

Purchase and Sales by Report Date

Composite

March 1, 2021 to March 31, 2021

View Date: April 13, 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

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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								

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	01 Mar 2021	01 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	706,347.180	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	706,347.18
			Base	100.000000	0.00	0.00	0.00	706,347.18
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	01 Mar 2021	01 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	359,161.970	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	359,161.97
			Base	100.000000	0.00	0.00	0.00	359,161.97
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	01 Mar 2021	01 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	120,694.770	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	120,694.77
			Base	100.000000	0.00	0.00	0.00	120,694.77
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	01 Mar 2021	01 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	462,562.790	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	462,562.79
			Base	100.000000	0.00	0.00	0.00	462,562.79
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	01 Mar 2021	01 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	212,253.450	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	212,253.45
			Base	100.000000	0.00	0.00	0.00	212,253.45
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	02 Mar 2021	02 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	129,910.610	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	129,910.61
			Base	100.000000	0.00	0.00	0.00	129,910.61
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	02 Mar 2021	02 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	11,684.430	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	11,684.43
			Base	100.000000	0.00	0.00	0.00	11,684.43

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	02 Mar 2021	02 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	314,309.890	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	314,309.89
				Base	100.000000	0.00	0.00	0.00	314,309.89
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	02 Mar 2021	02 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	264,412.300	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	264,412.30
				Base	100.000000	0.00	0.00	0.00	264,412.30
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	03 Mar 2021	03 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	5,792.020	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	5,792.02
				Base	100.000000	0.00	0.00	0.00	5,792.02
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	03 Mar 2021	03 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,024,967.030	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	1,024,967.03
				Base	100.000000	0.00	0.00	0.00	1,024,967.03
			31 Dec 2030	04 Mar 2021	04 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	398,495.670	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	398,495.67
				Base	100.000000	0.00	0.00	0.00	398,495.67
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	04 Mar 2021	04 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	378,154.180	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	378,154.18
				Base	100.000000	0.00	0.00	0.00	378,154.18
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	04 Mar 2021	04 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	379,162.460	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	379,162.46
				Base	100.000000	0.00	0.00	0.00	379,162.46
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	05 Mar 2021	05 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	695,410.610	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	695,410.61

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	695,410.61
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	05 Mar 2021	05 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	209,766.690	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	209,766.69
			Base	100.000000		0.00	0.00	0.00	209,766.69
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	05 Mar 2021	05 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	144,120.210	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	144,120.21
			Base	100.000000		0.00	0.00	0.00	144,120.21
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	08 Mar 2021	08 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	238,420.350	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	238,420.35
			Base	100.000000		0.00	0.00	0.00	238,420.35
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	08 Mar 2021	08 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	3,647,942.670	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	3,647,942.67
			Base	100.000000		0.00	0.00	0.00	3,647,942.67
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	09 Mar 2021	09 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	224,608.750	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	224,608.75
			Base	100.000000		0.00	0.00	0.00	224,608.75
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	10 Mar 2021	10 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	422,945.360	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	422,945.36
			Base	100.000000		0.00	0.00	0.00	422,945.36
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	10 Mar 2021	10 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	297,203.740	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	297,203.74
			Base	100.000000		0.00	0.00	0.00	297,203.74
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	11 Mar 2021	11 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	208,643.770	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	208,643.77
				Base	100.000000	0.00	0.00	0.00	208,643.77
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	11 Mar 2021	11 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,618,234.970	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,618,234.97
				Base	100.000000	0.00	0.00	0.00	1,618,234.97
			31 Dec 2030	12 Mar 2021	12 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	59,825.630	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	59,825.63
				Base	100.000000	0.00	0.00	0.00	59,825.63
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	12 Mar 2021	12 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	602,318.410	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	602,318.41
				Base	100.000000	0.00	0.00	0.00	602,318.41
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	12 Mar 2021	12 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	360,944.790	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	360,944.79
				Base	100.000000	0.00	0.00	0.00	360,944.79
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	15 Mar 2021	15 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,022,034.880	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,022,034.88
				Base	100.000000	0.00	0.00	0.00	1,022,034.88
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	15 Mar 2021	15 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,191,662.150	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	1,191,662.15
				Base	100.000000	0.00	0.00	0.00	1,191,662.15
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	15 Mar 2021	15 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	790,569.130	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	790,569.13
				Base	100.000000	0.00	0.00	0.00	790,569.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	15 Mar 2021	15 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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Shares/Par/Contracts	Exchange Rate Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
1,616,202.530	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	1,616,202.53
		Base	100.000000	0.00	0.00	0.00	1,616,202.53
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	16 Mar 2021	16 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
9,703.320	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	9,703.32
		Base	100.000000	0.00	0.00	0.00	9,703.32
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	16 Mar 2021	16 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
896,074.920	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	896,074.92
		Base	100.000000	0.00	0.00	0.00	896,074.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	16 Mar 2021	16 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
738,813.250	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	738,813.25
		Base	100.000000	0.00	0.00	0.00	738,813.25
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	17 Mar 2021	17 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
523,833.470	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	523,833.47
		Base	100.000000	0.00	0.00	0.00	523,833.47
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	17 Mar 2021	17 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
70,549.160	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	70,549.16
		Base	100.000000	0.00	0.00	0.00	70,549.16
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	18 Mar 2021	18 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
0.010	1.000000 NJGP	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	0.036%	31 Dec 2030	19 Mar 2021	19 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
299,407.710	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	299,407.71
		Base	100.000000	0.00	0.00	0.00	299,407.71

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	19 Mar 2021	19 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	580,247.650	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	580,247.65
				Base	100.000000	0.00	0.00	0.00	580,247.65
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	22 Mar 2021	22 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	420,133.620	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	420,133.62
				Base	100.000000	0.00	0.00	0.00	420,133.62
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	22 Mar 2021	22 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	159,743.720	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	159,743.72
				Base	100.000000	0.00	0.00	0.00	159,743.72
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	22 Mar 2021	22 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	108,816.470	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	108,816.47
				Base	100.000000	0.00	0.00	0.00	108,816.47
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	22 Mar 2021	22 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	69,733.400	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	69,733.40
				Base	100.000000	0.00	0.00	0.00	69,733.40
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	23 Mar 2021	23 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	107,920.110	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	107,920.11
				Base	100.000000	0.00	0.00	0.00	107,920.11
7839989D1	SSC GOVERNMENT MM GVMXX		0.036%	31 Dec 2030	24 Mar 2021	24 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	263,513.540	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	263,513.54
				Base	100.000000	0.00	0.00	0.00	263,513.54
				31 Dec 2030	25 Mar 2021	25 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	79,006.580	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	79,006.58

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	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	79,006.58
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	26 Mar 2021	26 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	609,201.310	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	609,201.31
			Base	100.000000		0.00	0.00	0.00	609,201.31
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	26 Mar 2021	26 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	38,993.370	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	38,993.37
			Base	100.000000		0.00	0.00	0.00	38,993.37
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	29 Mar 2021	29 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	250,267.800	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	250,267.80
			Base	100.000000		0.00	0.00	0.00	250,267.80
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	29 Mar 2021	29 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	118,374.270	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	118,374.27
			Base	100.000000		0.00	0.00	0.00	118,374.27
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	30 Mar 2021	30 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	912.500	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	912.50
			Base	100.000000		0.00	0.00	0.00	912.50
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	30 Mar 2021	30 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,020,990.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	1,020,990.00
			Base	100.000000		0.00	0.00	0.00	1,020,990.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	30 Mar 2021	30 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,216,075.930	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	1,216,075.93
			Base	100.000000		0.00	0.00	0.00	1,216,075.93
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	30 Mar 2021	30 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	408,213.860	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	408,213.86
				Base	100.000000	0.00	0.00	0.00	408,213.86
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	31 Mar 2021	31 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	165,522.380	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	165,522.38
				Base	100.000000	0.00	0.00	0.00	165,522.38
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	31 Mar 2021	31 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	119,249.090	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	119,249.09
				Base	100.000000	0.00	0.00	0.00	119,249.09
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	31 Mar 2021	31 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,743,368.150	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	1,743,368.15
				Base	100.000000	0.00	0.00	0.00	1,743,368.15
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	31 Mar 2021	31 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,259,270.890	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,259,270.89
				Base	100.000000	0.00	0.00	0.00	1,259,270.89
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	31 Mar 2021	31 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	629,470.020	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	629,470.02
				Base	100.000000	0.00	0.00	0.00	629,470.02
7839989D1 Total									
	30,026,169.890			Local		0.00	0.00	0.00	30,026,169.89
				Base		0.00	0.00	0.00	30,026,169.89
US DOLLAR Total									
	30,026,169.890			Local		0.00	0.00	0.00	30,026,169.89
				Base		0.00	0.00	0.00	30,026,169.89

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

CASH EQUIVALENTS Total

30,026,169.890

Base

0.00

0.00

0.00

30,026,169.89

EQUITY

US DOLLAR

464288513	ISHARES IBOXX HIGH YIELD CORPO	ISHARES IBOXX HIGH Y	01 Mar 2021	01 Mar 2021		ASSET TRANSFER NON CASH	USD/DTC	
	300,000.000	1.000000 NJFJ	Local	84.575851	0.00	0.00	0.00	25,372,755.58
			Base	84.575851	0.00	0.00	0.00	25,372,755.58

US DOLLAR Total

300,000.000

Local

0.00

0.00

0.00

25,372,755.58

Base

0.00

0.00

0.00

25,372,755.58

EQUITY Total

300,000.000

Base

0.00

0.00

0.00

25,372,755.58

FIXED INCOME

EURO CURRENCY

INTERNATIONAL

ACI12TS72	NETFLIX INC	3.625%	15 May 2027	05 Mar 2021	10 Mar 2021	1	J.P. MORGAN SECURITIES PLC	EUR/EUR	
	103,000.000	0.839701	NJGQ	Local	114.375000		1,182.35	0.00	117,806.25
				Base	136.209198		1,408.06	0.00	140,295.47
					16 Mar 2021	18 Mar 2021	BARCLAYS CAPITAL	EUR/EUR	
	114,000.000	0.840725	NJGQ	Local	115.125000		1,411.94	0.00	131,242.50
				Base	136.935383		1,679.43	0.00	156,106.34
	ACI12TS72 Total								
	217,000.000			Local			2,594.29	0.00	249,048.75
				Base			3,087.49	0.00	296,401.81

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	Shares/Par/Contracts	Exchange Rate	Fund							Price	Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face													
ACI1JBQ67	UNITED GROUP BV	3.625%	15 Feb 2028	02 Mar 2021	04 Mar 2021		BARCLAYS CAPITAL	EUR/EUR						
	145,000.000	0.829016	NJGR	Local	97.375000	277.41	0.00	0.00	141,193.75					
				Base	117.458529	334.63	0.00	0.00	170,314.86					
					03 Mar 2021		CITIGROUP GLOBAL MARKETS INC.	EUR/EUR						
	145,000.000	0.828192	NJGR	Local	97.375000	292.01	0.00	0.00	141,193.75					
				Base	117.575393	352.59	0.00	0.00	170,484.32					
					03 Mar 2021	CANCEL	CITIGROUP GLOBAL MARKETS INC.	EUR/EUR						
	-145,000.000	0.828192	NJGR	Local	97.375000	-292.01	0.00	0.00	-141,193.75					
				Base	117.575393	-352.59	0.00	0.00	-170,484.32					
					03 Mar 2021	09 Mar 2021	4	CITIGROUP GLOBAL MARKETS LIMITED	EUR/EUR					
	145,000.000	0.828192	NJGR	Local	97.375000	292.01	0.00	0.00	141,193.75					
				Base	117.575393	352.59	0.00	0.00	170,484.32					
					08 Mar 2021	10 Mar 2021		BARCLAYS CAPITAL	EUR/EUR					
	140,000.000	0.843313	NJGR	Local	96.750000	352.42	0.00	0.00	135,450.00					
				Base	114.726086	417.90	0.00	0.00	160,616.52					
					17 Mar 2021	19 Mar 2021		BNP PARIBAS SA	EUR/EUR					
	140,000.000	0.840018	NJGR	Local	97.125000	479.31	0.00	0.00	135,975.00					
				Base	115.622522	570.59	0.00	0.00	161,871.54					
					18 Mar 2021			JEFFERIES + COMPANY INC	EUR/EUR					
	140,000.000	0.838574	NJGR	Local	96.875000	521.60	0.00	0.00	135,625.00					
				Base	115.523496	622.01	0.00	0.00	161,732.89					
					18 Mar 2021	CANCEL		JEFFERIES + COMPANY INC	EUR/EUR					
	-140,000.000	0.838574	NJGR	Local	96.875000	-521.60	0.00	0.00	-135,625.00					
				Base	115.523496	-622.01	0.00	0.00	-161,732.89					
				19 Mar 2021	23 Mar 2021		BARCLAYS CAPITAL	EUR/EUR						
110,000.000	0.839666	NJGR	Local	96.750000	420.90	0.00	0.00	106,425.00						
			Base	115.224387	501.27	0.00	0.00	126,746.83						
				18 Mar 2021	22 Mar 2021		JEFFERIES + COMPANY INC	EUR/EUR						
140,000.000	0.838574	NJGR	Local	96.875000	521.60	0.00	0.00	135,625.00						

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	115.523496		622.01	0.00	0.00	161,732.89
ACI1JBQ67 Total									
	820,000.000		Local			2,343.65	0.00	0.00	795,862.50
			Base			2,798.99	0.00	0.00	951,766.96
ACI1WSP82	CIDRON AIDA FINCO SARL		5% 01 Apr 2028	25 Mar 2021	OPEN		GOLDMAN SACHS INTERNATIONAL	EUR/EUR	
	146,000.000	0.849221	NJGQ	Local	100.000000	0.00	0.00	0.00	146,000.00
			Base	117.754978		0.00	0.00	0.00	171,922.27
BJLD5VII5	EG GLOBAL FINANCE PLC		4.375% 07 Feb 2025	02 Mar 2021	05 Mar 2021	1	BARCLAYS CAPITAL	EUR/EUR	
	100,000.000	0.829016	NJGR	Local	98.600000	1,324.65	0.00	0.00	98,600.00
			Base	118.936185		1,597.86	0.00	0.00	118,936.18
				02 Mar 2021	05 Mar 2021	1	BARCLAYS CAPITAL	EUR/EUR	
	160,000.000	0.829016	NJGR	Local	98.750000	2,119.44	0.00	0.00	158,000.00
			Base	119.117122		2,556.57	0.00	0.00	190,587.40
				02 Mar 2021	05 Mar 2021	1	DEUTSCHE BANK AG	EUR/EUR	
	180,000.000	0.829016	NJGR	Local	98.625000	2,384.37	0.00	0.00	177,525.00
			Base	118.966341		2,876.14	0.00	0.00	214,139.42
				02 Mar 2021	05 Mar 2021	1	BARCLAYS CAPITAL	EUR/EUR	
	160,000.000	0.829016	NJGR	Local	98.600000	2,119.44	0.00	0.00	157,760.00
			Base	118.936185		2,556.57	0.00	0.00	190,297.90
BJLD5VII5 Total									
	600,000.000		Local			7,947.90	0.00	0.00	591,885.00
			Base			9,587.14	0.00	0.00	713,960.90
INTERNATIONAL Total									
	1,783,000.000		Local			12,885.84	0.00	0.00	1,782,796.25
			Base			15,473.62	0.00	0.00	2,134,051.94
EURO CURRENCY Total									
	1,783,000.000		Local			12,885.84	0.00	0.00	1,782,796.25
			Base			15,473.62	0.00	0.00	2,134,051.94

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

US DOLLAR

00081TAK4	ACCO BRANDS CORP		4.25%	15 Mar 2029	01 Mar 2021	15 Mar 2021	BARCLAYS CAPITAL INC		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
00081TAK4	ACCO BRANDS CORP		4.25%	15 Mar 2029	01 Mar 2021	15 Mar 2021	BARCLAYS CAPITAL INC.		USD/DTC	
	225,000.000	1.000000	NJGP		Local	100.000000	0.00	0.00	0.00	225,000.00
					Base	100.000000	0.00	0.00	0.00	225,000.00
00081TAK4 Total										
	1,225,000.000				Local		0.00	0.00	0.00	1,225,000.00
					Base		0.00	0.00	0.00	1,225,000.00
00191UAA0	ASGN INCORPORATED		4.625%	15 May 2028	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC		USD/DTC	
	400,000.000	1.000000	NJFJ		Local	104.089000	5,601.39	0.00	0.00	416,356.00
					Base	104.089000	5,601.39	0.00	0.00	416,356.00
001940AC9	AUTOMATION TOOLING SYSTE		4.125%	15 Dec 2028	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC		USD/DTC	
	300,000.000	1.000000	NJFJ		Local	101.416000	2,234.38	0.00	0.00	304,248.00
					Base	101.416000	2,234.38	0.00	0.00	304,248.00
00213MAV6	APX GROUP INC		6.75%	15 Feb 2027	02 Mar 2021	04 Mar 2021	BNP PARIBAS SECURITIES BOND		USD/DTC	
	46,000.000	1.000000	NJGR		Local	106.625000	163.88	0.00	0.00	49,047.50
					Base	106.625000	163.88	0.00	0.00	49,047.50
00253XAA9	AMERICAN AIRLINES/AADVAN		5.5%	20 Apr 2026	10 Mar 2021	24 Mar 2021	GOLDMAN SACHS + CO LLC		USD/DTC	
	369,000.000	1.000000	NJGQ		Local	100.000000	0.00	0.00	0.00	369,000.00
					Base	100.000000	0.00	0.00	0.00	369,000.00
00253XAA9	AMERICAN AIRLINES/AADVAN		5.5%	20 Apr 2026	10 Mar 2021	24 Mar 2021	GOLDMAN SACHS + CO LLC		USD/DTC	
	150,000.000	1.000000	NJFX		Local	100.000000	0.00	0.00	0.00	150,000.00
					Base	100.000000	0.00	0.00	0.00	150,000.00
00253XAA9	AMERICAN AIRLINES/AADVAN		5.5%	20 Apr 2026	10 Mar 2021	24 Mar 2021	GOLDMAN SACHS + CO LLC		USD/DTC	
	453,000.000	1.000000	NJGS		Local	100.000000	0.00	0.00	0.00	453,000.00
	453,000.000				Base	100.000000	0.00	0.00	0.00	453,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
00253XAA9 Total										
	972,000.000			Local			0.00	0.00	0.00	972,000.00
	453,000.000			Base			0.00	0.00	0.00	972,000.00
00253XAB7	AMERICAN AIRLINES/AADVAN 5.75% 20 Apr 2029				10 Mar 2021	24 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	302,000.000	1.000000	NJGS	Local	104.750000		0.00	0.00	0.00	316,345.00
				Base	104.750000		0.00	0.00	0.00	316,345.00
					10 Mar 2021	24 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	151,000.000	1.000000	NJGS	Local	104.750000		0.00	0.00	0.00	158,172.50
				Base	104.750000		0.00	0.00	0.00	158,172.50
00253XAB7	AMERICAN AIRLINES/AADVAN 5.75% 20 Apr 2029				10 Mar 2021	24 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	406,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	406,000.00
				Base	100.000000		0.00	0.00	0.00	406,000.00
00253XAB7	AMERICAN AIRLINES/AADVAN 5.75% 20 Apr 2029				10 Mar 2021	24 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	150,000.00
				Base	100.000000		0.00	0.00	0.00	150,000.00
00253XAB7	AMERICAN AIRLINES/AADVAN 5.75% 20 Apr 2029				10 Mar 2021	24 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	525,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	0.00	525,000.00
	525,000.000			Base	100.000000		0.00	0.00	0.00	525,000.00
00253XAB7	AMERICAN AIRLINES/AADVAN 5.75% 20 Apr 2029				10 Mar 2021	24 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	377,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	377,000.00
	377,000.000			Base	100.000000		0.00	0.00	0.00	377,000.00
00253XAB7 Total										
	1,911,000.000			Local			0.00	0.00	0.00	1,932,517.50
	902,000.000			Base			0.00	0.00	0.00	1,932,517.50
00489LAF0	ACRISURE LLC / FIN INC 4.25% 15 Feb 2029				19 Mar 2021	23 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	98.340000		873.61	0.00	0.00	196,680.00
				Base	98.340000		873.61	0.00	0.00	196,680.00
00842XAA7	AFFINITY GAMING 6.875% 15 Dec 2027				02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	300,000.000	1.000000	NJFJ	Local	107.069000		3,666.67	0.00	0.00	321,207.00
				Base	107.069000		3,666.67	0.00	0.00	321,207.00
013092AD3	ALBERTSONS COS/SAFEWAY			3.5%	15 Feb 2023	18 Mar 2021	22 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.312000		719.44	0.00	0.00	204,624.00
				Base	102.312000		719.44	0.00	0.00	204,624.00
013822AE1	ALCOA NEDERLAND HOLDING			5.5%	15 Dec 2027	26 Mar 2021	30 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	106.630000		4,010.42	0.00	0.00	266,575.00
				Base	106.630000		4,010.42	0.00	0.00	266,575.00
013822AG6	ALCOA NEDERLAND HOLDING			4.125%	31 Mar 2029	08 Mar 2021		MORGAN STANLEY CO INCORPORATED	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
					08 Mar 2021	CANCEL		MORGAN STANLEY CO INCORPORATED	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
013822AG6 Total										
	0.000			Local			0.00	0.00	0.00	0.00
				Base			0.00	0.00	0.00	0.00
019576AA5	ALLIED UNIVERSAL			6.625%	15 Jul 2026	26 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	106.250000		2,760.42	0.00	0.00	212,500.00
				Base	106.250000		2,760.42	0.00	0.00	212,500.00
02128LAA4	ALTA EQUIPMENT GROUP			5.625%	15 Apr 2026	24 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	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
02128LAA4	ALTA EQUIPMENT GROUP			5.625%	15 Apr 2026	24 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	75,000.00
				Base	100.000000		0.00	0.00	0.00	75,000.00

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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									
02128LAA4 Total										
	250,000.000			Local			0.00	0.00	0.00	250,000.00
				Base			0.00	0.00	0.00	250,000.00
02154CAE3	ALTICE FINANCING SA		7.5%	15 May 2026	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	104.732000		3,062.50	0.00	0.00	314,196.00
				Base	104.732000		3,062.50	0.00	0.00	314,196.00
02156TAA2	ALTICE FRANCE HOLDING SA		6%	15 Feb 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	98.398000		633.33	0.00	0.00	196,796.00
				Base	98.398000		633.33	0.00	0.00	196,796.00
023135BF2	AMAZON.COM INC		3.875%	22 Aug 2037	09 Mar 2021	11 Mar 2021		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	114.975000		20,451.39	0.00	0.00	11,497,500.00
				Base	114.975000		20,451.39	0.00	0.00	11,497,500.00
023771S58	AMERICAN AIRLINES INC		11.75%	15 Jul 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	119.298000		4,797.92	0.00	0.00	357,894.00
				Base	119.298000		4,797.92	0.00	0.00	357,894.00
023771S58	AMERICAN AIRLINES INC		11.75%	15 Jul 2025	29 Mar 2021	31 Mar 2021		BARCLAYS CAPITAL INC.	USD/DTC	
	50,000.000	1.000000	NJGP	Local	123.375000		1,240.28	0.00	0.00	61,687.50
				Base	123.375000		1,240.28	0.00	0.00	61,687.50
					29 Mar 2021	31 Mar 2021		STIFEL NICOLAUS + CO INC	USD/DTC	
	50,000.000	1.000000	NJGP	Local	123.375000		1,240.28	0.00	0.00	61,687.50
				Base	123.375000		1,240.28	0.00	0.00	61,687.50
					29 Mar 2021	31 Mar 2021		STIFEL NICOLAUS + CO INC	USD/DTC	
	25,000.000	1.000000	NJGP	Local	123.375000		620.14	0.00	0.00	30,843.75
				Base	123.375000		620.14	0.00	0.00	30,843.75
023771S58 Total										
	425,000.000			Local			7,898.62	0.00	0.00	512,112.75
				Base			7,898.62	0.00	0.00	512,112.75
030981AK0	AMERIGAS PART/FIN CORP		5.5%	20 May 2025	19 Mar 2021	23 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	200,000.000	1.000000 NJFJ	Local	107.910000	3,758.33	0.00	0.00	215,820.00	
			Base	107.910000	3,758.33	0.00	0.00	215,820.00	
03674XAQ9	ANTERO RESOURCES CORP		7.625% 01 Feb 2029	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	107.168000	2,414.58	0.00	0.00	321,504.00	
			Base	107.168000	2,414.58	0.00	0.00	321,504.00	
03690AAD8	ANTERO MIDSTREAM PART/FI		5.75% 01 Mar 2027	16 Mar 2021	18 Mar 2021	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	100,000.000	1.000000 NJGS	Local	101.250000	271.53	0.00	0.00	101,250.00	
			Base	101.250000	271.53	0.00	0.00	101,250.00	
037411BE4	APACHE CORP		4.375% 15 Oct 2028	17 Mar 2021	19 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	150,000.000	1.000000 NJFJ	Local	100.194000	2,807.29	0.00	0.00	150,291.00	
			Base	100.194000	2,807.29	0.00	0.00	150,291.00	
039653AA8	ARCOSA INC		4.375% 15 Apr 2029	31 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC		
	50,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	50,000.00	
			Base	100.000000	0.00	0.00	0.00	50,000.00	
039653AA8	ARCOSA INC		4.375% 15 Apr 2029	31 Mar 2021	OPEN	J P MORGAN SECURITIES INC	USD/DTC		
	157,000.000	1.000000 NJGS	Local	101.750000	0.00	0.00	0.00	159,747.50	
			Base	101.750000	0.00	0.00	0.00	159,747.50	
				31 Mar 2021	OPEN	J P MORGAN SECURITIES INC	USD/DTC		
	392,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	392,000.00	
			Base	100.000000	0.00	0.00	0.00	392,000.00	
				31 Mar 2021	OPEN	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC		
	78,000.000	1.000000 NJGS	Local	101.625000	0.00	0.00	0.00	79,267.50	
			Base	101.625000	0.00	0.00	0.00	79,267.50	
				31 Mar 2021	OPEN	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC		
	39,000.000	1.000000 NJGS	Local	101.625000	0.00	0.00	0.00	39,633.75	
			Base	101.625000	0.00	0.00	0.00	39,633.75	

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

039653AA8 Total

716,000.000	Local	0.00	0.00	0.00	720,648.75
	Base	0.00	0.00	0.00	720,648.75

03969AAN0	ARDAGH PKG FIN/HLDGS USA	4.125%	15 Aug 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC
500,000.000	1.000000 NJFJ	Local	103.469000	6,244.79	0.00	0.00	517,345.00
		Base	103.469000	6,244.79	0.00	0.00	517,345.00

03969YAA6	ARDAGH METAL PACKAGING	3.25%	01 Sep 2028	26 Feb 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
			26 Feb 2021	CANCEL		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

03969YAA6	ARDAGH METAL PACKAGING	3.25%	01 Sep 2028	26 Feb 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	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
			26 Feb 2021	CANCEL		CITIGROUP GLOBAL MARKETS INC SALOMO	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

03969YAA6 Total

0.000	Local	0.00	0.00	0.00	0.00
	Base	0.00	0.00	0.00	0.00

03969YAB4	ARDAGH METAL PACKAGING	4%	01 Sep 2029	26 Feb 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
			26 Feb 2021	CANCEL		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

03969YAB4	ARDAGH METAL PACKAGING	4%	01 Sep 2029	26 Feb 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 Cost
	Units/Original Face								
03969YAB4	200,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	200,000.00
				Base	100.000000		0.00	0.00	200,000.00
					26 Feb 2021	CANCEL		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
	-200,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	-200,000.00
				Base	100.000000		0.00	0.00	-200,000.00
					26 Feb 2021	CANCEL		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
	ARDAGH METAL PACKAGING	4%	01 Sep 2029						
	365,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	365,000.00
				Base	100.000000		0.00	0.00	365,000.00
					26 Feb 2021	CANCEL		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
	-365,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	-365,000.00
				Base	100.000000		0.00	0.00	-365,000.00
03969YAB4 Total									
	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
044209AF1	ASHLAND LLC		4.75%	15 Aug 2022	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC
	300,000.000	1.000000	NJFJ	Local	104.037000		752.08	0.00	312,111.00
				Base	104.037000		752.08	0.00	312,111.00
053773BG1	AVIS BUDGET CAR/FINANCE		4.75%	01 Apr 2028	09 Mar 2021	23 Mar 2021		CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC
	250,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	250,000.00
				Base	100.000000		0.00	0.00	250,000.00
053773BG1	AVIS BUDGET CAR/FINANCE		4.75%	01 Apr 2028	09 Mar 2021	23 Mar 2021		CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC
	350,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	350,000.00
				Base	100.000000		0.00	0.00	350,000.00
053773BG1 Total									
	600,000.000			Local			0.00	0.00	600,000.00
				Base			0.00	0.00	600,000.00
05605HAC4	BWX TECHNOLOGIES INC		4.125%	15 Apr 2029	29 Mar 2021	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC
	125,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	125,000.00
				Base	100.000000		0.00	0.00	125,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
058498AR7	BALL CORP	5%	15 Mar 2022	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	103.750000	222.22	0.00	0.00	207,500.00	
				Base	103.750000	222.22	0.00	0.00	207,500.00	
071734AK3	BAUSCH HEALTH COS INC	6.25%	15 Feb 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	400,000.000	1.000000	NJFJ	Local	107.037000	1,319.44	0.00	0.00	428,148.00	
				Base	107.037000	1,319.44	0.00	0.00	428,148.00	
103304BU4	BOYD GAMING CORP	4.75%	01 Dec 2027	05 Mar 2021	09 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	500,000.000	1.000000	NJGP	Local	101.750000	6,465.28	0.00	0.00	508,750.00	
				Base	101.750000	6,465.28	0.00	0.00	508,750.00	
109641AH3	BRINKER INTERNATIONAL IN	5%	01 Oct 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	400,000.000	1.000000	NJFJ	Local	104.064000	8,500.00	0.00	0.00	416,256.00	
				Base	104.064000	8,500.00	0.00	0.00	416,256.00	
11040GAA1	BRISTOW GROUP INC	6.875%	01 Mar 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	100.915000	515.63	0.00	0.00	302,745.00	
				Base	100.915000	515.63	0.00	0.00	302,745.00	
11283YAD2	BROOKFIELD RESID PROPERT	4.875%	15 Feb 2030	16 Mar 2021	18 Mar 2021		BMO NESBITT BURNS INC	USD/DTC		
	191,000.000	1.000000	NJGS	Local	98.250000	853.53	0.00	0.00	187,657.50	
				Base	98.250000	853.53	0.00	0.00	187,657.50	
12116LAA7	BURFORD CAPITAL GLBL FIN	6.25%	15 Apr 2028	26 Mar 2021	OPEN		JEFFERIES + COMPANY 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	
12116LAA7	BURFORD CAPITAL GLBL FIN	6.25%	15 Apr 2028	26 Mar 2021	OPEN		JEFFERIES + COMPANY INC	USD/DTC		
	200,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	200,000.00	
				Base	100.000000	0.00	0.00	0.00	200,000.00	
12116LAA7 Total										
	239,000.000			Local		0.00	0.00	0.00	239,000.00	
				Base		0.00	0.00	0.00	239,000.00	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
12189LAW1	BURLINGTN NORTH SANTA FE	4.15%	01 Apr 2045	29 Mar 2021	31 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	25,000,000.000	1.000000 NJFH	Local	113.822000	518,750.00	0.00	0.00	28,455,500.00	
			Base	113.822000	518,750.00	0.00	0.00	28,455,500.00	
124847AC8	ENTERCOM MEDIA CORP	7.25%	01 Nov 2024	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000 NJFJ	Local	101.326000	4,954.17	0.00	0.00	202,652.00	
			Base	101.326000	4,954.17	0.00	0.00	202,652.00	
1248EPBM4	CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	02 Mar 2021	08 Mar 2021	4 BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	103.594000	910.42	0.00	0.00	310,782.00	
			Base	103.594000	910.42	0.00	0.00	310,782.00	
12508EAF8	CDK GLOBAL INC	4.875%	01 Jun 2027	26 Mar 2021	30 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	150,000.000	1.000000 NJFJ	Local	104.998000	2,417.19	0.00	0.00	157,497.00	
			Base	104.998000	2,417.19	0.00	0.00	157,497.00	
12543DBK5	CHS/COMMUNITY HEALTH SYS	4.75%	15 Feb 2031	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	98.404000	989.58	0.00	0.00	295,212.00	
			Base	98.404000	989.58	0.00	0.00	295,212.00	
12598FAA7	CPI CG INC	8.625%	15 Mar 2026	01 Mar 2021	15 Mar 2021	JEFFERIES + COMPANY INC	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	
126307BA4	CSC HOLDINGS LLC	5.75%	15 Jan 2030	16 Mar 2021	18 Mar 2021	BARCLAYS BANK PLC	USD/DTC		
	100,000.000	1.000000 NJGS	Local	104.875000	1,006.25	0.00	0.00	104,875.00	
			Base	104.875000	1,006.25	0.00	0.00	104,875.00	
126458AD0	CTR PARTNERSHIP/CARETRST	5.25%	01 Jun 2025	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	103.366000	4,068.75	0.00	0.00	310,098.00	
			Base	103.366000	4,068.75	0.00	0.00	310,098.00	
131477AU5	CALUMET SPECIALTY PROD	9.25%	15 Jul 2024	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000 NJFJ	Local	109.625000	3,494.44	0.00	0.00	219,250.00	
			Base	109.625000	3,494.44	0.00	0.00	219,250.00	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
14879EAH1	CATALANT PHARMA SOLUTION		3.125%	15 Feb 2029	26 Mar 2021	30 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	250,000.000	1.000000 NJFJ		Local	96.380000	824.65	0.00	0.00	240,950.00
				Base	96.380000	824.65	0.00	0.00	240,950.00
14987EAC1	CCOH SAFARI LLC		5.75%	15 Feb 2026	02 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ		Local	103.594000	910.42	0.00	0.00	310,782.00
				Base	103.594000	910.42	0.00	0.00	310,782.00
					02 Mar 2021	CANCEL	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	-300,000.000	1.000000 NJFJ		Local	103.594000	-910.42	0.00	0.00	-310,782.00
				Base	103.594000	-910.42	0.00	0.00	-310,782.00
14987EAC1 Total									
	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
15135BAT8	CENTENE CORP		4.625%	15 Dec 2029	17 Mar 2021	19 Mar 2021	CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	200,000.000	1.000000 NJFJ		Local	108.334000	2,415.28	0.00	0.00	216,668.00
				Base	108.334000	2,415.28	0.00	0.00	216,668.00
					19 Mar 2021	23 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	300,000.000	1.000000 NJFJ		Local	107.907950	3,777.08	0.00	0.00	323,723.85
				Base	107.907950	3,777.08	0.00	0.00	323,723.85
15135BAT8 Total									
	500,000.000			Local		6,192.36	0.00	0.00	540,391.85
				Base		6,192.36	0.00	0.00	540,391.85
15135BAX9	CENTENE CORP		2.5%	01 Mar 2031	08 Mar 2021	10 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000 NJFJ		Local	95.377000	159.72	0.00	0.00	95,377.00
				Base	95.377000	159.72	0.00	0.00	95,377.00
					19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000 NJFJ		Local	94.125000	500.00	0.00	0.00	188,250.00
				Base	94.125000	500.00	0.00	0.00	188,250.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
15135BAX9 Total									
	300,000.000			Local		659.72	0.00	0.00	283,627.00
				Base		659.72	0.00	0.00	283,627.00
156700BA3	LUMEN TECHNOLOGIES INC	7.5%	01 Apr 2024	12 Mar 2021	16 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	112.012000	6,875.00	0.00	0.00	224,024.00
				Base	112.012000	6,875.00	0.00	0.00	224,024.00
15723RAA2	COLFAX CORP	6%	15 Feb 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.339000	950.00	0.00	0.00	310,017.00
				Base	103.339000	950.00	0.00	0.00	310,017.00
15911NAA3	CHANGE HEALTH / FIN INC	5.75%	01 Mar 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.406000	143.75	0.00	0.00	307,218.00
				Base	102.406000	143.75	0.00	0.00	307,218.00
159864AG2	CHARLES RIVER LABORATORI	3.75%	15 Mar 2029	08 Mar 2021	23 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	255,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	255,000.00
				Base	100.000000	0.00	0.00	0.00	255,000.00
159864AG2	CHARLES RIVER LABORATORI	3.75%	15 Mar 2029	08 Mar 2021	23 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
				Base	100.000000	0.00	0.00	0.00	75,000.00
159864AG2	CHARLES RIVER LABORATORI	3.75%	15 Mar 2029	08 Mar 2021	23 Mar 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
159864AG2 Total									
	580,000.000			Local		0.00	0.00	0.00	580,000.00
				Base		0.00	0.00	0.00	580,000.00
159864AJ6	CHARLES RIVER LABORATORI	4%	15 Mar 2031	08 Mar 2021	23 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	242,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	242,000.00
				Base	100.000000	0.00	0.00	0.00	242,000.00
159864AJ6	CHARLES RIVER LABORATORI	4%	15 Mar 2031	08 Mar 2021	23 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
	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
159864AJ6	CHARLES RIVER LABORATORI		4%	15 Mar 2031	08 Mar 2021	23 Mar 2021		J.P. MORGAN SECURITIES LLC	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
159864AJ6 Total										
	442,000.000			Local			0.00	0.00	0.00	442,000.00
				Base			0.00	0.00	0.00	442,000.00
165167DF1	CHESAPEAKE ENERGY CORP		5.5%	01 Feb 2026	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	103.875000		1,466.67	0.00	0.00	207,750.00
				Base	103.875000		1,466.67	0.00	0.00	207,750.00
17027NAB8	CHOBANI LLC/FINANCE CORP		4.625%	15 Nov 2028	26 Feb 2021			MORGAN STANLEY CO INCORPORATED	USD/DTC	
	150,000.000	1.000000	NJGP	Local	103.500000		2,485.94	0.00	0.00	155,250.00
				Base	103.500000		2,485.94	0.00	0.00	155,250.00
					26 Feb 2021	CANCEL		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	-150,000.000	1.000000	NJGP	Local	103.500000		-2,485.94	0.00	0.00	-155,250.00
				Base	103.500000		-2,485.94	0.00	0.00	-155,250.00
					08 Mar 2021	10 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	50,000.000	1.000000	NJGP	Local	103.000000		880.03	0.00	0.00	51,500.00
				Base	103.000000		880.03	0.00	0.00	51,500.00
					09 Mar 2021	11 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	75,000.000	1.000000	NJGP	Local	103.000000		1,329.69	0.00	0.00	77,250.00
				Base	103.000000		1,329.69	0.00	0.00	77,250.00
17027NAB8 Total										
	125,000.000			Local			2,209.72	0.00	0.00	128,750.00
				Base			2,209.72	0.00	0.00	128,750.00
171484AE8	CHURCHILL DOWNS INC		4.75%	15 Jan 2028	10 Mar 2021	17 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	84,000.000	1.000000	NJGQ	Local	103.250000		687.17	0.00	0.00	86,730.00
				Base	103.250000		687.17	0.00	0.00	86,730.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
172441BD8	CINEMARK USA INC	5.875%	15 Mar 2026	04 Mar 2021	16 Mar 2021		WELLS FARGO SECURITIES, LLC	USD/DTC	
	410,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	410,000.00
				Base	100.000000	0.00	0.00	0.00	410,000.00
172441BD8	CINEMARK USA INC	5.875%	15 Mar 2026	04 Mar 2021	16 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
	175,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	175,000.00
				Base	100.000000	0.00	0.00	0.00	175,000.00
172441BD8 Total									
	585,000.000			Local		0.00	0.00	0.00	585,000.00
				Base		0.00	0.00	0.00	585,000.00
18539UAD7	CLEARWAY ENERGY OP LLC	3.75%	15 Feb 2031	02 Mar 2021	09 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	430,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	430,000.00
				Base	100.000000	0.00	0.00	0.00	430,000.00
18539UAD7	CLEARWAY ENERGY OP LLC	3.75%	15 Feb 2031	02 Mar 2021	09 Mar 2021		MORGAN STANLEY CO INCORPORATED	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
18539UAD7	CLEARWAY ENERGY OP LLC	3.75%	15 Feb 2031	12 Mar 2021	16 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	99.374000	182.29	0.00	0.00	248,435.00
				Base	99.374000	182.29	0.00	0.00	248,435.00
					19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	96.750000	291.67	0.00	0.00	193,500.00
				Base	96.750000	291.67	0.00	0.00	193,500.00
18539UAD7 Total									
	955,000.000			Local		473.96	0.00	0.00	946,935.00
				Base		473.96	0.00	0.00	946,935.00
185899AL5	CLEVELAND CLIFFS INC	4.875%	01 Mar 2031	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	95.750000	975.00	0.00	0.00	191,500.00
				Base	95.750000	975.00	0.00	0.00	191,500.00
191216DC1	COCA COLA CO/THE	2.5%	15 Mar 2051	01 Mar 2021			GOLDMAN SACHS + CO LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate								
	Units/Original Face			Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	20,000,000.000	1.000000	NJFH	Local	98.402000		231,944.44	0.00	19,680,400.00	
				Base	98.402000		231,944.44	0.00	19,680,400.00	
				01 Mar 2021	CANCEL		GOLDMAN SACHS + CO LLC	USD/DTC		
	-20,000,000.000	1.000000	NJFH	Local	98.402000		-231,944.44	0.00	-19,680,400.00	
				Base	98.402000		-231,944.44	0.00	-19,680,400.00	
				23 Mar 2021	25 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	87.931000		6,944.44	0.00	8,793,100.00	
				Base	87.931000		6,944.44	0.00	8,793,100.00	
191216DC1 Total										
	10,000,000.000			Local			6,944.44	0.00	8,793,100.00	
				Base			6,944.44	0.00	8,793,100.00	
191216DL1	COCA COLA CO/THE		3%	05 Mar 2051	01 Mar 2021	05 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	20,000,000.000	1.000000	NJFH	Local	98.402000		0.00	0.00	19,680,400.00	
				Base	98.402000		0.00	0.00	19,680,400.00	
20259DAA5	COMMERZBANK AG		8.125%	19 Sep 2023	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	114.500000		180.56	0.00	229,000.00	
				Base	114.500000		180.56	0.00	229,000.00	
203372AV9	COMMSCOPE INC		7.125%	01 Jul 2028	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	105.250000		3,245.83	0.00	210,500.00	
				Base	105.250000		3,245.83	0.00	210,500.00	
20337YAA5	COMMSCOPE TECH LLC		6%	15 Jun 2025	18 Mar 2021	22 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	101.620000		3,233.33	0.00	203,240.00	
				Base	101.620000		3,233.33	0.00	203,240.00	
20341WAA3	UNITI GROUP/CSL CAPITAL		6%	15 Apr 2023	31 Mar 2021	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC		
	500,000.000	1.000000	NJGP	Local	101.750000		14,166.67	0.00	508,750.00	
				Base	101.750000		14,166.67	0.00	508,750.00	
20451RAB8	COMPASS GROUP DIVERSIFIE		5.25%	15 Apr 2029	03 Mar 2021	23 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	291,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	291,000.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	291,000.00
20451RAB8	COMPASS GROUP DIVERSIFIE	5.25%	15 Apr 2029	03 Mar 2021	23 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	530,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	530,000.00
			Base	100.000000		0.00	0.00	0.00	530,000.00
20451RAB8	COMPASS GROUP DIVERSIFIE	5.25%	15 Apr 2029	03 Mar 2021	23 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
			Base	100.000000		0.00	0.00	0.00	150,000.00
20451RAB8	COMPASS GROUP DIVERSIFIE	5.25%	15 Apr 2029	03 Mar 2021	23 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	73,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	73,000.00
			Base	100.000000		0.00	0.00	0.00	73,000.00
20451RAB8 Total									
	1,044,000.000		Local			0.00	0.00	0.00	1,044,000.00
			Base			0.00	0.00	0.00	1,044,000.00
205768AS3	COMSTOCK RESOURCES INC	6.75%	01 Mar 2029	03 Mar 2021	04 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	75,000.000	1.000000	NJFX	Local	103.000000	0.00	0.00	0.00	77,250.00
			Base	103.000000		0.00	0.00	0.00	77,250.00
205768AS3	COMSTOCK RESOURCES INC	6.75%	01 Mar 2029	03 Mar 2021	04 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	75,000.000	1.000000	NJGP	Local	103.000000	0.00	0.00	0.00	77,250.00
			Base	103.000000		0.00	0.00	0.00	77,250.00
205768AS3 Total									
	150,000.000		Local			0.00	0.00	0.00	154,500.00
			Base			0.00	0.00	0.00	154,500.00
20752TAA2	CONNECT FINCO SARL/CONNE	6.75%	01 Oct 2026	18 Mar 2021	22 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFJ	Local	104.030000	4,809.38	0.00	0.00	156,045.00
			Base	104.030000		4,809.38	0.00	0.00	156,045.00
20903XAH6	CONSOLIDATED COMMUNICATI	5%	01 Oct 2028	04 Mar 2021	18 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	132,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	132,000.00
			Base	100.000000		0.00	0.00	0.00	132,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
20903XAH6	CONSOLIDATED COMMUNICATI		5%	01 Oct 2028	04 Mar 2021	18 Mar 2021		MORGAN STANLEY CO INCORPORATED	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
20903XAH6 Total										
	207,000.000			Local			0.00	0.00	0.00	207,000.00
				Base			0.00	0.00	0.00	207,000.00
210383AG0	CONSTELLIUM SE		5.875%	15 Feb 2026	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.849000		930.21	0.00	0.00	308,547.00
				Base	102.849000		930.21	0.00	0.00	308,547.00
212015AH4	CONTINENTAL RESOURCES		5%	15 Sep 2022	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	100.190000		7,041.67	0.00	0.00	300,570.00
				Base	100.190000		7,041.67	0.00	0.00	300,570.00
226373AR9	CRESTWOOD MID PARTNER LP		6%	01 Feb 2029	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	98.630000		2,875.00	0.00	0.00	246,575.00
				Base	98.630000		2,875.00	0.00	0.00	246,575.00
227046AA7	CROCS INC		4.25%	15 Mar 2029	09 Mar 2021	12 Mar 2021		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	15,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	15,000.00
				Base	100.000000		0.00	0.00	0.00	15,000.00
228187AB6	CROWN AMER/CAP CORP VI		4.75%	01 Feb 2026	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.912000		1,306.25	0.00	0.00	311,736.00
				Base	103.912000		1,306.25	0.00	0.00	311,736.00
228701AF5	CROWNROCK LP/CROWNROCK F		5.625%	15 Oct 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	600,000.000	1.000000	NJFJ	Local	101.668000		13,031.25	0.00	0.00	610,008.00
				Base	101.668000		13,031.25	0.00	0.00	610,008.00
23311VAJ6	DCP MIDSTREAM OPERATING		5.625%	15 Jul 2027	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	108.250000		2,125.00	0.00	0.00	216,500.00
				Base	108.250000		2,125.00	0.00	0.00	216,500.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
233293AQ2	DPL INC	4.35%	15 Apr 2029	16 Mar 2021	18 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	108.012000	3,697.50	0.00	0.00	216,024.00	
				Base	108.012000	3,697.50	0.00	0.00	216,024.00	
				17 Mar 2021	19 Mar 2021		TRUIST SECURITIES, INC.	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	107.500000	4,652.08	0.00	0.00	268,750.00	
				Base	107.500000	4,652.08	0.00	0.00	268,750.00	
233293AQ2 Total										
	450,000.000			Local		8,349.58	0.00	0.00	484,774.00	
				Base		8,349.58	0.00	0.00	484,774.00	
237266AH4	DARLING INGREDIENTS INC	5.25%	15 Apr 2027	24 Mar 2021	26 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	150,000.000	1.000000	NJFJ	Local	104.775000	3,521.88	0.00	0.00	157,162.50	
				Base	104.775000	3,521.88	0.00	0.00	157,162.50	
23918KAS7	DAVITA INC	4.625%	01 Jun 2030	01 Mar 2021	03 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	35,000.000	1.000000	NJGS	Local	102.375000	413.68	0.00	0.00	35,831.25	
				Base	102.375000	413.68	0.00	0.00	35,831.25	
				01 Mar 2021	03 Mar 2021		JANE STREET EXECUTION SERVICES LLC	USD/DTC		
	75,000.000	1.000000	NJGS	Local	102.250000	886.46	0.00	0.00	76,687.50	
				Base	102.250000	886.46	0.00	0.00	76,687.50	
				03 Mar 2021	05 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	25,000.000	1.000000	NJGS	Local	102.250000	301.91	0.00	0.00	25,562.50	
				Base	102.250000	301.91	0.00	0.00	25,562.50	
23918KAS7	DAVITA INC	4.625%	01 Jun 2030	08 Mar 2021	10 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	100,000.000	1.000000	NJFJ	Local	101.374000	1,271.88	0.00	0.00	101,374.00	
				Base	101.374000	1,271.88	0.00	0.00	101,374.00	
				17 Mar 2021	19 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	100,000.000	1.000000	NJFJ	Local	100.798000	1,387.50	0.00	0.00	100,798.00	
				Base	100.798000	1,387.50	0.00	0.00	100,798.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
23918KAS7 Total										
	335,000.000			Local		4,261.43	0.00	0.00	340,253.25	
				Base		4,261.43	0.00	0.00	340,253.25	
247361ZJ0	DELTA AIR LINES INC	3.625%	15 Mar 2022	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	101.250000	161.11	0.00	0.00	202,500.00	
				Base	101.250000	161.11	0.00	0.00	202,500.00	
251525AP6	DEUTSCHE BANK AG	4.5%	01 Apr 2025	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	106.000000	4,300.00	0.00	0.00	212,000.00	
				Base	106.000000	4,300.00	0.00	0.00	212,000.00	
25272KAU7	DELL INT LLC / EMC CORP	5.875%	15 Jun 2021	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	500,000.000	1.000000	NJFJ	Local	100.176000	6,446.18	0.00	0.00	500,880.00	
				Base	100.176000	6,446.18	0.00	0.00	500,880.00	
25470XAE5	DISH DBS CORP	6.75%	01 Jun 2021	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	101.000000	4,200.00	0.00	0.00	202,000.00	
				Base	101.000000	4,200.00	0.00	0.00	202,000.00	
25525PAB3	DIVERSIFIED HEALTHCARE T	4.375%	01 Mar 2031	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	99.505000	947.92	0.00	0.00	298,515.00	
				Base	99.505000	947.92	0.00	0.00	298,515.00	
26151AAA7	DRAX FINCO PLC	6.625%	01 Nov 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	104.254000	6,790.63	0.00	0.00	312,762.00	
				Base	104.254000	6,790.63	0.00	0.00	312,762.00	
267475AD3	DYCOM INDUSTRIES INC	4.5%	15 Apr 2029	25 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	100,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	100,000.00	
				Base	100.000000	0.00	0.00	0.00	100,000.00	
267475AD3	DYCOM INDUSTRIES INC	4.5%	15 Apr 2029	25 Mar 2021	OPEN		BANK OF AMERICA MERRILL LYNCH INTER	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	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Commissions	Taxes/Fees/Other		Net Cost
	Units/Original Face									
267475AD3 Total										
	139,000.000			Local		0.00	0.00	0.00		139,000.00
				Base		0.00	0.00	0.00		139,000.00
26884LAH2	EQT CORP	7.625%	01 Feb 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	116.297000	2,096.88	0.00	0.00		348,891.00
				Base	116.297000	2,096.88	0.00	0.00		348,891.00
26885BAD2	EQM MIDSTREAM PARTNERS L	4.75%	15 Jul 2023	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	500,000.000	1.000000	NJFJ	Local	103.926000	3,232.64	0.00	0.00		519,630.00
				Base	103.926000	3,232.64	0.00	0.00		519,630.00
28035QAA0	EDGEWELL PERSONAL CARE	5.5%	01 Jun 2028	03 Mar 2021	05 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC		
	150,000.000	1.000000	NJFJ	Local	106.373000	2,154.17	0.00	0.00		159,559.50
				Base	106.373000	2,154.17	0.00	0.00		159,559.50
28470RAH5	CAESARS ENTERTAIN INC	6.25%	01 Jul 2025	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	105.125000	2,847.22	0.00	0.00		210,250.00
				Base	105.125000	2,847.22	0.00	0.00		210,250.00
28470RAK8	CAESARS ENTERTAIN INC	8.125%	01 Jul 2027	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	110.158000	3,554.69	0.00	0.00		275,395.00
				Base	110.158000	3,554.69	0.00	0.00		275,395.00
29089QAC9	EMERGENT BIOSOLUTIONS	3.875%	15 Aug 2028	25 Mar 2021	29 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	150,000.000	1.000000	NJFJ	Local	98.277000	710.42	0.00	0.00		147,415.50
				Base	98.277000	710.42	0.00	0.00		147,415.50
29272WAD1	ENERGIZER HOLDINGS INC	4.375%	31 Mar 2029	16 Mar 2021	18 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC		
	155,000.000	1.000000	NJGS	Local	98.875000	3,164.58	0.00	0.00		153,256.25
				Base	98.875000	3,164.58	0.00	0.00		153,256.25
29279XAA8	ENDURE DIGITAL INC	6%	15 Feb 2029	09 Mar 2021	11 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	125,000.000	1.000000	NJGS	Local	96.000000	645.83	0.00	0.00		120,000.00
				Base	96.000000	645.83	0.00	0.00		120,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
29279XAA8	ENDURE DIGITAL INC	6%	15 Feb 2029	15 Mar 2021	17 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	60,000.000	1.000000	NJGR	Local	95.500000	370.00	0.00	0.00	57,300.00
				Base	95.500000	370.00	0.00	0.00	57,300.00
					16 Mar 2021	18 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC	
	140,000.000	1.000000	NJGR	Local	95.625000	886.67	0.00	0.00	133,875.00
				Base	95.625000	886.67	0.00	0.00	133,875.00
					16 Mar 2021	18 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	112,000.000	1.000000	NJGR	Local	95.500000	709.33	0.00	0.00	106,960.00
				Base	95.500000	709.33	0.00	0.00	106,960.00
					18 Mar 2021	22 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	20,000.000	1.000000	NJGR	Local	95.028000	140.00	0.00	0.00	19,005.60
				Base	95.028000	140.00	0.00	0.00	19,005.60
					22 Mar 2021	24 Mar 2021	STIFEL NICOLAUS + CO INC	USD/DTC	
	45,000.000	1.000000	NJGR	Local	95.250000	330.02	0.00	0.00	42,862.50
				Base	95.250000	330.02	0.00	0.00	42,862.50
					23 Mar 2021	25 Mar 2021	STIFEL NICOLAUS + CO INC	USD/DTC	
	90,000.000	1.000000	NJGR	Local	96.000000	675.00	0.00	0.00	86,400.00
				Base	96.000000	675.00	0.00	0.00	86,400.00
					24 Mar 2021	26 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	58,000.000	1.000000	NJGR	Local	96.500000	444.67	0.00	0.00	55,970.00
				Base	96.500000	444.67	0.00	0.00	55,970.00
29279XAA8 Total									
	650,000.000			Local		4,201.52	0.00	0.00	622,373.10
				Base		4,201.52	0.00	0.00	622,373.10
29280BAA3	ENDO LUX FIN CO I SARL	6.125%	01 Apr 2029	11 Mar 2021	25 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	4,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	4,000.00
				Base	100.000000	0.00	0.00	0.00	4,000.00
29280BAA3	ENDO LUX FIN CO I SARL	6.125%	01 Apr 2029	11 Mar 2021	25 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC	
	151,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	151,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	151,000.00
29280BAA3	ENDO LUX FIN CO I SARL		6.125%	01 Apr 2029	11 Mar 2021	25 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
			Base	100.000000		0.00	0.00	0.00	150,000.00
29280BAA3	ENDO LUX FIN CO I SARL		6.125%	01 Apr 2029	11 Mar 2021	25 Mar 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
29280BAA3	ENDO LUX FIN CO I SARL		6.125%	01 Apr 2029	11 Mar 2021	25 Mar 2021	J.P. MORGAN SECURITIES 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
29280BAA3 Total									
	755,000.000		Local			0.00	0.00	0.00	755,000.00
			Base			0.00	0.00	0.00	755,000.00
29365DAB5	ENTERCOM MEDIA CORP		6.75%	31 Mar 2029	11 Mar 2021	25 Mar 2021	CITIGROUP GLOBAL MARKETS INC SALOMO	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
30251GBC0	FMG RESOURCES AUG 2006		4.375%	01 Apr 2031	18 Mar 2021	25 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	502,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	502,000.00
			Base	100.000000		0.00	0.00	0.00	502,000.00
30251GBC0	FMG RESOURCES AUG 2006		4.375%	01 Apr 2031	18 Mar 2021	25 Mar 2021	J.P. MORGAN SECURITIES LLC	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
30251GBC0	FMG RESOURCES AUG 2006		4.375%	01 Apr 2031	18 Mar 2021	25 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	38,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	38,000.00
			Base	100.000000		0.00	0.00	0.00	38,000.00
30251GBC0	FMG RESOURCES AUG 2006		4.375%	01 Apr 2031	18 Mar 2021	25 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	275,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	275,000.00
			Base	100.000000		0.00	0.00	0.00	275,000.00

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Units/Original Face								

30251GBC0 Total

1,065,000.000		Local			0.00	0.00	0.00	1,065,000.00
		Base			0.00	0.00	0.00	1,065,000.00

315289AA6	FERRELLGAS ESCROW LLC/FG	5.375%	01 Apr 2026	16 Mar 2021	30 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
77,000.000	1.000000 NJGS	Local	100.000000		0.00	0.00	0.00	77,000.00
		Base	100.000000		0.00	0.00	0.00	77,000.00

315289AA6	FERRELLGAS ESCROW LLC/FG	5.375%	01 Apr 2026	16 Mar 2021	30 Mar 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

315289AA6	FERRELLGAS ESCROW LLC/FG	5.375%	01 Apr 2026	16 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
275,000.000	1.000000 NJFX	Local	100.000000		0.00	0.00	0.00	275,000.00
		Base	100.000000		0.00	0.00	0.00	275,000.00

315289AA6 Total

602,000.000		Local			0.00	0.00	0.00	602,000.00
		Base			0.00	0.00	0.00	602,000.00

315289AC2	FERRELLGAS ESCROW LLC/FG	5.875%	01 Apr 2029	16 Mar 2021	30 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
77,000.000	1.000000 NJGS	Local	100.000000		0.00	0.00	0.00	77,000.00
		Base	100.000000		0.00	0.00	0.00	77,000.00

315289AC2	FERRELLGAS ESCROW LLC/FG	5.875%	01 Apr 2029	16 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
275,000.000	1.000000 NJFX	Local	100.000000		0.00	0.00	0.00	275,000.00
		Base	100.000000		0.00	0.00	0.00	275,000.00

315289AC2 Total

352,000.000		Local			0.00	0.00	0.00	352,000.00
		Base			0.00	0.00	0.00	352,000.00

343412AF9	FLUOR CORP	4.25%	15 Sep 2028	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
200,000.000	1.000000 NJFJ	Local	100.125000		188.89	0.00	0.00	200,250.00
		Base	100.125000		188.89	0.00	0.00	200,250.00

345397A29	FORD MOTOR CREDIT CO LLC	3.087%	09 Jan 2023	02 Mar 2021	04 Mar 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	101.614000		1,414.88	0.00	0.00	304,842.00
				Base	101.614000		1,414.88	0.00	0.00	304,842.00
345397B51	FORD MOTOR CREDIT CO LLC		2.9%	16 Feb 2028	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	94.875000		596.11	0.00	0.00	189,750.00
				Base	94.875000		596.11	0.00	0.00	189,750.00
346232AD3	FORESTAR GROUP INC		8%	15 Apr 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	104.576000		9,266.67	0.00	0.00	313,728.00
				Base	104.576000		9,266.67	0.00	0.00	313,728.00
34960PAB7	FORTRESS TRANS + INFRAST		6.5%	01 Oct 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	104.292000		5,525.00	0.00	0.00	208,584.00
				Base	104.292000		5,525.00	0.00	0.00	208,584.00
350392AA4	FOUNDATION BUILDING M		6%	01 Mar 2029	16 Mar 2021	18 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	525,000.000	1.000000	NJGS	Local	98.250000		3,325.00	0.00	0.00	515,812.50
				Base	98.250000		3,325.00	0.00	0.00	515,812.50
35671DBJ3	FREEPORT MCMORAN INC		5.4%	14 Nov 2034	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	124.510000		3,300.00	0.00	0.00	249,020.00
				Base	124.510000		3,300.00	0.00	0.00	249,020.00
35906ABG2	FRONTIER COMMUNICATIONS		6.75%	01 May 2029	12 Mar 2021	16 Mar 2021		WELLS FARGO SECURITIES, LLC	USD/DTC	
	30,000.000	1.000000	NJGR	Local	105.030000		624.38	0.00	0.00	31,509.00
				Base	105.030000		624.38	0.00	0.00	31,509.00
					22 Mar 2021	24 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	10,000.000	1.000000	NJGR	Local	105.100000		223.13	0.00	0.00	10,510.00
				Base	105.100000		223.13	0.00	0.00	10,510.00
35906ABG2 Total										
	40,000.000			Local			847.51	0.00	0.00	42,019.00
				Base			847.51	0.00	0.00	42,019.00
36120RAA7	FXI HOLDINGS INC		7.875%	01 Nov 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	101.893000		5,381.25	0.00	0.00	203,786.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	Base		101.893000		5,381.25	0.00	0.00	203,786.00	
37247DAP1	GENWORTH HOLDINGS INC	7.625% 24 Sep 2021	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	100.735000	10,166.67	0.00	0.00	302,205.00	
	Base		100.735000		10,166.67	0.00	0.00	302,205.00	
37960JAA6	GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	15 Mar 2021	15 Mar 2021		AUTREPAT-INT RE	USD/DTC		
	34,746.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	34,746.00	
	Base		100.000000		0.00	0.00	0.00	34,746.00	
38016LAC9	GO DADDY OPCO/FINCO	3.5% 01 Mar 2029	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	95.625000	272.22	0.00	0.00	95,625.00	
	Base		95.625000		272.22	0.00	0.00	95,625.00	
38046XAE3	GOGO INTERMEDIATE/FINANC	9.875% 01 May 2024	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	105.375000	3,895.14	0.00	0.00	105,375.00	
	Base		105.375000		3,895.14	0.00	0.00	105,375.00	
384311AA4	GRAFTECH FINANCE INC	4.625% 15 Dec 2028	31 Mar 2021	OPEN		BARCLAYS CAPITAL INC.	USD/DTC		
	195,000.000	1.000000 NJGP	Local	100.875000	2,580.36	0.00	0.00	196,706.25	
	Base		100.875000		2,580.36	0.00	0.00	196,706.25	
39530LAD2	GREENKO DUTCH BV	3.85% 29 Mar 2026	22 Mar 2021			DEUTSCHE BANK SECURITIES, INC.	USD/DTC		
	480,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	480,000.00	
	480,000.000		Base	100.000000	0.00	0.00	0.00	480,000.00	
				22 Mar 2021	CANCEL	DEUTSCHE BANK SECURITIES, INC.	USD/DTC		
	-480,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	-480,000.00	
	480,000.000		Base	100.000000	0.00	0.00	0.00	-480,000.00	
				22 Mar 2021		DEUTSCHE BANK SECURITIES, INC.	USD/DTC		
	480,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	480,000.00	
	480,000.000		Base	100.000000	0.00	0.00	0.00	480,000.00	
				22 Mar 2021	CANCEL	DEUTSCHE BANK SECURITIES, INC.	USD/DTC		
	-480,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	-480,000.00	
	480,000.000		Base	100.000000	0.00	0.00	0.00	-480,000.00	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
39530LAD2 Total					22 Mar 2021	29 Mar 2021		DEUTSCHE BANK SECURITIES, INC.	USD/DTC	
	480,000.000	1.000000	NJGR	Local	100.000000		0.00	0.00	0.00	480,000.00
	480,000.000			Base	100.000000		0.00	0.00	0.00	480,000.00
	480,000.000			Local			0.00	0.00	0.00	480,000.00
	2,400,000.000			Base			0.00	0.00	0.00	480,000.00
397624AH0	GREIF INC		6.5%	01 Mar 2027	01 Mar 2021	03 Mar 2021		SAMUEL A RAMIREZ & COMPANY INC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	105.500000		90.28	0.00	0.00	263,750.00
				Base	105.500000		90.28	0.00	0.00	263,750.00
398545AA1	GRINDING MED/MOLY COP		7.375%	15 Dec 2023	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	101.941000		4,855.21	0.00	0.00	305,823.00
				Base	101.941000		4,855.21	0.00	0.00	305,823.00
404119BW8	HCA INC		5.875%	01 Feb 2029	17 Mar 2021	19 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	115.094000		1,566.67	0.00	0.00	230,188.00
				Base	115.094000		1,566.67	0.00	0.00	230,188.00
42704LAA2	HERC HOLDINGS INC		5.5%	15 Jul 2027	26 Mar 2021	30 Mar 2021		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	105.697000		1,145.83	0.00	0.00	105,697.00
				Base	105.697000		1,145.83	0.00	0.00	105,697.00
431318AU8	HILCORP ENERGY I/HILCORP		5.75%	01 Feb 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.229000		2,012.50	0.00	0.00	306,687.00
				Base	102.229000		2,012.50	0.00	0.00	306,687.00
432833AN1	HILTON DOMESTIC OPERATIN		3.625%	15 Feb 2032	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	95.000000		1,027.08	0.00	0.00	190,000.00
				Base	95.000000		1,027.08	0.00	0.00	190,000.00
436440AP6	HOLOGIC INC		3.25%	15 Feb 2029	25 Mar 2021	29 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	98.335000		397.22	0.00	0.00	98,335.00
				Base	98.335000		397.22	0.00	0.00	98,335.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
44267DAD9	HOWARD HUGHES CORP		5.375%	01 Aug 2028	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local		105.542000	1,478.13	0.00	0.00	316,626.00
			Base		105.542000	1,478.13	0.00	0.00	316,626.00
44332PAD3	HUB INTERNATIONAL LTD		7%	01 May 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local		104.292000	7,175.00	0.00	0.00	312,876.00
			Base		104.292000	7,175.00	0.00	0.00	312,876.00
445587AE8	HUNT COS INC		5.25%	15 Apr 2029	31 Mar 2021	OPEN	STIFEL NICOLAUS + CO INC	USD/DTC	
	25,000.000	1.000000 NJGP	Local		99.000000	0.00	0.00	0.00	24,750.00
			Base		99.000000	0.00	0.00	0.00	24,750.00
					31 Mar 2021	OPEN	JEFFERIES + COMPANY INC	USD/DTC	
	500,000.000	1.000000 NJGP	Local		100.000000	0.00	0.00	0.00	500,000.00
			Base		100.000000	0.00	0.00	0.00	500,000.00
445587AE8 Total									
	525,000.000		Local			0.00	0.00	0.00	524,750.00
			Base			0.00	0.00	0.00	524,750.00
451102BQ9	ICAHN ENTERPRISES/FIN		6.375%	15 Dec 2025	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local		103.416000	4,196.88	0.00	0.00	310,248.00
			Base		103.416000	4,196.88	0.00	0.00	310,248.00
45174HBE6	IHEARTCOMMUNICATIONS INC		5.25%	15 Aug 2027	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000 NJFJ	Local		101.750000	1,108.33	0.00	0.00	203,500.00
			Base		101.750000	1,108.33	0.00	0.00	203,500.00
45674GAA2	INEOS QUATTRO FINANCE 2		3.375%	15 Jan 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local		100.223000	984.38	0.00	0.00	300,669.00
			Base		100.223000	984.38	0.00	0.00	300,669.00
45780RAA9	INSTALLED BUILDING PRODU		5.75%	01 Feb 2028	23 Mar 2021	25 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	9,000.000	1.000000 NJGS	Local		104.875000	77.63	0.00	0.00	9,438.75
			Base		104.875000	77.63	0.00	0.00	9,438.75

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			23 Mar 2021	25 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC		
	25,000.000	1.000000 NJGS	Local	105.000000	215.63	0.00	0.00	26,250.00	
			Base	105.000000	215.63	0.00	0.00	26,250.00	
45780RAA9 Total									
	34,000.000		Local		293.26	0.00	0.00	35,688.75	
			Base		293.26	0.00	0.00	35,688.75	
460599AF0	INTERNATIONAL GAME TECH		4.125%	15 Apr 2026	16 Mar 2021	25 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	231,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	231,000.00	
			Base	100.000000	0.00	0.00	0.00	231,000.00	
460599AF0	INTERNATIONAL GAME TECH		4.125%	15 Apr 2026	16 Mar 2021	25 Mar 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	
460599AF0 Total									
	431,000.000		Local		0.00	0.00	0.00	431,000.00	
			Base		0.00	0.00	0.00	431,000.00	
46650CAA7	JBS INVESTMENTS II GMBH		7%	15 Jan 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	400,000.000	1.000000 NJFJ	Local	106.572000	3,811.11	0.00	0.00	426,288.00	
			Base	106.572000	3,811.11	0.00	0.00	426,288.00	
47010BAK0	JAGUAR LAND ROVER AUTOMO		5.875%	15 Jan 2028	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local	102.728000	4,063.54	0.00	0.00	308,184.00	
			Base	102.728000	4,063.54	0.00	0.00	308,184.00	
47010LAB8	JAGUAR HL / PPD I		4.625%	15 Jun 2025	18 Mar 2021	22 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	100,000.000	1.000000 NJFJ	Local	104.052000	1,246.18	0.00	0.00	104,052.00	
			Base	104.052000	1,246.18	0.00	0.00	104,052.00	
48666KAT6	KB HOME		7%	15 Dec 2021	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	500,000.000	1.000000 NJFJ	Local	102.666000	7,680.56	0.00	0.00	513,330.00	
			Base	102.666000	7,680.56	0.00	0.00	513,330.00	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
	Units/Original Face										
489399AL9	KENNEDY WILSON INC	4.75%	01 Mar 2029	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC			
	200,000.000	1.000000	NJFJ	Local	101.125000	1,108.33	0.00	0.00	202,250.00		
				Base	101.125000	1,108.33	0.00	0.00	202,250.00		
50077LAT3	KRAFT HEINZ FOODS CO	4.625%	30 Jan 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC			
	300,000.000	1.000000	NJFJ	Local	114.796000	1,310.42	0.00	0.00	344,388.00		
				Base	114.796000	1,310.42	0.00	0.00	344,388.00		
50077LBF2	KRAFT HEINZ FOODS CO	4.25%	01 Mar 2031	12 Mar 2021	16 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC			
	112,000.000	1.000000	NJGQ	Local	109.625000	198.34	0.00	0.00	122,780.00		
				Base	109.625000	198.34	0.00	0.00	122,780.00		
					15 Mar 2021	17 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	181,000.000	1.000000	NJGQ	Local	109.750000	341.89	0.00	0.00	198,647.50		
				Base	109.750000	341.89	0.00	0.00	198,647.50		
					15 Mar 2021	17 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	139,000.000	1.000000	NJGQ	Local	109.750000	262.56	0.00	0.00	152,552.50		
				Base	109.750000	262.56	0.00	0.00	152,552.50		
					16 Mar 2021	18 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC		
	34,000.000	1.000000	NJGQ	Local	109.625000	68.23	0.00	0.00	37,272.50		
				Base	109.625000	68.23	0.00	0.00	37,272.50		
					16 Mar 2021	18 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	35,000.000	1.000000	NJGQ	Local	109.510000	70.24	0.00	0.00	38,328.50		
				Base	109.510000	70.24	0.00	0.00	38,328.50		
					18 Mar 2021	22 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC		
	69,000.000	1.000000	NJGQ	Local	108.250000	171.06	0.00	0.00	74,692.50		
				Base	108.250000	171.06	0.00	0.00	74,692.50		
				18 Mar 2021	22 Mar 2021		MARKETAXESS CORPORATION	USD/DTC			
27,000.000	1.000000	NJGQ	Local	108.080000	66.94	0.00	0.00	29,181.60			
			Base	108.080000	66.94	0.00	0.00	29,181.60			

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	Units/Original Face								

50077LBF2 Total

597,000.000	Local	1,179.26	0.00	0.00	653,455.10
	Base	1,179.26	0.00	0.00	653,455.10

501797AJ3	L BRANDS INC	5.625%	15 Oct 2023	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC
300,000.000	1.000000 NJFJ	Local	108.526000	6,515.62	0.00	0.00	325,578.00
		Base	108.526000	6,515.62	0.00	0.00	325,578.00

50212YAD6	LPL HOLDINGS INC	4%	15 Mar 2029	04 Mar 2021	15 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC
486,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	486,000.00
		Base	100.000000	0.00	0.00	0.00	486,000.00

50212YAD6	LPL HOLDINGS INC	4%	15 Mar 2029	04 Mar 2021	15 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC
475,000.000	1.000000 NJGP	Local	100.000000	0.00	0.00	0.00	475,000.00
		Base	100.000000	0.00	0.00	0.00	475,000.00

50212YAD6 Total

961,000.000	Local	0.00	0.00	0.00	961,000.00
	Base	0.00	0.00	0.00	961,000.00

521088AC8	LD HOLDINGS GROUP LLC	6.125%	01 Apr 2028	23 Mar 2021	26 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
345,000.000	1.000000 NJGR	Local	100.000000	0.00	0.00	0.00	345,000.00
		Base	100.000000	0.00	0.00	0.00	345,000.00

521088AC8	LD HOLDINGS GROUP LLC	6.125%	01 Apr 2028	23 Mar 2021	26 Mar 2021	CREDIT SUISSE SECURITIES (USA) 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

521088AC8 Total

495,000.000	Local	0.00	0.00	0.00	495,000.00
	Base	0.00	0.00	0.00	495,000.00

52736RBJ0	LEVI STRAUSS + CO	3.5%	01 Mar 2031	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	100.581000	437.50	0.00	0.00	301,743.00
				Base	100.581000	437.50	0.00	0.00	301,743.00
				19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	200,000.000	1.000000	NJFJ	Local	95.750000	661.11	0.00	0.00	191,500.00
				Base	95.750000	661.11	0.00	0.00	191,500.00
52736RBJ0	LEVI STRAUSS + CO		3.5%	01 Mar 2031	26 Mar 2021	30 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC	
	84,000.000	1.000000	NJGQ	Local	96.500000	334.83	0.00	0.00	81,060.00
				Base	96.500000	334.83	0.00	0.00	81,060.00
					30 Mar 2021	OPEN	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	86,000.000	1.000000	NJGQ	Local	96.625000	351.17	0.00	0.00	83,097.50
				Base	96.625000	351.17	0.00	0.00	83,097.50
52736RBJ0 Total									
	670,000.000			Local		1,784.61	0.00	0.00	657,400.50
				Base		1,784.61	0.00	0.00	657,400.50
546347AM7	LOUISIANA PACIFIC CORP		3.625%	15 Mar 2029	31 Mar 2021	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	97.750000	604.17	0.00	0.00	244,375.00
				Base	97.750000	604.17	0.00	0.00	244,375.00
552704AF5	MEG ENERGY CORP		5.875%	01 Feb 2029	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	101.957000	1,566.67	0.00	0.00	305,871.00
				Base	101.957000	1,566.67	0.00	0.00	305,871.00
55354GAF7	MSCI INC		5.375%	15 May 2027	17 Mar 2021	19 Mar 2021	RBC CAPITAL MARKETS, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	106.030000	1,851.39	0.00	0.00	106,030.00
				Base	106.030000	1,851.39	0.00	0.00	106,030.00
55617LAP7	MACY S RETAIL HLDGS LLC		5.875%	01 Apr 2029	02 Mar 2021	17 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	130,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	130,000.00
				Base	100.000000	0.00	0.00	0.00	130,000.00
55617LAP7	MACY S RETAIL HLDGS LLC		5.875%	01 Apr 2029	02 Mar 2021	17 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	175,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	175,000.00
				Base	100.000000	0.00	0.00	0.00	175,000.00
55617LAP7	MACY S RETAIL HLDGS LLC		5.875%	01 Apr 2029	03 Mar 2021	17 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	60,000.000	1.000000	NJGR	Local	102.000000	0.00	0.00	0.00	61,200.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	102.000000		0.00	0.00	0.00	61,200.00
				03 Mar 2021	17 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	60,000.000	1.000000	NJGR	Local	102.000000	0.00	0.00	0.00	61,200.00
			Base	102.000000		0.00	0.00	0.00	61,200.00
				03 Mar 2021	17 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	60,000.000	1.000000	NJGR	Local	102.000000	0.00	0.00	0.00	61,200.00
			Base	102.000000		0.00	0.00	0.00	61,200.00
				03 Mar 2021	17 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	20,000.000	1.000000	NJGR	Local	101.875000	0.00	0.00	0.00	20,375.00
			Base	101.875000		0.00	0.00	0.00	20,375.00
55617LAP7	MACY S RETAIL HLDGS LLC	5.875%	01 Apr 2029	03 Mar 2021	17 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
			Base	102.000000		0.00	0.00	0.00	25,500.00
55617LAP7	MACY S RETAIL HLDGS LLC	5.875%	01 Apr 2029	04 Mar 2021	17 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	30,000.000	1.000000	NJGR	Local	101.625000	0.00	0.00	0.00	30,487.50
			Base	101.625000		0.00	0.00	0.00	30,487.50
				05 Mar 2021	17 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	14,000.000	1.000000	NJGR	Local	101.198000	0.00	0.00	0.00	14,167.72
			Base	101.198000		0.00	0.00	0.00	14,167.72
				05 Mar 2021	17 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	25,000.000	1.000000	NJGR	Local	101.250000	0.00	0.00	0.00	25,312.50
			Base	101.250000		0.00	0.00	0.00	25,312.50
55617LAP7	MACY S RETAIL HLDGS LLC	5.875%	01 Apr 2029	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.125000	195.83	0.00	0.00	204,250.00
			Base	102.125000		195.83	0.00	0.00	204,250.00
55617LAP7 Total									
	799,000.000		Local			195.83	0.00	0.00	808,692.72
			Base			195.83	0.00	0.00	808,692.72

571676AN5	MARS INC	2.375%	16 Jul 2040	04 Mar 2021	08 Mar 2021		TRUIST SECURITIES, INC.	USD/DTC	
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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
	10,000,000.000	1.000000	NJFH	Local	92.587000		34,305.56	0.00	0.00	9,258,700.00
				Base	92.587000		34,305.56	0.00	0.00	9,258,700.00
57629WCZ1	MASSMUTUAL GLOBAL FUNDIN	2.15%	09 Mar 2031		04 Mar 2021	09 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	75,000,000.000	1.000000	NJFH	Local	99.857000		0.00	0.00	0.00	74,892,750.00
				Base	99.857000		0.00	0.00	0.00	74,892,750.00
					04 Mar 2021			J.P. MORGAN SECURITIES LLC	USD/DTC	
	50,000,000.000	1.000000	NJFH	Local	99.857000		0.00	0.00	0.00	49,928,500.00
				Base	99.857000		0.00	0.00	0.00	49,928,500.00
					04 Mar 2021	CANCEL		J.P. MORGAN SECURITIES LLC	USD/DTC	
	-50,000,000.000	1.000000	NJFH	Local	99.857000		0.00	0.00	0.00	-49,928,500.00
				Base	99.857000		0.00	0.00	0.00	-49,928,500.00
					04 Mar 2021			J.P. MORGAN SECURITIES LLC	USD/DTC	
	25,000,000.000	1.000000	NJFH	Local	99.857000		0.00	0.00	0.00	24,964,250.00
				Base	99.857000		0.00	0.00	0.00	24,964,250.00
					04 Mar 2021	CANCEL		J.P. MORGAN SECURITIES LLC	USD/DTC	
	-25,000,000.000	1.000000	NJFH	Local	99.857000		0.00	0.00	0.00	-24,964,250.00
				Base	99.857000		0.00	0.00	0.00	-24,964,250.00
57629WCZ1 Total										
	75,000,000.000			Local			0.00	0.00	0.00	74,892,750.00
				Base			0.00	0.00	0.00	74,892,750.00
577081BB7	MATTEL INC		6.75%	31 Dec 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	105.173000		3,600.00	0.00	0.00	315,519.00
				Base	105.173000		3,600.00	0.00	0.00	315,519.00
577081BE1	MATTEL INC		3.375%	01 Apr 2026	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	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
577081BE1	MATTEL INC		3.375%	01 Apr 2026	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	603,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	603,000.00
				Base	100.000000		0.00	0.00	0.00	603,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other
	Units/Original Face								Net Cost
577081BE1	MATTEL INC		3.375%	01 Apr 2026	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	100,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BE1	MATTEL INC		3.375%	01 Apr 2026	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	500,000.000	1.000000	NJFJ	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BE1	MATTEL INC		3.375%	01 Apr 2026	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	100,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BE1 Total									
	1,638,000.000			Local			0.00	0.00	0.00
				Base			0.00	0.00	0.00
577081BF8	MATTEL INC		3.75%	01 Apr 2029	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	602,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BF8	MATTEL INC		3.75%	01 Apr 2029	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	100,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BF8	MATTEL INC		3.75%	01 Apr 2029	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	100,000.000	1.000000	NJFJ	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BF8	MATTEL INC		3.75%	01 Apr 2029	09 Mar 2021	19 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC
	150,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	0.00
				Base	100.000000		0.00	0.00	0.00
577081BF8 Total									
	952,000.000			Local			0.00	0.00	0.00
				Base			0.00	0.00	0.00
58547DAD1	MELCO RESORTS FINANCE		5.375%	04 Dec 2029	17 Mar 2021	19 Mar 2021		MORGAN STANLEY & CO. LLC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	250,000.000	1.000000	NJFJ	Local	103.500000	3,919.27	0.00	0.00	258,750.00	
				Base	103.500000	3,919.27	0.00	0.00	258,750.00	
59001ABD3	MERITAGE HOMES CORP		3.875%	15 Apr 2029	31 Mar 2021	OPEN	MIZUHO SECURITIES USA/FIXED INCOME	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	
594087AU2	MICHAELS STORES INC		8%	15 Jul 2027	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	107.543000	2,177.78	0.00	0.00	215,086.00	
				Base	107.543000	2,177.78	0.00	0.00	215,086.00	
60855RAK6	MOLINA HEALTHCARE INC		3.875%	15 Nov 2030	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	101.500000	2,712.50	0.00	0.00	203,000.00	
				Base	101.500000	2,712.50	0.00	0.00	203,000.00	
626717AN2	MURPHY OIL CORP		6.375%	15 Jul 2028	02 Mar 2021	05 Mar 2021	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		
	622,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	622,000.00	
				Base	100.000000	0.00	0.00	0.00	622,000.00	
626717AN2	MURPHY OIL CORP		6.375%	15 Jul 2028	02 Mar 2021	05 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	275,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	275,000.00	
				Base	100.000000	0.00	0.00	0.00	275,000.00	
626717AN2	MURPHY OIL CORP		6.375%	15 Jul 2028	02 Mar 2021	05 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	100,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	100,000.00	
				Base	100.000000	0.00	0.00	0.00	100,000.00	
626717AN2	MURPHY OIL CORP		6.375%	15 Jul 2028	09 Mar 2021	11 Mar 2021	PERSHING LLC	USD/DTC		
	130,000.000	1.000000	NJGS	Local	100.250000	138.13	0.00	0.00	130,325.00	
				Base	100.250000	138.13	0.00	0.00	130,325.00	
					31 Mar 2021	OPEN	J P MORGAN SECURITIES INC	USD/DTC		
	55,000.000	1.000000	NJGS	Local	100.000000	292.19	0.00	0.00	55,000.00	
				Base	100.000000	292.19	0.00	0.00	55,000.00	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
626717AN2 Total										
	1,182,000.000			Local			430.32	0.00	0.00	1,182,325.00
				Base			430.32	0.00	0.00	1,182,325.00
626738AF5	MURPHY OIL USA INC		3.75%	15 Feb 2031	25 Feb 2021	CANCEL		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	-100,000.000	1.000000	NJFJ	Local	99.371000		-333.33	0.00	0.00	-99,371.00
				Base	99.371000		-333.33	0.00	0.00	-99,371.00
62886EAV0	NCR CORP		6.125%	01 Sep 2029	22 Mar 2021	24 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	155,000.000	1.000000	NJGS	Local	106.250000		606.55	0.00	0.00	164,687.50
				Base	106.250000		606.55	0.00	0.00	164,687.50
62886EBA5	NCR CORP		5.125%	15 Apr 2029	22 Mar 2021	OPEN		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	193,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	193,000.00
				Base	100.000000		0.00	0.00	0.00	193,000.00
62886EBA5	NCR CORP		5.125%	15 Apr 2029	22 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	685,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	685,000.00
				Base	100.000000		0.00	0.00	0.00	685,000.00
62886EBA5	NCR CORP		5.125%	15 Apr 2029	22 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	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
62886EBA5	NCR CORP		5.125%	15 Apr 2029	22 Mar 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
62886EBA5	NCR CORP		5.125%	15 Apr 2029	29 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	172,000.000	1.000000	NJGQ	Local	100.250000		0.00	0.00	0.00	172,430.00
				Base	100.250000		0.00	0.00	0.00	172,430.00
62886EBA5	NCR CORP		5.125%	15 Apr 2029	29 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	50,000.000	1.000000	NJGP	Local	100.250000		0.00	0.00	0.00	50,125.00
				Base	100.250000		0.00	0.00	0.00	50,125.00
62886EBA5	NCR CORP		5.125%	15 Apr 2029	29 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price	Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	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
62886EBA5 Total									
	1,725,000.000			Local		0.00	0.00	0.00	1,725,617.50
				Base		0.00	0.00	0.00	1,725,617.50
62886HBA8	NCL CORPORATION LTD		5.875%	15 Mar 2026	01 Mar 2021	03 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	37,000.000	1.000000	NJGS	Local	100.000000	452.86	0.00	0.00	37,000.00
				Base	100.000000	452.86	0.00	0.00	37,000.00
62886HBA8	NCL CORPORATION LTD		5.875%	15 Mar 2026	01 Mar 2021	03 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	175,000.000	1.000000	NJFX	Local	100.000000	2,141.93	0.00	0.00	175,000.00
				Base	100.000000	2,141.93	0.00	0.00	175,000.00
62886HBA8 Total									
	212,000.000			Local		2,594.79	0.00	0.00	212,000.00
				Base		2,594.79	0.00	0.00	212,000.00
62888HAA7	NCL FINANCE LTD		6.125%	15 Mar 2028	01 Mar 2021	03 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
				Base	100.000000	0.00	0.00	0.00	150,000.00
62888HAA7	NCL FINANCE LTD		6.125%	15 Mar 2028	01 Mar 2021	03 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	37,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	37,000.00
				Base	100.000000	0.00	0.00	0.00	37,000.00
62888HAA7 Total									
	187,000.000			Local		0.00	0.00	0.00	187,000.00
				Base		0.00	0.00	0.00	187,000.00
62922LAA6	NGL ENRGY OP/FIN CORP		7.5%	01 Feb 2026	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.125000	2,041.67	0.00	0.00	204,250.00
				Base	102.125000	2,041.67	0.00	0.00	204,250.00
62929RAC2	NMG HLDGO/NEIMAN MARCUS		7.125%	01 Apr 2026	19 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	495,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	495,000.00
				Base	100.000000	0.00	0.00	0.00	495,000.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
62929RAC2	NMG HLDCO/NEIMAN MARCUS		7.125%	01 Apr 2026	19 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	215,000.000	1.000000 NJGQ	Local		100.000000	0.00	0.00	0.00	215,000.00
			Base		100.000000	0.00	0.00	0.00	215,000.00
62929RAC2 Total									
	710,000.000		Local			0.00	0.00	0.00	710,000.00
			Base			0.00	0.00	0.00	710,000.00
629571AB6	NABORS INDUSTRIES LTD		7.5%	15 Jan 2028	15 Mar 2021	17 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	500,000.000	1.000000 NJGP	Local		87.875000	6,458.33	0.00	0.00	439,375.00
			Base		87.875000	6,458.33	0.00	0.00	439,375.00
					19 Mar 2021	23 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	150,000.000	1.000000 NJGP	Local		84.250000	2,125.00	0.00	0.00	126,375.00
			Base		84.250000	2,125.00	0.00	0.00	126,375.00
629571AB6 Total									
	650,000.000		Local			8,583.33	0.00	0.00	565,750.00
			Base			8,583.33	0.00	0.00	565,750.00
63861CAD1	NATIONSTAR MTG HLD INC		5.125%	15 Dec 2030	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000 NJFJ	Local		101.904000	2,562.50	0.00	0.00	203,808.00
			Base		101.904000	2,562.50	0.00	0.00	203,808.00
63934EAT5	NAVISTAR INTL CORP		6.625%	01 Nov 2025	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000 NJFJ	Local		103.777000	6,790.63	0.00	0.00	311,331.00
			Base		103.777000	6,790.63	0.00	0.00	311,331.00
64083YAA9	NESCO HOLDINGS II INC		5.5%	15 Apr 2029	17 Mar 2021	OPEN	STATE STREET BANK AND TRUST COMPANY	USD/DTC	
	77,000.000	1.000000 NJGS	Local		102.585500	0.00	0.00	0.00	78,990.84
			Base		102.585500	0.00	0.00	0.00	78,990.84
					17 Mar 2021	OPEN	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	387,000.000	1.000000 NJGS	Local		100.000000	0.00	0.00	0.00	387,000.00
			Base		100.000000	0.00	0.00	0.00	387,000.00
					18 Mar 2021	OPEN	BANK OF AMERICA MERRILL LYNCH INTER	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									
64083YAA9	96,000.000	1.000000	NJGS	Local	102.000000		0.00	0.00	0.00	97,920.00
				Base	102.000000		0.00	0.00	0.00	97,920.00
					18 Mar 2021	OPEN		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	155,000.000	1.000000	NJGS	Local	101.875000		0.00	0.00	0.00	157,906.25
				Base	101.875000		0.00	0.00	0.00	157,906.25
	NESCO HOLDINGS II INC		5.5%	15 Apr 2029	17 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	0.00	150,000.00
				Base	100.000000		0.00	0.00	0.00	150,000.00
	NESCO HOLDINGS II INC		5.5%	15 Apr 2029	17 Mar 2021	OPEN		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	150,000.00
			Base	100.000000		0.00	0.00	0.00	150,000.00	
64083YAA9 Total										
1,015,000.000			Local			0.00	0.00	0.00	1,021,817.09	
			Base			0.00	0.00	0.00	1,021,817.09	
64110LAN6	NETFLIX INC		4.375%	15 Nov 2026	12 Mar 2021	16 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	110.854000		2,940.97	0.00	0.00	221,708.00
				Base	110.854000		2,940.97	0.00	0.00	221,708.00
644393AB6	NEW FORTRESS ENERGY INC		6.5%	30 Sep 2026	26 Mar 2021	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	125,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	125,000.00
				Base	100.000000		0.00	0.00	0.00	125,000.00
651229AW6	NEWELL BRANDS INC		4.7%	01 Apr 2026	22 Mar 2021	24 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	57,000.000	1.000000	NJGQ	Local	108.000000		1,287.41	0.00	0.00	61,560.00
				Base	108.000000		1,287.41	0.00	0.00	61,560.00
					30 Mar 2021	OPEN		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	61,000.000	1.000000	NJGQ	Local	110.250000		0.00	0.00	0.00	67,252.50
				Base	110.250000		0.00	0.00	0.00	67,252.50
					31 Mar 2021	OPEN		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	43,000.000	1.000000	NJGQ	Local	110.625000		22.46	0.00	0.00	47,568.75
				Base	110.625000		22.46	0.00	0.00	47,568.75

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
			31 Mar 2021	OPEN		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	132,000.000	1.000000 NJGQ	Local	110.625000	68.93	0.00	0.00	146,025.00	
			Base	110.625000	68.93	0.00	0.00	146,025.00	
651229AW6 Total									
	293,000.000		Local		1,378.80	0.00	0.00	322,406.25	
			Base		1,378.80	0.00	0.00	322,406.25	
651229AX4	NEWELL BRANDS INC		5.875% 01 Apr 2036	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	124.953000	7,490.63	0.00	0.00	374,859.00	
			Base	124.953000	7,490.63	0.00	0.00	374,859.00	
651290AQ1	OVINTIV EXPLORATION INC		5.625% 01 Jul 2024	03 Mar 2021	05 Mar 2021	MARKETAXESS CORPORATION	USD/DTC		
	10,000.000	1.000000 NJGR	Local	109.625000	100.00	0.00	0.00	10,962.50	
			Base	109.625000	100.00	0.00	0.00	10,962.50	
65409QBB7	NIELSEN FINANCE LLC/CO		5% 15 Apr 2022	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	600,000.000	1.000000 NJFJ	Local	100.415000	11,583.33	0.00	0.00	602,490.00	
			Base	100.415000	11,583.33	0.00	0.00	602,490.00	
654902AE5	NOKIA OYJ		4.375% 12 Jun 2027	09 Mar 2021	11 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	106.526000	1,081.60	0.00	0.00	106,526.00	
			Base	106.526000	1,081.60	0.00	0.00	106,526.00	
65548PAF3	NORBORD INC		5.75% 15 Jul 2027	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	107.712000	2,347.92	0.00	0.00	323,136.00	
			Base	107.712000	2,347.92	0.00	0.00	323,136.00	
655664AT7	NORDSTROM INC		4.375% 01 Apr 2030	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000 NJFJ	Local	98.621000	5,578.13	0.00	0.00	295,863.00	
			Base	98.621000	5,578.13	0.00	0.00	295,863.00	
655664AV2	NORDSTROM INC		2.3% 08 Apr 2024	24 Mar 2021	OPEN	WELLS FARGO SECURITIES LLC	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	

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	Shares/Par/Contracts	Exchange Rate								
	Units/Original Face			Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
670001AC0	NOVELIS CORP		5.875%	30 Sep 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	400,000.000	1.000000	NJFJ	Local	104.667000		7,115.28	0.00	0.00	418,668.00
				Base	104.667000		7,115.28	0.00	0.00	418,668.00
67054KAA7	ALTICE FRANCE SA		7.375%	01 May 2026	26 Mar 2021	30 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	500,000.000	1.000000	NJFJ	Local	104.130000		7,682.29	0.00	0.00	520,650.00
				Base	104.130000		7,682.29	0.00	0.00	520,650.00
67421QAA0	OASIS MIDSTREAM PARTNERS		8%	01 Apr 2029	26 Mar 2021	30 Mar 2021	CITIGROUP GLOBAL MARKETS INC.	USD/DTC		
	656,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	656,000.00
				Base	100.000000		0.00	0.00	0.00	656,000.00
674599CH6	OCCIDENTAL PETROLEUM COR		3.4%	15 Apr 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	98.260000		3,938.33	0.00	0.00	294,780.00
				Base	98.260000		3,938.33	0.00	0.00	294,780.00
674599CP8	OCCIDENTAL PETROLEUM COR		2.7%	15 Aug 2022	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	99.750000		570.00	0.00	0.00	199,500.00
				Base	99.750000		570.00	0.00	0.00	199,500.00
674599CR4	OCCIDENTAL PETROLEUM COR		3.2%	15 Aug 2026	03 Mar 2021	05 Mar 2021	WELLS FARGO SECURITIES, LLC	USD/DTC		
	20,000.000	1.000000	NJGR	Local	97.250000		35.56	0.00	0.00	19,450.00
				Base	97.250000		35.56	0.00	0.00	19,450.00
674599EC5	OCCIDENTAL PETROLEUM COR		6.375%	01 Sep 2028	02 Mar 2021	04 Mar 2021	BARCLAYS CAPITAL INC	USD/DTC		
	20,000.000	1.000000	NJGR	Local	112.125000		10.63	0.00	0.00	22,425.00
				Base	112.125000		10.63	0.00	0.00	22,425.00
					03 Mar 2021	05 Mar 2021	BARCLAYS CAPITAL INC	USD/DTC		
	30,000.000	1.000000	NJGR	Local	112.125000		21.25	0.00	0.00	33,637.50
				Base	112.125000		21.25	0.00	0.00	33,637.50
674599EC5 Total										
	50,000.000			Local			31.88	0.00	0.00	56,062.50
				Base			31.88	0.00	0.00	56,062.50

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
674599EF8	OCCIDENTAL PETROLEUM COR	6.125%	01 Jan 2031		17 Mar 2021	19 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	108.929000		1,480.21	0.00	0.00	108,929.00
				Base	108.929000		1,480.21	0.00	0.00	108,929.00
675232AA0	OCEANEERING INTL INC	4.65%	15 Nov 2024		02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	98.950000		4,223.75	0.00	0.00	296,850.00
				Base	98.950000		4,223.75	0.00	0.00	296,850.00
68389XCA1	ORACLE CORP	3.95%	25 Mar 2051		25 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	15,000,000.000	1.000000	NJFH	Local	103.151000		8,229.17	0.00	0.00	15,472,650.00
				Base	103.151000		8,229.17	0.00	0.00	15,472,650.00
68389XCE3	ORACLE CORP	2.875%	25 Mar 2031		23 Mar 2021	25 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
	20,000,000.000	1.000000	NJFH	Local	101.907000		1,597.22	0.00	0.00	20,381,400.00
				Base	101.907000		1,597.22	0.00	0.00	20,381,400.00
690732AF9	OWENS + MINOR INC	4.5%	31 Mar 2029		03 Mar 2021	10 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	150,000.00
				Base	100.000000		0.00	0.00	0.00	150,000.00
693304BA4	PECO ENERGY CO	3.05%	15 Mar 2051		01 Mar 2021			BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	20,000,000.000	1.000000	NJFH	Local	99.882000		0.00	0.00	0.00	19,976,400.00
				Base	99.882000		0.00	0.00	0.00	19,976,400.00
					01 Mar 2021	CANCEL		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	-20,000,000.000	1.000000	NJFH	Local	99.882000		0.00	0.00	0.00	-19,976,400.00
				Base	99.882000		0.00	0.00	0.00	-19,976,400.00
					01 Mar 2021	08 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	20,000,000.000	1.000000	NJFH	Local	99.882000		0.00	0.00	0.00	19,976,400.00
				Base	99.882000		0.00	0.00	0.00	19,976,400.00
693304BA4 Total										
	20,000,000.000			Local			0.00	0.00	0.00	19,976,400.00
				Base			0.00	0.00	0.00	19,976,400.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
69356NAA2	PHH MORTGAGE CORP		7.875%	15 Mar 2026	26 Feb 2021		BARCLAYS CAPITAL INC.	USD/DTC	
	125,000.000	1.000000 NJFX		Local	99.486000	0.00	0.00	0.00	124,357.50
				Base	99.486000	0.00	0.00	0.00	124,357.50
					26 Feb 2021	CANCEL	BARCLAYS CAPITAL INC.	USD/DTC	
	-125,000.000	1.000000 NJFX		Local	99.486000	0.00	0.00	0.00	-124,357.50
				Base	99.486000	0.00	0.00	0.00	-124,357.50
69356NAA2 Total									
	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
69888XAA7	PAR PHARMACEUTICAL INC		7.5%	01 Apr 2027	16 Mar 2021	18 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	240,000.000	1.000000 NJGS		Local	105.875000	8,350.00	0.00	0.00	254,100.00
				Base	105.875000	8,350.00	0.00	0.00	254,100.00
70137TAL9	PARKLAND CORP		6%	01 Apr 2026	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000 NJFJ		Local	104.875000	5,733.33	0.00	0.00	209,750.00
				Base	104.875000	5,733.33	0.00	0.00	209,750.00
70137WAG3	PARKLAND CORP/CANADA		4.5%	01 Oct 2029	29 Mar 2021	OPEN	J P MORGAN SECURITIES INC	USD/DTC	
	273,000.000	1.000000 NJGS		Local	100.000000	0.00	0.00	0.00	273,000.00
				Base	100.000000	0.00	0.00	0.00	273,000.00
70137WAG3	PARKLAND CORP/CANADA		4.5%	01 Oct 2029	29 Mar 2021	OPEN	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
70137WAG3	PARKLAND CORP/CANADA		4.5%	01 Oct 2029	29 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	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
70137WAG3	PARKLAND CORP/CANADA		4.5%	01 Oct 2029	29 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	
	400,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	400,000.00
				Base	100.000000	0.00	0.00	0.00	400,000.00
70137WAG3	PARKLAND CORP/CANADA		4.5%	01 Oct 2029	31 Mar 2021	OPEN	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
70137WAG3 Total	180,000.000	1.000000	NJGS	Local	100.625000		0.00	0.00	181,125.00
				Base	100.625000		0.00	0.00	181,125.00
	1,278,000.000			Local			0.00	0.00	1,279,125.00
				Base			0.00	0.00	1,279,125.00
71677KAA6	PETSMART INC/PETSMART FI	4.75%	15 Feb 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	500,000.000	1.000000	NJFJ	Local	103.707000	1,451.39	0.00	0.00	518,535.00
				Base	103.707000	1,451.39	0.00	0.00	518,535.00
71677KAA6	PETSMART INC/PETSMART FI	4.75%	15 Feb 2028	16 Mar 2021	18 Mar 2021		BARCLAYS BANK PLC	USD/DTC	
	115,000.000	1.000000	NJGS	Local	102.250000	546.25	0.00	0.00	117,587.50
				Base	102.250000	546.25	0.00	0.00	117,587.50
				31 Mar 2021	OPEN		BARCLAYS BANK PLC	USD/DTC	
	150,000.000	1.000000	NJGS	Local	102.625000	1,048.96	0.00	0.00	153,937.50
				Base	102.625000	1,048.96	0.00	0.00	153,937.50
71677KAA6 Total									
	765,000.000			Local		3,046.60	0.00	0.00	790,060.00
				Base		3,046.60	0.00	0.00	790,060.00
72147KAC2	PILGRIM S PRIDE CORP	5.75%	15 Mar 2025	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.000000	255.56	0.00	0.00	204,000.00
				Base	102.000000	255.56	0.00	0.00	204,000.00
72147KAF5	PILGRIM S PRIDE CORP	4.25%	15 Apr 2031	25 Mar 2021	OPEN		BARCLAYS CAPITAL INC.	USD/DTC	
	100,000.000	1.000000	NJGP	Local	98.994000	0.00	0.00	0.00	98,994.00
				Base	98.994000	0.00	0.00	0.00	98,994.00
724479AP5	PITNEY BOWES INC	6.875%	15 Mar 2027	12 Mar 2021	19 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	242,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	242,000.00
				Base	100.000000	0.00	0.00	0.00	242,000.00
724479AP5	PITNEY BOWES INC	6.875%	15 Mar 2027	17 Mar 2021	19 Mar 2021		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	100.000000	0.00	0.00	0.00	250,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	250,000.00
724479AP5 Total									
	492,000.000		Local			0.00	0.00	0.00	492,000.00
			Base			0.00	0.00	0.00	492,000.00
72815LAA5	PLAYTIKA HOLDING CORP		4.25%	15 Mar 2029	05 Mar 2021	11 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	730,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	730,000.00
			Base		100.000000	0.00	0.00	0.00	730,000.00
72815LAA5	PLAYTIKA HOLDING CORP		4.25%	15 Mar 2029	05 Mar 2021	11 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	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
72815LAA5	PLAYTIKA HOLDING CORP		4.25%	15 Mar 2029	05 Mar 2021	11 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	225,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	225,000.00
			Base		100.000000	0.00	0.00	0.00	225,000.00
72815LAA5	PLAYTIKA HOLDING CORP		4.25%	15 Mar 2029	05 Mar 2021	11 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	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
72815LAA5 Total									
	1,405,000.000		Local			0.00	0.00	0.00	1,405,000.00
			Base			0.00	0.00	0.00	1,405,000.00
737446AQ7	POST HOLDINGS INC		4.625%	15 Apr 2030	09 Mar 2021	11 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	100.417000	1,875.69	0.00	0.00	100,417.00
			Base		100.417000	1,875.69	0.00	0.00	100,417.00
74112BAM7	PRESTIGE BRANDS INC		3.75%	01 Apr 2031	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	98.414000	93.75	0.00	0.00	295,242.00
			Base		98.414000	93.75	0.00	0.00	295,242.00
74165HAB4	PRIME HEALTHCARE SERVICE		7.25%	01 Nov 2025	01 Mar 2021	03 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	125,000.000	1.000000	NJGP	Local	107.375000	3,096.35	0.00	0.00	134,218.75
			Base		107.375000	3,096.35	0.00	0.00	134,218.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
74456QCG9	PUBLIC SERVICE ELECTRIC	3%	01 Mar 2051	02 Mar 2021			MIZUHO SECS USA	USD/DTC	
	86,000,000.000	1.000000	NJFH	Local	99.902000	0.00	0.00	0.00	85,915,720.00
				Base	99.902000	0.00	0.00	0.00	85,915,720.00
				02 Mar 2021	CANCEL		MIZUHO SECS USA	USD/DTC	
	-86,000,000.000	1.000000	NJFH	Local	99.902000	0.00	0.00	0.00	-85,915,720.00
				Base	99.902000	0.00	0.00	0.00	-85,915,720.00
				02 Mar 2021	08 Mar 2021	4	MIZUHO SECS USA	USD/DTC	
	50,000,000.000	1.000000	NJFH	Local	99.902000	0.00	0.00	0.00	49,951,000.00
				Base	99.902000	0.00	0.00	0.00	49,951,000.00
				02 Mar 2021	08 Mar 2021	4	MIZUHO SECS USA	USD/DTC	
	36,000,000.000	1.000000	NJFH	Local	99.902000	0.00	0.00	0.00	35,964,720.00
				Base	99.902000	0.00	0.00	0.00	35,964,720.00
74456QCG9 Total									
	86,000,000.000			Local		0.00	0.00	0.00	85,915,720.00
				Base		0.00	0.00	0.00	85,915,720.00
747262AZ6	QVC INC	4.375%	01 Sep 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.929000	109.38	0.00	0.00	308,787.00
				Base	102.929000	109.38	0.00	0.00	308,787.00
74841CAB7	QUICKEN LOANS LLC/QUICKN	3.875%	01 Mar 2031	17 Mar 2021	19 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	150,000.000	1.000000	NJFJ	Local	96.748000	290.63	0.00	0.00	145,122.00
				Base	96.748000	290.63	0.00	0.00	145,122.00
74969PAA6	RP ESCROW ISSUER LLC	5.25%	15 Dec 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.683000	3,456.25	0.00	0.00	311,049.00
				Base	103.683000	3,456.25	0.00	0.00	311,049.00
75606DAL5	REALOGY GROUP/CO ISSUER	5.75%	15 Jan 2029	17 Mar 2021	19 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC	
	35,000.000	1.000000	NJGS	Local	98.375000	380.14	0.00	0.00	34,431.25
				Base	98.375000	380.14	0.00	0.00	34,431.25
76009NAL4	RENT A CENTER INC	6.375%	15 Feb 2029	01 Mar 2021	03 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	165,000.000	1.000000 NJGS	Local	104.750000	467.50	0.00	0.00	172,837.50	
			Base	104.750000	467.50	0.00	0.00	172,837.50	
76116FAB3	RFC PRINCIPAL STRIP		0.01% 15 Jan 2030	25 Feb 2021	03 Mar 2021	2 TRUIST SECURITIES, INC.	USD/FED		
	10,000,000.000	1.000000 NJFM	Local	86.155000	0.00	0.00	0.00	8,615,500.00	
			Base	86.155000	0.00	0.00	0.00	8,615,500.00	
76117WAC3	RESOLUTE FOREST PRODUCTS		4.875% 01 Mar 2026	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000 NJFJ	Local	99.597000	866.67	0.00	0.00	199,194.00	
			Base	99.597000	866.67	0.00	0.00	199,194.00	
76120HAC1	RESORTS WORLD/RWLV CAP		4.625% 06 Apr 2031	30 Mar 2021	OPEN	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	400,000.000	1.000000 NJGQ	Local	97.700000	0.00	0.00	0.00	390,800.00	
			Base	97.700000	0.00	0.00	0.00	390,800.00	
76174LAA1	REYNOLDS GRP ISS/REYNOLD		4% 15 Oct 2027	18 Mar 2021	22 Mar 2021	MARKETAXESS CORPORATION	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	97.312000	1,900.00	0.00	0.00	97,312.00	
			Base	97.312000	1,900.00	0.00	0.00	97,312.00	
767754CK8	RITE AID CORP		7.5% 01 Jul 2025	30 Mar 2021	OPEN	JEFFERIES LLC.	USD/DTC		
	200,000.000	1.000000 NJFJ	Local	104.000000	3,750.00	0.00	0.00	208,000.00	
			Base	104.000000	3,750.00	0.00	0.00	208,000.00	
77340RAT4	ROCKIES EXPRESS PIPELINE		4.8% 15 May 2030	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000 NJFJ	Local	100.625000	3,413.33	0.00	0.00	201,250.00	
			Base	100.625000	3,413.33	0.00	0.00	201,250.00	
780153BG6	ROYAL CARIBBEAN CRUISES		5.5% 01 Apr 2028	24 Mar 2021	29 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	974,000.000	1.000000 NJGQ	Local	100.000000	0.00	0.00	0.00	974,000.00	
			Base	100.000000	0.00	0.00	0.00	974,000.00	
				25 Mar 2021	29 Mar 2021	STIFEL NICOLAUS + CO INC	USD/DTC		
	92,000.000	1.000000 NJGQ	Local	99.875000	0.00	0.00	0.00	91,885.00	
			Base	99.875000	0.00	0.00	0.00	91,885.00	
780153BG6	ROYAL CARIBBEAN CRUISES		5.5% 01 Apr 2028	24 Mar 2021	29 Mar 2021	BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC		

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	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
780153BG6	ROYAL CARIBBEAN CRUISES		5.5%	01 Apr 2028	24 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM		USD/DTC
	525,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	525,000.00
				Base	100.000000		0.00	0.00	0.00	525,000.00
780153BG6 Total										
	1,630,000.000			Local			0.00	0.00	0.00	1,629,885.00
				Base			0.00	0.00	0.00	1,629,885.00
78410GAE4	SBA COMMUNICATIONS CORP		3.125%	01 Feb 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC		USD/DTC
	200,000.000	1.000000	NJFJ	Local	97.289000		607.64	0.00	0.00	194,578.00
				Base	97.289000		607.64	0.00	0.00	194,578.00
78472GAA7	SSL ROBOTICS LLC		9.75%	31 Dec 2023	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC		USD/DTC
	200,000.000	1.000000	NJFJ	Local	111.250000		5,308.33	0.00	0.00	222,500.00
				Base	111.250000		5,308.33	0.00	0.00	222,500.00
810186AT3	SCOTTS MIRACLE GRO CO		4%	01 Apr 2031	11 Mar 2021	17 Mar 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
810186AT3	SCOTTS MIRACLE GRO CO		4%	01 Apr 2031	11 Mar 2021	17 Mar 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
810186AT3	SCOTTS MIRACLE GRO CO		4%	01 Apr 2031	11 Mar 2021	17 Mar 2021		J.P. MORGAN SECURITIES LLC		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
810186AT3 Total										
	625,000.000			Local			0.00	0.00	0.00	625,000.00
				Base			0.00	0.00	0.00	625,000.00
81725WAK9	SENSATA TECHNOLOGIES BV		4%	15 Apr 2029	15 Mar 2021	29 Mar 2021		GOLDMAN SACHS + CO LLC		USD/DTC
	200,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	200,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	200,000.00
81725WAK9	SENSATA TECHNOLOGIES BV	4%	15 Apr 2029	15 Mar 2021	29 Mar 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
81725WAK9 Total									
	400,000.000			Local		0.00	0.00	0.00	400,000.00
			Base			0.00	0.00	0.00	400,000.00
82088KAG3	SHEA HOMES LP/FNDG CP	4.75%	01 Apr 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	103.416000	4,116.67	0.00	0.00	206,832.00
			Base	103.416000		4,116.67	0.00	0.00	206,832.00
822538AG9	SHELF DRILL HOLD LTD	8.875%	15 Nov 2024	12 Mar 2021	26 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	98.082000	0.00	0.00	0.00	147,123.00
			Base	98.082000		0.00	0.00	0.00	147,123.00
822538AG9	SHELF DRILL HOLD LTD	8.875%	15 Nov 2024	12 Mar 2021	26 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	265,000.000	1.000000	NJGS	Local	98.082000	0.00	0.00	0.00	259,917.30
			Base	98.082000		0.00	0.00	0.00	259,917.30
822538AG9 Total									
	415,000.000			Local		0.00	0.00	0.00	407,040.30
			Base			0.00	0.00	0.00	407,040.30
82620KBF9	SIEMENS FINANCIERINGSMAT	2.875%	11 Mar 2041	02 Mar 2021	11 Mar 2021		MORGAN STANLEY & CO. LLC	USD/DTC	
	35,000,000.000	1.000000	NJFH	Local	99.773000	0.00	0.00	0.00	34,920,550.00
			Base	99.773000		0.00	0.00	0.00	34,920,550.00
82666QAA3	SIGNAL PARENT INC	6.125%	01 Apr 2029	25 Mar 2021	OPEN		GOLDMAN SACHS + CO LLC	USD/DTC	
	810,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	810,000.00
			Base	100.000000		0.00	0.00	0.00	810,000.00
82873MAA1	SIMMONS FOOD INC/SIMMONS	4.625%	01 Mar 2029	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	99.875000	513.89	0.00	0.00	199,750.00
			Base	99.875000		513.89	0.00	0.00	199,750.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
82967NBA5	SIRIUS XM RADIO INC	5%	01 Aug 2027	12 Mar 2021	16 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	104.396000	1,250.00	0.00	0.00	208,792.00
				Base	104.396000	1,250.00	0.00	0.00	208,792.00
830146AB2	SIZZLING PLATT/FIN CO	8.5%	28 Nov 2025	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	100.625000	2,786.11	0.00	0.00	100,625.00
				Base	100.625000	2,786.11	0.00	0.00	100,625.00
83419MAA0	SOLARIS MIDSTREAM HOLDIN	7.625%	01 Apr 2026	24 Mar 2021	OPEN		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
83419MAA0	SOLARIS MIDSTREAM HOLDIN	7.625%	01 Apr 2026	24 Mar 2021	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	
	423,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	423,000.00
				Base	100.000000	0.00	0.00	0.00	423,000.00
				25 Mar 2021	OPEN		STIFEL NICOLAUS + CO INC	USD/DTC	
	30,000.000	1.000000	NJGQ	Local	101.750000	0.00	0.00	0.00	30,525.00
				Base	101.750000	0.00	0.00	0.00	30,525.00
				25 Mar 2021	OPEN		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	16,000.000	1.000000	NJGQ	Local	101.875000	0.00	0.00	0.00	16,300.00
				Base	101.875000	0.00	0.00	0.00	16,300.00
				25 Mar 2021	OPEN		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	44,000.000	1.000000	NJGQ	Local	101.750000	0.00	0.00	0.00	44,770.00
				Base	101.750000	0.00	0.00	0.00	44,770.00
83419MAA0	SOLARIS MIDSTREAM HOLDIN	7.625%	01 Apr 2026	24 Mar 2021	OPEN		J.P. MORGAN SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
				Base	100.000000	0.00	0.00	0.00	150,000.00
83419MAA0 Total									
	702,000.000			Local		0.00	0.00	0.00	703,595.00
				Base		0.00	0.00	0.00	703,595.00
84612JAA0	SPA HOLDINGS 3	4.875%	04 Feb 2028	12 Mar 2021	19 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
84612JAA0	363,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	363,000.00
				Base	100.000000	0.00	0.00	0.00	363,000.00
	SPA HOLDINGS 3	4.875%	04 Feb 2028	12 Mar 2021	19 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	513,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	513,000.00
				Base	100.000000	0.00	0.00	0.00	513,000.00
				15 Mar 2021	19 Mar 2021	HSBC SECURITIES (USA) INC.	USD/DTC		
	85,000.000	1.000000	NJGS	Local	101.250000	0.00	0.00	0.00	86,062.50
				Base	101.250000	0.00	0.00	0.00	86,062.50
				15 Mar 2021	19 Mar 2021	HSBC SECURITIES (USA) INC.	USD/DTC		
	20,000.000	1.000000	NJGS	Local	101.250000	0.00	0.00	0.00	20,250.00
				Base	101.250000	0.00	0.00	0.00	20,250.00
				15 Mar 2021	19 Mar 2021	CANTOR FITZGERALD AND CO	USD/DTC		
	85,000.000	1.000000	NJGS	Local	101.250000	0.00	0.00	0.00	86,062.50
				Base	101.250000	0.00	0.00	0.00	86,062.50
84612JAA0 Total				31 Mar 2021	OPEN	GOLDMAN SACHS + CO LLC	USD/DTC		
	100,000.000	1.000000	NJGS	Local	100.500000	216.67	0.00	0.00	100,500.00
				Base	100.500000	216.67	0.00	0.00	100,500.00
	1,166,000.000			Local		216.67	0.00	0.00	1,168,875.00
				Base		216.67	0.00	0.00	1,168,875.00
84762LAX3	SPECTRUM BRANDS INC	3.875%	15 Mar 2031	17 Mar 2021	19 Mar 2021	CANTOR FITZGERALD + CO	USD/DTC		
	50,000.000	1.000000	NJGP	Local	96.750000	86.11	0.00	0.00	48,375.00
				Base	96.750000	86.11	0.00	0.00	48,375.00
85172FAM1	ONEMAIN FINANCE CORP	6.875%	15 Mar 2025	05 Mar 2021	09 Mar 2021	MARKETAXESS CORPORATION	USD/DTC		
	100,000.000	1.000000	NJFJ	Local	112.543000	3,322.92	0.00	0.00	112,543.00
				Base	112.543000	3,322.92	0.00	0.00	112,543.00
85172FAP4	ONEMAIN FINANCE CORP	6.125%	15 Mar 2024	10 Mar 2021	12 Mar 2021	SAMUEL A RAMIREZ & COMPANY INC	USD/DTC		
	255,000.000	1.000000	NJFJ	Local	107.125000	7,679.22	0.00	0.00	273,168.75
				Base	107.125000	7,679.22	0.00	0.00	273,168.75

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
852061AM2	SPRINT COMMUNICATIONS	11.5%	15 Nov 2021	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
500,000.000	1.000000 NJFJ	Local	106.918000	17,409.72	0.00	0.00	534,590.00		
		Base	106.918000	17,409.72	0.00	0.00	534,590.00		
852061AS9	SPRINT COMMUNICATIONS	6%	15 Nov 2022	18 Mar 2021	22 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
500,000.000	1.000000 NJFJ	Local	106.655000	10,583.33	0.00	0.00	533,275.00		
		Base	106.655000	10,583.33	0.00	0.00	533,275.00		
86614RAN7	SUMMIT MATERIALS LLC/FIN	5.25%	15 Jan 2029	18 Mar 2021	22 Mar 2021	MARKETAXESS CORPORATION	USD/DTC		
150,000.000	1.000000 NJFJ	Local	104.062000	1,465.63	0.00	0.00	156,093.00		
		Base	104.062000	1,465.63	0.00	0.00	156,093.00		
86828LAC6	SUPERIOR PLUS/GEN PRTNR	4.5%	15 Mar 2029	01 Mar 2021	11 Mar 2021	RBC CAPITAL MARKETS, LLC	USD/DTC		
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00		
		Base	100.000000	0.00	0.00	0.00	150,000.00		
86828LAC6	SUPERIOR PLUS/GEN PRTNR	4.5%	15 Mar 2029	01 Mar 2021	11 Mar 2021	RBC CAPITAL MARKETS, LLC	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		
86828LAC6 Total									
325,000.000		Local		0.00	0.00	0.00	325,000.00		
		Base		0.00	0.00	0.00	325,000.00		
87157DAG4	SYNAPTICS INC	4%	15 Jun 2029	09 Mar 2021	11 Mar 2021	WELLS FARGO SECURITIES LLC	USD/DTC		
150,000.000	1.000000 NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00		
		Base	100.000000	0.00	0.00	0.00	150,000.00		
87157DAG4	SYNAPTICS INC	4%	15 Jun 2029	09 Mar 2021	11 Mar 2021	WELLS FARGO 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		
87157DAG4 Total									
400,000.000		Local		0.00	0.00	0.00	400,000.00		
		Base		0.00	0.00	0.00	400,000.00		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
87264AAS4	T MOBILE USA INC		5.125%	15 Apr 2025	19 Mar 2021	23 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC
	200,000.000	1.000000	NJFJ	Local	101.750000		4,498.61	0.00	203,500.00
				Base	101.750000		4,498.61	0.00	203,500.00
					26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC
	750,000.000	1.000000	NJFJ	Local	101.630000		17,617.19	0.00	762,225.00
				Base	101.630000		17,617.19	0.00	762,225.00
87264AAS4 Total									
	950,000.000			Local			22,115.80	0.00	965,725.00
				Base			22,115.80	0.00	965,725.00
87264ABS3	T MOBILE USA INC		2.625%	15 Feb 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC
	300,000.000	1.000000	NJFJ	Local	97.789000		1,093.75	0.00	293,367.00
				Base	97.789000		1,093.75	0.00	293,367.00
87264ABU8	T MOBILE USA INC		2.625%	15 Apr 2026	16 Mar 2021	23 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
	500,000.000	1.000000	NJGR	Local	100.000000		0.00	0.00	500,000.00
				Base	100.000000		0.00	0.00	500,000.00
87264ABU8	T MOBILE USA INC		2.625%	15 Apr 2026	16 Mar 2021	23 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	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	150,000.00
87264ABU8 Total									
	650,000.000			Local			0.00	0.00	650,000.00
				Base			0.00	0.00	650,000.00
87264ABV6	T MOBILE USA INC		3.375%	15 Apr 2029	16 Mar 2021	23 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
	1,157,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	1,157,000.00
				Base	100.000000		0.00	0.00	1,157,000.00
87264ABV6	T MOBILE USA INC		3.375%	15 Apr 2029	16 Mar 2021	23 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	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	150,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
87264ABV6 Total									
	1,307,000.000			Local		0.00	0.00	0.00	1,307,000.00
				Base		0.00	0.00	0.00	1,307,000.00
87264ABW4	T MOBILE USA INC		3.5%	15 Apr 2031	16 Mar 2021	23 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	1,142,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	1,142,000.00
				Base	100.000000	0.00	0.00	0.00	1,142,000.00
87264ABW4	T MOBILE USA INC		3.5%	15 Apr 2031	16 Mar 2021	23 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	200,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	200,000.00
				Base	100.000000	0.00	0.00	0.00	200,000.00
87264ABW4 Total									
	1,342,000.000			Local		0.00	0.00	0.00	1,342,000.00
				Base		0.00	0.00	0.00	1,342,000.00
87265HAF6	TRI POINTE HOMES INC		5.25%	01 Jun 2027	31 Mar 2021	OPEN	MARKETAXESS CORPORATION	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	107.512000	4,520.83	0.00	0.00	268,780.00
				Base	107.512000	4,520.83	0.00	0.00	268,780.00
87422VAA6	TALAN ENERGY SUPPLY LLC		6.5%	01 Jun 2025	12 Mar 2021	16 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	150,000.000	1.000000	NJFJ	Local	83.336000	2,843.75	0.00	0.00	125,004.00
				Base	83.336000	2,843.75	0.00	0.00	125,004.00
87470LAJ0	TALLGRASS NRG PRTNR/FIN		6%	31 Dec 2030	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	100.090000	2,433.33	0.00	0.00	200,180.00
				Base	100.090000	2,433.33	0.00	0.00	200,180.00
87612BBT8	TARGA RESOURCES PARTNERS		4%	15 Jan 2032	17 Mar 2021	19 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	150,000.000	1.000000	NJFJ	Local	95.792000	783.33	0.00	0.00	143,688.00
				Base	95.792000	783.33	0.00	0.00	143,688.00
87901JAJ4	TEGNA INC		4.625%	15 Mar 2028	15 Mar 2021	15 Mar 2021	EXCHANGE OFFER (NON CASH)	USD/DTC	
	600,000.000	1.000000	NJFJ	Local	100.226435	0.00	0.00	0.00	601,358.61
				Base	100.226435	0.00	0.00	0.00	601,358.61

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	Shares/Par/Contracts	Exchange Rate	Fund		Price	Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
87901JAJ4	TEGNA INC	4.625%	15 Mar 2028	15 Mar 2021	15 Mar 2021		EXCHANGE OFFER (NON CASH)	USD/DTC	
	475,000.000	1.000000	NJFX	Local	100.070360	0.00	0.00	0.00	475,334.21
				Base	100.070360	0.00	0.00	0.00	475,334.21
87901JAJ4 Total									
	1,075,000.000			Local		0.00	0.00	0.00	1,076,692.82
				Base		0.00	0.00	0.00	1,076,692.82
879068AB0	TEINE ENERGY LTD	6.875%	15 Apr 2029	23 Mar 2021	OPEN		GOLDMAN SACHS + CO 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
87952VAM8	TELESAT CANADA/TELESAT L	6.5%	15 Oct 2027	10 Mar 2021	12 Mar 2021		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	110,000.000	1.000000	NJGS	Local	102.750000	2,919.58	0.00	0.00	113,025.00
				Base	102.750000	2,919.58	0.00	0.00	113,025.00
				17 Mar 2021	19 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC	
	40,000.000	1.000000	NJGS	Local	101.750000	1,112.22	0.00	0.00	40,700.00
				Base	101.750000	1,112.22	0.00	0.00	40,700.00
87952VAM8 Total									
	150,000.000			Local		4,031.80	0.00	0.00	153,725.00
				Base		4,031.80	0.00	0.00	153,725.00
88023UAG6	TEMPUR SEALY INTL INC	5.5%	15 Jun 2026	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.686000	3,620.83	0.00	0.00	311,058.00
				Base	103.686000	3,620.83	0.00	0.00	311,058.00
88023UAH4	TEMPUR SEALY INTL INC	4%	15 Apr 2029	11 Mar 2021	25 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	150,000.00
				Base	100.000000	0.00	0.00	0.00	150,000.00
88023UAH4	TEMPUR SEALY INTL INC	4%	15 Apr 2029	11 Mar 2021	25 Mar 2021		J.P. MORGAN 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
88023UAH4	TEMPUR SEALY INTL INC	4%	15 Apr 2029	11 Mar 2021	25 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price	Interest	Commissions	Taxes/Fees/Other		Net Cost
	Units/Original Face									
88023UAH4 Total	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
	1,300,000.000			Local			0.00	0.00	0.00	1,300,000.00
				Base			0.00	0.00	0.00	1,300,000.00
88033GCS7	TENET HEALTHCARE CORP		4.625%	15 Jul 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	400,000.000	1.000000	NJFJ	Local	102.041000		2,518.06	0.00	0.00	408,164.00
				Base	102.041000		2,518.06	0.00	0.00	408,164.00
88033GCU2	TENET HEALTHCARE CORP		5.125%	01 May 2025	09 Mar 2021	11 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	50,000.000	1.000000	NJGP	Local	101.125000		925.35	0.00	0.00	50,562.50
				Base	101.125000		925.35	0.00	0.00	50,562.50
88033GDG2	TENET HEALTHCARE CORP		4.625%	15 Jun 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	104.135000		2,029.86	0.00	0.00	208,270.00
				Base	104.135000		2,029.86	0.00	0.00	208,270.00
880349AT2	TENNECO INC		5.125%	15 Apr 2029	03 Mar 2021	17 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC	
	99,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	99,000.00
				Base	100.000000		0.00	0.00	0.00	99,000.00
880349AT2	TENNECO INC		5.125%	15 Apr 2029	03 Mar 2021	17 Mar 2021		BARCLAYS CAPITAL INC.	USD/DTC	
	675,000.000	1.000000	NJGP	Local	100.000000		0.00	0.00	0.00	675,000.00
				Base	100.000000		0.00	0.00	0.00	675,000.00
880349AT2 Total										
	774,000.000			Local			0.00	0.00	0.00	774,000.00
				Base			0.00	0.00	0.00	774,000.00
880779BA0	TEREX CORP		5%	15 May 2029	18 Mar 2021	OPEN		BARCLAYS CAPITAL INC.	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
880779BA0	TEREX CORP		5%	15 May 2029	18 Mar 2021	OPEN		BARCLAYS CAPITAL INC.	USD/DTC	
	250,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	250,000.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	250,000.00
880779BA0 Total									
	500,000.000		Local			0.00	0.00	0.00	500,000.00
			Base			0.00	0.00	0.00	500,000.00
88104LAE3	TERRAFORM POWER OPERATIN		5%	31 Jan 2028	12 Mar 2021	16 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	150,000.000	1.000000	NJFJ	Local	107.948000	958.33	0.00	0.00	161,922.00
			Base		107.948000	958.33	0.00	0.00	161,922.00
88947EAR1	TOLL BROS FINANCE CORP		4.875%	15 Nov 2025	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	112.928000	2,952.08	0.00	0.00	225,856.00
			Base		112.928000	2,952.08	0.00	0.00	225,856.00
89055FAB9	TOPBUILD CORP		3.625%	15 Mar 2029	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	97.500000	161.11	0.00	0.00	195,000.00
			Base		97.500000	161.11	0.00	0.00	195,000.00
89383JAA6	TRANSOCEAN POSEIDON LTD		6.875%	01 Feb 2027	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	93.646000	1,260.42	0.00	0.00	187,292.00
	200,000.000		Base		93.646000	1,260.42	0.00	0.00	187,292.00
89385AAA3	TRANSOCEAN SENTRY LTD		5.375%	15 May 2023	02 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	95.194000	3,157.22	0.00	0.00	190,388.00
	200,000.000		Base		95.194000	3,157.22	0.00	0.00	190,388.00
					02 Mar 2021	CANCEL	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	-200,000.000	1.000000	NJFJ	Local	95.194000	-3,157.22	0.00	0.00	-190,388.00
	200,000.000		Base		95.194000	-3,157.22	0.00	0.00	-190,388.00
					02 Mar 2021	05 Mar 2021	1 JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	91.449125	3,126.82	0.00	0.00	182,898.25
	200,000.000		Base		91.449125	3,126.82	0.00	0.00	182,898.25
89385AAA3 Total									
	200,000.000		Local			3,126.82	0.00	0.00	182,898.25
	600,000.000		Base			3,126.82	0.00	0.00	182,898.25

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
89469AAC8	TREEHOUSE FOODS INC	6%	15 Feb 2024	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	101.869000	950.00	0.00	0.00	305,607.00	
				Base	101.869000	950.00	0.00	0.00	305,607.00	
896215AH3	TRIMAS CORP	4.125%	15 Apr 2029	15 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	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	
896215AH3	TRIMAS CORP	4.125%	15 Apr 2029	15 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	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	
896215AH3	TRIMAS CORP	4.125%	15 Apr 2029	15 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	1,575,000.000	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	1,575,000.00	
				Base	100.000000	0.00	0.00	0.00	1,575,000.00	
896215AH3 Total										
	2,775,000.000			Local		0.00	0.00	0.00	2,775,000.00	
				Base		0.00	0.00	0.00	2,775,000.00	
896288AA5	TRINET GROUP INC	3.5%	01 Mar 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	300,000.000	1.000000	NJFJ	Local	99.011000	233.33	0.00	0.00	297,033.00	
				Base	99.011000	233.33	0.00	0.00	297,033.00	
89668QAF5	TRINSEO OP / TRINSEO FIN	5.125%	01 Apr 2029	17 Mar 2021	24 Mar 2021		DEUTSCHE BANK SECURITIES INC	USD/DTC		
	925,000.000	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	925,000.00	
				Base	100.000000	0.00	0.00	0.00	925,000.00	
89668QAF5	TRINSEO OP / TRINSEO FIN	5.125%	01 Apr 2029	17 Mar 2021	24 Mar 2021		DEUTSCHE BANK SECURITIES INC	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	
89668QAF5	TRINSEO OP / TRINSEO FIN	5.125%	01 Apr 2029	17 Mar 2021	24 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	50,000.000	1.000000	NJFX	Local	100.500000	0.00	0.00	0.00	50,250.00	
				Base	100.500000	0.00	0.00	0.00	50,250.00	
				17 Mar 2021	24 Mar 2021		DEUTSCHE BANK SECURITIES INC	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
89668QAF5 Total	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
	89668QAF5 Total									
	1,200,000.000			Local			0.00	0.00	0.00	1,200,250.00
				Base			0.00	0.00	0.00	1,200,250.00
89680EAA7	TRITON WATER HOLDINGS IN	6.25%	01 Apr 2029	17 Mar 2021	31 Mar 2021			MORGAN STANLEY CO INCORPORATED	USD/DTC	
	260,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	260,000.00
				Base	100.000000		0.00	0.00	0.00	260,000.00
89680EAA7	TRITON WATER HOLDINGS IN	6.25%	01 Apr 2029	17 Mar 2021	31 Mar 2021			MORGAN STANLEY CO INCORPORATED	USD/DTC	
	219,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	219,000.00
				Base	100.000000		0.00	0.00	0.00	219,000.00
89680EAA7	TRITON WATER HOLDINGS IN	6.25%	01 Apr 2029	17 Mar 2021	31 Mar 2021			MORGAN STANLEY CO INCORPORATED	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
				29 Mar 2021	31 Mar 2021			IMPERIAL CAPITAL 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
89680EAA7 Total										
	604,000.000			Local			0.00	0.00	0.00	604,437.50
				Base			0.00	0.00	0.00	604,437.50
897051AA6	TRONOX INC	6.5%	15 Apr 2026	02 Mar 2021				JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.822000		8,341.67	0.00	0.00	311,466.00
				Base	103.822000		8,341.67	0.00	0.00	311,466.00
				02 Mar 2021	CANCEL			JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	-300,000.000	1.000000	NJFJ	Local	103.822000		-8,341.67	0.00	0.00	-311,466.00
				Base	103.822000		-8,341.67	0.00	0.00	-311,466.00
				02 Mar 2021	05 Mar 2021	1		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	103.822000		7,529.17	0.00	0.00	311,466.00
				Base	103.822000		7,529.17	0.00	0.00	311,466.00

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	Units/Original Face								

897051AA6 Total

300,000.000	Local	7,529.17	0.00	0.00	311,466.00
	Base	7,529.17	0.00	0.00	311,466.00

897051AC2	TRONOX INC	4.625%	15 Mar 2029	01 Mar 2021	15 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	
	300,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	300,000.00
				Base	100.000000	0.00	0.00	0.00	300,000.00

897051AC2	TRONOX INC	4.625%	15 Mar 2029	01 Mar 2021	15 Mar 2021	CREDIT SUISSE SECURITIES (USA) 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

897051AC2 Total

700,000.000	Local	0.00	0.00	0.00	700,000.00
	Base	0.00	0.00	0.00	700,000.00

90138FAC6	TWILIO INC	3.625%	15 Mar 2029	04 Mar 2021	09 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC		
	75,000.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	75,000.00
				Base	100.000000	0.00	0.00	0.00	75,000.00

90138FAC6	TWILIO INC	3.625%	15 Mar 2029	04 Mar 2021	09 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	183,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	183,000.00
			Base	100.000000	0.00	0.00	0.00	183,000.00

90138FAC6	TWILIO INC	3.625%	15 Mar 2029	05 Mar 2021	09 Mar 2021	J.P. MORGAN SECURITIES LLC	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

90138FAC6	TWILIO INC	3.625%	15 Mar 2029	05 Mar 2021	09 Mar 2021	CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	165,000.000	1.000000 NJGS	Local	102.000000	0.00	0.00	0.00	168,300.00
			Base	102.000000	0.00	0.00	0.00	168,300.00

200,000.000	1.000000 NJGS	Local	101.250000	0.00	0.00	0.00	202,500.00
		Base	101.250000	0.00	0.00	0.00	202,500.00

05 Mar 2021	09 Mar 2021	PERSHING LLC	USD/DTC	
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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
90138FAC6 Total	316,000.000	1.000000	NJGS	Local	101.875000		0.00	0.00	0.00	321,925.00
				Base	101.875000		0.00	0.00	0.00	321,925.00
	1,439,000.000			Local			0.00	0.00	0.00	1,450,725.00
				Base			0.00	0.00	0.00	1,450,725.00
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	04 Mar 2021	09 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	608,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	608,000.00
				Base	100.000000		0.00	0.00	0.00	608,000.00
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	04 Mar 2021	09 Mar 2021		J.P. MORGAN SECURITIES LLC	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
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	04 Mar 2021	09 Mar 2021		J.P. MORGAN SECURITIES LLC	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
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	05 Mar 2021	09 Mar 2021		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	37,000.000	1.000000	NJGS	Local	101.875000		0.00	0.00	0.00	37,693.75
				Base	101.875000		0.00	0.00	0.00	37,693.75
					04 Mar 2021	09 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC	
	183,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	183,000.00
				Base	100.000000		0.00	0.00	0.00	183,000.00
90138FAD4 Total										
	1,453,000.000			Local			0.00	0.00	0.00	1,453,693.75
				Base			0.00	0.00	0.00	1,453,693.75
911363AM1	UNITED RENTALS NORTH AM		3.875%	15 Feb 2031	04 Mar 2021	08 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	346,000.000	1.000000	NJFJ	Local	101.936000		856.59	0.00	0.00	352,698.56
				Base	101.936000		856.59	0.00	0.00	352,698.56
911365BN3	UNITED RENTALS NORTH AM		4%	15 Jul 2030	04 Mar 2021	08 Mar 2021		CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	103.265000		1,177.78	0.00	0.00	206,530.00
				Base	103.265000		1,177.78	0.00	0.00	206,530.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
911684AD0	US CELLULAR CORP	6.7%	15 Dec 2033	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	123.649000	4,410.83	0.00	0.00	370,947.00
				Base	123.649000	4,410.83	0.00	0.00	370,947.00
913229AA8	UNITED WHOLESALE MTGE LL	5.5%	15 Apr 2029	31 Mar 2021	OPEN		MARKETAXESS CORPORATION	USD/DTC	
	150,000.000	1.000000	NJGR	Local	99.930000	0.00	0.00	0.00	149,895.00
				Base	99.930000	0.00	0.00	0.00	149,895.00
913229AA8	UNITED WHOLESALE MTGE LL	5.5%	15 Apr 2029	30 Mar 2021	OPEN		J.P. MORGAN SECURITIES LLC	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
				31 Mar 2021	OPEN		J.P. MORGAN SECURITIES LLC	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
913229AA8 Total									
	400,000.000			Local		0.00	0.00	0.00	399,926.25
				Base		0.00	0.00	0.00	399,926.25
91327AAA0	UNITI GRP/UNITI HLD/CSL	7.875%	15 Feb 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	107.631000	415.63	0.00	0.00	107,631.00
				Base	107.631000	415.63	0.00	0.00	107,631.00
91327BAA8	UNITI GROUP/CSL CAPITAL	6.5%	15 Feb 2029	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	101.260000	577.78	0.00	0.00	101,260.00
				Base	101.260000	577.78	0.00	0.00	101,260.00
91705JAC9	URBAN ONE INC	7.375%	01 Feb 2028	18 Mar 2021	22 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	25,000.000	1.000000	NJGP	Local	101.500000	291.93	0.00	0.00	25,375.00
				Base	101.500000	291.93	0.00	0.00	25,375.00
91823N2A0	VEON HOLDINGS BV	3.375%	25 Nov 2027	18 Mar 2021	22 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	99.345000	3,290.63	0.00	0.00	298,035.00
				Base	99.345000	3,290.63	0.00	0.00	298,035.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face									
91832VAA2	VOC ESCROW LTD		5%	15 Feb 2028	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	99.268000		791.67	0.00	0.00	297,804.00
				Base	99.268000		791.67	0.00	0.00	297,804.00
91835HAA0	VM CONSOLIDATED INC		5.5%	15 Apr 2029	19 Mar 2021	26 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	77,000.000	1.000000	NJGS	Local	101.500000		0.00	0.00	0.00	78,155.00
				Base	101.500000		0.00	0.00	0.00	78,155.00
					19 Mar 2021	26 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	386,000.000	1.000000	NJGS	Local	100.000000		0.00	0.00	0.00	386,000.00
				Base	100.000000		0.00	0.00	0.00	386,000.00
					19 Mar 2021	26 Mar 2021		PERSHING LLC	USD/DTC	
	77,000.000	1.000000	NJGS	Local	101.500000		0.00	0.00	0.00	78,155.00
				Base	101.500000		0.00	0.00	0.00	78,155.00
91835HAA0	VM CONSOLIDATED INC		5.5%	15 Apr 2029	19 Mar 2021	26 Mar 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
91835HAA0	VM CONSOLIDATED INC		5.5%	15 Apr 2029	22 Mar 2021	26 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	8,000.000	1.000000	NJGS	Local	101.800000		0.00	0.00	0.00	8,144.00
				Base	101.800000		0.00	0.00	0.00	8,144.00
					31 Mar 2021	OPEN		BARCLAYS BANK PLC	USD/DTC	
	88,000.000	1.000000	NJGS	Local	102.500000		121.00	0.00	0.00	90,200.00
				Base	102.500000		121.00	0.00	0.00	90,200.00
91835HAA0 Total										
	711,000.000			Local			121.00	0.00	0.00	715,654.00
				Base			121.00	0.00	0.00	715,654.00
91911KAN2	BAUSCH HEALTH COS INC		5.5%	01 Nov 2025	10 Mar 2021	12 Mar 2021		MORGAN STANLEY & CO. LLC	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.875000		4,002.78	0.00	0.00	205,750.00
				Base	102.875000		4,002.78	0.00	0.00	205,750.00
92564RAB1	VICI PROPERTIES / NOTE		4.625%	01 Dec 2029	04 Mar 2021	08 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	

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Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost		
Units/Original Face									
250,000.000	1.000000 NJFJ	Local	105.422000	3,115.45	0.00	0.00	263,555.00		
		Base	105.422000	3,115.45	0.00	0.00	263,555.00		
92564RAD7	VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	17 Mar 2021	19 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC			
200,000.000	1.000000 NJFJ	Local	99.278000	708.33	0.00	0.00	198,556.00		
		Base	99.278000	708.33	0.00	0.00	198,556.00		
92676XAD9	VIKING CRUISES LTD	5.875% 15 Sep 2027	18 Mar 2021	22 Mar 2021	WELLS FARGO SECURITIES LLC	USD/DTC			
25,000.000	1.000000 NJGP	Local	99.250000	28.56	0.00	0.00	24,812.50		
		Base	99.250000	28.56	0.00	0.00	24,812.50		
92769VAJ8	VIRGIN MEDIA FINANCE PLC	5% 15 Jul 2030	19 Mar 2021	23 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC			
200,000.000	1.000000 NJFJ	Local	99.375000	1,888.89	0.00	0.00	198,750.00		
		Base	99.375000	1,888.89	0.00	0.00	198,750.00		
92933BAR5	WMG ACQUISITION CORP	3% 15 Feb 2031	17 Mar 2021	19 Mar 2021	CITIGROUP GLOBAL MARKETS INC	USD/DTC			
150,000.000	1.000000 NJFJ	Local	95.307000	425.00	0.00	0.00	142,960.50		
		Base	95.307000	425.00	0.00	0.00	142,960.50		
95000U2J1	WELLS FARGO + COMPANY	1% 11 Feb 2031	01 Mar 2021	03 Mar 2021	WELLS FARGO SECURITIES LLC	USD/DTC			
10,000,000.000	1.000000 NJFH	Local	103.085000	15,717.78	0.00	0.00	10,308,500.00		
		Base	103.085000	15,717.78	0.00	0.00	10,308,500.00		
95000U2L6	WELLS FARGO + COMPANY	1% 04 Apr 2031	26 Mar 2021	30 Mar 2021	WELLS FARGO SECURITIES LLC	USD/DTC			
5,000,000.000	1.000000 NJFH	Local	115.670000	109,462.22	0.00	0.00	5,783,500.00		
		Base	115.670000	109,462.22	0.00	0.00	5,783,500.00		
958667AB3	WESTERN MIDSTREAM OPERAT	4.35% 01 Feb 2025	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC			
300,000.000	1.000000 NJFJ	Local	103.229000	1,196.25	0.00	0.00	309,687.00		
		Base	103.229000	1,196.25	0.00	0.00	309,687.00		
983793AH3	XPO LOGISTICS INC	6.25% 01 May 2025	19 Mar 2021	23 Mar 2021	MARKETAXESS CORPORATION	USD/DTC			
200,000.000	1.000000 NJFJ	Local	106.948000	4,930.56	0.00	0.00	213,896.00		
		Base	106.948000	4,930.56	0.00	0.00	213,896.00		
98421MAB2	XEROX HOLDINGS CORP	5.5% 15 Aug 2028	23 Mar 2021	25 Mar 2021	MARKETAXESS CORPORATION	USD/DTC			

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face									
	60,000.000	1.000000	NJGS	Local	104.125000		366.67	0.00	0.00	62,475.00
				Base	104.125000		366.67	0.00	0.00	62,475.00
988498AP6	YUM BRANDS INC		4.625%	31 Jan 2032	16 Mar 2021	OPEN		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	946,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	0.00	946,000.00
				Base	100.000000		0.00	0.00	0.00	946,000.00
98955DAA8	ZIGGO BV		4.875%	15 Jan 2030	22 Mar 2021	24 Mar 2021		BNP PARIBAS U.S.A NEW YORK BRANCH	USD/DTC	
	50,000.000	1.000000	NJGS	Local	101.625000		1,076.56	0.00	0.00	50,812.50
				Base	101.625000		1,076.56	0.00	0.00	50,812.50
ACI1SPXZ4	KWG GROUP HOLDINGS		6.3%	13 Feb 2026	16 Mar 2021			GOLDMAN SACHS + CO LLC	USD/EUR	
	200,000.000	1.000000	NJGR	Local	99.750000		1,225.00	0.00	0.00	199,500.00
				Base	99.750000		1,225.00	0.00	0.00	199,500.00
					16 Mar 2021	CANCEL		GOLDMAN SACHS + CO LLC	USD/EUR	
	-200,000.000	1.000000	NJGR	Local	99.750000		-1,225.00	0.00	0.00	-199,500.00
				Base	99.750000		-1,225.00	0.00	0.00	-199,500.00
					16 Mar 2021	18 Mar 2021		GOLDMAN SACHS + CO LLC	USD/EUR	
	200,000.000	1.000000	NJGR	Local	99.750000		1,225.00	0.00	0.00	199,500.00
				Base	99.750000		1,225.00	0.00	0.00	199,500.00
ACI1SPXZ4 Total										
	200,000.000			Local			1,225.00	0.00	0.00	199,500.00
				Base			1,225.00	0.00	0.00	199,500.00
ACI1WD801	ENERGEAN ISRAEL FINANCE		5.375%	30 Mar 2028	09 Mar 2021	24 Mar 2021		J.P. MORGAN SECURITIES PLC	USD/EUR	
	75,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	75,000.00
				Base	100.000000		0.00	0.00	0.00	75,000.00
ACI1WD835	ENERGEAN ISRAEL FINANCE		5.875%	30 Mar 2031	09 Mar 2021	24 Mar 2021		J.P. MORGAN SECURITIES PLC	USD/EUR	
	100,000.000	1.000000	NJFX	Local	100.000000		0.00	0.00	0.00	100,000.00
				Base	100.000000		0.00	0.00	0.00	100,000.00

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

US DOLLAR Total

454,046,746.000	Local	1,321,082.05	0.00	0.00	458,636,712.79
4,555,000.000	Base	1,321,082.05	0.00	0.00	458,636,712.79

FIXED INCOME Total

455,829,746.000					
4,555,000.000	Base	1,336,555.67	0.00	0.00	460,770,764.73

PURCHASE Total

486,155,915.890					
4,555,000.000	Base	1,336,555.67	0.00	0.00	516,169,690.20

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

CASH EQUIVALENTS

US DOLLAR

7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	02 Mar 2021	02 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	430,239.040	1.000000 NJGQ	Local	100.000000	0.00	0.00	430,239.04
			Base	100.000000	0.00	0.00	430,239.04
			31 Dec 2030	03 Mar 2021	03 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	31,565.280	1.000000 NJGQ	Local	100.000000	0.00	0.00	31,565.28
			Base	100.000000	0.00	0.00	31,565.28
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	03 Mar 2021	03 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	262,315.100	1.000000 NJGP	Local	100.000000	0.00	0.00	262,315.10
			Base	100.000000	0.00	0.00	262,315.10
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	03 Mar 2021	03 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	566,294.110	1.000000 NJFX	Local	100.000000	0.00	0.00	566,294.11
			Base	100.000000	0.00	0.00	566,294.11
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	04 Mar 2021	04 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	887,664.730	1.000000 NJGR	Local	100.000000	0.00	0.00	887,664.73
			Base	100.000000	0.00	0.00	887,664.73
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	04 Mar 2021	04 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	3,660.430	1.000000 NJFX	Local	100.000000	0.00	0.00	3,660.43
			Base	100.000000	0.00	0.00	3,660.43
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	05 Mar 2021	05 Mar 2021	STATE STREET BANK AND TRUST COMPANY	USD/CSW
	151,746.240	1.000000 NJGR	Local	100.000000	0.00	0.00	151,746.24
			Base	100.000000	0.00	0.00	151,746.24

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	05 Mar 2021	05 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	455,075.570	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	455,075.57
				Base	100.000000	0.00	0.00	0.00	455,075.57
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	08 Mar 2021	08 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	298,768.560	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	298,768.56
				Base	100.000000	0.00	0.00	0.00	298,768.56
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	09 Mar 2021	09 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	21,382.250	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	21,382.25
				Base	100.000000	0.00	0.00	0.00	21,382.25
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	09 Mar 2021	09 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	295,647.220	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	295,647.22
				Base	100.000000	0.00	0.00	0.00	295,647.22
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	09 Mar 2021	09 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	440,538.080	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	440,538.08
				Base	100.000000	0.00	0.00	0.00	440,538.08
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	09 Mar 2021	09 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	744,191.930	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	744,191.93
				Base	100.000000	0.00	0.00	0.00	744,191.93
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	10 Mar 2021	10 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	255,938.000	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	255,938.00
				Base	100.000000	0.00	0.00	0.00	255,938.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	10 Mar 2021	10 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	873,089.750	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	873,089.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	873,089.75
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	10 Mar 2021	10 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	78,694.130	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	78,694.13
			Base	100.000000		0.00	0.00	0.00	78,694.13
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	11 Mar 2021	11 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	198,186.710	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	198,186.71
			Base	100.000000		0.00	0.00	0.00	198,186.71
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	11 Mar 2021	11 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	312,798.230	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	312,798.23
			Base	100.000000		0.00	0.00	0.00	312,798.23
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	11 Mar 2021	11 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	607,159.920	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	607,159.92
			Base	100.000000		0.00	0.00	0.00	607,159.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	12 Mar 2021	12 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	115,832.080	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	115,832.08
			Base	100.000000		0.00	0.00	0.00	115,832.08
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	12 Mar 2021	12 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	741,000.000	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	741,000.00
			Base	100.000000		0.00	0.00	0.00	741,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	15 Mar 2021	15 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	61,505.170	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	61,505.17
			Base	100.000000		0.00	0.00	0.00	61,505.17
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	16 Mar 2021	16 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	83,296.920	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	83,296.92
				Base	100.000000	0.00	0.00	0.00	83,296.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	16 Mar 2021	16 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	387,038.310	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	387,038.31
				Base	100.000000	0.00	0.00	0.00	387,038.31
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	17 Mar 2021	17 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	137,037.940	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	137,037.94
				Base	100.000000	0.00	0.00	0.00	137,037.94
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	17 Mar 2021	17 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,062,197.920	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	1,062,197.92
				Base	100.000000	0.00	0.00	0.00	1,062,197.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	17 Mar 2021	17 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	163,603.580	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	163,603.58
				Base	100.000000	0.00	0.00	0.00	163,603.58
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	18 Mar 2021	18 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	362,143.190	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	362,143.19
				Base	100.000000	0.00	0.00	0.00	362,143.19
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	18 Mar 2021	18 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	443,156.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	443,156.00
				Base	100.000000	0.00	0.00	0.00	443,156.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	18 Mar 2021	18 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	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
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	18 Mar 2021	18 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	967,859.390	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	967,859.39
				Base	100.000000	0.00	0.00	0.00	967,859.39
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	19 Mar 2021	19 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	92,390.310	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	92,390.31
				Base	100.000000	0.00	0.00	0.00	92,390.31
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	19 Mar 2021	19 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	242,421.580	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	242,421.58
				Base	100.000000	0.00	0.00	0.00	242,421.58
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	19 Mar 2021	19 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,617,154.900	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	1,617,154.90
				Base	100.000000	0.00	0.00	0.00	1,617,154.90
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	23 Mar 2021	23 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,852,961.470	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	1,852,961.47
				Base	100.000000	0.00	0.00	0.00	1,852,961.47
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	23 Mar 2021	23 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	835,104.860	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	835,104.86
				Base	100.000000	0.00	0.00	0.00	835,104.86
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	23 Mar 2021	23 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,148,952.640	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	1,148,952.64
				Base	100.000000	0.00	0.00	0.00	1,148,952.64
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	23 Mar 2021	23 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	386,004.170	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	386,004.17
				Base	100.000000	0.00	0.00	0.00	386,004.17

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	24 Mar 2021	24 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	1,978,223.110	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	1,978,223.11
				Base	100.000000	0.00	0.00	0.00	1,978,223.11
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	24 Mar 2021	24 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	99,357.290	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	99,357.29
				Base	100.000000	0.00	0.00	0.00	99,357.29
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	24 Mar 2021	24 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	28,979.250	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	28,979.25
				Base	100.000000	0.00	0.00	0.00	28,979.25
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	24 Mar 2021	24 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	167,125.310	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	167,125.31
				Base	100.000000	0.00	0.00	0.00	167,125.31
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	25 Mar 2021	25 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	215,285.920	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	215,285.92
				Base	100.000000	0.00	0.00	0.00	215,285.92
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	25 Mar 2021	25 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	843,555.210	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	843,555.21
				Base	100.000000	0.00	0.00	0.00	843,555.21
7839989D1	SSC GOVERNMENT MM GVMXX	0.026%	31 Dec 2030	25 Mar 2021	25 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	232,159.550	1.000000	NJGP	Local	100.000000	0.00	0.00	0.00	232,159.55
				Base	100.000000	0.00	0.00	0.00	232,159.55
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	25 Mar 2021	25 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	87,075.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	87,075.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	100.000000		0.00	0.00	0.00	87,075.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	26 Mar 2021	26 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	342,707.240	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	342,707.24
			Base	100.000000		0.00	0.00	0.00	342,707.24
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	26 Mar 2021	26 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	401,414.690	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	401,414.69
			Base	100.000000		0.00	0.00	0.00	401,414.69
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	26 Mar 2021	26 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	38,493.770	1.000000	NJFX	Local	100.000000	0.00	0.00	0.00	38,493.77
			Base	100.000000		0.00	0.00	0.00	38,493.77
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	29 Mar 2021	29 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	205,326.650	1.000000	NJGQ	Local	100.000000	0.00	0.00	0.00	205,326.65
			Base	100.000000		0.00	0.00	0.00	205,326.65
7839989D1	SSC GOVERNMENT MM GVMXX	0.030%	31 Dec 2030	29 Mar 2021	29 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	480,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	480,000.00
			Base	100.000000		0.00	0.00	0.00	480,000.00
7839989D1	SSC GOVERNMENT MM GVMXX	0.036%	31 Dec 2030	29 Mar 2021	29 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	0.010	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	0.01
			Base	100.000000		0.00	0.00	0.00	0.01
			31 Dec 2030	30 Mar 2021	30 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/CSW	
	655,807.500	1.000000	NJGS	Local	100.000000	0.00	0.00	0.00	655,807.50
			Base	100.000000		0.00	0.00	0.00	655,807.50

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
7839989D1 Total									
	23,465,126.210		Local			0.00	0.00	0.00	23,465,126.21
			Base			0.00	0.00	0.00	23,465,126.21
US DOLLAR Total									
	23,465,126.210		Local			0.00	0.00	0.00	23,465,126.21
			Base			0.00	0.00	0.00	23,465,126.21
CASH EQUIVALENTS Total									
	23,465,126.210		Base			0.00	0.00	0.00	23,465,126.21
EQUITY									
US DOLLAR									
464288513	ISHARES IBOXX HIGH YIELD CORPO	ISHARES IBOXX HIGH Y	01 Mar 2021	01 Mar 2021		ASSET TRANSFER NON CASH	USD/DTC		
	300,000.000	1.000000 NJFO	Local	84.575851		0.00	0.00	0.00	25,372,755.58
			Base	84.575851		0.00	0.00	0.00	25,372,755.58
464288513	ISHARES IBOXX HIGH YIELD CORPO	ISHARES IBOXX HIGH Y	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES LLC	USD/DTC		0.01
	300,000.000	1.000000 NJFJ	Local	86.864300		0.00	3,000.00	132.91	26,056,157.09
			Base	86.864300		0.00	3,000.00	132.91	26,056,157.09
464288513 Total									
	600,000.000		Local			0.00	3,000.00	132.91	51,428,912.67
			Base			0.00	3,000.00	132.91	51,428,912.67
61535E121	MOOD MEDIA LLC	CALL EXP 31JULY25	26 Mar 2021	26 Mar 2021		WORTHLESS SECURITIES	USD/DTC		
	187,959.000	1.000000 NJFX	Local	0.000000		0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00
61535E139	MOOD MEDIA LLC WTS	EXP CALL 31JUL25	29 Mar 2021	29 Mar 2021		WORTHLESS SECURITIES	USD/DTC		
	187,959.000	1.000000 NJFX	Local	0.000000		0.00	0.00	0.00	0.00
			Base	0.000000		0.00	0.00	0.00	0.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
G48833118	WEATHERFORD INTERNATIONAL PL		COMMON STOCK USD.	15 Mar 2021	17 Mar 2021		THEMIS TRADING LLC	USD/DTC	0.01
	2,542.000	1.000000	NJFO	Local	11.538198	0.00	25.42	0.15	29,304.53
				Base	11.538198	0.00	25.42	0.15	29,304.53
US DOLLAR Total									
	978,460.000			Local		0.00	3,025.42	133.06	51,458,217.20
				Base		0.00	3,025.42	133.06	51,458,217.20
EQUITY Total									
	978,460.000			Base		0.00	3,025.42	133.06	51,458,217.20
FIXED INCOME									
EURO CURRENCY									
INTERNATIONAL									
ACI0SQDS2	IQVIA INC		3.25%	15 Mar 2025	18 Mar 2021	18 Mar 2021	CALLED BONDS	EUR/EUR	
	181,000.000	0.840018	NJGQ	Local	100.813000	49.02	0.00	0.00	182,471.53
				Base	120.012904	58.37	0.00	0.00	217,223.34
INTERNATIONAL Total									
	181,000.000			Local		49.02	0.00	0.00	182,471.53
				Base		58.37	0.00	0.00	217,223.34
EURO CURRENCY Total									
	181,000.000			Local		49.02	0.00	0.00	182,471.53
				Base		58.37	0.00	0.00	217,223.34
US DOLLAR									
00081TAJ7	ACCO BRANDS CORP		5.25%	15 Dec 2024	31 Mar 2021	31 Mar 2021	CALLED BONDS	USD/DTC	
	80,000.000	1.000000	NJFJ	Local	102.625000	1,236.67	0.00	0.00	82,100.00
				Base	102.625000	1,236.67	0.00	0.00	82,100.00
					31 Mar 2021	OPEN	13 CALLED BONDS	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
00081TAJ7 Total	20,000.000	1.000000	NJFJ	Local	102.625000		309.17	0.00	0.00	20,525.00
				Base	102.625000		309.17	0.00	0.00	20,525.00
	00081TAJ7 Total									
	100,000.000			Local		1,545.84	0.00	0.00		102,625.00
				Base		1,545.84	0.00	0.00		102,625.00
001940AC9	AUTOMATION TOOLING SYSTE	4.125%	15 Dec 2028	24 Mar 2021	26 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC		
	25,000.000	1.000000	NJGP	Local	99.500000	249.22	0.00	0.00		24,875.00
				Base	99.500000	249.22	0.00	0.00		24,875.00
				29 Mar 2021	31 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC		
	25,000.000	1.000000	NJGP	Local	99.500000	263.54	0.00	0.00		24,875.00
				Base	99.500000	263.54	0.00	0.00		24,875.00
001940AC9 Total										
	50,000.000			Local		512.76	0.00	0.00		49,750.00
				Base		512.76	0.00	0.00		49,750.00
00253XAA9	AMERICAN AIRLINES/AADVAN	5.5%	20 Apr 2026	10 Mar 2021	24 Mar 2021		BARCLAYS BANK PLC	USD/DTC		
	151,000.000	1.000000	NJGS	Local	103.500000	0.00	0.00	0.00		156,285.00
	151,000.000			Base	103.500000	0.00	0.00	0.00		156,285.00
				10 Mar 2021	24 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	302,000.000	1.000000	NJGS	Local	103.375000	0.00	0.00	0.00		312,192.50
	302,000.000			Base	103.375000	0.00	0.00	0.00		312,192.50
00253XAA9 Total										
	453,000.000			Local		0.00	0.00	0.00		468,477.50
	453,000.000			Base		0.00	0.00	0.00		468,477.50
003000AA4	ABERCROMBIE + FITCH MANA	8.75%	15 Jul 2025	08 Mar 2021	10 Mar 2021		SAMUEL A RAMIREZ & COMPANY INC	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	110.062500	3,342.01	0.00	0.00		275,156.25
				Base	110.062500	3,342.01	0.00	0.00		275,156.25
00404AAM1	ACADIA HEALTHCARE CO INC	6.5%	01 Mar 2024	01 Mar 2021	01 Mar 2021		CALLED BONDS	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	101.625000	0.00	0.00	0.00		254,062.50
				Base	101.625000	0.00	0.00	0.00		254,062.50

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
00404AAM1	ACADIA HEALTHCARE CO INC		6.5%	01 Mar 2024	01 Mar 2021	01 Mar 2021		CALLED BONDS	
	250,000.000	1.000000 NJGP		Local	101.625000	0.00	0.00	0.00	254,062.50
				Base	101.625000	0.00	0.00	0.00	254,062.50
00404AAM1 Total									
	500,000.000			Local		0.00	0.00	0.00	508,125.00
				Base		0.00	0.00	0.00	508,125.00
00688JAA5	ADIENT US LLC		7%	15 May 2026	26 Mar 2021	30 Mar 2021		TENDER OFFER	
	222,000.000	1.000000 NJGP		Local	102.000000	5,827.50	0.00	0.00	226,440.00
				Base	102.000000	5,827.50	0.00	0.00	226,440.00
00688JAA5	ADIENT US LLC		7%	15 May 2026	26 Mar 2021	30 Mar 2021		TENDER OFFER	
	592,000.000	1.000000 NJGS		Local	102.000000	15,540.00	0.00	0.00	603,840.00
				Base	102.000000	15,540.00	0.00	0.00	603,840.00
00688JAA5 Total									
	814,000.000			Local		21,367.50	0.00	0.00	830,280.00
				Base		21,367.50	0.00	0.00	830,280.00
00973RAC7	AKER BP ASA		5.875%	31 Mar 2025	09 Mar 2021	11 Mar 2021		MARKETAXESS CORPORATION	
	100,000.000	1.000000 NJFJ		Local	102.980000	2,627.43	0.00	0.00	102,980.00
				Base	102.980000	2,627.43	0.00	0.00	102,980.00
013822AC5	ALCOA NEDERLAND HOLDING		6.125%	15 May 2028	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	
	250,000.000	1.000000 NJFJ		Local	108.380000	5,742.19	0.00	0.00	270,950.00
				Base	108.380000	5,742.19	0.00	0.00	270,950.00
02156LAA9	ALTICE FRANCE SA		8.125%	01 Feb 2027	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	
	500,000.000	1.000000 NJFJ		Local	109.750000	6,657.99	0.00	0.00	548,750.00
				Base	109.750000	6,657.99	0.00	0.00	548,750.00
023135AP1	AMAZON.COM INC		4.8%	05 Dec 2034	09 Mar 2021	11 Mar 2021		CITIGROUP GLOBAL MARKETS INC	
	10,000,000.000	1.000000 NJFH		Local	127.343000	128,000.00	0.00	0.00	12,734,300.00
				Base	127.343000	128,000.00	0.00	0.00	12,734,300.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
02376RAE2	AMERICAN AIRLINES GROUP		3.75%	01 Mar 2025	09 Mar 2021	11 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	100,000.000	1.000000 NJFJ		Local	84.238000	104.17	0.00	0.00	84,238.00
				Base	84.238000	104.17	0.00	0.00	84,238.00
02406PBA7	AMERICAN AXLE + MFG INC		6.875%	01 Jul 2028	09 Mar 2021	11 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	123,000.000	1.000000 NJGQ		Local	106.500000	1,644.27	0.00	0.00	130,995.00
				Base	106.500000	1,644.27	0.00	0.00	130,995.00
04021LAA8	PETSMART INC		7.125%	15 Mar 2023	15 Mar 2021	15 Mar 2021	CALLED BONDS	USD/DTC	
	1,050,000.000	1.000000 NJFX		Local	100.000000	0.00	0.00	0.00	1,050,000.00
				Base	100.000000	0.00	0.00	0.00	1,050,000.00
04021LAA8	PETSMART INC		7.125%	15 Mar 2023	15 Mar 2021	15 Mar 2021	CALLED BONDS	USD/DTC	
	150,000.000	1.000000 NJFJ		Local	100.000000	0.00	0.00	0.00	150,000.00
				Base	100.000000	0.00	0.00	0.00	150,000.00
04021LAA8	PETSMART INC		7.125%	15 Mar 2023	15 Mar 2021	15 Mar 2021	CALLED BONDS	USD/DTC	
	650,000.000	1.000000 NJGQ		Local	100.000000	0.00	0.00	0.00	650,000.00
				Base	100.000000	0.00	0.00	0.00	650,000.00
04021LAA8 Total									
	1,850,000.000			Local		0.00	0.00	0.00	1,850,000.00
				Base		0.00	0.00	0.00	1,850,000.00
045054AJ2	ASHTREAD CAPITAL INC		4%	01 May 2028	04 Mar 2021	08 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	765,000.000	1.000000 NJGR		Local	106.297000	10,795.00	0.00	0.00	813,172.05
				Base	106.297000	10,795.00	0.00	0.00	813,172.05
053499AL3	AVAYA INC		6.125%	15 Sep 2028	19 Mar 2021	23 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	686,000.000	1.000000 NJGQ		Local	105.273000	933.72	0.00	0.00	722,172.78
				Base	105.273000	933.72	0.00	0.00	722,172.78
053773BB2	AVIS BUDGET CAR/FINANCE		6.375%	01 Apr 2024	16 Mar 2021	17 Mar 2021	STIFEL NICOLAUS + CO INC	USD/DTC	
	100,000.000	1.000000 NJFX		Local	101.800000	2,939.58	0.00	0.00	101,800.00
				Base	101.800000	2,939.58	0.00	0.00	101,800.00

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	Shares/Par/Contracts	Exchange Rate	Fund						
	Units/Original Face								
053773BD8	AVIS BUDGET CAR/FINANCE	10.5%	15 May 2025	01 Mar 2021			CALLED BONDS	USD/DTC	
	150,000.000	1.000000	NJGQ	Local	122.791793		4,637.50	0.00	184,187.69
				Base	122.791793		4,637.50	0.00	184,187.69
				01 Mar 2021	CANCEL		CALLED BONDS	USD/DTC	
	-150,000.000	1.000000	NJGQ	Local	122.791793		-4,637.50	0.00	-184,187.69
				Base	122.791793		-4,637.50	0.00	-184,187.69
				01 Mar 2021			CALLED BONDS	USD/DTC	
	407,000.000	1.000000	NJGQ	Local	122.791793		12,583.08	0.00	499,762.60
				Base	122.791793		12,583.08	0.00	499,762.60
				01 Mar 2021	CANCEL		CALLED BONDS	USD/DTC	
	-407,000.000	1.000000	NJGQ	Local	122.791793		-12,583.08	0.00	-499,762.60
				Base	122.791793		-12,583.08	0.00	-499,762.60
				01 Mar 2021	01 Mar 2021		CALLED BONDS	USD/DTC	
	150,000.000	1.000000	NJGQ	Local	122.791793		0.00	0.00	184,187.69
				Base	122.791793		0.00	0.00	184,187.69
				01 Mar 2021	02 Mar 2021	1	CALLED BONDS	USD/DTC	
	407,000.000	1.000000	NJGQ	Local	122.791791		0.00	0.00	499,762.59
				Base	122.791791		0.00	0.00	499,762.59
053773BD8 Total									
	557,000.000			Local			0.00	0.00	683,950.28
				Base			0.00	0.00	683,950.28
053773BG1	AVIS BUDGET CAR/FINANCE	4.75%	01 Apr 2028	09 Mar 2021	23 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	100.250000		0.00	0.00	25,062.50
				Base	100.250000		0.00	0.00	25,062.50
				09 Mar 2021	23 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	100.250000		0.00	0.00	25,062.50
				Base	100.250000		0.00	0.00	25,062.50
				16 Mar 2021	23 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	102.375000		0.00	0.00	25,593.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	102.375000		0.00	0.00	0.00	25,593.75
053773BG1 Total									
	75,000.000		Local			0.00	0.00	0.00	75,718.75
			Base			0.00	0.00	0.00	75,718.75
05508RAE6	B+G FOODS INC	5.25%	01 Apr 2025	10 Mar 2021	12 Mar 2021		RBC CAPITAL MARKETS, LLC	USD/DTC	
	275,000.000	1.000000	NJGP	Local	102.875000	6,456.77	0.00	0.00	282,906.25
			Base	102.875000		6,456.77	0.00	0.00	282,906.25
05552BAA4	LBM ACQUISITION LLC	6.25%	15 Jan 2029	15 Mar 2021	17 Mar 2021		BARCLAYS CAPITAL INC.	USD/DTC	
	75,000.000	1.000000	NJGP	Local	102.250000	1,158.85	0.00	0.00	76,687.50
			Base	102.250000		1,158.85	0.00	0.00	76,687.50
05553LAA1	BCPE ULYSSES INTERMEDIAT	7.75%	01 Apr 2027	09 Mar 2021	11 Mar 2021		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	100,000.000	1.000000	NJGP	Local	102.375000	925.69	0.00	0.00	102,375.00
			Base	102.375000		925.69	0.00	0.00	102,375.00
05565AAQ6	BNP PARIBAS	1%	29 Dec 2049	30 Mar 2021	30 Mar 2021		CALLED BONDS	USD/DTC	
	460,000.000	1.000000	NJGR	Local	100.000000	0.00	0.00	0.00	460,000.00
			Base	100.000000		0.00	0.00	0.00	460,000.00
05583PAA6	BCD ACQUISITION INC	9.625%	15 Sep 2023	07 Mar 2021	08 Mar 2021	1	CALLED BONDS	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	102.406000	11,496.53	0.00	0.00	256,015.00
			Base	102.406000		11,496.53	0.00	0.00	256,015.00
05583PAA6	BCD ACQUISITION INC	9.625%	15 Sep 2023	07 Mar 2021	08 Mar 2021	1	CALLED BONDS	USD/DTC	
	325,000.000	1.000000	NJFX	Local	102.406000	14,945.49	0.00	0.00	332,819.50
			Base	102.406000		14,945.49	0.00	0.00	332,819.50
05583PAA6 Total									
	575,000.000		Local			26,442.02	0.00	0.00	588,834.50
			Base			26,442.02	0.00	0.00	588,834.50
05605HAC4	BWX TECHNOLOGIES INC	4.125%	15 Apr 2029	30 Mar 2021	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	101.000000	0.00	0.00	0.00	25,250.00
			Base	101.000000		0.00	0.00	0.00	25,250.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
06846NAD6	HIGHPOINT OPERATING CORP		7% 15 Oct 2022	23 Mar 2021	25 Mar 2021	RBC CAPITAL MARKETS, LLC	USD/DTC		
	208,000.000	1.000000 NJGQ	Local	56.000000	0.00	0.00	0.00	116,480.00	
			Base	56.000000	0.00	0.00	0.00	116,480.00	
073685AD1	BEACON ROOFING SUPPLY IN		4.875% 01 Nov 2025	31 Mar 2021	OPEN	BARCLAYS CAPITAL INC.	USD/DTC		
	150,000.000	1.000000 NJGP	Local	102.250000	3,128.13	0.00	0.00	153,375.00	
			Base	102.250000	3,128.13	0.00	0.00	153,375.00	
075896AA8	BED BATH + BEYOND INC		3.749% 01 Aug 2024	08 Mar 2021	10 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	270,000.000	1.000000 NJFJ	Local	102.500000	1,096.58	0.00	0.00	276,750.00	
			Base	102.500000	1,096.58	0.00	0.00	276,750.00	
097751BR1	BOMBARDIER INC		7.5% 01 Dec 2024	30 Mar 2021	OPEN	J P MORGAN SECURITIES INC	USD/DTC		
	775,000.000	1.000000 NJGS	Local	100.000000	19,375.00	0.00	0.00	775,000.00	
			Base	100.000000	19,375.00	0.00	0.00	775,000.00	
097751BT7	BOMBARDIER INC		7.875% 15 Apr 2027	05 Mar 2021	09 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	315,000.000	1.000000 NJGR	Local	94.875000	9,922.50	0.00	0.00	298,856.25	
			Base	94.875000	9,922.50	0.00	0.00	298,856.25	
116ESCAD6	BRUCE MANSFIELD UNIT 1		8.875% 01 Aug 2023	03 Mar 2021	03 Mar 2021	WORTHLESS SECURITIES	USD/DTC		
	300,000.000	1.000000 NJFX	Local	0.000000	0.00	0.00	0.00	0.00	
			Base	0.000000	0.00	0.00	0.00	0.00	
12008RAM9	BUILDERS FIRSTSOURCE INC		6.75% 01 Jun 2027	03 Mar 2021	03 Mar 2021	CALLED BONDS	USD/DTC		
	26,000.000	1.000000 NJFX	Local	103.000000	448.50	0.00	0.00	26,780.00	
			Base	103.000000	448.50	0.00	0.00	26,780.00	
12008RAM9	BUILDERS FIRSTSOURCE INC		6.75% 01 Jun 2027	03 Mar 2021	03 Mar 2021	CALLED BONDS	USD/DTC		
	69,000.000	1.000000 NJGS	Local	103.000000	1,190.25	0.00	0.00	71,070.00	
			Base	103.000000	1,190.25	0.00	0.00	71,070.00	
12008RAM9	BUILDERS FIRSTSOURCE INC		6.75% 01 Jun 2027	03 Mar 2021	03 Mar 2021	CALLED BONDS	USD/DTC		
	63,000.000	1.000000 NJFJ	Local	103.000000	1,086.75	0.00	0.00	64,890.00	
			Base	103.000000	1,086.75	0.00	0.00	64,890.00	

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Units/Original Face							

12008RAM9 Total

158,000.000	Local	2,725.50	0.00	0.00	162,740.00
	Base	2,725.50	0.00	0.00	162,740.00

12116LAA7	BURFORD CAPITAL GLBL FIN	6.25%	15 Apr 2028	26 Mar 2021	OPEN	JEFFERIES + COMPANY INC	USD/DTC
39,000.000	1.000000 NJGS	Local	102.000000	0.00	0.00	0.00	39,780.00
		Base	102.000000	0.00	0.00	0.00	39,780.00

12429TAE4	MAUSER PACKAGING SOLUT	7.25%	15 Apr 2025	08 Mar 2021	10 Mar 2021	MORGAN STANLEY & CO. LLC	USD/DTC
250,000.000	1.000000 NJFJ	Local	99.375000	7,300.35	0.00	0.00	248,437.50
		Base	99.375000	7,300.35	0.00	0.00	248,437.50

1248EPBM4	CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	21 Mar 2021	24 Mar 2021	3 CALLED BONDS	USD/DTC
255,000.000	1.000000 NJGQ	Local	102.875000	1,466.25	0.00	0.00	262,331.25
		Base	102.875000	1,466.25	0.00	0.00	262,331.25

1248EPBM4	CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	21 Mar 2021	24 Mar 2021	3 CALLED BONDS	USD/DTC
303,000.000	1.000000 NJGP	Local	102.875000	1,742.25	0.00	0.00	311,711.25
		Base	102.875000	1,742.25	0.00	0.00	311,711.25

1248EPBM4	CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	21 Mar 2021	24 Mar 2021	3 CALLED BONDS	USD/DTC
207,000.000	1.000000 NJGR	Local	102.875000	1,190.25	0.00	0.00	212,951.25
		Base	102.875000	1,190.25	0.00	0.00	212,951.25

1248EPBM4	CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	21 Mar 2021	24 Mar 2021	3 CALLED BONDS	USD/DTC
30,000.000	1.000000 NJFJ	Local	102.875000	172.50	0.00	0.00	30,862.50
		Base	102.875000	172.50	0.00	0.00	30,862.50

1248EPBM4 Total

795,000.000	Local	4,571.25	0.00	0.00	817,856.25
	Base	4,571.25	0.00	0.00	817,856.25

1248EPCJ0	CCO HLDGS LLC/CAP CORP	4.5%	01 May 2032	04 Mar 2021	08 Mar 2021	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC
170,000.000	1.000000 NJGR	Local	103.011000	2,698.75	0.00	0.00	175,118.70
		Base	103.011000	2,698.75	0.00	0.00	175,118.70

12543DAV2	CHS/COMMUNITY HEALTH SYS	6.875%	01 Feb 2022	28 Feb 2021	02 Mar 2021	2 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								
	115,000.000	1.000000 NJFX	Local	100.000000	592.97	0.00	0.00	115,000.00	
			Base	100.000000	592.97	0.00	0.00	115,000.00	
12543DBJ8	CHS/COMMUNITY HEALTH SYS	6.875% 15 Apr 2029	15 Mar 2021	17 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	150,000.000	1.000000 NJGP	Local	103.000000	1,289.06	0.00	0.00	154,500.00	
			Base	103.000000	1,289.06	0.00	0.00	154,500.00	
12597YAA7	CP ATLAS BUYER INC	7% 01 Dec 2028	09 Mar 2021	11 Mar 2021		RBC CAPITAL MARKETS, LLC	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	105.021000	2,061.11	0.00	0.00	105,021.00	
			Base	105.021000	2,061.11	0.00	0.00	105,021.00	
126307AQ0	CSC HOLDINGS LLC	5.5% 15 Apr 2027	26 Mar 2021	30 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC		
	475,000.000	1.000000 NJGQ	Local	104.561000	11,973.96	0.00	0.00	496,664.75	
			Base	104.561000	11,973.96	0.00	0.00	496,664.75	
126307AZ0	CSC HOLDINGS LLC	6.5% 01 Feb 2029	04 Mar 2021	08 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC		
	520,000.000	1.000000 NJGR	Local	111.000000	3,473.89	0.00	0.00	577,200.00	
			Base	111.000000	3,473.89	0.00	0.00	577,200.00	
12652AAA1	CAESARS RESORT / FINCO	5.25% 15 Oct 2025	05 Mar 2021	09 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	150,000.000	1.000000 NJGP	Local	100.625000	3,150.00	0.00	0.00	150,937.50	
			Base	100.625000	3,150.00	0.00	0.00	150,937.50	
12674TAA4	C+W SENIOR FINANCING DAC	6.875% 15 Sep 2027	09 Mar 2021	11 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	308,000.000	1.000000 NJFJ	Local	106.221000	3,293.89	0.00	0.00	327,160.68	
			Base	106.221000	3,293.89	0.00	0.00	327,160.68	
12770RAA1	CAESARS RESORT / FINCO	5.75% 01 Jul 2025	05 Mar 2021	09 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	50,000.000	1.000000 NJGP	Local	105.375000	543.06	0.00	0.00	52,687.50	
			Base	105.375000	543.06	0.00	0.00	52,687.50	
143658BC5	CARNIVAL CORP	11.5% 01 Apr 2023	22 Mar 2021	24 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	100,000.000	1.000000 NJFX	Local	114.250000	5,526.39	0.00	0.00	114,250.00	
			Base	114.250000	5,526.39	0.00	0.00	114,250.00	
143658BL5	CARNIVAL CORP	7.625% 01 Mar 2026	01 Mar 2021	03 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate	Fund							
	Units/Original Face			Price						
	64,000.000	1.000000	NJGQ	Local	105.875000		27.11	0.00	0.00	67,760.00
				Base	105.875000		27.11	0.00	0.00	67,760.00
143658BN1	CARNIVAL CORP		5.75%	01 Mar 2027	22 Mar 2021	24 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
	50,000.000	1.000000	NJFX	Local	103.000000		303.47	0.00	0.00	51,500.00
				Base	103.000000		303.47	0.00	0.00	51,500.00
14879EAE8	CATALENT PHARMA SOLUTION		5%	15 Jul 2027	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	105.130000		2,604.17	0.00	0.00	262,825.00
				Base	105.130000		2,604.17	0.00	0.00	262,825.00
15135BAJ0	CENTENE CORP		4.75%	15 Jan 2025	12 Mar 2021	12 Mar 2021		CALLED BONDS	USD/DTC	
	500,000.000	1.000000	NJFJ	Local	102.375000		3,760.42	0.00	0.00	511,875.00
				Base	102.375000		3,760.42	0.00	0.00	511,875.00
15135BAP6	CENTENE CORP		4.75%	15 Jan 2025	12 Mar 2021	12 Mar 2021		CALLED BONDS	USD/DTC	
	350,000.000	1.000000	NJFX	Local	102.375000		2,632.29	0.00	0.00	358,312.50
				Base	102.375000		2,632.29	0.00	0.00	358,312.50
15135BAP6	CENTENE CORP		4.75%	15 Jan 2025	12 Mar 2021	12 Mar 2021		CALLED BONDS	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.375000		2,256.25	0.00	0.00	307,125.00
				Base	102.375000		2,256.25	0.00	0.00	307,125.00
15135BAP6 Total										
	650,000.000			Local			4,888.54	0.00	0.00	665,437.50
				Base			4,888.54	0.00	0.00	665,437.50
15135BAT8	CENTENE CORP		4.625%	15 Dec 2029	04 Mar 2021	08 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	180,000.000	1.000000	NJGR	Local	108.750000		1,919.38	0.00	0.00	195,750.00
				Base	108.750000		1,919.38	0.00	0.00	195,750.00
15911NAA3	CHANGE HEALTH / FIN INC		5.75%	01 Mar 2025	24 Mar 2021	26 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	101.938000		998.26	0.00	0.00	254,845.00
				Base	101.938000		998.26	0.00	0.00	254,845.00
159864AJ6	CHARLES RIVER LABORATORI		4%	15 Mar 2031	26 Mar 2021	30 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	125,000.000	1.000000	NJGP	Local	100.875000		97.22	0.00	0.00	126,093.75

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
		Base			100.875000		97.22	0.00	0.00	126,093.75
16411QAB7	CHENIERE ENERGY PARTNERS	5.25%	01 Oct 2025		10 Mar 2021			TENDER OFFER	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	97.727000		7,000.00	0.00	0.00	293,181.00
				Base	97.727000		7,000.00	0.00	0.00	293,181.00
					10 Mar 2021	CANCEL		TENDER OFFER	USD/DTC	
	-300,000.000	1.000000	NJFJ	Local	97.727000		-7,000.00	0.00	0.00	-293,181.00
				Base	97.727000		-7,000.00	0.00	0.00	-293,181.00
					10 Mar 2021	11 Mar 2021		TENDER OFFER	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	97.727000		7,000.00	0.00	0.00	293,181.00
				Base	97.727000		7,000.00	0.00	0.00	293,181.00
	16411QAB7 Total									
	300,000.000			Local			7,000.00	0.00	0.00	293,181.00
				Base			7,000.00	0.00	0.00	293,181.00
17027NAA0	CHOBANI LLC/FINANCE CORP	7.5%	15 Apr 2025		22 Mar 2021	24 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJGQ	Local	104.070000		4,968.75	0.00	0.00	156,105.00
				Base	104.070000		4,968.75	0.00	0.00	156,105.00
17186HAC6	CIMPRESS PLC	7%	15 Jun 2026		08 Mar 2021	10 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	250,000.000	1.000000	NJFJ	Local	105.420000		4,131.94	0.00	0.00	263,550.00
				Base	105.420000		4,131.94	0.00	0.00	263,550.00
172441AX5	CINEMARK USA INC	5.125%	15 Dec 2022		11 Mar 2021			TENDER OFFER	USD/DTC	
	125,000.000	1.000000	NJFX	Local	100.270000		1,619.73	0.00	0.00	125,337.50
				Base	100.270000		1,619.73	0.00	0.00	125,337.50
					11 Mar 2021	CANCEL		TENDER OFFER	USD/DTC	
	-125,000.000	1.000000	NJFX	Local	100.270000		-1,619.73	0.00	0.00	-125,337.50
				Base	100.270000		-1,619.73	0.00	0.00	-125,337.50
172441AX5	CINEMARK USA INC	5.125%	15 Dec 2022		11 Mar 2021			TENDER OFFER	USD/DTC	
	915,000.000	1.000000	NJGR	Local	100.270000		11,856.44	0.00	0.00	917,470.50
				Base	100.270000		11,856.44	0.00	0.00	917,470.50

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other
	Units/Original Face								Comm Per Shr
									Net Proceeds
					11 Mar 2021	CANCEL		TENDER OFFER	USD/DTC
	-915,000.000	1.000000	NJGR	Local	100.270000		-11,856.44	0.00	0.00
				Base	100.270000		-11,856.44	0.00	0.00
172441AX5	CINEMARK USA INC	5.125%	15 Dec 2022		11 Mar 2021	16 Mar 2021		TENDER OFFER	USD/DTC
	125,000.000	1.000000	NJFX	Local	100.270000		1,619.36	0.00	0.00
				Base	100.270000		1,619.36	0.00	0.00
172441AX5	CINEMARK USA INC	5.125%	15 Dec 2022		11 Mar 2021	16 Mar 2021		TENDER OFFER	USD/DTC
	915,000.000	1.000000	NJGR	Local	100.270000		11,853.70	0.00	0.00
				Base	100.270000		11,853.70	0.00	0.00
172441AX5 Total									
	1,040,000.000			Local			13,473.06	0.00	0.00
				Base			13,473.06	0.00	0.00
18451QAP3	CLEAR CHANNEL WORLDWIDE	9.25%	15 Feb 2024		04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC
	84,000.000	1.000000	NJFX	Local	104.625000		410.08	0.00	0.00
				Base	104.625000		410.08	0.00	0.00
18451QAP3	CLEAR CHANNEL WORLDWIDE	9.25%	15 Feb 2024		04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC
	124,000.000	1.000000	NJFJ	Local	104.625000		605.36	0.00	0.00
				Base	104.625000		605.36	0.00	0.00
18451QAP3	CLEAR CHANNEL WORLDWIDE	9.25%	15 Feb 2024		04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC
	293,000.000	1.000000	NJGP	Local	104.625000		1,430.41	0.00	0.00
				Base	104.625000		1,430.41	0.00	0.00
					23 Mar 2021	25 Mar 2021		DEUTSCHE BANK SECURITIES INC	USD/DTC
	300,000.000	1.000000	NJGP	Local	104.625000		3,083.33	0.00	0.00
				Base	104.625000		3,083.33	0.00	0.00
18451QAP3 Total									
	801,000.000			Local			5,529.18	0.00	0.00
				Base			5,529.18	0.00	0.00
18539UAB1	CLEARWAY ENERGY OP LLC	5.75%	15 Oct 2025		08 Mar 2021	09 Mar 2021		TENDER OFFER	USD/DTC

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	150,000.000	1.000000 NJFX	Local	105.958000		3,450.00	0.00	0.00	158,937.00
			Base	105.958000		3,450.00	0.00	0.00	158,937.00
18539UAB1	CLEARWAY ENERGY OP LLC		5.75%	15 Oct 2025	08 Mar 2021	09 Mar 2021	TENDER OFFER	USD/DTC	
	250,000.000	1.000000 NJFJ	Local	105.958000		5,750.00	0.00	0.00	264,895.00
			Base	105.958000		5,750.00	0.00	0.00	264,895.00
18539UAB1 Total									
	400,000.000		Local			9,200.00	0.00	0.00	423,832.00
			Base			9,200.00	0.00	0.00	423,832.00
18539UAD7	CLEARWAY ENERGY OP LLC		3.75%	15 Feb 2031	03 Mar 2021	09 Mar 2021	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	50,000.000	1.000000 NJFX	Local	100.625000		0.00	0.00	0.00	50,312.50
			Base	100.625000		0.00	0.00	0.00	50,312.50
18539UAD7	CLEARWAY ENERGY OP LLC		3.75%	15 Feb 2031	08 Mar 2021	10 Mar 2021	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	65,000.000	1.000000 NJGR	Local	100.250000		6.77	0.00	0.00	65,162.50
			Base	100.250000		6.77	0.00	0.00	65,162.50
18539UAD7 Total									
	115,000.000		Local			6.77	0.00	0.00	115,475.00
			Base			6.77	0.00	0.00	115,475.00
185899AJ0	CLEVELAND CLIFFS INC		9.875%	17 Oct 2025	11 Mar 2021	11 Mar 2021	CALLED BONDS	USD/DTC	
	25,000.000	1.000000 NJFX	Local	109.875000		987.50	0.00	0.00	27,468.75
			Base	109.875000		987.50	0.00	0.00	27,468.75
185899AJ0	CLEVELAND CLIFFS INC		9.875%	17 Oct 2025	11 Mar 2021	11 Mar 2021	CALLED BONDS	USD/DTC	
	34,000.000	1.000000 NJFJ	Local	109.875000		1,343.00	0.00	0.00	37,357.50
			Base	109.875000		1,343.00	0.00	0.00	37,357.50
185899AJ0	CLEVELAND CLIFFS INC		9.875%	17 Oct 2025	11 Mar 2021	11 Mar 2021	CALLED BONDS	USD/DTC	
	250,000.000	1.000000 NJGQ	Local	109.875000		9,875.00	0.00	0.00	274,687.50
			Base	109.875000		9,875.00	0.00	0.00	274,687.50
185899AJ0	CLEVELAND CLIFFS INC		9.875%	17 Oct 2025	24 Mar 2021	26 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	66,000.000	1.000000 NJFJ	Local	116.625000		2,878.56	0.00	0.00	76,972.50
			Base	116.625000		2,878.56	0.00	0.00	76,972.50

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
185899AJ0 Total										
	375,000.000			Local			15,084.06	0.00	0.00	416,486.25
				Base			15,084.06	0.00	0.00	416,486.25
191216CX6	COCA COLA CO/THE		2.6%	01 Jun 2050	23 Mar 2021	25 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
	10,000,000.000	1.000000	NJFH	Local	90.030000		82,333.33	0.00	0.00	9,003,000.00
				Base	90.030000		82,333.33	0.00	0.00	9,003,000.00
192108BB3	COEUR MINING INC		5.875%	01 Jun 2024	26 Feb 2021	01 Mar 2021		TENDER OFFER	USD/DTC	
	175,000.000	1.000000	NJFX	Local	102.938000		2,570.31	0.00	0.00	180,141.50
				Base	102.938000		2,570.31	0.00	0.00	180,141.50
201723AP8	COMMERCIAL METALS CO		3.875%	15 Feb 2031	30 Mar 2021	OPEN		UBS SECURITIES LLC	USD/DTC	
	50,000.000	1.000000	NJFX	Local	97.535000		317.53	0.00	0.00	48,767.50
				Base	97.535000		317.53	0.00	0.00	48,767.50
20451RAB8	COMPASS GROUP DIVERSIFIE		5.25%	15 Apr 2029	04 Mar 2021	23 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	73,000.000	1.000000	NJGS	Local	102.125000		0.00	0.00	0.00	74,551.25
				Base	102.125000		0.00	0.00	0.00	74,551.25
205768AR5	COMSTOCK RESOURCES INC		9.75%	15 Aug 2026	03 Mar 2021	04 Mar 2021		TENDER OFFER	USD/DTC	
	125,000.000	1.000000	NJFX	Local	107.250000		643.23	0.00	0.00	134,062.50
				Base	107.250000		643.23	0.00	0.00	134,062.50
20914UAD8	CONSOLIDATED ENERGY FIN		6.875%	15 Jun 2025	26 Mar 2021	30 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	844,000.000	1.000000	NJGQ	Local	101.750000		16,923.96	0.00	0.00	858,770.00
				Base	101.750000		16,923.96	0.00	0.00	858,770.00
212015AQ4	CONTINENTAL RESOURCES		4.9%	01 Jun 2044	04 Mar 2021	08 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	225,000.000	1.000000	NJGR	Local	100.971000		2,970.63	0.00	0.00	227,184.75
				Base	100.971000		2,970.63	0.00	0.00	227,184.75
212015AT8	CONTINENTAL RESOURCES		5.75%	15 Jan 2031	09 Mar 2021	11 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	114.262000		1,693.06	0.00	0.00	114,262.00
				Base	114.262000		1,693.06	0.00	0.00	114,262.00

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds		
	Units/Original Face									
22304LAA8	COMSTOCK RESOURCES INC		7.5%	15 May 2025	03 Mar 2021	04 Mar 2021		TENDER OFFER	USD/DTC	
	289,000.000	1.000000 NJGQ		Local	101.875000	6,562.71	0.00	0.00	294,418.75	
				Base	101.875000	6,562.71	0.00	0.00	294,418.75	
22304LAA8	COMSTOCK RESOURCES INC		7.5%	15 May 2025	03 Mar 2021	04 Mar 2021		TENDER OFFER	USD/DTC	
	82,000.000	1.000000 NJFX		Local	101.875000	1,862.08	0.00	0.00	83,537.50	
				Base	101.875000	1,862.08	0.00	0.00	83,537.50	
22304LAA8 Total										
	371,000.000			Local		8,424.79	0.00	0.00	377,956.25	
				Base		8,424.79	0.00	0.00	377,956.25	
226373AQ1	CRESTWOOD MID PARTNER LP		5.625%	01 May 2027	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	250,000.000	1.000000 NJFJ		Local	97.380000	5,820.31	0.00	0.00	243,450.00	
				Base	97.380000	5,820.31	0.00	0.00	243,450.00	
227046AA7	CROCS INC		4.25%	15 Mar 2029	09 Mar 2021	12 Mar 2021		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	15,000.000	1.000000 NJGS		Local	100.750000	0.00	0.00	0.00	15,112.50	
				Base	100.750000	0.00	0.00	0.00	15,112.50	
245223AC6	DEL MONTE FOODS INC		11.875%	15 May 202	24 Mar 2021	26 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	245,000.000	1.000000 NJFJ		Local	114.002000	10,586.89	0.00	0.00	279,304.90	
				Base	114.002000	10,586.89	0.00	0.00	279,304.90	
25271CAP7	DIAMOND OFFSHORE DRILL		7.875%	15 Aug 2025	29 Mar 2021	30 Mar 2021		STIFEL NICOLAUS + CO INC	USD/DTC	
	250,000.000	1.000000 NJFJ		Local	15.500000	0.00	0.00	0.00	38,750.00	
				Base	15.500000	0.00	0.00	0.00	38,750.00	
25272KAU7	DELL INT LLC / EMC CORP		5.875%	15 Jun 2021	04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC	
	185,000.000	1.000000 NJFJ		Local	100.000000	2,385.08	0.00	0.00	185,000.00	
				Base	100.000000	2,385.08	0.00	0.00	185,000.00	
267475AD3	DYCOM INDUSTRIES INC		4.5%	15 Apr 2029	25 Mar 2021	OPEN		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	39,000.000	1.000000 NJGS		Local	100.500000	0.00	0.00	0.00	39,195.00	
				Base	100.500000	0.00	0.00	0.00	39,195.00	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
26884LAH2	EQT CORP	7.625%	01 Feb 2025	22 Mar 2021	24 Mar 2021	MORGAN STANLEY CO INCORPORATED	USD/DTC		
	322,000.000	1.000000 NJGQ	Local	112.500000	3,614.67	0.00	0.00	362,250.00	
			Base	112.500000	3,614.67	0.00	0.00	362,250.00	
28035QAB8	EDGEWELL PERSONAL CARE	4.125%	01 Apr 2029	01 Mar 2021	08 Mar 2021	BARCLAYS BANK PLC	USD/DTC		
	147,000.000	1.000000 NJGS	Local	100.000000	0.00	0.00	0.00	147,000.00	
			Base	100.000000	0.00	0.00	0.00	147,000.00	
29078EAA3	EMBARQ CORP	7.995%	01 Jun 2036	04 Mar 2021	08 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC		
	305,000.000	1.000000 NJGP	Local	117.000000	6,570.34	0.00	0.00	356,850.00	
			Base	117.000000	6,570.34	0.00	0.00	356,850.00	
292480AM2	ENABLE MIDSTREAM PARTNER	4.15%	15 Sep 2029	26 Mar 2021	30 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	100,000.000	1.000000 NJFJ	Local	104.409000	172.92	0.00	0.00	104,409.00	
			Base	104.409000	172.92	0.00	0.00	104,409.00	
29273DAB6	ENDO DAC/FIN LLC/FINCO	9.5%	31 Jul 2027	11 Mar 2021	15 Mar 2021	CITIGROUP GLOBAL MARKETS INC.	USD/DTC		
	363,000.000	1.000000 NJGS	Local	109.750000	4,310.63	0.00	0.00	398,392.50	
			Base	109.750000	4,310.63	0.00	0.00	398,392.50	
29273DAC4	ENDO DAC/FIN LLC/FINCO	6%	30 Jun 2028	02 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC		
	90,000.000	1.000000 NJGR	Local	87.250000	975.00	0.00	0.00	78,525.00	
			Base	87.250000	975.00	0.00	0.00	78,525.00	
				02 Mar 2021	CANCEL	BARCLAYS CAPITAL INC	USD/DTC		
	-90,000.000	1.000000 NJGR	Local	87.250000	-975.00	0.00	0.00	-78,525.00	
			Base	87.250000	-975.00	0.00	0.00	-78,525.00	
				02 Mar 2021	04 Mar 2021	BARCLAYS CAPITAL INC	USD/DTC		
	90,000.000	1.000000 NJGR	Local	87.250000	960.00	0.00	0.00	78,525.00	
			Base	87.250000	960.00	0.00	0.00	78,525.00	
				03 Mar 2021	05 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		
	95,000.000	1.000000 NJGR	Local	86.500000	1,029.17	0.00	0.00	82,175.00	
			Base	86.500000	1,029.17	0.00	0.00	82,175.00	

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Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
			05 Mar 2021	09 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
5,000.000	1.000000	NJGR	Local	85.250000	57.50	0.00	0.00	4,262.50
			Base	85.250000	57.50	0.00	0.00	4,262.50
			08 Mar 2021	10 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
5,000.000	1.000000	NJGR	Local	85.000000	58.33	0.00	0.00	4,250.00
			Base	85.000000	58.33	0.00	0.00	4,250.00
			08 Mar 2021	10 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
15,000.000	1.000000	NJGR	Local	84.250000	175.00	0.00	0.00	12,637.50
			Base	84.250000	175.00	0.00	0.00	12,637.50
			10 Mar 2021	12 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
70,000.000	1.000000	NJGR	Local	84.375000	840.00	0.00	0.00	59,062.50
			Base	84.375000	840.00	0.00	0.00	59,062.50
			11 Mar 2021	15 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
5,000.000	1.000000	NJGR	Local	84.375000	62.50	0.00	0.00	4,218.75
			Base	84.375000	62.50	0.00	0.00	4,218.75
			15 Mar 2021	17 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
66,000.000	1.000000	NJGR	Local	83.750000	847.00	0.00	0.00	55,275.00
			Base	83.750000	847.00	0.00	0.00	55,275.00
29273DAC4 Total								
351,000.000			Local		4,029.50	0.00	0.00	300,406.25
			Base		4,029.50	0.00	0.00	300,406.25
29280BAA3	ENDO LUX FIN CO I SARL	6.125%	01 Apr 2029	16 Mar 2021	25 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
151,000.000	1.000000	NJGS	Local	100.250000	0.00	0.00	0.00	151,377.50
			Base	100.250000	0.00	0.00	0.00	151,377.50
29390WAA4	ENTERPRISE DEVELOP AUTH	12%	15 Jul 2024	30 Mar 2021	30 Mar 2021	CALLED BONDS	USD/DTC	
300,000.000	1.000000	NJFX	Local	112.309240	7,500.00	0.00	0.00	336,927.72
			Base	112.309240	7,500.00	0.00	0.00	336,927.72
30212PAS4	EXPEDIA GROUP INC	6.25%	01 May 2025	01 Mar 2021	03 Mar 2021	TENDER OFFER	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	105,000.000	1.000000 NJGQ	Local	113.250000	2,223.96	0.00	0.00	118,912.50	
			Base	113.250000	2,223.96	0.00	0.00	118,912.50	
30212PAU9	EXPEDIA GROUP INC	7% 01 May 2025	03 Mar 2021	03 Mar 2021		CALLED BONDS	USD/DTC		
	864,000.000	1.000000 NJGS	Local	110.874000	20,495.98	0.00	0.00	957,951.36	
			Base	110.874000	20,495.98	0.00	0.00	957,951.36	
30251GAU1	FMG RESOURCES AUG 2006	4.75% 15 May 2022	25 Mar 2021	26 Mar 2021		TENDER OFFER	USD/DTC		
	500,000.000	1.000000 NJGQ	Local	104.700000	8,642.36	0.00	0.00	523,500.00	
			Base	104.700000	8,642.36	0.00	0.00	523,500.00	
30251GAY3	FMG RESOURCES AUG 2006	5.125% 15 Mar 2023	25 Mar 2021	26 Mar 2021		TENDER OFFER	USD/DTC		
	179,000.000	1.000000 NJGQ	Local	107.000000	280.31	0.00	0.00	191,530.00	
			Base	107.000000	280.31	0.00	0.00	191,530.00	
30251GBC0	FMG RESOURCES AUG 2006	4.375% 01 Apr 2031	18 Mar 2021	25 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC		
	38,000.000	1.000000 NJGS	Local	100.250000	0.00	0.00	0.00	38,095.00	
			Base	100.250000	0.00	0.00	0.00	38,095.00	
315289AA6	FERRELLGAS ESCROW LLC/FG	5.375% 01 Apr 2026	16 Mar 2021	30 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC		
	77,000.000	1.000000 NJGS	Local	100.125000	0.00	0.00	0.00	77,096.25	
			Base	100.125000	0.00	0.00	0.00	77,096.25	
315289AC2	FERRELLGAS ESCROW LLC/FG	5.875% 01 Apr 2029	16 Mar 2021	30 Mar 2021		J P MORGAN SECURITIES INC	USD/DTC		
	77,000.000	1.000000 NJGS	Local	100.125000	0.00	0.00	0.00	77,096.25	
			Base	100.125000	0.00	0.00	0.00	77,096.25	
315292AS1	FERRELLGAS LP/FERRELLGAS	10% 15 Apr 2025	30 Mar 2021	OPEN	6	CALLED BONDS	USD/DTC		
	75,000.000	1.000000 NJFX	Local	110.557533	3,437.50	0.00	0.00	82,918.15	
			Base	110.557533	3,437.50	0.00	0.00	82,918.15	
315295AG0	FERL PRT LP/FERL PRT FIN	8.625% 15 Jun 2049	18 Mar 2021	22 Mar 2021		STIFEL NICOLAUS + CO INC	USD/DTC		
	150,000.000	1.000000 NJFX	Local	72.000000	0.00	0.00	0.00	108,000.00	
			Base	72.000000	0.00	0.00	0.00	108,000.00	
345370CQ1	FORD MOTOR COMPANY	4.75% 15 Jan 2043	04 Mar 2021	08 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC		

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	145,000.000	1.000000	NJGR	Local	100.845000	1,014.00	0.00	0.00	146,225.25
				Base	100.845000	1,014.00	0.00	0.00	146,225.25
34962WAA2	FORTERRA FIN LLC/FRTA FI		6.5%	15 Jul 2025	26 Mar 2021	30 Mar 2021	RBC CAPITAL MARKETS, LLC	USD/DTC	
	100,000.000	1.000000	NJGP	Local	107.750000	1,354.17	0.00	0.00	107,750.00
				Base	107.750000	1,354.17	0.00	0.00	107,750.00
361841AH2	GLP CAPITAL LP / FIN II		5.375%	15 Apr 2026	30 Mar 2021	OPEN	SEAPORT GROUP SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJGP	Local	112.330000	3,717.71	0.00	0.00	168,495.00
				Base	112.330000	3,717.71	0.00	0.00	168,495.00
37247DAP1	GENWORTH HOLDINGS INC		7.625%	24 Sep 2021	24 Mar 2021	26 Mar 2021	CITIGROUP GLOBAL MARKETS INC	USD/DTC	
	300,000.000	1.000000	NJFJ	Local	102.428000	127.08	0.00	0.00	307,284.00
				Base	102.428000	127.08	0.00	0.00	307,284.00
37892AAA8	GLOBAL NET LEASE/GLOBAL		3.75%	15 Dec 2027	31 Mar 2021	OPEN	J.P. MORGAN SECURITIES LLC	USD/DTC	
	25,000.000	1.000000	NJGP	Local	97.500000	283.85	0.00	0.00	24,375.00
				Base	97.500000	283.85	0.00	0.00	24,375.00
	25,000.000	1.000000	NJGP	Local	97.500000	283.85	0.00	0.00	24,375.00
				Base	97.500000	283.85	0.00	0.00	24,375.00
37892AAA8 Total									
	50,000.000			Local		567.70	0.00	0.00	48,750.00
				Base		567.70	0.00	0.00	48,750.00
380355AD9	GOEASY LTD		5.375%	01 Dec 2024	22 Mar 2021	24 Mar 2021	WELLS FARGO SECURITIES, LLC	USD/DTC	
	276,000.000	1.000000	NJGQ	Local	103.595000	4,656.54	0.00	0.00	285,922.20
				Base	103.595000	4,656.54	0.00	0.00	285,922.20
389375AL0	GRAY TELEVISION INC		4.75%	15 Oct 2030	04 Mar 2021	08 Mar 2021	WELLS FARGO SECURITIES, LLC	USD/DTC	
	200,000.000	1.000000	NJGR	Local	99.845000	3,668.06	0.00	0.00	199,690.00
				Base	99.845000	3,668.06	0.00	0.00	199,690.00
402635AH9	GULFPORT ENERGY CORP		6%	15 Oct 2024	11 Mar 2021	15 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	340,000.000	1.000000	NJGQ	Local	92.250000	0.00	0.00	0.00	313,650.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
		Base			92.250000		0.00	0.00	313,650.00
402635AL0	GULFPORT ENERGY CORP	6.375%	15 May 2025	11 Mar 2021	15 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	470,000.000	1.000000	NJGQ	Local	92.250000	0.00	0.00	0.00	433,575.00
		Base			92.250000		0.00	0.00	433,575.00
402635AP1	GULFPORT ENERGY CORP	6.375%	15 Jan 2026	11 Mar 2021	15 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	111,000.000	1.000000	NJGQ	Local	92.250000	0.00	0.00	0.00	102,397.50
		Base			92.250000		0.00	0.00	102,397.50
410345AN2	HANESBRANDS INC	5.375%	15 May 2025	17 Mar 2021	19 Mar 2021		CANTOR FITZGERALD + CO	USD/DTC	
	500,000.000	1.000000	NJGP	Local	106.125000	9,256.94	0.00	0.00	530,625.00
		Base			106.125000	9,256.94		0.00	530,625.00
41984LAA5	HAWAIIAN BRAND INTELLECT	5.75%	20 Jan 2026	01 Mar 2021	03 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	146,000.000	1.000000	NJGS	Local	105.750000	676.26	0.00	0.00	154,395.00
		Base			105.750000	676.26		0.00	154,395.00
428040CS6	HERTZ CORP	5.5%	15 Oct 2024	24 Mar 2021	26 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	25,000.000	1.000000	NJFX	Local	98.000000	0.00	0.00	0.00	24,500.00
		Base			98.000000		0.00	0.00	24,500.00
443628AG7	HUDBAY MINERALS INC	7.625%	15 Jan 2025	10 Mar 2021	11 Mar 2021		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	450,000.000	1.000000	NJGP	Local	103.980000	5,337.50	0.00	0.00	467,910.00
		Base			103.980000	5,337.50		0.00	467,910.00
443628AG7	HUDBAY MINERALS INC	7.625%	15 Jan 2025	24 Mar 2021	24 Mar 2021		CALLED BONDS	USD/DTC	
	375,000.000	1.000000	NJFX	Local	103.813000	5,480.47	0.00	0.00	389,298.75
		Base			103.813000	5,480.47		0.00	389,298.75
443628AG7 Total									
	825,000.000			Local		10,817.97	0.00	0.00	857,208.75
				Base		10,817.97		0.00	857,208.75
44965UAA2	ILFC E CAPITAL TRUST II	1%	21 Dec 2065	29 Mar 2021	31 Mar 2021		ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	250,000.000	1.000000	NJFO	Local	82.375000	293.06	0.00	0.00	205,937.50
		Base			82.375000	293.06		0.00	205,937.50

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
451102BJ5	ICAHN ENTERPRISES/FIN		6.25%	01 Feb 2022	21 Feb 2021	CANCEL		CALLED BONDS	USD/DTC
	-113,000.000	1.000000 NJFX		Local	100.000000	-392.36	0.00	0.00	-113,000.00
				Base	100.000000	-392.36	0.00	0.00	-113,000.00
					23 Mar 2021			CALLED BONDS	USD/DTC
	113,000.000	1.000000 NJFX		Local	100.000000	1,020.13	0.00	0.00	113,000.00
				Base	100.000000	1,020.13	0.00	0.00	113,000.00
					23 Mar 2021	CANCEL		CALLED BONDS	USD/DTC
	-113,000.000	1.000000 NJFX		Local	100.000000	-1,020.13	0.00	0.00	-113,000.00
				Base	100.000000	-1,020.13	0.00	0.00	-113,000.00
					23 Mar 2021			CALLED BONDS	USD/DTC
	113,000.000	1.000000 NJFX		Local	100.000000	980.90	0.00	0.00	113,000.00
				Base	100.000000	980.90	0.00	0.00	113,000.00
					23 Mar 2021	CANCEL		CALLED BONDS	USD/DTC
	-113,000.000	1.000000 NJFX		Local	100.000000	-980.90	0.00	0.00	-113,000.00
				Base	100.000000	-980.90	0.00	0.00	-113,000.00
451102BJ5 Total									
	-113,000.000			Local		-392.36	0.00	0.00	-113,000.00
				Base		-392.36	0.00	0.00	-113,000.00
457153AG9	INGRAM MICRO INC		5.45%	15 Dec 2024	29 Mar 2021	31 Mar 2021		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC
	761,000.000	1.000000 NJGS		Local	114.125000	12,211.94	0.00	0.00	868,491.25
				Base	114.125000	12,211.94	0.00	0.00	868,491.25
460599AD5	INTERNATIONAL GAME TECH		6.25%	15 Jan 2027	09 Mar 2021	11 Mar 2021		MORGAN STANLEY CO INCORPORATED	USD/DTC
	100,000.000	1.000000 NJGS		Local	111.250000	972.22	0.00	0.00	111,250.00
				Base	111.250000	972.22	0.00	0.00	111,250.00
46284VAF8	IRON MOUNTAIN INC		4.875%	15 Sep 2029	04 Mar 2021	08 Mar 2021		MARKETAXESS CORPORATION	USD/DTC
	945,000.000	1.000000 NJGR		Local	102.037000	22,138.59	0.00	0.00	964,249.65
				Base	102.037000	22,138.59	0.00	0.00	964,249.65
46590XAA4	JBS USA/FOOD/FINANCE		6.5%	15 Apr 2029	26 Mar 2021	30 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
	150,000.000	1.000000	NJFX	Local	112.250000		4,468.75	0.00	0.00	168,375.00
				Base	112.250000		4,468.75	0.00	0.00	168,375.00
46650CAA7	JBS INVESTMENTS II GMBH	7%	15 Jan 2026		26 Mar 2021	30 Mar 2021		BOFA SECURITIES, INC.	USD/DTC	
	200,000.000	1.000000	NJFX	Local	106.252000		2,916.67	0.00	0.00	212,504.00
				Base	106.252000		2,916.67	0.00	0.00	212,504.00
50077LAD8	KRAFT HEINZ FOODS CO	3%	01 Jun 2026		05 Mar 2021			TENDER OFFER	USD/DTC	
	18,000.000	1.000000	NJFJ	Local	105.250000		147.00	0.00	0.00	18,945.00
				Base	105.250000		147.00	0.00	0.00	18,945.00
					05 Mar 2021	CANCEL		TENDER OFFER	USD/DTC	
	-18,000.000	1.000000	NJFJ	Local	105.250000		-147.00	0.00	0.00	-18,945.00
				Base	105.250000		-147.00	0.00	0.00	-18,945.00
					05 Mar 2021	09 Mar 2021		TENDER OFFER	USD/DTC	
	18,000.000	1.000000	NJFJ	Local	105.250000		147.00	0.00	0.00	18,945.00
				Base	105.250000		147.00	0.00	0.00	18,945.00
50077LAD8 Total										
	18,000.000			Local			147.00	0.00	0.00	18,945.00
				Base			147.00	0.00	0.00	18,945.00
50212YAB0	LPL HOLDINGS INC	5.75%	15 Sep 2025		15 Mar 2021	15 Mar 2021		CALLED BONDS	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	102.875000		0.00	0.00	0.00	205,750.00
				Base	102.875000		0.00	0.00	0.00	205,750.00
50212YAB0	LPL HOLDINGS INC	5.75%	15 Sep 2025		15 Mar 2021	15 Mar 2021		CALLED BONDS	USD/DTC	
	675,000.000	1.000000	NJGP	Local	102.875000		0.00	0.00	0.00	694,406.25
				Base	102.875000		0.00	0.00	0.00	694,406.25
50212YAB0 Total										
	875,000.000			Local			0.00	0.00	0.00	900,156.25
				Base			0.00	0.00	0.00	900,156.25
50218KAD0	LTF MERGER SUB INC	1%	10 Jun 2022		31 Mar 2021	31 Mar 2021		FRACTIONAL SHARES	USD/DTC	
	0.070	1.000000	NJFX	Local	0.000000		0.00	0.00	0.00	0.00

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
		Base			0.000000		0.00	0.00	0.00	0.00
52736RBG6	LEVI STRAUSS + CO		5%	01 May 2025	04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC	
	160,000.000	1.000000	NJFJ	Local	102.500000		2,733.33	0.00	0.00	164,000.00
		Base			102.500000		2,733.33	0.00	0.00	164,000.00
52736RBG6	LEVI STRAUSS + CO		5%	01 May 2025	04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC	
	100,000.000	1.000000	NJGP	Local	102.500000		1,708.33	0.00	0.00	102,500.00
				Base	102.500000		1,708.33	0.00	0.00	102,500.00
52736RBG6	LEVI STRAUSS + CO		5%	01 May 2025	05 Mar 2021	09 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	40,000.000	1.000000	NJFJ	Local	102.250000		711.11	0.00	0.00	40,900.00
				Base	102.250000		711.11	0.00	0.00	40,900.00
52736RBG6 Total										
	300,000.000			Local			5,152.77	0.00	0.00	307,400.00
				Base			5,152.77	0.00	0.00	307,400.00
566007AA8	MARB BONDCO PLC		7%	15 Mar 2024	15 Mar 2021	15 Mar 2021		CALLED BONDS	USD/DTC	
	775,000.000	1.000000	NJGR	Local	101.750000		0.00	0.00	0.00	788,562.50
				Base	101.750000		0.00	0.00	0.00	788,562.50
57165PAB1	MARRIOTT OWNERSHIP/ILG		6.5%	15 Sep 2026	31 Mar 2021	OPEN		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	25,000.000	1.000000	NJFX	Local	104.443000		90.28	0.00	0.00	26,110.75
				Base	104.443000		90.28	0.00	0.00	26,110.75
577081BB7	MATTEL INC		6.75%	31 Dec 2025	19 Mar 2021	19 Mar 2021		CALLED BONDS	USD/DTC	
	181,000.000	1.000000	NJGQ	Local	105.063000		2,681.06	0.00	0.00	190,164.03
				Base	105.063000		2,681.06	0.00	0.00	190,164.03
577081BB7	MATTEL INC		6.75%	31 Dec 2025	19 Mar 2021	19 Mar 2021		CALLED BONDS	USD/DTC	
	101,000.000	1.000000	NJFX	Local	105.063000		1,496.06	0.00	0.00	106,113.63
				Base	105.063000		1,496.06	0.00	0.00	106,113.63
577081BB7	MATTEL INC		6.75%	31 Dec 2025	19 Mar 2021	19 Mar 2021		CALLED BONDS	USD/DTC	
	888,000.000	1.000000	NJFJ	Local	105.063000		13,153.50	0.00	0.00	932,959.44
				Base	105.063000		13,153.50	0.00	0.00	932,959.44

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
577081BB7	MATTEL INC	6.75%	31 Dec 2025	19 Mar 2021	19 Mar 2021		CALLED BONDS	USD/DTC	
	735,000.000	1.000000	NJGR	Local	105.063000	10,887.19	0.00	0.00	772,213.05
				Base	105.063000	10,887.19	0.00	0.00	772,213.05
577081BB7 Total									
	1,905,000.000			Local		28,217.81	0.00	0.00	2,001,450.15
				Base		28,217.81	0.00	0.00	2,001,450.15
577081BF8	MATTEL INC	3.75%	01 Apr 2029	24 Mar 2021	26 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	100.722000	72.92	0.00	0.00	100,722.00
				Base	100.722000	72.92	0.00	0.00	100,722.00
589433AB7	MEREDITH CORP	6.875%	01 Feb 2026	31 Mar 2021	31 Mar 2021		CALLED BONDS	USD/DTC	
	139,000.000	1.000000	NJGS	Local	103.438000	1,592.70	0.00	0.00	143,778.82
				Base	103.438000	1,592.70	0.00	0.00	143,778.82
595017AS3	MICROCHIP TECHNOLOGY INC	4.25%	01 Sep 2025	05 Mar 2021	09 Mar 2021		CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	411,000.000	1.000000	NJGS	Local	105.000000	388.17	0.00	0.00	431,550.00
				Base	105.000000	388.17	0.00	0.00	431,550.00
					08 Mar 2021	10 Mar 2021	CITIGROUP GLOBAL MARKETS INC.	USD/DTC	
	292,000.000	1.000000	NJGS	Local	105.000000	310.25	0.00	0.00	306,600.00
				Base	105.000000	310.25	0.00	0.00	306,600.00
595017AS3 Total									
	703,000.000			Local		698.42	0.00	0.00	738,150.00
				Base		698.42	0.00	0.00	738,150.00
603158AA4	MINERALS TECHNOLOGIES IN	5%	01 Jul 2028	24 Mar 2021	26 Mar 2021		SEAPORT GROUP SECURITIES LLC	USD/DTC	
	100,000.000	1.000000	NJGP	Local	103.000000	1,180.56	0.00	0.00	103,000.00
				Base	103.000000	1,180.56	0.00	0.00	103,000.00
62886EBA5	NCR CORP	5.125%	15 Apr 2029	22 Mar 2021	OPEN		BANK OF AMERICA MERRILL LYNCH INTER	USD/DTC	
	193,000.000	1.000000	NJGS	Local	100.625000	0.00	0.00	0.00	194,206.25
				Base	100.625000	0.00	0.00	0.00	194,206.25

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
62886HBA8	NCL CORPORATION LTD		5.875%	15 Mar 2026	01 Mar 2021	03 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	37,000.000	1.000000 NJGS		Local	100.125000	452.86	0.00	0.00	37,046.25
				Base	100.125000	452.86	0.00	0.00	37,046.25
62888HAA7	NCL FINANCE LTD		6.125%	15 Mar 2028	01 Mar 2021	03 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	37,000.000	1.000000 NJGS		Local	100.375000	0.00	0.00	0.00	37,138.75
				Base	100.375000	0.00	0.00	0.00	37,138.75
62957HAF2	NABORS INDUSTRIES INC		5.75%	01 Feb 2025	19 Mar 2021	23 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	150,000.000	1.000000 NJGP		Local	77.500000	1,245.83	0.00	0.00	116,250.00
				Base	77.500000	1,245.83	0.00	0.00	116,250.00
65441VAA9	NINE ENERGY SERVICE INC		8.75%	01 Nov 2023	24 Mar 2021	26 Mar 2021	CANACCORD GENUITY CORP.	USD/DTC	
	1,395,000.000	1.000000 NJGS		Local	30.000000	49,164.06	0.00	0.00	418,500.00
				Base	30.000000	49,164.06	0.00	0.00	418,500.00
674599CS2	OCCIDENTAL PETROLEUM COR		3.5%	15 Aug 2029	09 Mar 2021	11 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	202,000.000	1.000000 NJGS		Local	95.000000	510.61	0.00	0.00	191,900.00
				Base	95.000000	510.61	0.00	0.00	191,900.00
					09 Mar 2021	11 Mar 2021	UBS SECURITIES LLC	USD/DTC	
	5,000.000	1.000000 NJGS		Local	94.900000	12.64	0.00	0.00	4,745.00
				Base	94.900000	12.64	0.00	0.00	4,745.00
					11 Mar 2021	15 Mar 2021	RBC CAPITAL MARKETS LLC	USD/DTC	
	128,000.000	1.000000 NJGS		Local	95.250000	373.33	0.00	0.00	121,920.00
				Base	95.250000	373.33	0.00	0.00	121,920.00
674599CS2 Total									
	335,000.000			Local		896.58	0.00	0.00	318,565.00
				Base		896.58	0.00	0.00	318,565.00
674599EF8	OCCIDENTAL PETROLEUM COR		6.125%	01 Jan 2031	02 Mar 2021	04 Mar 2021	JANE STREET EXECUTION SERVICES LLC	USD/DTC	
	61,000.000	1.000000 NJGS		Local	111.625000	747.25	0.00	0.00	68,091.25
				Base	111.625000	747.25	0.00	0.00	68,091.25
					02 Mar 2021	04 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	132,000.000	1.000000 NJGS	Local	111.500000		1,617.00	0.00	0.00	147,180.00
			Base	111.500000		1,617.00	0.00	0.00	147,180.00
				02 Mar 2021	04 Mar 2021		STATE STREET BANK AND TRUST COMPANY	USD/DTC	
	66,000.000	1.000000 NJGS	Local	111.687500		808.50	0.00	0.00	73,713.75
			Base	111.687500		808.50	0.00	0.00	73,713.75
				03 Mar 2021	05 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	171,000.000	1.000000 NJGS	Local	111.500000		2,123.84	0.00	0.00	190,665.00
			Base	111.500000		2,123.84	0.00	0.00	190,665.00
				09 Mar 2021	11 Mar 2021		SUMRIDGE PARTNERS LLC	USD/DTC	
	110,000.000	1.000000 NJGS	Local	111.625000		1,478.51	0.00	0.00	122,787.50
			Base	111.625000		1,478.51	0.00	0.00	122,787.50
674599EF8 Total									
	540,000.000		Local			6,775.10	0.00	0.00	602,437.50
			Base			6,775.10	0.00	0.00	602,437.50
69318FAK4	PBF HOLDING CO LLC	9.25%	15 May 2025	09 Mar 2021	11 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	75,000.000	1.000000 NJGP	Local	100.250000		2,235.42	0.00	0.00	75,187.50
			Base	100.250000		2,235.42	0.00	0.00	75,187.50
				10 Mar 2021	12 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	
	25,000.000	1.000000 NJGP	Local	100.250000		751.56	0.00	0.00	25,062.50
			Base	100.250000		751.56	0.00	0.00	25,062.50
				10 Mar 2021	12 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	
	25,000.000	1.000000 NJGP	Local	100.500000		751.56	0.00	0.00	25,125.00
			Base	100.500000		751.56	0.00	0.00	25,125.00
				11 Mar 2021	15 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	
	25,000.000	1.000000 NJGP	Local	101.000000		770.83	0.00	0.00	25,250.00
			Base	101.000000		770.83	0.00	0.00	25,250.00
				11 Mar 2021	15 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	
	40,000.000	1.000000 NJGP	Local	101.750000		1,233.33	0.00	0.00	40,700.00
			Base	101.750000		1,233.33	0.00	0.00	40,700.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
69318FAK4 Total									
	190,000.000			Local		5,742.70	0.00	0.00	191,325.00
				Base		5,742.70	0.00	0.00	191,325.00
69318UAB1	PBF LOGISTICS LP/FINANCE	6.875%	15 May 2023	26 Feb 2021			SUMRIDGE PARTNERS LLC	USD/DTC	
	131,000.000	1.000000	NJGS	Local	97.125000	2,676.86	0.00	0.00	127,233.75
				Base	97.125000	2,676.86	0.00	0.00	127,233.75
				26 Feb 2021	CANCEL		SUMRIDGE PARTNERS LLC	USD/DTC	
	-131,000.000	1.000000	NJGS	Local	97.125000	-2,676.86	0.00	0.00	-127,233.75
				Base	97.125000	-2,676.86	0.00	0.00	-127,233.75
69318UAB1 Total									
	0.000			Local		0.00	0.00	0.00	0.00
				Base		0.00	0.00	0.00	0.00
704551AB6	PEABODY ENERGY CORP	8.5%	31 Dec 2024	16 Mar 2021	16 Mar 2021		REPAYMENT	USD/DTC	
	51,000.000	1.000000	NJGQ	Local	80.000000	565.96	0.00	0.00	40,800.00
				Base	80.000000	565.96	0.00	0.00	40,800.00
71953LAA9	PICASSO FINANCE SUB INC	6.125%	15 Jun 2025	26 Mar 2021	26 Mar 2021		CALLED BONDS	USD/DTC	
	8,000.000	1.000000	NJFX	Local	103.000000	137.47	0.00	0.00	8,240.00
				Base	103.000000	137.47	0.00	0.00	8,240.00
724479AN0	PITNEY BOWES INC	6.2%	01 Apr 2023	19 Mar 2021	23 Mar 2021		TENDER OFFER	USD/DTC	
	200,000.000	1.000000	NJFJ	Local	105.750000	5,685.56	0.00	0.00	211,500.00
				Base	105.750000	5,685.56	0.00	0.00	211,500.00
737446AK0	POST HOLDINGS INC	5%	15 Aug 2026	11 Mar 2021	11 Mar 2021		CALLED BONDS	USD/DTC	
	75,000.000	1.000000	NJFX	Local	104.379026	270.83	0.00	0.00	78,284.27
				Base	104.379026	270.83	0.00	0.00	78,284.27
737446AK0	POST HOLDINGS INC	5%	15 Aug 2026	11 Mar 2021	11 Mar 2021		CALLED BONDS	USD/DTC	
	1,545,000.000	1.000000	NJGR	Local	104.379016	5,579.17	0.00	0.00	1,612,655.81
				Base	104.379016	5,579.17	0.00	0.00	1,612,655.81

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Units/Original Face							

737446AK0 Total

1,620,000.000	Local			5,850.00	0.00	0.00	1,690,940.08
	Base			5,850.00	0.00	0.00	1,690,940.08

74112BAK1	PRESTIGE BRANDS INC	6.375%	01 Mar 2024	01 Mar 2021	01 Mar 2021		CALLED BONDS	USD/DTC
200,000.000	1.000000 NJFJ	Local		101.594000		0.00	0.00	203,188.00
		Base		101.594000		0.00	0.00	203,188.00

74112BAK1	PRESTIGE BRANDS INC	6.375%	01 Mar 2024	01 Mar 2021	01 Mar 2021		CALLED BONDS	USD/DTC
400,000.000	1.000000 NJFX	Local		101.594000		0.00	0.00	406,376.00
		Base		101.594000		0.00	0.00	406,376.00

74112BAK1 Total

600,000.000	Local			0.00	0.00	0.00	609,564.00
	Base			0.00	0.00	0.00	609,564.00

74733VAB6	QEP RESOURCES INC	5.375%	01 Oct 2022	17 Mar 2021	24 Mar 2021		TENDER OFFER	USD/DTC
310,000.000	1.000000 NJGQ	Local		102.875000		8,007.26	0.00	318,912.50
		Base		102.875000		8,007.26	0.00	318,912.50

74733VAC4	QEP RESOURCES INC	5.25%	01 May 2023	17 Mar 2021	30 Mar 2021		TENDER OFFER	USD/DTC
224,000.000	1.000000 NJGQ	Local		104.750000		4,671.33	0.00	234,640.00
		Base		104.750000		4,671.33	0.00	234,640.00

75508EAA6	RAYONIER AM PROD INC	5.5%	01 Jun 2024	01 Mar 2021	03 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC
109,000.000	1.000000 NJGS	Local		95.375000		1,532.06	0.00	103,958.75
		Base		95.375000		1,532.06	0.00	103,958.75
				02 Mar 2021	04 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC
110,000.000	1.000000 NJGS	Local		95.250000		1,562.92	0.00	104,775.00
		Base		95.250000		1,562.92	0.00	104,775.00
				09 Mar 2021	11 Mar 2021		MARKETAXESS CORPORATION	USD/DTC
27,000.000	1.000000 NJGS	Local		95.125000		412.50	0.00	25,683.75
		Base		95.125000		412.50	0.00	25,683.75
				15 Mar 2021	17 Mar 2021		MARKETAXESS CORPORATION	USD/DTC

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
75508EAA6 Total	27,000.000	1.000000	NJGS	Local	95.570000		437.25	0.00	25,803.90
				Base	95.570000		437.25	0.00	25,803.90
					16 Mar 2021	18 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	46,000.000	1.000000	NJGS	Local	95.720000		751.97	0.00	44,031.20
				Base	95.720000		751.97	0.00	44,031.20
					19 Mar 2021	23 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC	
	109,000.000	1.000000	NJGS	Local	95.875000		1,865.11	0.00	104,503.75
				Base	95.875000		1,865.11	0.00	104,503.75
					23 Mar 2021	25 Mar 2021	GOLDMAN SACHS + CO LLC	USD/DTC	
	117,000.000	1.000000	NJGS	Local	95.750000		2,037.75	0.00	112,027.50
				Base	95.750000		2,037.75	0.00	112,027.50
		545,000.000			Local		8,599.56	0.00	520,783.85
					Base		8,599.56	0.00	520,783.85
767754AR5	RITE AID CORP	6.875%	15 Dec 2028	17 Mar 2021	19 Mar 2021		STIFEL NICOLAUS + CO INC	USD/DTC	
	100,000.000	1.000000	NJFJ	Local	91.875000	1,795.14	0.00	0.00	91,875.00
				Base	91.875000	1,795.14	0.00	0.00	91,875.00
780153BG6	ROYAL CARIBBEAN CRUISES	5.5%	01 Apr 2028	25 Mar 2021	29 Mar 2021		OPPENHEIMER AND CO 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
780153BG6	ROYAL CARIBBEAN CRUISES	5.5%	01 Apr 2028	25 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	150,000.000	1.000000	NJFX	Local	99.875000	0.00	0.00	0.00	149,812.50
				Base	99.875000	0.00	0.00	0.00	149,812.50
780153BG6 Total									
	189,000.000			Local		0.00	0.00	0.00	188,812.50
				Base		0.00	0.00	0.00	188,812.50
78472GAA7	SSL ROBOTICS LLC	9.75%	31 Dec 2023	26 Mar 2021	31 Mar 2021	5	CALLED BONDS	USD/DTC	
	93,000.000	1.000000	NJGP	Local	109.750000	2,543.94	0.00	0.00	102,067.50
				Base	109.750000	2,543.94	0.00	0.00	102,067.50

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
78472GAA7	SSL ROBOTICS LLC		9.75%	31 Dec 2023	26 Mar 2021	31 Mar 2021	5	CALLED BONDS	
	82,000.000	1.000000 NJFJ		Local	109.750000		2,243.04	0.00	89,995.00
				Base	109.750000		2,243.04	0.00	89,995.00
78472GAA7 Total									
	175,000.000			Local			4,786.98	0.00	192,062.50
				Base			4,786.98	0.00	192,062.50
78573NAC6	SABRE GLBL INC		9.25%	15 Apr 2025	19 Mar 2021	23 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	
	173,000.000	1.000000 NJGQ		Local	119.270000		7,023.32	0.00	206,337.10
				Base	119.270000		7,023.32	0.00	206,337.10
80874YBC3	SCIENTIFIC GAMES INTERNA		7%	15 May 2028	24 Mar 2021	26 Mar 2021		J.P. MORGAN SECURITIES LLC	
	575,000.000	1.000000 NJGP		Local	107.000000		14,646.53	0.00	615,250.00
				Base	107.000000		14,646.53	0.00	615,250.00
81104PAA7	SCRIPPS ESCROW INC		5.875%	15 Jul 2027	19 Mar 2021	23 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	
	263,000.000	1.000000 NJGQ		Local	103.033000		2,918.57	0.00	270,976.79
				Base	103.033000		2,918.57	0.00	270,976.79
81725WAK9	SENSATA TECHNOLOGIES BV		4%	15 Apr 2029	16 Mar 2021	29 Mar 2021		BOFA SECURITIES, INC. / FIXED INCOM	
	25,000.000	1.000000 NJFX		Local	100.500000		0.00	0.00	25,125.00
				Base	100.500000		0.00	0.00	25,125.00
81727TAA6	SENSATA TECH UK FIN CO		6.25%	15 Feb 2026	05 Mar 2021	05 Mar 2021		CALLED BONDS	
	283,000.000	1.000000 NJFX		Local	103.125000		982.64	0.00	291,843.75
				Base	103.125000		982.64	0.00	291,843.75
81727TAA6	SENSATA TECH UK FIN CO		6.25%	15 Feb 2026	05 Mar 2021	05 Mar 2021		CALLED BONDS	
	87,000.000	1.000000 NJFJ		Local	103.125000		302.08	0.00	89,718.75
				Base	103.125000		302.08	0.00	89,718.75
81727TAA6 Total									
	370,000.000			Local			1,284.72	0.00	381,562.50
				Base			1,284.72	0.00	381,562.50

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
822538AE4	SHELF DRILL HOLD LTD		8.25%	15 Feb 2025	11 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC		
	47,000.000	1.000000 NJGS	Local		78.250000	323.13	0.00	0.00	36,777.50
			Base		78.250000	323.13	0.00	0.00	36,777.50
					11 Mar 2021	CANCEL	J P MORGAN SECURITIES INC	USD/DTC	
	-47,000.000	1.000000 NJGS	Local		78.250000	-323.13	0.00	0.00	-36,777.50
			Base		78.250000	-323.13	0.00	0.00	-36,777.50
					11 Mar 2021	15 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	47,000.000	1.000000 NJGS	Local		78.250000	323.13	0.00	0.00	36,777.50
			Base		78.250000	323.13	0.00	0.00	36,777.50
					15 Mar 2021	17 Mar 2021	JEFFERIES + COMPANY INC	USD/DTC	
	57,000.000	1.000000 NJGS	Local		77.000000	418.00	0.00	0.00	43,890.00
			Base		77.000000	418.00	0.00	0.00	43,890.00
822538AE4 Total									
	104,000.000		Local			741.13	0.00	0.00	80,667.50
			Base			741.13	0.00	0.00	80,667.50
822538AG9	SHELF DRILL HOLD LTD		8.875%	15 Nov 2024	16 Mar 2021	26 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	50,000.000	1.000000 NJFX	Local		101.500000	0.00	0.00	0.00	50,750.00
			Base		101.500000	0.00	0.00	0.00	50,750.00
82453AAA5	SHIFT4 PAYMENTS LLC/FIN		4.625%	01 Nov 2026	22 Mar 2021	24 Mar 2021	CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	420,000.000	1.000000 NJGP	Local		104.125000	7,823.96	0.00	0.00	437,325.00
			Base		104.125000	7,823.96	0.00	0.00	437,325.00
82620KBF9	SIEMENS FINANCIERINGSMAT		2.875%	11 Mar 2041	08 Mar 2021	10 Mar 2021	MORGAN STANLEY & CO. LLC	USD/DTC	
	20,000,000.000	1.000000 NJFH	Local		96.462000	0.00	0.00	0.00	19,292,400.00
			Base		96.462000	0.00	0.00	0.00	19,292,400.00
					09 Mar 2021	11 Mar 2021	MORGAN STANLEY & CO. LLC	USD/DTC	
	5,000,000.000	1.000000 NJFH	Local		97.014000	0.00	0.00	0.00	4,850,700.00
			Base		97.014000	0.00	0.00	0.00	4,850,700.00
					10 Mar 2021	12 Mar 2021	MORGAN STANLEY & CO. LLC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face										
82620KBF9 Total	10,000,000.000	1.000000	NJFH	Local	96.942000		798.61	0.00	0.00	9,694,200.00	
				Base	96.942000		798.61	0.00	0.00	9,694,200.00	
	35,000,000.000			Local			798.61	0.00	0.00	33,837,300.00	
				Base			798.61	0.00	0.00	33,837,300.00	
83419MAA0	SOLARIS MIDSTREAM HOLDIN	7.625%	01 Apr 2026	24 Mar 2021	OPEN		J P MORGAN SECURITIES INC		USD/DTC		
	39,000.000	1.000000	NJGS	Local	101.500000	0.00		0.00	0.00	39,585.00	
				Base	101.500000	0.00		0.00	0.00	39,585.00	
	SOLARIS MIDSTREAM HOLDIN	7.625%	01 Apr 2026	24 Mar 2021	OPEN		STIFEL NICOLAUS + CO INC		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	
				24 Mar 2021	OPEN		J.P. MORGAN SECURITIES LLC		USD/DTC		
	25,000.000	1.000000	NJFX	Local	102.000000	0.00		0.00	0.00	25,500.00	
				Base	102.000000	0.00		0.00	0.00	25,500.00	
	89,000.000			Local		0.00		0.00	0.00	90,522.50	
				Base		0.00		0.00	0.00	90,522.50	
	84762LAS4	SPECTRUM BRANDS INC	6.125%	15 Dec 2024	01 Mar 2021	03 Mar 2021		TENDER OFFER		USD/DTC	
275,000.000		1.000000	NJFX	Local	97.410000	3,649.48		0.00	0.00	267,877.50	
				Base	97.410000	3,649.48		0.00	0.00	267,877.50	
SPECTRUM BRANDS INC		6.125%	15 Dec 2024	01 Mar 2021	03 Mar 2021		TENDER OFFER		USD/DTC		
250,000.000		1.000000	NJFJ	Local	97.410000	3,317.71		0.00	0.00	243,525.00	
				Base	97.410000	3,317.71		0.00	0.00	243,525.00	
525,000.000				Local		6,967.19		0.00	0.00	511,402.50	
				Base		6,967.19		0.00	0.00	511,402.50	
84762LAU9		SPECTRUM BRANDS INC	5.75%	15 Jul 2025	01 Mar 2021	03 Mar 2021		TENDER OFFER		USD/DTC	
		282,000.000	1.000000	NJGP	Local	98.210000	2,162.00		0.00	0.00	276,952.20
					Base	98.210000	2,162.00		0.00	0.00	276,952.20

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
85172FAS8	ONEMAIN FINANCE CORP		8.875%	01 Jun 2025	05 Mar 2021	09 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	100,000.000	1.000000 NJFJ	Local	110.720000	2,415.97	0.00	0.00	110,720.00	
			Base	110.720000	2,415.97	0.00	0.00	110,720.00	
852060AT9	SPRINT CAPITAL CORP		8.75%	15 Mar 2032	26 Mar 2021	30 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
	400,000.000	1.000000 NJFX	Local	147.481000	1,458.33	0.00	0.00	589,924.00	
			Base	147.481000	1,458.33	0.00	0.00	589,924.00	
86024TAA5	STEVENS HOLDING CO INC		6.125%	01 Oct 2026	31 Mar 2021	OPEN	WELLS FARGO SECURITIES LLC	USD/DTC	
	325,000.000	1.000000 NJGP	Local	107.250000	221.18	0.00	0.00	348,562.50	
			Base	107.250000	221.18	0.00	0.00	348,562.50	
866142AA0	SUMMIT MIDSTREAM PARTNER		1%	31 Dec 2099	22 Mar 2021		MARKETAXESS CORPORATION	USD/DTC	
	50,000.000	1.000000 NJFO	Local	61.812000	0.00	0.00	0.00	30,906.00	
			Base	61.812000	0.00	0.00	0.00	30,906.00	
				22 Mar 2021	CANCEL		MARKETAXESS CORPORATION	USD/DTC	
	-50,000.000	1.000000 NJFO	Local	61.812000	0.00	0.00	0.00	-30,906.00	
			Base	61.812000	0.00	0.00	0.00	-30,906.00	
				22 Mar 2021	31 Mar 2021	7	MARKETAXESS CORPORATION	USD/DTC	
	50,000.000	1.000000 NJFO	Local	61.812000	1,306.25	0.00	0.00	30,906.00	
			Base	61.812000	1,306.25	0.00	0.00	30,906.00	
866142AA0 Total									
	50,000.000		Local		1,306.25	0.00	0.00	30,906.00	
			Base		1,306.25	0.00	0.00	30,906.00	
86828LAA0	SUPERIOR PLUS/GEN PRTR		7%	15 Jul 2026	11 Mar 2021	11 Mar 2021	CALLED BONDS	USD/DTC	
	425,000.000	1.000000 NJGP	Local	107.444000	4,627.78	0.00	0.00	456,637.00	
			Base	107.444000	4,627.78	0.00	0.00	456,637.00	
87261NAJ9	TMX FIN LLC/TITLEMAX FIN		11.125%	01 Apr 202	23 Mar 2021	25 Mar 2021	JEFFERIES + COMPANY INC	USD/DTC	
	121,000.000	1.000000 NJGQ	Local	101.750000	6,506.28	0.00	0.00	123,117.50	
			Base	101.750000	6,506.28	0.00	0.00	123,117.50	
				26 Mar 2021	30 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	

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	Shares/Par/Contracts	Exchange Rate	Fund		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
87261NAJ9 Total	45,000.000	1.000000	NJGQ	Local	101.750000		2,489.22	0.00	0.00	45,787.50
				Base	101.750000		2,489.22	0.00	0.00	45,787.50
					26 Mar 2021	30 Mar 2021		JEFFERIES + COMPANY INC	USD/DTC	
	5,000.000	1.000000	NJGQ	Local	101.750000		276.58	0.00	0.00	5,087.50
				Base	101.750000		276.58	0.00	0.00	5,087.50
					26 Mar 2021	30 Mar 2021		CANTOR FITZGERALD + CO	USD/DTC	
	27,000.000	1.000000	NJGQ	Local	101.750000		1,493.53	0.00	0.00	27,472.50
				Base	101.750000		1,493.53	0.00	0.00	27,472.50
	198,000.000			Local			10,765.61	0.00	0.00	201,465.00
				Base			10,765.61	0.00	0.00	201,465.00
87264AAP0	T MOBILE USA INC		6.5%	15 Jan 2026	27 Mar 2021	29 Mar 2021	2	CALLED BONDS	USD/DTC	
	200,000.000	1.000000	NJFX	Local	103.250000		2,600.00	0.00	0.00	206,500.00
				Base	103.250000		2,600.00	0.00	0.00	206,500.00
87264AAP0	T MOBILE USA INC		6.5%	15 Jan 2026	27 Mar 2021	29 Mar 2021	2	CALLED BONDS	USD/DTC	
	1,625,000.000	1.000000	NJGP	Local	103.250000		21,125.00	0.00	0.00	1,677,812.50
				Base	103.250000		21,125.00	0.00	0.00	1,677,812.50
87264AAP0 Total										
	1,825,000.000			Local			23,725.00	0.00	0.00	1,884,312.50
				Base			23,725.00	0.00	0.00	1,884,312.50
87264AAT2	T MOBILE USA INC		5.375%	15 Apr 2027	26 Mar 2021	30 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	750,000.000	1.000000	NJFJ	Local	105.880000		18,476.56	0.00	0.00	794,100.00
				Base	105.880000		18,476.56	0.00	0.00	794,100.00
87264ABU8	T MOBILE USA INC		2.625%	15 Apr 2026	23 Mar 2021	25 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	50,000.000	1.000000	NJFX	Local	100.625000		7.29	0.00	0.00	50,312.50
				Base	100.625000		7.29	0.00	0.00	50,312.50
					24 Mar 2021	26 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	100,000.000	1.000000	NJFX	Local	101.000000		21.88	0.00	0.00	101,000.00
				Base	101.000000		21.88	0.00	0.00	101,000.00

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	Units/Original Face								

87264ABU8 Total

150,000.000	Local	29.17	0.00	0.00	151,312.50
	Base	29.17	0.00	0.00	151,312.50

87264ABV6	T MOBILE USA INC			3.375%	15 Apr 2029	19 Mar 2021	23 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC		
	50,000.000	1.000000	NJFX	Local		100.125000		0.00	0.00	0.00	50,062.50
				Base		100.125000		0.00	0.00	0.00	50,062.50
						19 Mar 2021	23 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
	75,000.000	1.000000	NJFX	Local		100.125000		0.00	0.00	0.00	75,093.75
				Base		100.125000		0.00	0.00	0.00	75,093.75

87264ABV6 Total

125,000.000	Local	0.00	0.00	0.00	125,156.25
	Base	0.00	0.00	0.00	125,156.25

87264ABW4	T MOBILE USA INC	3.5%	15 Apr 2031	25 Mar 2021	29 Mar 2021	PERSHING LLC	USD/DTC
50,000.000	1.000000 NJFX	Local	100.250000	29.17	0.00	0.00	50,125.00
		Base	100.250000	29.17	0.00	0.00	50,125.00

87305RAH2	TTM TECHNOLOGIES INC	5.625%	01 Oct 2025	08 Mar 2021	10 Mar 2021	TENDER OFFER	USD/DTC
200,000.000	1.000000 NJFX	Local	97.930000	4,968.75	0.00	0.00	195,860.00
		Base	97.930000	4,968.75	0.00	0.00	195,860.00

87485LAA2	TALOS PRODUCTION INC	12%	15 Jan 2026	08 Mar 2021	10 Mar 2021	CITIGROUP GLOBAL MARKETS INC	USD/DTC
300,000.000	1.000000 NJFJ	Local	97.449000	6,600.00	0.00	0.00	292,347.00
		Base	97.449000	6,600.00	0.00	0.00	292,347.00

876511AC0	TASEKO MINES LTD	8.75%	15 Jun 2022	03 Mar 2021	03 Mar 2021	CALLED BONDS	USD/DTC
325,000.000	1.000000 NJFX	Local	102.188000	6,161.46	0.00	0.00	332,111.00
		Base	102.188000	6,161.46	0.00	0.00	332,111.00

87901JAE5	TEGNA INC	4.625%	15 Mar 2028	15 Mar 2021	15 Mar 2021	EXCHANGE OFFER (NON CASH)	USD/DTC
475,000.000	1.000000 NJFX	Local	100.070360	0.00	0.00	0.00	475,334.21
		Base	100.070360	0.00	0.00	0.00	475,334.21

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	Shares/Par/Contracts	Exchange Rate	Fund		Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
87901JAE5	TEGNA INC	4.625%	15 Mar 2028	15 Mar 2021	15 Mar 2021		EXCHANGE OFFER (NON CASH)	USD/DTC	
	600,000.000	1.000000	NJFJ	Local	100.226435	0.00	0.00	0.00	601,358.61
				Base	100.226435	0.00	0.00	0.00	601,358.61
87901JAE5 Total									
	1,075,000.000			Local		0.00	0.00	0.00	1,076,692.82
				Base		0.00	0.00	0.00	1,076,692.82
87901JAF2	TEGNA INC	4.75%	15 Mar 2026	22 Mar 2021	24 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC	
	100,000.000	1.000000	NJGP	Local	105.375000	118.75	0.00	0.00	105,375.00
				Base	105.375000	118.75	0.00	0.00	105,375.00
879068AB0	TEINE ENERGY LTD	6.875%	15 Apr 2029	23 Mar 2021	OPEN		GOLDMAN SACHS + CO LLC	USD/DTC	
	25,000.000	1.000000	NJFX	Local	101.000000	0.00	0.00	0.00	25,250.00
				Base	101.000000	0.00	0.00	0.00	25,250.00
				24 Mar 2021	OPEN		GOLDMAN SACHS + CO LLC	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
879068AB0 Total									
	50,000.000			Local		0.00	0.00	0.00	50,375.00
				Base		0.00	0.00	0.00	50,375.00
87927VAR9	TELECOM ITALIA CAPITAL	7.2%	18 Jul 2036	04 Mar 2021	08 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	85,000.000	1.000000	NJGR	Local	127.723000	850.00	0.00	0.00	108,564.55
				Base	127.723000	850.00	0.00	0.00	108,564.55
88033GCX6	TENET HEALTHCARE CORP	6.25%	01 Feb 2027	09 Mar 2021	11 Mar 2021		J.P. MORGAN SECURITIES LLC	USD/DTC	
	50,000.000	1.000000	NJGP	Local	105.125000	347.22	0.00	0.00	52,562.50
				Base	105.125000	347.22	0.00	0.00	52,562.50
880779BA0	TEREX CORP	5%	15 May 2029	22 Mar 2021	OPEN		IMPERIAL CAPITAL LLC	USD/DTC	
	25,000.000	1.000000	NJFX	Local	102.750000	0.00	0.00	0.00	25,687.50
				Base	102.750000	0.00	0.00	0.00	25,687.50

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	Shares/Par/Contracts	Exchange Rate Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
89055FAA1	TOPBUILD CORP		5.625%	01 May 2026	15 Mar 2021	15 Mar 2021		CALLED BONDS	
	849,000.000	1.000000 NJGS		Local	103.451000	17,775.94	0.00	0.00	878,298.99
				Base	103.451000	17,775.94	0.00	0.00	878,298.99
89055FAA1	TOPBUILD CORP		5.625%	01 May 2026	15 Mar 2021	15 Mar 2021		CALLED BONDS	
	700,000.000	1.000000 NJGP		Local	103.451000	14,656.25	0.00	0.00	724,157.00
				Base	103.451000	14,656.25	0.00	0.00	724,157.00
89055FAA1	TOPBUILD CORP		5.625%	01 May 2026	15 Mar 2021	15 Mar 2021		CALLED BONDS	
	569,500.000	1.000000 NJFJ		Local	103.450999	11,923.91	0.00	0.00	589,153.44
				Base	103.450999	11,923.91	0.00	0.00	589,153.44
89055FAA1	TOPBUILD CORP		5.625%	01 May 2026	15 Mar 2021	15 Mar 2021		CALLED BONDS	
	175,000.000	1.000000 NJFX		Local	103.451000	3,664.06	0.00	0.00	181,039.25
				Base	103.451000	3,664.06	0.00	0.00	181,039.25
89055FAA1 Total									
	2,293,500.000			Local		48,020.16	0.00	0.00	2,372,648.68
				Base		48,020.16	0.00	0.00	2,372,648.68
89157FAA8	TOTAL PLAY TELECOM		7.5%	12 Nov 2025	18 Mar 2021	22 Mar 2021		MIZUHO SECS USA	
	500,000.000	1.000000 NJFJ		Local	100.000000	13,541.67	0.00	0.00	500,000.00
				Base	100.000000	13,541.67	0.00	0.00	500,000.00
892231AB7	TOWNSQUARE MEDIA INC		6.875%	01 Feb 2026	17 Mar 2021	19 Mar 2021		RBC CAPITAL MARKETS, LLC	
	75,000.000	1.000000 NJGP		Local	105.250000	1,045.57	0.00	0.00	78,937.50
				Base	105.250000	1,045.57	0.00	0.00	78,937.50
893647BE6	TRANSDIGM INC		6.25%	15 Mar 2026	26 Mar 2021	30 Mar 2021		J.P. MORGAN SECURITIES LLC	
	225,000.000	1.000000 NJFX		Local	105.771000	585.94	0.00	0.00	237,984.75
				Base	105.771000	585.94	0.00	0.00	237,984.75
					25 Mar 2021	29 Mar 2021		CREDIT SUISSE SECURITIES (USA) LLC	
	275,000.000	1.000000 NJFX		Local	105.500000	668.40	0.00	0.00	290,125.00
				Base	105.500000	668.40	0.00	0.00	290,125.00

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
893647BE6 Total									
	500,000.000			Local		1,254.34	0.00	0.00	528,109.75
				Base		1,254.34	0.00	0.00	528,109.75
893647BH9	TRANSDIGM INC		7.5%	15 Mar 2027	26 Mar 2021	30 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	107.100000		234.38	0.00	80,325.00
				Base	107.100000		234.38	0.00	80,325.00
893647BK2	TRANSDIGM INC		8%	15 Dec 2025	26 Mar 2021	30 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	NJFX	Local	108.771000		5,966.67	0.00	163,156.50
				Base	108.771000		5,966.67	0.00	163,156.50
89469AAC8	TREEHOUSE FOODS INC		6%	15 Feb 2024	31 Mar 2021	31 Mar 2021	CALLED BONDS	USD/DTC	
	467,000.000	1.000000	NJFJ	Local	101.500000		3,580.33	0.00	474,005.00
				Base	101.500000		3,580.33	0.00	474,005.00
896215AG5	TRIMAS CORP		4.875%	15 Oct 2025	19 Mar 2021	22 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	125,000.000	1.000000	NJGP	Local	102.580000		2,657.55	0.00	128,225.00
				Base	102.580000		2,657.55	0.00	128,225.00
896215AH3	TRIMAS CORP		4.125%	15 Apr 2029	16 Mar 2021	29 Mar 2021	STIFEL NICOLAUS + CO INC	USD/DTC	
	300,000.000	1.000000	NJGP	Local	100.250000		0.00	0.00	300,750.00
				Base	100.250000		0.00	0.00	300,750.00
896215AH3	TRIMAS CORP		4.125%	15 Apr 2029	16 Mar 2021	29 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	25,000.000	1.000000	NJFX	Local	100.250000		0.00	0.00	25,062.50
				Base	100.250000		0.00	0.00	25,062.50
896215AH3 Total									
	325,000.000			Local			0.00	0.00	325,812.50
				Base			0.00	0.00	325,812.50
89668QAE8	TRINSEO OP / TRINSEO FIN		5.375%	01 Sep 2025	17 Mar 2021	19 Mar 2021	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	41,000.000	1.000000	NJGS	Local	102.250000		832.53	0.00	41,922.50
				Base	102.250000		832.53	0.00	41,922.50

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	Units/Original Face								
				17 Mar 2021	19 Mar 2021		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	477,000.000	1.000000	NJGS	Local	102.125000	9,685.75	0.00	0.00	487,136.25
				Base	102.125000	9,685.75	0.00	0.00	487,136.25
89668QAE8 Total									
	518,000.000			Local		10,518.28	0.00	0.00	529,058.75
				Base		10,518.28	0.00	0.00	529,058.75
89668QAF5	TRINSEO OP / TRINSEO FIN		5.125%	01 Apr 2029	23 Mar 2021	25 Mar 2021	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	50,000.000	1.000000	NJGP	Local	101.750000	7.12	0.00	0.00	50,875.00
				Base	101.750000	7.12	0.00	0.00	50,875.00
					25 Mar 2021	29 Mar 2021	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	25,000.000	1.000000	NJGP	Local	102.250000	17.80	0.00	0.00	25,562.50
				Base	102.250000	17.80	0.00	0.00	25,562.50
89668QAF5 Total									
	75,000.000			Local		24.92	0.00	0.00	76,437.50
				Base		24.92	0.00	0.00	76,437.50
89680EAA7	TRITON WATER HOLDINGS IN		6.25%	01 Apr 2029	17 Mar 2021	31 Mar 2021	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	219,000.000	1.000000	NJGS	Local	102.500000	0.00	0.00	0.00	224,475.00
				Base	102.500000	0.00	0.00	0.00	224,475.00
897051AA6	TRONOX INC		6.5%	15 Apr 2026	01 Mar 2021	02 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	385,000.000	1.000000	NJGP	Local	103.790000	9,523.40	0.00	0.00	399,591.50
				Base	103.790000	9,523.40	0.00	0.00	399,591.50
897051AA6	TRONOX INC		6.5%	15 Apr 2026	01 Mar 2021	02 Mar 2021	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	125,000.000	1.000000	NJFX	Local	103.790000	3,092.01	0.00	0.00	129,737.50
				Base	103.790000	3,092.01	0.00	0.00	129,737.50
897051AA6	TRONOX INC		6.5%	15 Apr 2026	31 Mar 2021	OPEN	13 CALLED BONDS	USD/DTC	
	600,000.000	1.000000	NJFJ	Local	103.479176	17,983.33	0.00	0.00	620,875.06
				Base	103.479176	17,983.33	0.00	0.00	620,875.06

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
897051AA6 Total									
	1,110,000.000			Local		30,598.74	0.00	0.00	1,150,204.06
				Base		30,598.74	0.00	0.00	1,150,204.06
89705PAA3	TRONOX FINANCE PLC		5.75%	01 Oct 2025	04 Mar 2021	05 Mar 2021	ROBERT W. BAIRD CO.INCORPORATED	USD/DTC	
	650,000.000	1.000000	NJGP	Local	104.520000	15,988.19	0.00	0.00	679,380.00
				Base	104.520000	15,988.19	0.00	0.00	679,380.00
90138FAC6	TWILIO INC		3.625%	15 Mar 2029	05 Mar 2021	09 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	75,000.000	1.000000	NJFX	Local	101.375000	0.00	0.00	0.00	76,031.25
				Base	101.375000	0.00	0.00	0.00	76,031.25
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	05 Mar 2021	09 Mar 2021	OPPENHEIMER AND CO INC.	USD/DTC	
	37,000.000	1.000000	NJGS	Local	102.000000	0.00	0.00	0.00	37,740.00
				Base	102.000000	0.00	0.00	0.00	37,740.00
					05 Mar 2021	09 Mar 2021	J P MORGAN SECURITIES INC	USD/DTC	
	183,000.000	1.000000	NJGS	Local	101.750000	0.00	0.00	0.00	186,202.50
				Base	101.750000	0.00	0.00	0.00	186,202.50
90138FAD4	TWILIO INC		3.875%	15 Mar 2031	05 Mar 2021	09 Mar 2021	J.P. MORGAN SECURITIES LLC	USD/DTC	
	25,000.000	1.000000	NJFX	Local	102.000000	0.00	0.00	0.00	25,500.00
				Base	102.000000	0.00	0.00	0.00	25,500.00
90138FAD4 Total									
	245,000.000			Local		0.00	0.00	0.00	249,442.50
				Base		0.00	0.00	0.00	249,442.50
911365BN3	UNITED RENTALS NORTH AM		4%	15 Jul 2030	04 Mar 2021	08 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	346,000.000	1.000000	NJFJ	Local	103.362000	2,037.56	0.00	0.00	357,632.52
				Base	103.362000	2,037.56	0.00	0.00	357,632.52
911365BN3	UNITED RENTALS NORTH AM		4%	15 Jul 2030	26 Mar 2021	30 Mar 2021	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
	50,000.000	1.000000	NJGP	Local	102.000000	416.67	0.00	0.00	51,000.00
				Base	102.000000	416.67	0.00	0.00	51,000.00

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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									
911365BN3 Total										
	396,000.000			Local			2,454.23	0.00	0.00	408,632.52
				Base			2,454.23	0.00	0.00	408,632.52
912828B90	US TREASURY N/B		2%	28 Feb 2021	28 Feb 2021	01 Mar 2021	1	MATURITY	USD/FED	
	34,501,000.000	1.000000	NJFM	Local	100.000000		0.00	0.00	0.00	34,501,000.00
				Base	100.000000		0.00	0.00	0.00	34,501,000.00
912909AR9	UNITED STATES STEEL CORP		12%	01 Jun 2025	04 Mar 2021	04 Mar 2021		CALLED BONDS	USD/DTC	
	376,000.000	1.000000	NJGQ	Local	112.000000		11,656.00	0.00	0.00	421,120.00
				Base	112.000000		11,656.00	0.00	0.00	421,120.00
					10 Mar 2021	10 Mar 2021		CALLED BONDS	USD/DTC	
	698,000.000	1.000000	NJGQ	Local	119.851197		23,034.00	0.00	0.00	836,561.36
				Base	119.851197		23,034.00	0.00	0.00	836,561.36
912909AR9 Total										
	1,074,000.000			Local			34,690.00	0.00	0.00	1,257,681.36
				Base			34,690.00	0.00	0.00	1,257,681.36
91337CAA4	UNIVAR SOLUTIONS USA INC		5.125%	01 Dec 2027	17 Mar 2021	19 Mar 2021		GOLDMAN SACHS + CO LLC	USD/DTC	
	250,000.000	1.000000	NJGP	Local	102.000000		3,843.75	0.00	0.00	255,000.00
				Base	102.000000		3,843.75	0.00	0.00	255,000.00
918367AA1	VTR COMUNICACIONES SPA		5.125%	15 Jan 2028	22 Mar 2021	22 Mar 2021		CALLED BONDS	USD/EUR	
	20,000.000	1.000000	NJGR	Local	103.000000		190.76	0.00	0.00	20,600.00
				Base	103.000000		190.76	0.00	0.00	20,600.00
91911KAK8	BAUSCH HEALTH COS INC		7%	15 Mar 2024	24 Mar 2021	24 Mar 2021		CALLED BONDS	USD/DTC	
	5,000.000	1.000000	NJFJ	Local	101.750000		8.75	0.00	0.00	5,087.50
				Base	101.750000		8.75	0.00	0.00	5,087.50
					29 Mar 2021	29 Mar 2021		CALLED BONDS	USD/DTC	
	5,000.000	1.000000	NJFJ	Local	101.750000		13.61	0.00	0.00	5,087.50
				Base	101.750000		13.61	0.00	0.00	5,087.50

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face									
91911KAK8 Total										
	10,000.000			Local		22.36	0.00	0.00		10,175.00
				Base		22.36	0.00	0.00		10,175.00
92346LAA1	VERITAS US INC/BERMUDA L	10.5%	01 Feb 2024	25 Mar 2021	29 Mar 2021		CITIGROUP GLOBAL MARKETS INC SALOMO	USD/DTC		
	200,000.000	1.000000	NJFX	Local	102.500000	3,383.33	0.00	0.00		205,000.00
				Base	102.500000	3,383.33	0.00	0.00		205,000.00
92564RAE5	VICI PROPERTIES / NOTE	4.125%	15 Aug 2030	04 Mar 2021	08 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	103.070000	658.85	0.00	0.00		257,675.00
				Base	103.070000	658.85	0.00	0.00		257,675.00
92660FAK0	VIDEOTRON LTD / LTEE	5.125%	15 Apr 2027	08 Mar 2021	10 Mar 2021		CANTOR FITZGERALD + CO	USD/DTC		
	325,000.000	1.000000	NJGP	Local	105.500000	6,708.77	0.00	0.00		342,875.00
				Base	105.500000	6,708.77	0.00	0.00		342,875.00
92676XAD9	VIKING CRUISES LTD	5.875%	15 Sep 2027	22 Mar 2021	24 Mar 2021		MARKETAXESS CORPORATION	USD/DTC		
	244,000.000	1.000000	NJGQ	Local	99.346000	358.38	0.00	0.00		242,404.24
				Base	99.346000	358.38	0.00	0.00		242,404.24
92676XAF4	VIKING CRUISES LTD	7%	15 Feb 2029	18 Mar 2021	22 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC		
	25,000.000	1.000000	NJGP	Local	104.250000	243.06	0.00	0.00		26,062.50
				Base	104.250000	243.06	0.00	0.00		26,062.50
92856JAB6	VIZIENT INC	6.25%	15 May 2027	02 Mar 2021	04 Mar 2021		BARCLAYS CAPITAL INC	USD/DTC		
	250,000.000	1.000000	NJFJ	Local	106.500000	4,730.90	0.00	0.00		266,250.00
				Base	106.500000	4,730.90	0.00	0.00		266,250.00
948626AA4	WW INTERNATIONAL INC	8.625%	01 Dec 2025	02 Mar 2021	04 Mar 2021		JANE STREET EXECUTION SERVICES, LLC	USD/DTC		
	200,000.000	1.000000	NJFJ	Local	104.473000	4,456.25	0.00	0.00		208,946.00
				Base	104.473000	4,456.25	0.00	0.00		208,946.00
95000U2A0	WELLS FARGO + COMPANY	1%	22 May 2028	01 Mar 2021	03 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC		
	10,000,000.000	1.000000	NJFH	Local	110.761000	100,551.11	0.00	0.00		11,076,100.00
				Base	110.761000	100,551.11	0.00	0.00		11,076,100.00

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Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Fund	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Units/Original Face							
				26 Mar 2021	30 Mar 2021		WELLS FARGO SECURITIES LLC	USD/DTC	
5,000,000.000	1.000000	NJFH	Local	109.374000		63,715.56	0.00	0.00	5,468,700.00
			Base	109.374000		63,715.56	0.00	0.00	5,468,700.00
95000U2A0 Total									
15,000,000.000			Local			164,266.67	0.00	0.00	16,544,800.00
			Base			164,266.67	0.00	0.00	16,544,800.00
962178AN9	TRI POINTE GROUP / HOMES		5.875%	15 Jun 2024	31 Mar 2021	OPEN	BOFA SECURITIES, INC. / FIXED INCOM	USD/DTC	
371,000.000	1.000000	NJFJ	Local	110.250000		6,659.97	0.00	0.00	409,027.50
			Base	110.250000		6,659.97	0.00	0.00	409,027.50
98212BAE3	WPX ENERGY INC		5.25%	15 Sep 2024	02 Mar 2021	04 Mar 2021	MARKETAXESS CORPORATION	USD/DTC	
80,000.000	1.000000	NJFJ	Local	111.471000		1,971.67	0.00	0.00	89,176.80
			Base	111.471000		1,971.67	0.00	0.00	89,176.80
98212BAL7	WPX ENERGY INC		4.5%	15 Jan 2030	26 Mar 2021	26 Mar 2021	CALLED BONDS	USD/DTC	
105,000.000	1.000000	NJFJ	Local	104.500009		931.87	0.00	0.00	109,725.01
			Base	104.500009		931.87	0.00	0.00	109,725.01
98212BAL7	WPX ENERGY INC		4.5%	15 Jan 2030	26 Mar 2021	26 Mar 2021	CALLED BONDS	USD/DTC	
37,000.000	1.000000	NJGQ	Local	104.500027		328.37	0.00	0.00	38,665.01
			Base	104.500027		328.37	0.00	0.00	38,665.01
98212BAL7 Total									
142,000.000			Local			1,260.24	0.00	0.00	148,390.02
			Base			1,260.24	0.00	0.00	148,390.02
98212BAM5	WPX ENERGY INC		5.875%	15 Jun 2028	26 Mar 2021	26 Mar 2021	CALLED BONDS	USD/DTC	
79,000.000	1.000000	NJFX	Local	105.875000		1,302.13	0.00	0.00	83,641.25
			Base	105.875000		1,302.13	0.00	0.00	83,641.25
98212BAM5	WPX ENERGY INC		5.875%	15 Jun 2028	26 Mar 2021	26 Mar 2021	CALLED BONDS	USD/DTC	
105,000.000	1.000000	NJFJ	Local	105.875000		1,730.68	0.00	0.00	111,168.75
			Base	105.875000		1,730.68	0.00	0.00	111,168.75

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	Shares/Par/Contracts	Exchange Rate	Fund	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
98212BAM5 Total									
	184,000.000			Local		3,032.81	0.00	0.00	194,810.00
				Base		3,032.81	0.00	0.00	194,810.00
98310WAS7	TRAVEL + LEISURE CO		6.625%	31 Jul 2026	16 Mar 2021	18 Mar 2021	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	385,000.000	1.000000	NJGS	Local	113.250000		3,400.83	0.00	436,012.50
				Base	113.250000		3,400.83	0.00	436,012.50
984121CB7	XEROX CORPORATION		6.75%	15 Dec 2039	04 Mar 2021	08 Mar 2021	JANE STREET EXECUTION SERVICES, LLC	USD/DTC	
	170,000.000	1.000000	NJGR	Local	110.721000		2,645.63	0.00	188,225.70
				Base	110.721000		2,645.63	0.00	188,225.70
98954NAA7	ZIGGO BV		5.5%	15 Jan 2027	09 Mar 2021	09 Mar 2021	CALLED BONDS	USD/DTC	
	92,000.000	1.000000	NJGR	Local	103.000000		759.00	0.00	94,760.00
				Base	103.000000		759.00	0.00	94,760.00
F1R15XK44	BNP PARIBAS		1%	29 Dec 2049	30 Mar 2021	30 Mar 2021	CALLED BONDS	USD/EUR	
	560,000.000	1.000000	NJGQ	Local	100.000000		0.00	0.00	560,000.00
				Base	100.000000		0.00	0.00	560,000.00
US DOLLAR Total									
	171,117,500.070			Local			1,299,487.44	0.00	174,205,969.46
	453,000.000			Base			1,299,487.44	0.00	174,205,969.46
FIXED INCOME Total									
	171,298,500.070								
	453,000.000			Base			1,299,545.81	0.00	174,423,192.80
SALES Total									
	195,742,086.280								
	453,000.000			Base			1,299,545.81	3,025.42	249,346,536.21

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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

1,783,000.000

Local

12,885.84

0.00

0.00

1,782,796.25

Base

15,473.62

0.00

0.00

2,134,051.94

TRADES:

15

CANCELS:

2

INTERNATIONAL Total

1,783,000.000

Local

12,885.84

0.00

0.00

1,782,796.25

Base

15,473.62

0.00

0.00

2,134,051.94

TRADES:

15

CANCELS:

2

EURO CURRENCY Total

Long

1,783,000.000

Local

12,885.84

0.00

0.00

1,782,796.25

Base

15,473.62

0.00

0.00

2,134,051.94

TRADES:

15

CANCELS:

2

US DOLLAR

CASH EQUIVALENTS

30,026,169.890

Local

0.00

0.00

0.00

30,026,169.89

Base

0.00

0.00

0.00

30,026,169.89

TRADES:

59

CANCELS:

0

EQUITY

300,000.000

Local

0.00

0.00

0.00

25,372,755.58

Base

0.00

0.00

0.00

25,372,755.58

TRADES:

1

CANCELS:

0

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STATE STREET

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts						
Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
FIXED INCOME						
454,046,746.000		Local	1,321,082.05	0.00	0.00	458,636,712.79
4,555,000.000		Base	1,321,082.05	0.00	0.00	458,636,712.79
	TRADES: 483					
	CANCELS: 20					
US DOLLAR Total						
Long 484,372,915.890		Local	1,321,082.05	0.00	0.00	514,035,638.26
4,555,000.000		Base	1,321,082.05	0.00	0.00	514,035,638.26
	TRADES: 543					
	CANCELS: 20					
PURCHASE Total						
Long 486,155,915.890						
4,555,000.000		Base	1,336,555.67	0.00	0.00	516,169,690.20
	TRADES: 558					
	CANCELS: 22					

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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

181,000.000

Local

49.02

0.00

0.00

182,471.53

Base

58.37

0.00

0.00

217,223.34

TRADES:

1

CANCELS:

0

INTERNATIONAL Total

181,000.000

Local

49.02

0.00

0.00

182,471.53

Base

58.37

0.00

0.00

217,223.34

TRADES:

1

CANCELS:

0

EURO CURRENCY Total

Long

181,000.000

Local

49.02

0.00

0.00

182,471.53

Base

58.37

0.00

0.00

217,223.34

TRADES:

1

CANCELS:

0

US DOLLAR

CASH EQUIVALENTS

23,465,126.210

Local

0.00

0.00

0.00

23,465,126.21

Base

0.00

0.00

0.00

23,465,126.21

TRADES:

53

CANCELS:

0

EQUITY

978,460.000

Local

0.00

3,025.42

133.06

51,458,217.20

Base

0.00

3,025.42

133.06

51,458,217.20

TRADES:

5

CANCELS:

0

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STATE STREET

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts						
Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
FIXED INCOME						
171,117,500.070		Local	1,299,487.44	0.00	0.00	174,205,969.46
453,000.000		Base	1,299,487.44	0.00	0.00	174,205,969.46
	TRADES: 319					
	CANCELS: 13					
US DOLLAR Total						
Long 195,561,086.280		Local	1,299,487.44	3,025.42	133.06	249,129,312.87
453,000.000		Base	1,299,487.44	3,025.42	133.06	249,129,312.87
	TRADES: 377					
	CANCELS: 13					
SALES Total						
Long 195,742,086.280		Base	1,299,545.81	3,025.42	133.06	249,346,536.21
453,000.000						
	TRADES: 378					
	CANCELS: 13					

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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						
30,026,169.890	Base	0.00	0.00	0.00	30,026,169.89	
TRADES:	59					
CANCELS:	0					
EQUITY						
300,000.000	Base	0.00	0.00	0.00	25,372,755.58	
TRADES:	1					
CANCELS:	0					
FIXED INCOME						
455,829,746.000	Base	1,336,555.67	0.00	0.00	460,770,764.73	
4,555,000.000						
TRADES:	498					
CANCELS:	22					
PURCHASE Total						
Long 486,155,915.890	Base	1,336,555.67	0.00	0.00	516,169,690.20	
4,555,000.000						
TRADES:	558					
CANCELS:	22					

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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

23,465,126.210

Base

0.00

0.00

0.00

23,465,126.21

TRADES:

53

CANCELS:

0

EQUITY

978,460.000

Base

0.00

3,025.42

133.06

51,458,217.20

TRADES:

5

CANCELS:

0

FIXED INCOME

171,298,500.070

Base

1,299,545.81

0.00

0.00

174,423,192.80

453,000.000

TRADES:

320

CANCELS:

13

SALES Total

Long

195,742,086.280

Base

1,299,545.81

3,025.42

133.06

249,346,536.21

453,000.000

TRADES:

378

CANCELS:

13