000 NJFM | Local | 113.734375 | 122,187.50 | 0.00 | 0.00 | 26,158,906.25 | | | |
| | | Base | 113.734375 | 122,187.50 | 0.00 | 0.00 | 26,158,906.25 | | | |
| 912810SJ8 | US TREASURY N/B | 2.25% | 15 Aug 2049 | 20 Oct 2021 | 21 Oct 2021 | WELLS FARGO SECURITIES LLC | USD/FED | | | |
| 25,000,000.000 | 1.000000 NJFM | Local | 102.910156 | 102,411.68 | 0.00 | 0.00 | 25,727,539.06 | | | |
| | | Base | 102.910156 | 102,411.68 | 0.00 | 0.00 | 25,727,539.06 | | | |
| 9128282A7 | US TREASURY N/B | 1.5% | 15 Aug 2026 | 20 Oct 2021 | 21 Oct 2021 | BNP PARIBAS SECURITIES CORP./FIXED | USD/FED | | | |
| 100,000,000.000 | 1.000000 NJFM | Local | 101.718750 | 273,097.83 | 0.00 | 0.00 | 101,718,750.00 | | | |
| | | Base | 101.718750 | 273,097.83 | 0.00 | 0.00 | 101,718,750.00 | | | |
| 9128284V9 | US TREASURY N/B | 2.875% | 15 Aug 2028 | 20 Oct 2021 | 21 Oct 2021 | CITIGROUP GLOBAL MARKETS INC SALOMO | USD/FED | | | |
| 50,000,000.000 | 1.000000 NJFM | Local | 109.410156 | 261,718.75 | 0.00 | 0.00 | 54,705,078.13 | | | |
| | | Base | 109.410156 | 261,718.75 | 0.00 | 0.00 | 54,705,078.13 | | | |
| 912828M56 | US TREASURY N/B | 2.25% | 15 Nov 2025 | 29 Oct 2021 | OPEN | JPMORGAN CHASE BANK | USD/FED | | | |
| 15,000,000.000 | 1.000000 NJFM | Local | 104.820313 | 155,910.33 | 0.00 | 0.00 | 15,723,046.88 | | | |
| | | Base | 104.820313 | 155,910.33 | 0.00 | 0.00 | 15,723,046.88 | | | |
| 912828RR3 | US TREASURY N/B | 2% | 15 Nov 2021 | 20 Oct 2021 | 21 Oct 2021 | BMO CAPITAL MARKETS CORP BONDS | USD/FED | | | |
| 91,965,000.000 | 1.000000 NJFM | Local | 100.128906 | 794,697.55 | 0.00 | 0.00 | 92,083,548.63 | | | |
| | | Base | 100.128906 | 794,697.55 | 0.00 | 0.00 | 92,083,548.63 | | | |
| 912828XD7 | US TREASURY N/B | 1.875% | 31 May 2022 | 20 Oct 2021 | 21 Oct 2021 | BMO CAPITAL MARKETS CORP BONDS | USD/FED | | | |
| 143,035,000.000 | 1.000000 NJFM | Local | 101.097656 | 1,047,848.62 | 0.00 | 0.00 | 144,605,032.62 | | | |
| | | Base | 101.097656 | 1,047,848.62 | 0.00 | 0.00 | 144,605,032.62 | | | |
| 912828YA2 | US TREASURY N/B | 1.5% | 15 Aug 2022 | 20 Oct 2021 | 21 Oct 2021 | BNP PARIBAS SECURITIES CORP./FIXED | USD/FED | | | |
| 150,000,000.000 | 1.000000 NJFM | Local | 101.156250 | 409,646.74 | 0.00 | 0.00 | 151,734,375.00 | | | |
| | | Base | 101.156250 | 409,646.74 | 0.00 | 0.00 | 151,734,375.00 | | | |
| 912828YF1 | US TREASURY N/B | 1.5% | 15 Sep 2022 | 20 Oct 2021 | 21 Oct 2021 | BNP PARIBAS SECURITIES CORP./FIXED | USD/FED | | | |
| 140,000,000.000 | 1.000000 NJFM | Local | 101.261719 | 208,839.78 | 0.00 | 0.00 | 141,766,406.25 | | | |
| | | Base | 101.261719 | 208,839.78 | 0.00 | 0.00 | 141,766,406.25 | | | |

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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 | | | | | | | |
| 912909AU2 | UNITED STATES STEEL CORP | 6.875% | 01 Mar 2029 | 07 Oct 2021 | 12 Oct 2021 | BARCLAYS CAPITAL INC. | USD/DTC |
| 125,000.000 | 1.000000 NJFX | Local | 106.000000 | 978.73 | 0.00 | 0.00 | 132,500.00 |
| | | Base | 106.000000 | 978.73 | 0.00 | 0.00 | 132,500.00 |
| | | | 13 Oct 2021 | 15 Oct 2021 | MARKETAXESS CORPORATION | USD/DTC | |
| 50,000.000 | 1.000000 NJFX | Local | 105.563000 | 420.14 | 0.00 | 0.00 | 52,781.50 |
| | | Base | 105.563000 | 420.14 | 0.00 | 0.00 | 52,781.50 |
| | | | 13 Oct 2021 | 15 Oct 2021 | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| 25,000.000 | 1.000000 NJFX | Local | 105.700000 | 210.07 | 0.00 | 0.00 | 26,425.00 |
| | | Base | 105.700000 | 210.07 | 0.00 | 0.00 | 26,425.00 |
| | | | 13 Oct 2021 | 15 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | |
| 100,000.000 | 1.000000 NJFX | Local | 105.250000 | 840.28 | 0.00 | 0.00 | 105,250.00 |
| | | Base | 105.250000 | 840.28 | 0.00 | 0.00 | 105,250.00 |
| 912909AU2 Total | | | | | | | |
| 300,000.000 | | Local | | 2,449.22 | 0.00 | 0.00 | 316,956.50 |
| | | Base | | 2,449.22 | 0.00 | 0.00 | 316,956.50 |
| 91705JAC9 | URBAN ONE INC | 7.375% | 01 Feb 2028 | 22 Oct 2021 | 26 Oct 2021 | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC |
| 125,000.000 | 1.000000 NJGP | Local | 105.250000 | 2,176.65 | 0.00 | 0.00 | 131,562.50 |
| | | Base | 105.250000 | 2,176.65 | 0.00 | 0.00 | 131,562.50 |
| 92240MBJ6 | VECTOR GROUP LTD | 10.5% | 01 Nov 2026 | 25 Oct 2021 | 27 Oct 2021 | JEFFERIES LLC | USD/DTC |
| 125,000.000 | 1.000000 NJGP | Local | 105.625000 | 6,416.67 | 0.00 | 0.00 | 132,031.25 |
| | | Base | 105.625000 | 6,416.67 | 0.00 | 0.00 | 132,031.25 |
| | | | 26 Oct 2021 | 28 Oct 2021 | JEFFERIES LLC | USD/DTC | |
| 25,000.000 | 1.000000 NJGP | Local | 105.625000 | 1,290.63 | 0.00 | 0.00 | 26,406.25 |
| | | Base | 105.625000 | 1,290.63 | 0.00 | 0.00 | 26,406.25 |
| 92240MBJ6 Total | | | | | | | |
| 150,000.000 | | Local | | 7,707.30 | 0.00 | 0.00 | 158,437.50 |
| | | Base | | 7,707.30 | 0.00 | 0.00 | 158,437.50 |
| 92856JAB6 | VIZIENT INC | 6.25% | 15 May 2027 | 26 Oct 2021 | 28 Oct 2021 | J P MORGAN SECURITIES INC | USD/DTC |

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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 | | | | | | | | | | |
| 120,000.000 | 1.000000 NJGS | Local | 104.750000 | 3,395.83 | 0.00 | 0.00 | 125,700.00 | | | |
| | | Base | 104.750000 | 3,395.83 | 0.00 | 0.00 | 125,700.00 | | | |
| 947075AP2 | WEATHERFORD INTL LTD | 11% 01 Dec 2024 | 20 Oct 2021 | 20 Oct 2021 | CALLED BONDS | USD/DTC | | | | |
| 7,000.000 | 1.000000 NJGQ | Local | 103.000000 | 297.31 | 0.00 | 0.00 | 7,210.00 | | | |
| | | Base | 103.000000 | 297.31 | 0.00 | 0.00 | 7,210.00 | | | |
| | | | 25 Oct 2021 | 27 Oct 2021 | TENDER OFFER | USD/DTC | | | | |
| 57,000.000 | 1.000000 NJGQ | Local | 101.476000 | 2,542.83 | 0.00 | 0.00 | 57,841.32 | | | |
| | | Base | 101.476000 | 2,542.83 | 0.00 | 0.00 | 57,841.32 | | | |
| 947075AP2 Total | | | | | | | | | | |
| 64,000.000 | | Local | | 2,840.14 | 0.00 | 0.00 | 65,051.32 | | | |
| | | Base | | 2,840.14 | 0.00 | 0.00 | 65,051.32 | | | |
| 947075AU1 | WEATHERFORD INTERNATIONA | 8.625% 30 Apr 2030 | 21 Oct 2021 | 27 Oct 2021 | MORGAN STANLEY CO INCORPORATED | 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 | | | |
| 97381JAE3 | WINDSTREAM SERVICES LLC | 1% 21 Sep 2027 | 30 Jun 2021 | CANCEL | PAYDOWN | USD/LSU | | | | |
| -1,073.560 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -1,073.56 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -1,073.56 | | | |
| | | | 30 Sep 2021 | CANCEL | PAYDOWN | USD/LSU | | | | |
| -1,088.380 | 1.000000 NJFX | Local | 100.000000 | 0.00 | 0.00 | 0.00 | -1,088.38 | | | |
| | | Base | 100.000000 | 0.00 | 0.00 | 0.00 | -1,088.38 | | | |
| 97381JAE3 Total | | | | | | | | | | |
| -2,161.940 | | Local | | 0.00 | 0.00 | 0.00 | -2,161.94 | | | |
| | | Base | | 0.00 | 0.00 | 0.00 | -2,161.94 | | | |
| 97382WAA1 | WINDSTREAM ESCROW LLC | 7.75% 15 Aug 2028 | 22 Oct 2021 | 26 Oct 2021 | STIFEL NICOLAUS + CO INC | USD/DTC | | | | |
| 50,000.000 | 1.000000 NJFX | Local | 105.750000 | 764.24 | 0.00 | 0.00 | 52,875.00 | | | |
| | | Base | 105.750000 | 764.24 | 0.00 | 0.00 | 52,875.00 | | | |
| | | | 27 Oct 2021 | 29 Oct 2021 | J.P. MORGAN SECURITIES LLC | USD/DTC | | | | |
| 75,000.000 | 1.000000 NJFX | Local | 106.034000 | 1,194.79 | 0.00 | 0.00 | 79,525.50 | | | |

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| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|---------------|-------------|-------------|-------------|------------|-------------------------------------|------------------|--------------|
| Asset ID | Security Name/Description | | | Trd Date | Stl Date | Fail Days | Broker Name | Stl Cur/Loc | Comm Per Shr |
| | Shares/Par/Contracts | Exchange Rate | Fund | Price | | Interest | Commissions | Taxes/Fees/Other | Net Proceeds |
| | Units/Original Face | | | | | | | | |
| | | | Base | 106.034000 | | 1,194.79 | 0.00 | 0.00 | 79,525.50 |
| 97382WAA1 Total | | | | | | | | | |
| | 125,000.000 | | Local | | | 1,959.03 | 0.00 | 0.00 | 132,400.50 |
| | | | Base | | | 1,959.03 | 0.00 | 0.00 | 132,400.50 |
| 983133AB5 | WYNN RESORTS FINANCE LLC | 7.75% | 15 Apr 2025 | 15 Oct 2021 | 19 Oct 2021 | | BOFA SECURITIES, INC. / FIXED INCOM | USD/DTC | |
| | 200,000.000 | 1.000000 | NJFX | Local | 105.500000 | 172.22 | 0.00 | 0.00 | 211,000.00 |
| | | | Base | 105.500000 | | 172.22 | 0.00 | 0.00 | 211,000.00 |
| 98919VAB1 | ZAYO GROUP HOLDINGS INC | 6.125% | 01 Mar 2028 | 26 Oct 2021 | 28 Oct 2021 | | MORGAN STANLEY CO INCORPORATED | USD/DTC | |
| | 102,000.000 | 1.000000 | NJGQ | Local | 98.750000 | 989.18 | 0.00 | 0.00 | 100,725.00 |
| | | | Base | 98.750000 | | 989.18 | 0.00 | 0.00 | 100,725.00 |
| ACI0TMFV1 | FOUR FINANCE SA | 10.75% | 01 May 2022 | 18 Oct 2021 | | | CALLED BONDS | USD/EUR | |
| | 400,000.000 | 1.000000 | NJFX | Local | 100.000000 | 19,947.22 | 0.00 | 0.00 | 400,000.00 |
| | | | Base | 100.000000 | | 19,947.22 | 0.00 | 0.00 | 400,000.00 |
| | | | | 18 Oct 2021 | CANCEL | | CALLED BONDS | USD/EUR | |
| | -400,000.000 | 1.000000 | NJFX | Local | 100.000000 | -19,947.22 | 0.00 | 0.00 | -400,000.00 |
| | | | Base | 100.000000 | | -19,947.22 | 0.00 | 0.00 | -400,000.00 |
| | | | | 28 Oct 2021 | 29 Oct 2021 | 1 | CALLED BONDS | USD/EUR | |
| | 400,000.000 | 1.000000 | NJFX | Local | 100.000000 | 21,141.67 | 0.00 | 0.00 | 400,000.00 |
| | | | Base | 100.000000 | | 21,141.67 | 0.00 | 0.00 | 400,000.00 |
| ACI0TMFV1 Total | | | | | | | | | |
| | 400,000.000 | | Local | | | 21,141.67 | 0.00 | 0.00 | 400,000.00 |
| | | | Base | | | 21,141.67 | 0.00 | 0.00 | 400,000.00 |
| Y8158KAB7 | STATE OIL CO OF THE AZER | 4.75% | 13 Mar 2023 | 08 Oct 2021 | 13 Oct 2021 | | BARCLAYS CAPITAL | USD/EUR | |
| | 860,000.000 | 1.000000 | NJGR | Local | 104.000000 | 3,404.17 | 0.00 | 0.00 | 894,400.00 |
| | | | Base | 104.000000 | | 3,404.17 | 0.00 | 0.00 | 894,400.00 |

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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 | | | | | | | |

US DOLLAR Total

| | | | | | | | |
|-------------------|-------|--|--------------|--|------|------|------------------|
| 1,337,948,541.060 | Local | | 6,458,213.19 | | 0.00 | 0.00 | 1,381,308,543.15 |
| 1,690,000.000 | Base | | 6,458,213.19 | | 0.00 | 0.00 | 1,381,308,543.15 |

FIXED INCOME Total

| | | | | | | | |
|-------------------|------|--|--------------|--|------|------|------------------|
| 1,339,663,541.060 | | | | | | | |
| 1,690,000.000 | Base | | 6,479,404.09 | | 0.00 | 0.00 | 1,383,549,817.06 |

SALES Total

| | | | | | | | |
|-------------------|------|--|--------------|--|-------|--------|------------------|
| 1,362,498,919.020 | | | | | | | |
| 1,690,000.000 | Base | | 6,479,404.09 | | 49.77 | 174.15 | 1,440,135,387.26 |

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 |
|---|-------------|-------|-----------|-------------|------------------|---------------|
| EURO CURRENCY | | | | | | |
| INTERNATIONAL | | | | | | |
| FIXED INCOME | | | | | | |
| 4,444,000.000 | | Local | 14,239.43 | 0.00 | 0.00 | 4,450,388.75 |
| | | Base | 16,575.77 | 0.00 | 0.00 | 5,161,555.28 |
| | TRADES: 15 | | | | | |
| | CANCELS: 0 | | | | | |
| INTERNATIONAL Total | | | | | | |
| 4,444,000.000 | | Local | 14,239.43 | 0.00 | 0.00 | 4,450,388.75 |
| | | Base | 16,575.77 | 0.00 | 0.00 | 5,161,555.28 |
| | TRADES: 15 | | | | | |
| | CANCELS: 0 | | | | | |
| EURO CURRENCY Total | | | | | | |
| Long 4,444,000.000 | | Local | 14,239.43 | 0.00 | 0.00 | 4,450,388.75 |
| | | Base | 16,575.77 | 0.00 | 0.00 | 5,161,555.28 |
| | TRADES: 15 | | | | | |
| | CANCELS: 0 | | | | | |
| US DOLLAR | | | | | | |
| CASH EQUIVALENTS | | | | | | |
| 28,024,541.420 | | Local | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| | | Base | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| | TRADES: 46 | | | | | |
| | CANCELS: 0 | | | | | |
| EQUITY | | | | | | |
| 227,685.000 | | Local | 0.00 | 0.00 | 0.00 | 0.00 |
| | | Base | 0.00 | 0.00 | 0.00 | 0.00 |
| | TRADES: 1 | | | | | |
| | CANCELS: 0 | | | | | |

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 |
|---|-------------|-------|--------------|-------------|------------------|------------------|
| FIXED INCOME | | | | | | |
| 1,499,526,828.000 | | Local | 3,542,573.13 | -1,250.00 | 0.00 | 1,515,163,711.16 |
| 2,131,000.000 | | Base | 3,542,573.13 | -1,250.00 | 0.00 | 1,515,163,711.16 |
| | TRADES: 517 | | | | | |
| | CANCELS: 42 | | | | | |
| US DOLLAR Total | | | | | | |
| Long 1,527,779,054.420 | | Local | 3,542,573.13 | -1,250.00 | 0.00 | 1,543,188,252.58 |
| 2,131,000.000 | | Base | 3,542,573.13 | -1,250.00 | 0.00 | 1,543,188,252.58 |
| | TRADES: 564 | | | | | |
| | CANCELS: 42 | | | | | |
| PURCHASE Total | | | | | | |
| Long 1,532,223,054.420 | | Base | 3,559,148.90 | -1,250.00 | 0.00 | 1,548,349,807.86 |
| 2,131,000.000 | | | | | | |
| | TRADES: 579 | | | | | |
| | CANCELS: 42 | | | | | |

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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

1,090,000.000

Local
Base

8,931.77
10,328.88

0.00
0.00

0.00
0.00

1,103,669.40
1,276,346.60

TRADES: 2
CANCELS: 0

INTERNATIONAL Total

1,090,000.000

Local
Base

8,931.77
10,328.88

0.00
0.00

0.00
0.00

1,103,669.40
1,276,346.60

TRADES: 2
CANCELS: 0

EURO CURRENCY Total

Long 1,090,000.000

Local
Base

8,931.77
10,328.88

0.00
0.00

0.00
0.00

1,103,669.40
1,276,346.60

TRADES: 2
CANCELS: 0

POUND STERLING

FIXED INCOME

625,000.000

Local
Base

7,985.31
10,862.02

0.00
0.00

0.00
0.00

709,375.00
964,927.31

TRADES: 1
CANCELS: 0

POUND STERLING Total

Long 625,000.000

Local
Base

7,985.31
10,862.02

0.00
0.00

0.00
0.00

709,375.00
964,927.31

TRADES: 1
CANCELS: 0

US DOLLAR

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 |
|---|-------------|-------|--------------|-------------|------------------|------------------|
| CASH EQUIVALENTS | | | | | | |
| 22,440,400.960 | | Local | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
| | | Base | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
| | TRADES: 53 | | | | | |
| | CANCELS: 0 | | | | | |
| EQUITY | | | | | | |
| 394,977.000 | | Local | 0.00 | 49.77 | 174.15 | 34,145,169.24 |
| | | Base | 0.00 | 49.77 | 174.15 | 34,145,169.24 |
| | TRADES: 9 | | | | | |
| | CANCELS: 0 | | | | | |
| FIXED INCOME | | | | | | |
| 1,337,948,541.060 | | Local | 6,458,213.19 | 0.00 | 0.00 | 1,381,308,543.15 |
| 1,690,000.000 | | Base | 6,458,213.19 | 0.00 | 0.00 | 1,381,308,543.15 |
| | TRADES: 323 | | | | | |
| | CANCELS: 33 | | | | | |
| US DOLLAR Total | | | | | | |
| Long 1,360,783,919.020 | | Local | 6,458,213.19 | 49.77 | 174.15 | 1,437,894,113.35 |
| 1,690,000.000 | | Base | 6,458,213.19 | 49.77 | 174.15 | 1,437,894,113.35 |
| | TRADES: 385 | | | | | |
| | CANCELS: 33 | | | | | |
| SALES Total | | | | | | |
| Long 1,362,498,919.020 | | Base | 6,479,404.09 | 49.77 | 174.15 | 1,440,135,387.26 |
| 1,690,000.000 | | | | | | |
| | TRADES: 388 | | | | | |
| | CANCELS: 33 | | | | | |

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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 | | | | | |
| 28,024,541.420 | | 0.00 | 0.00 | 0.00 | 28,024,541.42 |
| | Base | | | | |
| | TRADES: 46 | | | | |
| | CANCELS: 0 | | | | |
| EQUITY | | | | | |
| 227,685.000 | | 0.00 | 0.00 | 0.00 | 0.00 |
| | Base | | | | |
| | TRADES: 1 | | | | |
| | CANCELS: 0 | | | | |
| FIXED INCOME | | | | | |
| 1,503,970,828.000 | | 3,559,148.90 | -1,250.00 | 0.00 | 1,520,325,266.44 |
| 2,131,000.000 | | | | | |
| | Base | | | | |
| | TRADES: 532 | | | | |
| | CANCELS: 42 | | | | |
| PURCHASE Total | | | | | |
| Long 1,532,223,054.420 | | 3,559,148.90 | -1,250.00 | 0.00 | 1,548,349,807.86 |
| 2,131,000.000 | | | | | |
| | Base | | | | |
| | TRADES: 579 | | | | |
| | CANCELS: 42 | | | | |

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Base Currency: USD - US DOLLAR

| Shares/Par/Contracts Units/Original Face | # of Trades | Interest | Commissions | Taxes/Fees/Other | Net Proceeds |
|---|-------------|--------------|-------------|------------------|------------------|
| CASH EQUIVALENTS | | | | | |
| 22,440,400.960 | | 0.00 | 0.00 | 0.00 | 22,440,400.96 |
| | Base | | | | |
| | TRADES: 53 | | | | |
| | CANCELS: 0 | | | | |
| EQUITY | | | | | |
| 394,977.000 | | 0.00 | 49.77 | 174.15 | 34,145,169.24 |
| | Base | | | | |
| | TRADES: 9 | | | | |
| | CANCELS: 0 | | | | |
| FIXED INCOME | | | | | |
| 1,339,663,541.060 | | 6,479,404.09 | 0.00 | 0.00 | 1,383,549,817.06 |
| 1,690,000.000 | | | | | |
| | Base | | | | |
| | TRADES: 326 | | | | |
| | CANCELS: 33 | | | | |
| SALES Total | | | | | |
| Long 1,362,498,919.020 | | 6,479,404.09 | 49.77 | 174.15 | 1,440,135,387.26 |
| 1,690,000.000 | | | | | |
| | Base | | | | |
| | TRADES: 388 | | | | |
| | CANCELS: 33 | | | | |