

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON B TIPS
NJ DIVISION OF INVESTMENT

FUND: NJBQ

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR

912810PV4	TSY INFL IX N/B	1.75%	15 Jan 2028	30 Dec 2011	OPEN	GOLDMAN SACHS + CO	USD/FED
	27,018,250.000	1.000000	Local	120.632812	220,991.66	0.00	32,592,874.86
	25,000,000.000		Base	120.632812	220,991.66	0.00	32,592,874.86
912810QF8	TSY INFL IX N/B	2.125%	15 Feb 2040	30 Dec 2011	OPEN	UBS SECURITIES LLC	USD/FED
	15,712,650.000	1.000000	Local	134.687500	127,932.14	0.00	21,162,975.47
	15,000,000.000		Base	134.687500	127,932.14	0.00	21,162,975.47
912810QP6	TSY INFL IX N/B	2.125%	15 Feb 2041	15 Dec 2011	19 Dec 2011	UBS SECURITIES LLC	USD/FED
	51,741,000.000	1.000000	Local	135.480469	376,457.96	0.00	70,098,949.34
	50,000,000.000		Base	135.480469	376,457.96	0.00	70,098,949.34
				15 Dec 2011	19 Dec 2011	UBS SECURITIES LLC	USD/FED
	51,741,000.000	1.000000	Local	135.949219	376,457.96	0.00	70,341,485.27
	50,000,000.000		Base	135.949219	376,457.96	0.00	70,341,485.27
				16 Dec 2011	19 Dec 2011	UBS SECURITIES LLC	USD/FED
	51,741,000.000	1.000000	Local	137.156250	376,457.96	0.00	70,966,015.31
	50,000,000.000		Base	137.156250	376,457.96	0.00	70,966,015.31
912810QP6 Total							
	155,223,000.000		Local		1,129,373.88	0.00	211,406,449.92
	150,000,000.000		Base		1,129,373.88	0.00	211,406,449.92
US DOLLAR Total							
	197,953,900.000		Local		1,478,297.68	0.00	265,162,300.25
	190,000,000.000		Base		1,478,297.68	0.00	265,162,300.25
FIXED INCOME Total							
	197,953,900.000						
	190,000,000.000		Base		1,478,297.68	0.00	265,162,300.25

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NJ DIVISION OF INVESTMENT
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	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							

PURCHASE Total

	197,953,900.000							
	190,000,000.000	Base		1,478,297.68		0.00	0.00	265,162,300.25

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON B BANK LOAN FUNDS
NJ DIVISION OF INVESTMENT

FUND: NJBX

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

ACI00P645	TPG SPECIALITY LENDING INC TSL	LIMITED PARTNERSHIP	30 Dec 2011	30 Dec 2011	CAPITAL CALL	USD/BOS	
	2,063,967.000	1.000000	Local	1.000000	0.00	0.00	2,063,967.00
			Base	1.000000	0.00	0.00	2,063,967.00

US DOLLAR Total

2,063,967.000	Local	0.00	0.00	0.00	2,063,967.00
	Base	0.00	0.00	0.00	2,063,967.00

EQUITY Total

2,063,967.000	Base	0.00	0.00	0.00	2,063,967.00
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PURCHASE Total

2,063,967.000	Base	0.00	0.00	0.00	2,063,967.00
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Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJBY

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

EQUITY

US DOLLAR

09255R103	BLACKROCK DEBT STRATEGIES FUND BLACKROCK DEBT STRAT		30 Nov 2011			AUTREPAT-STK/\$ DIV	USD/DTC	
	5,730.122	1.000000	Local	3.796934	0.00	0.00	0.00	21,756.90
			Base	3.796934	0.00	0.00	0.00	21,756.90
			30 Nov 2011	CANCEL		AUTREPAT-STK/\$ DIV	USD/DTC	
	-5,730.122	1.000000	Local	3.796934	0.00	0.00	0.00	-21,756.90
			Base	3.796934	0.00	0.00	0.00	-21,756.90
			30 Nov 2011	09 Dec 2011		AUTREPAT-STK/\$ DIV	USD/DTC	
	5,730.122	1.000000	Local	3.796934	0.00	0.00	0.00	21,756.90
			Base	3.796934	0.00	0.00	0.00	21,756.90
09255R103 Total								
	5,730.122		Local		0.00	0.00	0.00	21,756.90
			Base		0.00	0.00	0.00	21,756.90

US DOLLAR Total

5,730.122	Local	0.00	0.00	0.00	21,756.90
	Base	0.00	0.00	0.00	21,756.90

EQUITY Total

5,730.122	Base	0.00	0.00	0.00	21,756.90
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FIXED INCOME

US DOLLAR

191216AU4	COCA COLA CO/THE	1.8%	01 Sep 2016	13 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC	
	25,000,000.000	1.000000	Local	99.980000	153,750.00	0.00	0.00	24,995,000.00
			Base	99.980000	153,750.00	0.00	0.00	24,995,000.00
			13 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC	
	-25,000,000.000	1.000000	Local	99.980000	-153,750.00	0.00	0.00	-24,995,000.00

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Base Currency: USD - US DOLLAR

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
			Base	99.980000		-153,750.00	0.00	0.00	-24,995,000.00
				13 Dec 2011	15 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	25,000,000.000	1.000000	Local	99.980000		153,750.00	0.00	0.00	24,995,000.00
			Base	99.980000		153,750.00	0.00	0.00	24,995,000.00
191216AU4 Total									
	25,000,000.000		Local			153,750.00	0.00	0.00	24,995,000.00
			Base			153,750.00	0.00	0.00	24,995,000.00
191216AV2	COCA COLA CO/THE	3.3%	01 Sep 2021	13 Dec 2011	15 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	20,000,000.000	1.000000	Local	99.913000		225,500.00	0.00	0.00	19,982,600.00
			Base	99.913000		225,500.00	0.00	0.00	19,982,600.00
428236BV4	HEWLETT PACKARD CO	4.65%	09 Dec 2021	06 Dec 2011	09 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	10,000,000.000	1.000000	Local	99.707000		0.00	0.00	0.00	9,970,700.00
			Base	99.707000		0.00	0.00	0.00	9,970,700.00
537011BB3	LITTLE BLUE VLY MO SWR DIST SW	6.75%	01 Sep 2040	18 Nov 2010	CANCEL		OPPENHEIMER + CO. INC.	USD/DTC	
	-10,000,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	-10,000,000.00
			Base	100.000000		0.00	0.00	0.00	-10,000,000.00
				18 Nov 2010	07 Dec 2011	357	OPPENHEIMER + CO. INC.	USD/DTC	
	10,000,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	10,000,000.00
	10,000,000.000		Base	100.000000		0.00	0.00	0.00	10,000,000.00
537011BB3 Total									
	0.000		Local			0.00	0.00	0.00	0.00
	10,000,000.000		Base			0.00	0.00	0.00	0.00
US DOLLAR Total									
	55,000,000.000		Local			379,250.00	0.00	0.00	54,948,300.00
	10,000,000.000		Base			379,250.00	0.00	0.00	54,948,300.00
FIXED INCOME Total									
	55,000,000.000								

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Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
Units/Original Face							
10,000,000.000	Base			379,250.00	0.00	0.00	54,948,300.00

PURCHASE Total

55,005,730.122							
10,000,000.000	Base			379,250.00	0.00	0.00	54,970,056.90

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

FIXED INCOME

US DOLLAR

009158AQ9	AIR PRODUCTS & CHEMICALS	2% 02 Aug 2016	07 Dec 2011	12 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	2,000,000.000	1.000000	Local	101.961000	14,444.44	0.00	2,039,220.00
			Base	101.961000	14,444.44	0.00	2,039,220.00
037411AX3	APACHE CORP	3.625% 01 Feb 2021	08 Dec 2011	13 Dec 2011	RBS SECURITIES INC.	USD/DTC	
	5,000,000.000	1.000000	Local	105.578000	66,458.33	0.00	5,278,900.00
			Base	105.578000	66,458.33	0.00	5,278,900.00
				12 Dec 2011	15 Dec 2011	RBS SECURITIES INC.	USD/DTC
	5,000,000.000	1.000000	Local	105.840000	67,465.28	0.00	5,292,000.00
			Base	105.840000	67,465.28	0.00	5,292,000.00
037411AX3 Total							
	10,000,000.000		Local		133,923.61	0.00	10,570,900.00
			Base		133,923.61	0.00	10,570,900.00
048677AB4	ATLANTIC MARINE CORP COM	5.343% 01 Dec 2050	07 Dec 2011	07 Dec 2011	PRINCIPALPAYMENTS - MTG BACK	USD/FED	
	68,552.180	1.000000	Local	100.000000	0.00	0.00	68,552.18
	29,255,000.000		Base	100.000000	0.00	0.00	68,552.18
059206AM4	BALTIMORE MD CITY HSG AUTH LEA	6.56% 01 Jan 2032	02 Dec 2011	07 Dec 2011	RBC CAPITAL MARKETS	USD/DTC	
	1,000,000.000	1.000000	Local	103.966000	28,426.67	0.00	1,039,660.00
	1,000,000.000		Base	103.966000	28,426.67	0.00	1,039,660.00
067383AC3	CR BARD INC	4.4% 15 Jan 2021	05 Dec 2011	08 Dec 2011	CANTOR FITZGERALD & CO	USD/DTC	
	5,000,000.000	1.000000	Local	110.323000	87,388.89	0.00	5,516,150.00
			Base	110.323000	87,388.89	0.00	5,516,150.00
06849RAF9	BARRICK NA FINANCE LLC	4.4% 30 May 2021	08 Dec 2011	13 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
	20,000,000.000	1.000000	Local	106.070000	31,777.78	0.00	21,214,000.00
			Base	106.070000	31,777.78	0.00	21,214,000.00

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
06849RAF9				15 Dec 2011	20 Dec 2011		BARCLAYS CAPITAL INC.	USD/DTC	
	5,000,000.000	1.000000	Local	107.133000		12,222.22	0.00	0.00	5,356,650.00
			Base	107.133000		12,222.22	0.00	0.00	5,356,650.00
				28 Dec 2011	OPEN		UBS SECURITIES LLC	USD/DTC	
	10,000,000.000	1.000000	Local	107.758000		40,333.33	0.00	0.00	10,775,800.00
			Base	107.758000		40,333.33	0.00	0.00	10,775,800.00
	06849RAF9 Total								
	35,000,000.000		Local			84,333.33	0.00	0.00	37,346,450.00
			Base			84,333.33	0.00	0.00	37,346,450.00
	097014AN4	BOEING CAPITAL CORP	2.125%	15 Aug 2016	02 Dec 2011	07 Dec 2011		BB& T CAPITAL MARKETS	USD/DTC
	5,000,000.000	1.000000	Local	101.442000		37,187.50	0.00	0.00	5,072,100.00
			Base	101.442000		37,187.50	0.00	0.00	5,072,100.00
100873AK4	BOSTON MA HSG AUTH	6.98%	01 Jan 2033	02 Dec 2011	07 Dec 2011		RAMIREZ CO NY	USD/DTC	
	5,000,000.000	1.000000	Local	103.791000		151,233.33	0.00	0.00	5,189,550.00
	5,000,000.000		Base	103.791000		151,233.33	0.00	0.00	5,189,550.00
126408GV9	CSX CORP	4.25%	01 Jun 2021	22 Dec 2011	28 Dec 2011		FTN FINANCIAL	USD/DTC	
	5,000,000.000	1.000000	Local	106.207000		15,937.50	0.00	0.00	5,310,350.00
			Base	106.207000		15,937.50	0.00	0.00	5,310,350.00
149123BV2	CATERPILLAR INC	3.9%	27 May 2021	02 Dec 2011	07 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	10,000,000.000	1.000000	Local	106.785000		10,833.33	0.00	0.00	10,678,500.00
			Base	106.785000		10,833.33	0.00	0.00	10,678,500.00
				02 Dec 2011	07 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	10,000,000.000	1.000000	Local	106.785000		10,833.33	0.00	0.00	10,678,500.00
			Base	106.785000		10,833.33	0.00	0.00	10,678,500.00
149123BV2 Total									
	20,000,000.000		Local			21,666.66	0.00	0.00	21,357,000.00
			Base			21,666.66	0.00	0.00	21,357,000.00

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	Units/Original Face								
191216AS9	COCA COLA CO/THE	1.8%	01 Sep 2016	13 Dec 2011			EXCHANGE OFFER (NON CASH)	USD/DTC	
	25,000,000.000	1.000000	Local	99.980000		153,750.00	0.00	0.00	24,995,000.00
			Base	99.980000		153,750.00	0.00	0.00	24,995,000.00
				13 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC	
	-25,000,000.000	1.000000	Local	99.980000		-153,750.00	0.00	0.00	-24,995,000.00
			Base	99.980000		-153,750.00	0.00	0.00	-24,995,000.00
				13 Dec 2011	15 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	25,000,000.000	1.000000	Local	99.980000		153,750.00	0.00	0.00	24,995,000.00
			Base	99.980000		153,750.00	0.00	0.00	24,995,000.00
191216AS9 Total	25,000,000.000		Local			153,750.00	0.00	0.00	24,995,000.00
			Base			153,750.00	0.00	0.00	24,995,000.00
191216AT7	COCA COLA CO/THE	3.3%	01 Sep 2021	13 Dec 2011	15 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	20,000,000.000	1.000000	Local	99.913000		225,500.00	0.00	0.00	19,982,600.00
			Base	99.913000		225,500.00	0.00	0.00	19,982,600.00
20030NBA8	COMCAST CORP	5.15%	01 Mar 2020	02 Dec 2011	06 Dec 2011		MITSUBISHI UFJ SECURITIES (USA), IN	USD/DTC	
	5,000,000.000	1.000000	Local	110.874000		67,951.39	0.00	0.00	5,543,700.00
			Base	110.874000		67,951.39	0.00	0.00	5,543,700.00
209111EH2	CONS EDISON CO OF NY	5.3%	01 Mar 2035	13 Dec 2011	16 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	5,000,000.000	1.000000	Local	114.970000		77,291.67	0.00	0.00	5,748,500.00
			Base	114.970000		77,291.67	0.00	0.00	5,748,500.00
232285AQ9	CUYAHOGA CNTY OH PUBLIC LIBRAR	6.25%	01 Dec 2035	05 Dec 2011	08 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	7,000,000.000	1.000000	Local	107.575000		8,506.94	0.00	0.00	7,530,250.00
	7,000,000.000		Base	107.575000		8,506.94	0.00	0.00	7,530,250.00
25156PAP8	DEUTSCHE TELEKOM INT FIN	3.125%	11 Apr 2016	15 Dec 2011	20 Dec 2011		MITSUBISHI UFJ SECURITIES (USA), IN	USD/DTC	
	5,000,000.000	1.000000	Local	101.190000		29,947.92	0.00	0.00	5,059,500.00
			Base	101.190000		29,947.92	0.00	0.00	5,059,500.00

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Units/Original Face							
25470DAE9	DISCOVERY COMMUNICATIONS	4.375% 15 Jun 2021	05 Dec 2011	08 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
15,000,000.000	1.000000	Local	104.345000	306,250.00	0.00	0.00	15,651,750.00
		Base	104.345000	306,250.00	0.00	0.00	15,651,750.00
313401XW6	FED HM LN PC POOL 170225	8% 01 May 2017	15 Dec 2011	15 Dec 2011	PAYDOWN	USD/BOS	
111.380	1.000000	Local	100.000000	0.00	0.00	0.00	111.38
		Base	100.000000	0.00	0.00	0.00	111.38
31395WMP9	FHR 3002 NC	5% 15 Sep 2031	07 Dec 2011	14 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/FED	
30,880,107.000	1.000000	Local	103.687500	55,755.75	0.00	0.00	32,018,810.95
30,880,107.000		Base	103.687500	55,755.75	0.00	0.00	32,018,810.95
31395X3E3	FEDERAL HOME LN MTG CORP	5.5% 15 May 2032	07 Dec 2011	14 Dec 2011	FTN FINANCIAL	USD/FED	
19,397,000.000	1.000000	Local	104.437500	38,524.60	0.00	0.00	20,257,741.88
19,397,000.000		Base	104.437500	38,524.60	0.00	0.00	20,257,741.88
31396CAZ3	FHR 3057 PD	5.5% 15 Oct 2032	07 Dec 2011	14 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/FED	
24,628,000.000	1.000000	Local	104.468750	48,913.94	0.00	0.00	25,728,563.75
24,628,000.000		Base	104.468750	48,913.94	0.00	0.00	25,728,563.75
34281PLE1	FLORIDA ST GOVTL UTILITY AUTH	6.548% 01 Oct 2040	05 Dec 2011	08 Dec 2011	RBC CAPITAL MARKETS	USD/DTC	
12,000,000.000	1.000000	Local	103.864000	146,238.67	0.00	0.00	12,463,680.00
12,000,000.000		Base	103.864000	146,238.67	0.00	0.00	12,463,680.00
38259PAB8	GOOGLE INC	3.625% 19 May 2021	06 Dec 2011	09 Dec 2011	HSBC SECURITIES INC.	USD/DTC	
5,000,000.000	1.000000	Local	107.760000	10,069.44	0.00	0.00	5,388,000.00
		Base	107.760000	10,069.44	0.00	0.00	5,388,000.00
428236BV4	HEWLETT PACKARD CO	4.65% 09 Dec 2021	07 Dec 2011	12 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
10,000,000.000	1.000000	Local	101.454000	3,875.00	0.00	0.00	10,145,400.00
		Base	101.454000	3,875.00	0.00	0.00	10,145,400.00
459200HA2	IBM CORP	2.9% 01 Nov 2021	06 Dec 2011	09 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
10,000,000.000	1.000000	Local	100.737000	30,611.11	0.00	0.00	10,073,700.00

Sales Report by Report Date

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJBY

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name		Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions		Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
			Base	100.737000		30,611.11	0.00		0.00	10,073,700.00
471060AQ6	JAPAN FIN ORG MUNICIPAL	5%	16 May 2017	06 Dec 2011	09 Dec 2011		BARCLAYS CAPITAL INC.		USD/DTC	
	15,000,000.000	1.000000	Local	116.252000		47,916.67	0.00		0.00	17,437,800.00
			Base	116.252000		47,916.67	0.00		0.00	17,437,800.00
478160AZ7	JOHNSON & JOHNSON	3.55%	15 May 2021	08 Dec 2011	13 Dec 2011		US BANCORP INVESTMENTS INC		USD/DTC	
	5,000,000.000	1.000000	Local	110.035000		13,805.56	0.00		0.00	5,501,750.00
			Base	110.035000		13,805.56	0.00		0.00	5,501,750.00
				09 Dec 2011	14 Dec 2011		DEUTSCHE BANK SECURITIES INC		USD/DTC	
	5,000,000.000	1.000000	Local	110.415000		14,298.61	0.00		0.00	5,520,750.00
			Base	110.415000		14,298.61	0.00		0.00	5,520,750.00
478160AZ7 Total										
	10,000,000.000		Local			28,104.17	0.00		0.00	11,022,500.00
			Base			28,104.17	0.00		0.00	11,022,500.00
502413BB2	L 3 COMMUNICATIONS CORP	3.95%	15 Nov 2016	21 Dec 2011	27 Dec 2011		BARCLAYS CAPITAL INC.		USD/DTC	
	15,000,000.000	1.000000	Local	101.186000		57,604.17	0.00		0.00	15,177,900.00
			Base	101.186000		57,604.17	0.00		0.00	15,177,900.00
537011BB3	LITTLE BLUE VLY MO SWR DIST SW	6.75%	01 Sep 2040	02 Dec 2011	07 Dec 2011		GOLDMAN SACHS + CO		USD/DTC	
	10,000,000.000	1.000000	Local	111.726000		180,000.00	0.00		0.00	11,172,600.00
	10,000,000.000		Base	111.726000		180,000.00	0.00		0.00	11,172,600.00
58013MEF7	MCDONALD S CORP	6.3%	01 Mar 2038	13 Dec 2011	16 Dec 2011		SUSQUEHANNA FINANCIAL GROUP		USD/DTC	
	5,000,000.000	1.000000	Local	137.108000		91,875.00	0.00		0.00	6,855,400.00
			Base	137.108000		91,875.00	0.00		0.00	6,855,400.00
593791EM4	MIAMI UNIV OH	6.772%	01 Sep 2035	02 Dec 2011	07 Dec 2011		BARCLAYS CAPITAL INC.		USD/DTC	
	5,000,000.000	1.000000	Local	121.671000		90,293.33	0.00		0.00	6,083,550.00
	5,000,000.000		Base	121.671000		90,293.33	0.00		0.00	6,083,550.00
594918AL8	MICROSOFT CORP	4%	08 Feb 2021	01 Dec 2011	06 Dec 2011		SG AMERICAS SECURITIES LLC		USD/DTC	

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NJ DIVISION OF INVESTMENT

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
10,000,000.000	1.000000	Local	110.634000	131,111.11	0.00	0.00	11,063,400.00
		Base	110.634000	131,111.11	0.00	0.00	11,063,400.00
607059AT9	MOBIL CORP	8.625% 15 Aug 2021	05 Dec 2011	08 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
10,000,000.000	1.000000	Local	150.808000	270,729.17	0.00	0.00	15,080,800.00
		Base	150.808000	270,729.17	0.00	0.00	15,080,800.00
642866FY8	PROV OF NEW BRUNSWICK	5.2% 21 Feb 2017	08 Dec 2011	13 Dec 2011	BANK OF NEW YORK BARCLAYS LONDON	USD/DTC	
10,000,000.000	1.000000	Local	117.784000	161,777.78	0.00	0.00	11,778,400.00
		Base	117.784000	161,777.78	0.00	0.00	11,778,400.00
655844BE7	NORFOLK SOUTHN CORP	4.837% 01 Oct 2041	13 Dec 2011	16 Dec 2011	mitsubishi ufj securities (usa), in	USD/DTC	
10,000,000.000	1.000000	Local	104.346000	123,612.22	0.00	0.00	10,434,600.00
		Base	104.346000	123,612.22	0.00	0.00	10,434,600.00
669827FT9	NOVA SCOTIA PROVINCE	5.125% 26 Jan 2017	08 Dec 2011	13 Dec 2011	BANK OF NEW YORK BARCLAYS LONDON	USD/DTC	
5,000,000.000	1.000000	Local	117.189000	97,517.36	0.00	0.00	5,859,450.00
		Base	117.189000	97,517.36	0.00	0.00	5,859,450.00
68323AAQ7	ONTARIO (PROVINCE OF)	2.3% 10 May 2016	01 Dec 2011	06 Dec 2011	BONY/TORONTO DOMINION SECURITIES IN	USD/DTC	
25,000,000.000	1.000000	Local	102.398000	41,527.78	0.00	0.00	25,599,500.00
		Base	102.398000	41,527.78	0.00	0.00	25,599,500.00
			13 Dec 2011	16 Dec 2011	RBC CAPITAL MARKETS	USD/DTC	
10,000,000.000	1.000000	Local	103.113000	23,000.00	0.00	0.00	10,311,300.00
		Base	103.113000	23,000.00	0.00	0.00	10,311,300.00
68323AAQ7 Total							
35,000,000.000		Local		64,527.78	0.00	0.00	35,910,800.00
		Base		64,527.78	0.00	0.00	35,910,800.00
694308GE1	PACIFIC GAS & ELECTRIC	6.05% 01 Mar 2034	13 Dec 2011	16 Dec 2011	mitsubishi ufj securities (usa), in	USD/DTC	
5,000,000.000	1.000000	Local	121.233000	88,229.17	0.00	0.00	6,061,650.00
		Base	121.233000	88,229.17	0.00	0.00	6,061,650.00

Sales Report by Report Date

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NJ DIVISION OF INVESTMENT

FUND: NJBY

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
706643BK8	PEND OREILLE CNTY WA PUBLIC UT	7.352%	01 Jan 2040	05 Dec 2011	08 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	7,000,000.000	1.000000	Local	107.288000		224,440.22	0.00	0.00	7,510,160.00
	7,000,000.000		Base	107.288000		224,440.22	0.00	0.00	7,510,160.00
755111BT7	RAYTHEON COMPANY	3.125%	15 Oct 2020	14 Dec 2011	19 Dec 2011		CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC	
	10,000,000.000	1.000000	Local	100.975000		55,555.56	0.00	0.00	10,097,500.00
			Base	100.975000		55,555.56	0.00	0.00	10,097,500.00
767201AJ5	RIO TINTO FIN USA LTD	1.875%	02 Nov 2015	14 Dec 2011	19 Dec 2011		J.P. MORGAN CLEARING CORP.	USD/DTC	
	10,000,000.000	1.000000	Local	101.020000		24,479.17	0.00	0.00	10,102,000.00
			Base	101.020000		24,479.17	0.00	0.00	10,102,000.00
774341AC5	ROCKWELL COLLINS INC	3.1%	15 Nov 2021	14 Dec 2011	19 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	8,000,000.000	1.000000	Local	101.388000		19,288.89	0.00	0.00	8,111,040.00
			Base	101.388000		19,288.89	0.00	0.00	8,111,040.00
778017ML4	ROSEVILLE MI SCH DIST	6.55%	01 May 2031	02 Dec 2011	07 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	1,000,000.000	1.000000	Local	109.770000		6,550.00	0.00	0.00	1,097,700.00
	1,000,000.000		Base	109.770000		6,550.00	0.00	0.00	1,097,700.00
842400FQ1	SOUTHERN CAL EDISON	4.5%	01 Sep 2040	09 Dec 2011	14 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	10,000,000.000	1.000000	Local	106.814000		128,750.00	0.00	0.00	10,681,400.00
			Base	106.814000		128,750.00	0.00	0.00	10,681,400.00
842400FR9	SOUTHERN CAL EDISON	3.875%	01 Jun 2021	08 Dec 2011	13 Dec 2011		MITSUBISHI UFJ SECURITIES (USA), IN	USD/DTC	
	10,000,000.000	1.000000	Local	109.481000		12,916.67	0.00	0.00	10,948,100.00
			Base	109.481000		12,916.67	0.00	0.00	10,948,100.00
867686NP8	SUNRISE FL UTILITY SYS REVENUE	5.913%	01 Oct 2035	02 Dec 2011	07 Dec 2011		BB& T CAPITAL MARKETS	USD/DTC	
	1,000,000.000	1.000000	Local	106.200000		10,840.50	0.00	0.00	1,062,000.00
	1,000,000.000		Base	106.200000		10,840.50	0.00	0.00	1,062,000.00
88579EAC9	3M COMPANY	5.7%	15 Mar 2037	06 Dec 2011	09 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	5,000,000.000	1.000000	Local	133.179000		66,500.00	0.00	0.00	6,658,950.00

Sales Report by Report Date

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJBY

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face								
	Base		133.179000		66,500.00	0.00	0.00	6,658,950.00
88732JBA5	TIME WARNER CABLE INC	4% 01 Sep 2021	05 Dec 2011	08 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
5,000,000.000	1.000000	Local	100.581000		47,777.78	0.00	0.00	5,029,050.00
	Base		100.581000		47,777.78	0.00	0.00	5,029,050.00
904764AM9	UNILEVER CAPITAL CORP	4.25% 10 Feb 2021	05 Dec 2011	08 Dec 2011		BB& T CAPITAL MARKETS	USD/DTC	
8,000,000.000	1.000000	Local	113.123000		111,444.44	0.00	0.00	9,049,840.00
	Base		113.123000		111,444.44	0.00	0.00	9,049,840.00
907818DG0	UNION PACIFIC CORP	4% 01 Feb 2021	05 Dec 2011	08 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
7,000,000.000	1.000000	Local	105.614000		98,777.78	0.00	0.00	7,392,980.00
	Base		105.614000		98,777.78	0.00	0.00	7,392,980.00
92343VAP9	VERIZON COMMUNICATIONS	6.9% 15 Apr 2038	01 Dec 2011	06 Dec 2011		BARCLAYS CAPITAL INC.	USD/DTC	
20,000,000.000	1.000000	Local	125.841000		195,500.00	0.00	0.00	25,168,200.00
	Base		125.841000		195,500.00	0.00	0.00	25,168,200.00
			06 Dec 2011	09 Dec 2011		RBS SECURITIES INC.	USD/DTC	
7,000,000.000	1.000000	Local	129.143000		72,450.00	0.00	0.00	9,040,010.00
	Base		129.143000		72,450.00	0.00	0.00	9,040,010.00
92343VAP9 Total								
27,000,000.000		Local			267,950.00	0.00	0.00	34,208,210.00
		Base			267,950.00	0.00	0.00	34,208,210.00
931142DD2	WAL MART STORES INC	4.25% 15 Apr 2021	01 Dec 2011	07 Dec 2011	1	JEFFERIES+ COMPANY INC	USD/DTC	
5,000,000.000	1.000000	Local	111.705000		30,104.17	0.00	0.00	5,585,250.00
	Base		111.705000		30,104.17	0.00	0.00	5,585,250.00
			12 Dec 2011	15 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
5,000,000.000	1.000000	Local	113.495000		35,416.67	0.00	0.00	5,674,750.00
	Base		113.495000		35,416.67	0.00	0.00	5,674,750.00
931142DD2 Total								
10,000,000.000		Local			65,520.84	0.00	0.00	11,260,000.00

Sales Report by Report Date

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJBYP

View Date: January 13, 2012



STATE STREET

December 1, 2011 to December 31, 2011

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	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face								
	Base				65,520.84	0.00	0.00	11,260,000.00	
944488QL2	WAYNE CNTY MI		9.25%	01 Dec 2025	09 Dec 2011	14 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	
	10,000,000.000	1.000000	Local		110.000000	33,402.78	0.00	0.00	11,000,000.00
	10,000,000.000		Base		110.000000	33,402.78	0.00	0.00	11,000,000.00
US DOLLAR Total									
	555,973,770.560		Local			4,385,220.92	0.00	0.00	602,245,020.14
	163,160,107.000		Base			4,385,220.92	0.00	0.00	602,245,020.14
FIXED INCOME Total									
	555,973,770.560								
	163,160,107.000		Base			4,385,220.92	0.00	0.00	602,245,020.14

SALES Total									
	555,973,770.560								
	163,160,107.000		Base			4,385,220.92	0.00	0.00	602,245,020.14

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	1.000%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/OTH	
	886.140	1.000000	Local	100.000000	0.00	0.00	0.00	886.14
			Base	100.000000	0.00	0.00	0.00	886.14
85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	300,706.940	1.000000	Local	100.000000	0.00	0.00	0.00	300,706.94
			Base	100.000000	0.00	0.00	0.00	300,706.94
85749P9B9	STATE STR INSTL LIQUID RESVS	0.168%	31 Dec 2009	06 Dec 2011	06 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	334,753.130	1.000000	Local	100.000000	0.00	0.00	0.00	334,753.13
			Base	100.000000	0.00	0.00	0.00	334,753.13
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164%	31 Dec 2009	13 Dec 2011	13 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	212,482.500	1.000000	Local	100.000000	0.00	0.00	0.00	212,482.50
			Base	100.000000	0.00	0.00	0.00	212,482.50
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164%	31 Dec 2009	14 Dec 2011	14 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	294,956.980	1.000000	Local	100.000000	0.00	0.00	0.00	294,956.98
			Base	100.000000	0.00	0.00	0.00	294,956.98
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159%	31 Dec 2009	15 Dec 2011	15 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	1,336,888.950	1.000000	Local	100.000000	0.00	0.00	0.00	1,336,888.95
			Base	100.000000	0.00	0.00	0.00	1,336,888.95
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142%	31 Dec 2009	16 Dec 2011	16 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	709,831.250	1.000000	Local	100.000000	0.00	0.00	0.00	709,831.25

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COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name		Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions		Taxes/Fees/Other	Net Cost
	Units/Original Face									
			Base	100.000000		0.00	0.00		0.00	709,831.25
85749P9B9	STATE STR INSTL LIQUID RESVS	0.120%	31 Dec 2009	22 Dec 2011	22 Dec 2011		STATE STREET BANK AND TRUST		USD/CSW	
	408,514.380	1.000000	Local	100.000000		0.00	0.00		0.00	408,514.38
			Base	100.000000		0.00	0.00		0.00	408,514.38
85749P9B9	STATE STR INSTL LIQUID RESVS	0.151%	31 Dec 2009	29 Dec 2011	29 Dec 2011		STATE STREET BANK AND TRUST		USD/CSW	
	205,237.840	1.000000	Local	100.000000		0.00	0.00		0.00	205,237.84
			Base	100.000000		0.00	0.00		0.00	205,237.84
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150%	31 Dec 2009	30 Dec 2011	30 Dec 2011		STATE STREET BANK AND TRUST		USD/CSW	
	1,246,535.460	1.000000	Local	100.000000		0.00	0.00		0.00	1,246,535.46
			Base	100.000000		0.00	0.00		0.00	1,246,535.46
85749P9B9 Total										
	5,050,793.570		Local			0.00	0.00		0.00	5,050,793.57
			Base			0.00	0.00		0.00	5,050,793.57
US DOLLAR Total										
	5,050,793.570		Local			0.00	0.00		0.00	5,050,793.57
			Base			0.00	0.00		0.00	5,050,793.57
CASH EQUIVALENTS Total										
	5,050,793.570									
			Base			0.00	0.00		0.00	5,050,793.57

FIXED INCOME

US DOLLAR

28264QR63	EKSPORTFINANS A/S	3%	17 Nov 2014	20 Dec 2011	23 Dec 2011		MORGAN STANLEY CO INCORPORATED		USD/DTC	
	475,000.000	1.000000	Local	88.750000		1,425.00	0.00		0.00	421,562.50
			Base	88.750000		1,425.00	0.00		0.00	421,562.50
				21 Dec 2011	27 Dec 2011		MORGAN STANLEY CO INCORPORATED		USD/DTC	

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COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

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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		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	125,000.000	1.000000	Local	89.000000		416.67	0.00	0.00	111,250.00
			Base	89.000000		416.67	0.00	0.00	111,250.00
28264QR63 Total									
	600,000.000		Local			1,841.67	0.00	0.00	532,812.50
			Base			1,841.67	0.00	0.00	532,812.50
29264FAG1	ENDO PHARMACEUT HLDGS IN	7%	15 Jul 2019	30 Nov 2011	01 Dec 2011	1	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,543,000.000	1.000000	Local	101.413056		51,604.78	0.00	0.00	1,564,803.46
			Base	101.413056		51,604.78	0.00	0.00	1,564,803.46
345397VU4	FORD MOTOR CREDIT CO LLC	5.875%	02 Aug 2021	05 Dec 2011	08 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	535,000.000	1.000000	Local	101.834000		11,088.25	0.00	0.00	544,811.90
			Base	101.834000		11,088.25	0.00	0.00	544,811.90
44049HAA1	HORIZON LINES LLC	11%	15 Oct 2016	16 Dec 2011	21 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	890,000.000	1.000000	Local	97.000000		20,667.78	0.00	0.00	863,300.00
			Base	97.000000		20,667.78	0.00	0.00	863,300.00
67021BAE9	NII CAPITAL CORP	7.625%	01 Apr 2021	05 Dec 2011	08 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	45,000.000	1.000000	Local	100.000000		638.59	0.00	0.00	45,000.00
			Base	100.000000		638.59	0.00	0.00	45,000.00
				05 Dec 2011	08 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	865,000.000	1.000000	Local	98.500000		12,275.19	0.00	0.00	852,025.00
			Base	98.500000		12,275.19	0.00	0.00	852,025.00
67021BAE9 Total									
	910,000.000		Local			12,913.78	0.00	0.00	897,025.00
			Base			12,913.78	0.00	0.00	897,025.00
69480UAC1	PACIFIC RUBIALES ENERGY	7.25%	12 Dec 2021	05 Dec 2011	12 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	575,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	575,000.00
			Base	100.000000		0.00	0.00	0.00	575,000.00
72147KAB4	PLIGRIM S PRIDE CORP	7.875%	15 Dec 2018	15 Dec 2011			EXCHANGE OFFER (NON CASH)	USD/DTC	

Purchase Report by Report Date

COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
	410,000.000	1.000000	Local	92.322780	0.00	0.00	0.00	378,523.40
			Base	92.322780	0.00	0.00	0.00	378,523.40
				15 Dec 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
	-410,000.000	1.000000	Local	92.322780	0.00	0.00	0.00	-378,523.40
			Base	92.322780	0.00	0.00	0.00	-378,523.40
72147KAB4 Total								
	0.000		Local		0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00
867363AN3	SUNGARD DATA SYSTEMS INC	10.625%	15 May 201	20 Dec 2011	23 Dec 2011	RIDGE CLEARING & OUTSOURCING SOLUTI	USD/DTC	
	275,000.000	1.000000	Local	106.625000	6,655.38	0.00	0.00	293,218.75
			Base	106.625000	6,655.38	0.00	0.00	293,218.75
87952VAF3	TELESAT CANADA/TELESAT L	12.5%	01 Nov 2017	23 Dec 2011	29 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
	220,000.000	1.000000	Local	111.500000	4,430.56	0.00	0.00	245,300.00
			Base	111.500000	4,430.56	0.00	0.00	245,300.00
US DOLLAR Total								
	5,548,000.000		Local		109,202.20	0.00	0.00	5,516,271.61
			Base		109,202.20	0.00	0.00	5,516,271.61
FIXED INCOME Total								
	5,548,000.000							
			Base		109,202.20	0.00	0.00	5,516,271.61
PURCHASE Total								
	10,598,793.570							
			Base		109,202.20	0.00	0.00	10,567,065.18

Sales Report by Report Date

COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.096%	31 Dec 2009	02 Dec 2011	02 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	1,120,856.600	1.000000	Local	100.000000	0.00	0.00	0.00	1,120,856.60
			Base	100.000000	0.00	0.00	0.00	1,120,856.60
			31 Dec 2009	05 Dec 2011	05 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	626,986.110	1.000000	Local	100.000000	0.00	0.00	0.00	626,986.11
			Base	100.000000	0.00	0.00	0.00	626,986.11
			31 Dec 2009	08 Dec 2011	08 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	713,874.570	1.000000	Local	100.000000	0.00	0.00	0.00	713,874.57
			Base	100.000000	0.00	0.00	0.00	713,874.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.148%	31 Dec 2009	12 Dec 2011	12 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	321,072.810	1.000000	Local	100.000000	0.00	0.00	0.00	321,072.81
			Base	100.000000	0.00	0.00	0.00	321,072.81
			31 Dec 2009	21 Dec 2011	21 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	183,467.780	1.000000	Local	100.000000	0.00	0.00	0.00	183,467.78
			Base	100.000000	0.00	0.00	0.00	183,467.78
			31 Dec 2009	23 Dec 2011	23 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	722,861.630	1.000000	Local	100.000000	0.00	0.00	0.00	722,861.63
			Base	100.000000	0.00	0.00	0.00	722,861.63
			31 Dec 2009	27 Dec 2011	27 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	111,666.670	1.000000	Local	100.000000	0.00	0.00	0.00	111,666.67

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CLIENT MANAGED

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STATE STREET

Base Currency: USD - US DOLLAR

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

	Base	100.000000		0.00	0.00	0.00	111,666.67
85749P9B9 Total							
3,800,786.170	Local			0.00	0.00	0.00	3,800,786.17
	Base			0.00	0.00	0.00	3,800,786.17

US DOLLAR Total							
3,800,786.170	Local			0.00	0.00	0.00	3,800,786.17
	Base			0.00	0.00	0.00	3,800,786.17

CASH EQUIVALENTS Total

3,800,786.170	Base			0.00	0.00	0.00	3,800,786.17
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FIXED INCOME

US DOLLAR

03073TAC6	AMERIGROUP CORP	7.5%	15 Nov 2019	13 Dec 2011	16 Dec 2011	GOLDMAN SACHS + CO	USD/DTC
685,000.000	1.000000	Local	103.000000	4,281.25	0.00	0.00	705,550.00
		Base	103.000000	4,281.25	0.00	0.00	705,550.00
153527AG1	CENTRAL GARDEN & PET CO	8.25%	01 Mar 2018	09 Dec 2011	14 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC
295,000.000	1.000000	Local	97.625000	6,963.23	0.00	0.00	287,993.75
		Base	97.625000	6,963.23	0.00	0.00	287,993.75
161175AG9	CHARTER COMM OPT LLC/CAP	10.875%	15 Sep 201	13 Dec 2011	29 Dec 2011	16 TENDER OFFER	USD/DTC
500,000.000	1.000000	Local	104.875000	15,708.33	0.00	0.00	524,375.00
		Base	104.875000	15,708.33	0.00	0.00	524,375.00
29264FAF3	ENDO PHARMACEUT HLDGS IN	7%	15 Jul 2019	30 Nov 2011	01 Dec 2011	1 EXCHANGE OFFER (NON CASH)	USD/DTC
1,543,000.000	1.000000	Local	101.413056	51,604.78	0.00	0.00	1,564,803.46
		Base	101.413056	51,604.78	0.00	0.00	1,564,803.46
345397VP5	FORD MOTOR CREDIT CO LLC	6.625%	15 Aug 2017	07 Dec 2011	12 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC
230,000.000	1.000000	Local	108.250000	4,952.19	0.00	0.00	248,975.00

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COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	108.250000		4,952.19	0.00	0.00	248,975.00
45661TAM3	INERGY LP/INERGY FIN	7%	01 Oct 2018	08 Dec 2011	13 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	205,000.000	1.000000	Local	102.250000		2,870.00	0.00	0.00	209,612.50
			Base	102.250000		2,870.00	0.00	0.00	209,612.50
485188AH9	KANSAS CITY SOUTHERN RY	13%	15 Dec 2013	15 Dec 2011	15 Dec 2011		CALLED BONDS	USD/DTC	
	520,000.000	1.000000	Local	113.000000		0.00	0.00	0.00	587,600.00
			Base	113.000000		0.00	0.00	0.00	587,600.00
628530AL1	MYLAN INC	7.875%	15 Jul 2020	06 Dec 2011	06 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	300,000.000	1.000000	Local	108.500000		9,253.13	0.00	0.00	325,500.00
			Base	108.500000		9,253.13	0.00	0.00	325,500.00
67021BAD1	NII CAPITAL CORP	10%	15 Aug 2016	16 Dec 2011	21 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	600,000.000	1.000000	Local	113.250000		21,000.00	0.00	0.00	679,500.00
			Base	113.250000		21,000.00	0.00	0.00	679,500.00
72147KAA6	PILGRIM S PRIDE CORP	7.875%	15 Dec 2018	15 Dec 2011			EXCHANGE OFFER (NON CASH)	USD/DTC	
	410,000.000	1.000000	Local	92.322780		0.00	0.00	0.00	378,523.40
			Base	92.322780		0.00	0.00	0.00	378,523.40
				15 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC	
	-410,000.000	1.000000	Local	92.322780		0.00	0.00	0.00	-378,523.40
			Base	92.322780		0.00	0.00	0.00	-378,523.40
				08 Dec 2011	13 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	200,000.000	1.000000	Local	96.000000		7,787.50	0.00	0.00	192,000.00
			Base	96.000000		7,787.50	0.00	0.00	192,000.00
				08 Dec 2011	13 Dec 2011		PERSHING LLC	USD/DTC	
	210,000.000	1.000000	Local	95.500000		8,176.88	0.00	0.00	200,550.00
			Base	95.500000		8,176.88	0.00	0.00	200,550.00
72147KAA6 Total	410,000.000		Local			15,964.38	0.00	0.00	392,550.00

Sales Report by Report Date

COMMON B MID GRADE LOGAN
CLIENT MANAGED

FUND: NJDF

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
	Base			15,964.38	0.00	0.00	392,550.00
72147KAB4	PLIGRIM S PRIDE CORP	7.875% 15 Dec 2018	08 Dec 2011		PERSHING LLC	USD/DTC	
210,000.000	1.000000	Local	95.500000	8,176.88	0.00	0.00	200,550.00
	Base		95.500000	8,176.88	0.00	0.00	200,550.00
		08 Dec 2011 CANCEL			PERSHING LLC	USD/DTC	
-210,000.000	1.000000	Local	95.500000	-8,176.88	0.00	0.00	-200,550.00
	Base		95.500000	-8,176.88	0.00	0.00	-200,550.00
		08 Dec 2011			WELLS FARGO SECURITIES LLC	USD/DTC	
200,000.000	1.000000	Local	96.000000	7,787.50	0.00	0.00	192,000.00
	Base		96.000000	7,787.50	0.00	0.00	192,000.00
		08 Dec 2011 CANCEL			WELLS FARGO SECURITIES LLC	USD/DTC	
-200,000.000	1.000000	Local	96.000000	-7,787.50	0.00	0.00	-192,000.00
	Base		96.000000	-7,787.50	0.00	0.00	-192,000.00
72147KAB4 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
81180WAB7	SEAGATE HDD CAYMAN	7.75% 15 Dec 2018	23 Dec 2011 29 Dec 2011		PERSHING LLC	USD/DTC	
425,000.000	1.000000	Local	106.750000	1,280.90	0.00	0.00	453,687.50
	Base		106.750000	1,280.90	0.00	0.00	453,687.50
828732AA5	SIMMONS FOODS INC	10.5% 01 Nov 2017	29 Dec 2011 OPEN		WELLS FARGO SECURITIES LLC	USD/DTC	
1,175,000.000	1.000000	Local	82.000000	21,247.92	0.00	0.00	963,500.00
	Base		82.000000	21,247.92	0.00	0.00	963,500.00
90320TAA8	UPCB FINANCE LTD	7.25% 15 Nov 2021	05 Dec 2011 08 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
400,000.000	1.000000	Local	100.500000	1,772.22	0.00	0.00	402,000.00
	Base		100.500000	1,772.22	0.00	0.00	402,000.00
98212BAB9	WPX ENERGY INC	6% 15 Jan 2022	05 Dec 2011 08 Dec 2011		BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
405,000.000	1.000000	Local	100.250000	1,620.00	0.00	0.00	406,012.50

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	Price		Interest	Commissions		Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
		Base	100.250000		1,620.00	0.00		0.00	406,012.50
US DOLLAR Total									
	7,693,000.000	Local			158,518.33	0.00		0.00	7,751,659.71
		Base			158,518.33	0.00		0.00	7,751,659.71
FIXED INCOME Total									
	7,693,000.000								
		Base			158,518.33	0.00		0.00	7,751,659.71

SALES Total									
	11,493,786.170								
		Base			158,518.33	0.00		0.00	11,552,445.88

Purchase Report by Report Date

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD
CLIENT MANAGED

FUND: NJDG

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR

281023AN1	EDISON MISSION ENERGY	7.5%	15 Jun 2013	22 Dec 2011	OPEN	6	GOLDMAN SACHS + CO	USD/DTC	
	1,000,000.000	1.000000	Local	97.000000		2,708.33	0.00	0.00	970,000.00
			Base	97.000000		2,708.33	0.00	0.00	970,000.00
46284PAH7	IRON MOUNTAIN INC	8.75%	15 Jul 2018	15 Dec 2011	20 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	1,000,000.000	1.000000	Local	104.500000		37,673.61	0.00	0.00	1,045,000.00
			Base	104.500000		37,673.61	0.00	0.00	1,045,000.00
827048AM1	SILGAN HOLDINGS INC	7.25%	15 Aug 2016	02 Dec 2011	07 Dec 2011		STIFEL NICOLAUS + CO INC	USD/DTC	
	330,000.000	1.000000	Local	106.750000		7,443.33	0.00	0.00	352,275.00
			Base	106.750000		7,443.33	0.00	0.00	352,275.00
US DOLLAR Total									
	2,330,000.000		Local			47,825.27	0.00	0.00	2,367,275.00
			Base			47,825.27	0.00	0.00	2,367,275.00
FIXED INCOME Total									
	2,330,000.000								
			Base			47,825.27	0.00	0.00	2,367,275.00
PURCHASE Total									
	2,330,000.000								
			Base			47,825.27	0.00	0.00	2,367,275.00

Sales Report by Report Date

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COMMON B HIGH YIELD
CLIENT MANAGED

FUND: NJDG

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STATE STREET

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR

125577BA3	CIT GROUP INC		5.25%	01 Apr 2014	06 Dec 2011	09 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC		
	1,000,000.000	1.000000	Local		99.500000		9,916.67	0.00	0.00	995,000.00
			Base		99.500000		9,916.67	0.00	0.00	995,000.00
					06 Dec 2011	09 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	Local		99.250000		9,916.67	0.00	0.00	992,500.00
			Base		99.250000		9,916.67	0.00	0.00	992,500.00
					07 Dec 2011	12 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	1,000,000.000	1.000000	Local		99.500000		10,354.17	0.00	0.00	995,000.00
			Base		99.500000		10,354.17	0.00	0.00	995,000.00
	125577BA3 Total									
	3,000,000.000		Local				30,187.51	0.00	0.00	2,982,500.00
			Base				30,187.51	0.00	0.00	2,982,500.00
144577AC7	CARRIZO OIL & GAS INC		8.625%	15 Oct 2018	15 Dec 2011	20 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
1,000,000.000	1.000000	Local			99.500000		15,572.92	0.00	0.00	995,000.00
		Base			99.500000		15,572.92	0.00	0.00	995,000.00
147446AP3	CASE NEW HOLLAND INC		7.75%	01 Sep 2013	08 Dec 2011	13 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC		
1,000,000.000	1.000000	Local			106.000000		21,958.33	0.00	0.00	1,060,000.00
		Base			106.000000		21,958.33	0.00	0.00	1,060,000.00
165258AA2	CHESAPEAKE OIL OP FIN		6.625%	15 Nov 2019	22 Dec 2011	28 Dec 2011	CIBC BANKAND TRUST COMPANY	USD/DTC		
1,000,000.000	1.000000	Local			103.750000		11,041.67	0.00	0.00	1,037,500.00
		Base			103.750000		11,041.67	0.00	0.00	1,037,500.00
459745FG5	INTL LEASE FINANCE CORP		5.875%	01 May 2013	06 Dec 2011	09 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC		
1,000,000.000	1.000000	Local			98.250000		6,201.39	0.00	0.00	982,500.00
		Base			98.250000		6,201.39	0.00	0.00	982,500.00

Sales Report by Report Date

COMMON B HIGH YIELD
CLIENT MANAGED

FUND: NJDG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
502413AU1	L 3 COMMUNICATIONS CORP	6.375% 15 Oct 2015	22 Dec 2011	22 Dec 2011	CALLED BONDS	USD/DTC	
514,000.000	1.000000	Local	102.125000	6,098.39	0.00	0.00	524,922.50
		Base	102.125000	6,098.39	0.00	0.00	524,922.50
59018YJ36	MERRILL LYNCH & CO	6.05% 15 Aug 2012	07 Dec 2011	12 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
2,000,000.000	1.000000	Local	100.840000	39,325.00	0.00	0.00	2,016,800.00
		Base	100.840000	39,325.00	0.00	0.00	2,016,800.00
			15 Dec 2011	20 Dec 2011	STIFEL NICHOLAUS	USD/DTC	
1,000,000.000	1.000000	Local	101.000000	21,006.94	0.00	0.00	1,010,000.00
		Base	101.000000	21,006.94	0.00	0.00	1,010,000.00
59018YJ36 Total							
3,000,000.000		Local		60,331.94	0.00	0.00	3,026,800.00
		Base		60,331.94	0.00	0.00	3,026,800.00
67090FAD8	NUVEEN INVESTMENTS INC	10.5% 15 Nov 2015	06 Dec 2011	09 Dec 2011	KEYBANC CAPITAL MARKETS INC	USD/DTC	
500,000.000	1.000000	Local	97.250000	3,500.00	0.00	0.00	486,250.00
		Base	97.250000	3,500.00	0.00	0.00	486,250.00
704549AJ3	PEABODY ENERGY CORP	6% 15 Nov 2018	07 Dec 2011	12 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
250,000.000	1.000000	Local	101.250000	1,125.00	0.00	0.00	253,125.00
		Base	101.250000	1,125.00	0.00	0.00	253,125.00
726505AC4	PLAINS EXPLORATION & PRO	7% 15 Mar 2017	01 Dec 2011	16 Dec 2011	15 TENDER OFFER	USD/DTC	
2,000,000.000	1.000000	Local	103.500000	35,388.88	0.00	0.00	2,070,000.00
		Base	103.500000	35,388.88	0.00	0.00	2,070,000.00
74959HAA6	REYNOLDS GRP ISS/REYNOLD	7.875% 15 Aug 2019	06 Dec 2011	09 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
1,000,000.000	1.000000	Local	103.500000	26,250.00	0.00	0.00	1,035,000.00
		Base	103.500000	26,250.00	0.00	0.00	1,035,000.00
81211KAQ3	SEALED AIR CORP	8.125% 15 Sep 2019	21 Dec 2011	27 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
1,000,000.000	1.000000	Local	109.500000	18,958.33	0.00	0.00	1,095,000.00
		Base	109.500000	18,958.33	0.00	0.00	1,095,000.00

Sales Report by Report Date

COMMON B HIGH YIELD
CLIENT MANAGED

FUND: NJDG

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
98212BAA1	WPX ENERGY INC	5.25%	15 Jan 2017	05 Dec 2011	08 Dec 2011	CIBC BANKAND TRUST COMPANY	USD/DTC
1,000,000.000	1.000000	Local	100.000000	3,500.00	0.00	0.00	1,000,000.00
		Base	100.000000	3,500.00	0.00	0.00	1,000,000.00
US DOLLAR Total							
16,264,000.000		Local		240,114.36	0.00	0.00	16,548,597.50
		Base		240,114.36	0.00	0.00	16,548,597.50
FIXED INCOME Total							
16,264,000.000							
		Base		240,114.36	0.00	0.00	16,548,597.50
SALES Total							
16,264,000.000							
		Base		240,114.36	0.00	0.00	16,548,597.50

Sales Report by Report Date

COMMON B US TREASURIES
CLIENT MANAGED

FUND: NJDM

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

FIXED INCOME

US DOLLAR

912810EQ7	US TREASURY N/B	6.25%	15 Aug 2023	16 Dec 2011	19 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/FED	
	10,000,000.000	1.000000	Local	143.749600	213,994.57	0.00	0.00	14,374,960.00
			Base	143.749600	213,994.57	0.00	0.00	14,374,960.00
				16 Dec 2011	19 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/FED	
	50,000,000.000	1.000000	Local	143.703125	1,069,972.83	0.00	0.00	71,851,562.50
			Base	143.703125	1,069,972.83	0.00	0.00	71,851,562.50
				30 Dec 2011	OPEN	DEUTSCHE BANK SECURITIES INC	USD/FED	
	40,000,000.000	1.000000	Local	143.031250	957,880.43	0.00	0.00	57,212,500.00
			Base	143.031250	957,880.43	0.00	0.00	57,212,500.00
912810EQ7 Total								
	100,000,000.000		Local		2,241,847.83	0.00	0.00	143,439,022.50
			Base		2,241,847.83	0.00	0.00	143,439,022.50

912810PX0	US TREASURY N/B	4.5%	15 May 2038	07 Dec 2011	12 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/FED	
	25,000,000.000	1.000000	Local	128.187100	83,447.80	0.00	0.00	32,046,775.00
			Base	128.187100	83,447.80	0.00	0.00	32,046,775.00

912810QA9	US TREASURY N/B	3.5%	15 Feb 2039	15 Dec 2011	19 Dec 2011	GOLDMAN SACHS + CO	USD/FED	
	25,000,000.000	1.000000	Local	111.831631	299,592.39	0.00	0.00	27,957,907.81
			Base	111.831631	299,592.39	0.00	0.00	27,957,907.81
				15 Dec 2011	19 Dec 2011	GOLDMAN SACHS + CO	USD/FED	
	50,000,000.000	1.000000	Local	111.832031	599,184.78	0.00	0.00	55,916,015.63
			Base	111.832031	599,184.78	0.00	0.00	55,916,015.63
				15 Dec 2011	19 Dec 2011	GOLDMAN SACHS + CO	USD/FED	
	50,000,000.000	1.000000	Local	111.843750	599,184.78	0.00	0.00	55,921,875.00
			Base	111.843750	599,184.78	0.00	0.00	55,921,875.00

912810QA9 Total

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	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face								
	125,000,000.000	Local			1,497,961.95	0.00	0.00		139,795,798.44
		Base			1,497,961.95	0.00	0.00		139,795,798.44
US DOLLAR Total									
	250,000,000.000	Local			3,823,257.58	0.00	0.00		315,281,595.94
		Base			3,823,257.58	0.00	0.00		315,281,595.94
FIXED INCOME Total									
	250,000,000.000								
		Base			3,823,257.58	0.00	0.00		315,281,595.94
-----SALES Total									
	250,000,000.000								
		Base			3,823,257.58	0.00	0.00		315,281,595.94

Purchase Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	863,668.000	1.000000	Local	100.000000	0.00	0.00	0.00	863,668.00
			Base	100.000000	0.00	0.00	0.00	863,668.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164%	31 Dec 2009	14 Dec 2011	14 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	164,975.940	1.000000	Local	100.000000	0.00	0.00	0.00	164,975.94
			Base	100.000000	0.00	0.00	0.00	164,975.94
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142%	31 Dec 2009	16 Dec 2011	16 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	681,363.290	1.000000	Local	100.000000	0.00	0.00	0.00	681,363.29
			Base	100.000000	0.00	0.00	0.00	681,363.29
85749P9B9	STATE STR INSTL LIQUID RESVS	0.138%	31 Dec 2009	21 Dec 2011	21 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	589,587.500	1.000000	Local	100.000000	0.00	0.00	0.00	589,587.50
			Base	100.000000	0.00	0.00	0.00	589,587.50
85749P9B9	STATE STR INSTL LIQUID RESVS	0.120%	31 Dec 2009	22 Dec 2011	22 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	370,075.010	1.000000	Local	100.000000	0.00	0.00	0.00	370,075.01
			Base	100.000000	0.00	0.00	0.00	370,075.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150%	31 Dec 2009	27 Dec 2011	27 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	308,791.680	1.000000	Local	100.000000	0.00	0.00	0.00	308,791.68
			Base	100.000000	0.00	0.00	0.00	308,791.68
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150%	31 Dec 2009	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	439,182.780	1.000000	Local	100.000000	0.00	0.00	0.00	439,182.78

Purchase Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate				Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
85749P9B9 Total			Base	100.000000		0.00	0.00	0.00	439,182.78
	3,417,644.200		Local			0.00	0.00	0.00	3,417,644.20
			Base			0.00	0.00	0.00	3,417,644.20
US DOLLAR Total									
	3,417,644.200		Local			0.00	0.00	0.00	3,417,644.20
			Base			0.00	0.00	0.00	3,417,644.20
CASH EQUIVALENTS Total									
	3,417,644.200								
			Base			0.00	0.00	0.00	3,417,644.20
EQUITY									
US DOLLAR									
44044K309	HORIZON LINES INC CL A	COMMON STOCK USD.01	08 Dec 2011	08 Dec 2011		REVERSE SPLIT NON CASH		USD/DTC	
	5,454.547	1.000000	Local			0.00	0.00	0.00	905.58
			Base			0.00	0.00	0.00	905.58
US DOLLAR Total									
	5,454.547		Local			0.00	0.00	0.00	905.58
			Base			0.00	0.00	0.00	905.58
EQUITY Total									
	5,454.547								
			Base			0.00	0.00	0.00	905.58
FIXED INCOME									
US DOLLAR									
06423KAA9	BANK ONE CAPITAL III	8.75% 01 Sep 2030		12 Dec 2011	15 Dec 2011		STERNE AGEE & LEACH INC.	USD/DTC	
	200,000.000	1.000000	Local	128.350000		5,055.56	0.00	0.00	256,700.00
			Base	128.350000		5,055.56	0.00	0.00	256,700.00

Purchase Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
226566AM9	CRICKET COMMUNICATIONS I	7.75%	15 Oct 2020	08 Dec 2011	13 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
	255,000.000	1.000000	Local	81.750000	3,183.96	0.00	0.00	208,462.50
			Base	81.750000	3,183.96	0.00	0.00	208,462.50
28264QR63	EKSPORTFINANS A/S	3%	17 Nov 2014	20 Dec 2011	23 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	250,000.000	1.000000	Local	88.750000	750.00	0.00	0.00	221,875.00
			Base	88.750000	750.00	0.00	0.00	221,875.00
				21 Dec 2011	27 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	100,000.000	1.000000	Local	89.000000	333.33	0.00	0.00	89,000.00
			Base	89.000000	333.33	0.00	0.00	89,000.00
28264QR63 Total								
	350,000.000		Local		1,083.33	0.00	0.00	310,875.00
			Base		1,083.33	0.00	0.00	310,875.00
28264QV27	EKSPORTFINANS ASA	2.375%	25 May 2016	22 Dec 2011	28 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	
	175,000.000	1.000000	Local	82.250000	380.99	0.00	0.00	143,937.50
			Base	82.250000	380.99	0.00	0.00	143,937.50
345397VU4	FORD MOTOR CREDIT CO LLC	5.875%	02 Aug 2021	05 Dec 2011	08 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	275,000.000	1.000000	Local	101.834000	5,699.57	0.00	0.00	280,043.50
			Base	101.834000	5,699.57	0.00	0.00	280,043.50
36155WAF3	GCI INC	8.625%	15 Nov 2019	01 Dec 2011	06 Dec 2011	PERSHING LLC	USD/DTC	
	315,000.000	1.000000	Local	104.500000	1,584.84	0.00	0.00	329,175.00
			Base	104.500000	1,584.84	0.00	0.00	329,175.00
554273AC6	MACDERMID INC	9.5%	15 Apr 2017	12 Dec 2011	15 Dec 2011	SOUTHWESTSECURITIES, INC.	USD/DTC	
	275,000.000	1.000000	Local	98.000000	4,354.17	0.00	0.00	269,500.00
			Base	98.000000	4,354.17	0.00	0.00	269,500.00
62941YAA5	NPC INTL/OPER CO A&B INC	10.5%	15 Jan 2020	08 Dec 2011	28 Dec 2011	GOLDMAN SACHS + CO	USD/DTC	
	325,000.000	1.000000	Local	100.000000	0.00	0.00	0.00	325,000.00
			Base	100.000000	0.00	0.00	0.00	325,000.00

Purchase Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
67021BAE9	NII CAPITAL CORP	7.625%	01 Apr 2021	05 Dec 2011	08 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	25,000.000	1.000000	Local	100.000000	354.77	0.00	0.00	25,000.00
			Base	100.000000	354.77	0.00	0.00	25,000.00
				05 Dec 2011	08 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	360,000.000	1.000000	Local	98.500000	5,108.75	0.00	0.00	354,600.00
			Base	98.500000	5,108.75	0.00	0.00	354,600.00
67021BAE9 Total								
	385,000.000		Local		5,463.52	0.00	0.00	379,600.00
			Base		5,463.52	0.00	0.00	379,600.00
67090FAD8	NUVEEN INVESTMENTS INC	10.5%	15 Nov 2015	02 Dec 2011	07 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
	75,000.000	1.000000	Local	96.000000	481.25	0.00	0.00	72,000.00
			Base	96.000000	481.25	0.00	0.00	72,000.00
69480UAC1	PACIFIC RUBIALES ENERGY	7.25%	12 Dec 2021	05 Dec 2011	12 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC	
	315,000.000	1.000000	Local	100.000000	0.00	0.00	0.00	315,000.00
			Base	100.000000	0.00	0.00	0.00	315,000.00
72147KAB4	PLIGRIM S PRIDE CORP	7.875%	15 Dec 2018	15 Dec 2011	20 Dec 2011	5 EXCHANGE OFFER (NON CASH)	USD/DTC	
	400,000.000	1.000000	Local	99.519605	0.00	0.00	0.00	398,078.42
			Base	99.519605	0.00	0.00	0.00	398,078.42
867363AN3	SUNGARD DATA SYSTEMS INC	10.625%	15 May 201	13 Dec 2011	16 Dec 2011	RIDGE CLEARING & OUTSOURCING SOLUTI	USD/DTC	
	160,000.000	1.000000	Local	106.125000	3,541.67	0.00	0.00	169,800.00
			Base	106.125000	3,541.67	0.00	0.00	169,800.00
				20 Dec 2011	23 Dec 2011	RIDGE CLEARING & OUTSOURCING SOLUTI	USD/DTC	
	375,000.000	1.000000	Local	106.625000	9,075.52	0.00	0.00	399,843.75
			Base	106.625000	9,075.52	0.00	0.00	399,843.75
867363AN3 Total								
	535,000.000		Local		12,617.19	0.00	0.00	569,643.75
			Base		12,617.19	0.00	0.00	569,643.75

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	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
US DOLLAR Total								
	3,880,000.000				39,904.38	0.00	0.00	3,858,015.67
		Local						
		Base			39,904.38	0.00	0.00	3,858,015.67
FIXED INCOME Total								
	3,880,000.000							
		Base			39,904.38	0.00	0.00	3,858,015.67
PURCHASE Total								
	7,303,098.747							
		Base			39,904.38	0.00	0.00	7,276,565.45

Sales Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.162%	31 Dec 2009	02 Dec 2011	02 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	19,799.470	1.000000	Local	100.000000	0.00	0.00	0.00	19,799.47
			Base	100.000000	0.00	0.00	0.00	19,799.47
			31 Dec 2009	05 Dec 2011	05 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	816,468.890	1.000000	Local	100.000000	0.00	0.00	0.00	816,468.89
			Base	100.000000	0.00	0.00	0.00	816,468.89
85749P9B9	STATE STR INSTL LIQUID RESVS	0.155%	31 Dec 2009	06 Dec 2011	06 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	243,993.900	1.000000	Local	100.000000	0.00	0.00	0.00	243,993.90
			Base	100.000000	0.00	0.00	0.00	243,993.90
85749P9B9	STATE STR INSTL LIQUID RESVS	0.153%	31 Dec 2009	07 Dec 2011	07 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	72,481.260	1.000000	Local	100.000000	0.00	0.00	0.00	72,481.26
			Base	100.000000	0.00	0.00	0.00	72,481.26
			31 Dec 2009	08 Dec 2011	08 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	317,793.390	1.000000	Local	100.000000	0.00	0.00	0.00	317,793.39
			Base	100.000000	0.00	0.00	0.00	317,793.39
85749P9B9	STATE STR INSTL LIQUID RESVS	0.162%	31 Dec 2009	12 Dec 2011	12 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	204,596.870	1.000000	Local	100.000000	0.00	0.00	0.00	204,596.87
			Base	100.000000	0.00	0.00	0.00	204,596.87
			31 Dec 2009	13 Dec 2011	13 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	92,448.960	1.000000	Local	100.000000	0.00	0.00	0.00	92,448.96

Sales Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate		Price			Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face									
85749P9B9	STATE STR INSTL LIQUID RESVS	0.160%	Base	100.000000			0.00	0.00	0.00	92,448.96
			31 Dec 2009	15 Dec 2011	15 Dec 2011	STATE STREET BANK AND TRUST		USD/CSW		
	140,780.890	1.000000	Local	100.000000			0.00	0.00	0.00	140,780.89
			Base	100.000000			0.00	0.00	0.00	140,780.89
			31 Dec 2009	20 Dec 2011	20 Dec 2011	STATE STREET BANK AND TRUST		USD/CSW		
	0.010	1.000000	Local	100.000000			0.00	0.00	0.00	0.01
			Base	100.000000			0.00	0.00	0.00	0.01
			31 Dec 2009	23 Dec 2011	23 Dec 2011	STATE STREET BANK AND TRUST		USD/CSW		
	637,679.560	1.000000	Local	100.000000			0.00	0.00	0.00	637,679.56
			Base	100.000000			0.00	0.00	0.00	637,679.56
85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	28 Dec 2011	28 Dec 2011	STATE STREET BANK AND TRUST		USD/CSW		
	469,318.490	1.000000	Local	100.000000			0.00	0.00	0.00	469,318.49
			Base	100.000000			0.00	0.00	0.00	469,318.49
	85749P9B9 Total									
	3,015,361.690		Local				0.00	0.00	0.00	3,015,361.69
			Base				0.00	0.00	0.00	3,015,361.69
US DOLLAR Total										
	3,015,361.690		Local				0.00	0.00	0.00	3,015,361.69
			Base				0.00	0.00	0.00	3,015,361.69
CASH EQUIVALENTS Total										
	3,015,361.690		Base				0.00	0.00	0.00	3,015,361.69

EQUITY

US DOLLAR

Sales Report by Report Date

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
36186R209	ALLY FINANCIAL INC		PREFERRED STOCK 7.	06 Dec 2011	06 Dec 2011	MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC	
	55.000	1.000000	Local					
			Base					
44044K101	HORIZON LINES INC CL A		COMMON STOCK USD.01	08 Dec 2011	08 Dec 2011	REVERSE SPLIT NON CASH	USD/DTC	
	136,363.680	1.000000	Local					
			Base					
US DOLLAR Total								
	136,418.680		Local					
			Base					
EQUITY Total								
	136,418.680							
			Base					
FIXED INCOME								
US DOLLAR								
03073TAC6	AMERIGROUP CORP		7.5%	15 Nov 2019	13 Dec 2011	16 Dec 2011	GOLDMAN SACHS + CO	USD/DTC
	350,000.000	1.000000	Local					
			Base					
12502CAS0	CCH II LLC/CCH II CAPITA		13.5%	30 Nov 2016	13 Dec 2011	29 Dec 2011	16 TENDER OFFER	USD/DTC
	362,886.000	1.000000	Local					
			Base					
153527AG1	CENTRAL GARDEN & PET CO		8.25%	01 Mar 2018	09 Dec 2011	14 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC
	165,000.000	1.000000	Local					
			Base					
345397VP5	FORD MOTOR CREDIT CO LLC		6.625%	15 Aug 2017	07 Dec 2011	12 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC
	100,000.000	1.000000	Local					
			Base					

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COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
45661TAM3	INERGY LP/INERGY FIN	7% 01 Oct 2018	08 Dec 2011	13 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
115,000.000	1.000000	Local	102.250000	1,610.00	0.00	0.00	117,587.50
		Base	102.250000	1,610.00	0.00	0.00	117,587.50
46122EAA3	INVENTIV HEALTH INC	10% 15 Aug 2018	01 Dec 2011	06 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC	
50,000.000	1.000000	Local	94.000000	1,541.67	0.00	0.00	47,000.00
		Base	94.000000	1,541.67	0.00	0.00	47,000.00
640096AD5	NEFF RENTAL LLC/NEFF FIN	9.625% 15 May 2016	13 Dec 2011	16 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
265,000.000	1.000000	Local	90.000000	2,196.37	0.00	0.00	238,500.00
		Base	90.000000	2,196.37	0.00	0.00	238,500.00
67021BAD1	NII CAPITAL CORP	10% 15 Aug 2016	16 Dec 2011	21 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
505,000.000	1.000000	Local	113.250000	17,675.00	0.00	0.00	571,912.50
		Base	113.250000	17,675.00	0.00	0.00	571,912.50
72147KAA6	PILGRIM S PRIDE CORP	7.875% 15 Dec 2018	15 Dec 2011	20 Dec 2011	5 EXCHANGE OFFER (NON CASH)	USD/DTC	
400,000.000	1.000000	Local	99.519605	0.00	0.00	0.00	398,078.42
		Base	99.519605	0.00	0.00	0.00	398,078.42
72147KAB4	PLIGRIM S PRIDE CORP	7.875% 15 Dec 2018	08 Dec 2011		PERSHING LLC	USD/DTC	
290,000.000	1.000000	Local	95.500000	11,291.88	0.00	0.00	276,950.00
		Base	95.500000	11,291.88	0.00	0.00	276,950.00
			08 Dec 2011	CANCEL	PERSHING LLC	USD/DTC	
-290,000.000	1.000000	Local	95.500000	-11,291.88	0.00	0.00	-276,950.00
		Base	95.500000	-11,291.88	0.00	0.00	-276,950.00
			08 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
110,000.000	1.000000	Local	96.000000	4,283.13	0.00	0.00	105,600.00
		Base	96.000000	4,283.13	0.00	0.00	105,600.00
			08 Dec 2011	CANCEL	WELLS FARGO SECURITIES LLC	USD/DTC	
-110,000.000	1.000000	Local	96.000000	-4,283.13	0.00	0.00	-105,600.00
		Base	96.000000	-4,283.13	0.00	0.00	-105,600.00

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LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
				15 Dec 2011	20 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	110,000.000	1.000000	Local	99.784381		120.31	0.00	0.00	109,762.82
			Base	99.784381		120.31	0.00	0.00	109,762.82
				15 Dec 2011	20 Dec 2011		PERSHING LLC	USD/DTC	
	290,000.000	1.000000	Local	99.284375		317.19	0.00	0.00	287,924.69
			Base	99.284375		317.19	0.00	0.00	287,924.69
72147KAB4 Total	400,000.000		Local			437.50	0.00	0.00	397,687.51
			Base			437.50	0.00	0.00	397,687.51
867363AL7	SUNGARD DATA SYSTEMS INC	10.25%	15 Aug 2015	13 Dec 2011	16 Dec 2011		RIDGE CLEARING & OUTSOURCING SOLUTI	USD/DTC	
	235,000.000	1.000000	Local	103.500000		8,096.08	0.00	0.00	243,225.00
			Base	103.500000		8,096.08	0.00	0.00	243,225.00
				20 Dec 2011	23 Dec 2011		RIDGE CLEARING & OUTSOURCING SOLUTI	USD/DTC	
	365,000.000	1.000000	Local	103.750000		13,302.22	0.00	0.00	378,687.50
			Base	103.750000		13,302.22	0.00	0.00	378,687.50
867363AL7 Total	600,000.000		Local			21,398.30	0.00	0.00	621,912.50
			Base			21,398.30	0.00	0.00	621,912.50
90320TAA8	UPCB FINANCE LTD	7.25%	15 Nov 2021	05 Dec 2011	08 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	200,000.000	1.000000	Local	100.500000		886.11	0.00	0.00	201,000.00
			Base	100.500000		886.11	0.00	0.00	201,000.00
98212BAB9	WPX ENERGY INC	6%	15 Jan 2022	05 Dec 2011	08 Dec 2011		BNP PARIBAS SECURITIES CORP./FIXED	USD/DTC	
	220,000.000	1.000000	Local	100.250000		880.00	0.00	0.00	220,550.00
			Base	100.250000		880.00	0.00	0.00	220,550.00
US DOLLAR Total	3,732,886.000		Local			73,095.29	0.00	0.00	3,855,935.29
			Base			73,095.29	0.00	0.00	3,855,935.29

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	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face								

FIXED INCOME Total									
	3,732,886.000								
		Base			73,095.29	0.00	0.00		3,855,935.29

SALES Total									
	6,884,666.370								
		Base			73,095.29	0.00	0.74		6,910,426.82

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	268,856.740	1.000000	Local	100.000000	0.00	0.00	0.00	268,856.74
			Base	100.000000	0.00	0.00	0.00	268,856.74
85749P9B9	STATE STR INSTL LIQUID RESVS	0.166%	31 Dec 2009	02 Dec 2011	02 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	1,053,564.450	1.000000	Local	100.000000	0.00	0.00	0.00	1,053,564.45
			Base	100.000000	0.00	0.00	0.00	1,053,564.45
85749P9B9	STATE STR INSTL LIQUID RESVS	0.168%	31 Dec 2009	06 Dec 2011	06 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	341,152.780	1.000000	Local	100.000000	0.00	0.00	0.00	341,152.78
			Base	100.000000	0.00	0.00	0.00	341,152.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.152%	31 Dec 2009	09 Dec 2011	09 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	276,882.290	1.000000	Local	100.000000	0.00	0.00	0.00	276,882.29
			Base	100.000000	0.00	0.00	0.00	276,882.29
85749P9B9	STATE STR INSTL LIQUID RESVS	0.155%	31 Dec 2009	12 Dec 2011	12 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	5,600.000	1.000000	Local	100.000000	0.00	0.00	0.00	5,600.00
			Base	100.000000	0.00	0.00	0.00	5,600.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159%	31 Dec 2009	15 Dec 2011	15 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	641,599.300	1.000000	Local	100.000000	0.00	0.00	0.00	641,599.30
			Base	100.000000	0.00	0.00	0.00	641,599.30
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142%	31 Dec 2009	16 Dec 2011	16 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	245,325.000	1.000000	Local	100.000000	0.00	0.00	0.00	245,325.00

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	245,325.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.144%	31 Dec 2009	19 Dec 2011	19 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	112,718.400	1.000000	Local	100.000000	0.00	0.00	112,718.40
	Base	100.000000		0.00	0.00	0.00	112,718.40
85749P9B9	STATE STR INSTL LIQUID RESVS	0.134%	31 Dec 2009	23 Dec 2011	23 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	34,090.660	1.000000	Local	100.000000	0.00	0.00	34,090.66
	Base	100.000000		0.00	0.00	0.00	34,090.66
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150%	31 Dec 2009	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	0.500	1.000000	Local	100.000000	0.00	0.00	0.50
	Base	100.000000		0.00	0.00	0.00	0.50
85749P9B9 Total							
	2,979,790.120		Local		0.00	0.00	2,979,790.12
	Base			0.00	0.00	0.00	2,979,790.12
US DOLLAR Total							
	2,979,790.120		Local		0.00	0.00	2,979,790.12
	Base			0.00	0.00	0.00	2,979,790.12
CASH EQUIVALENTS Total							
	2,979,790.120		Base		0.00	0.00	2,979,790.12
FIXED INCOME							
US DOLLAR							
037933AE8	APRIA HEALTHCARE GROUP I	11.25%	01 Nov 2014	08 Dec 2011	13 Dec 2011	SEAPORT GROUP SECURITIES, LLC	USD/DTC
	400,000.000	1.000000	Local	101.012500	5,250.00	0.00	404,050.00
	Base			101.012500	5,250.00	0.00	404,050.00
121579AG1	BURLINGTON COAT FACTORY	10%	15 Feb 2019	02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
	700,000.000	1.000000	Local	100.145497	20,805.56	0.00	0.00	701,018.48
			Base	100.145497	20,805.56	0.00	0.00	701,018.48
				02 Dec 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
	-700,000.000	1.000000	Local	100.145497	-20,805.56	0.00	0.00	-701,018.48
			Base	100.145497	-20,805.56	0.00	0.00	-701,018.48
				02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC	
	350,000.000	1.000000	Local	100.145497	10,402.78	0.00	0.00	350,509.24
			Base	100.145497	10,402.78	0.00	0.00	350,509.24
				02 Dec 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
	-350,000.000	1.000000	Local	100.145497	-10,402.78	0.00	0.00	-350,509.24
			Base	100.145497	-10,402.78	0.00	0.00	-350,509.24
				02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC	
	350,000.000	1.000000	Local	100.145497	10,402.78	0.00	0.00	350,509.24
			Base	100.145497	10,402.78	0.00	0.00	350,509.24
				02 Dec 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
	-350,000.000	1.000000	Local	100.145497	-10,402.78	0.00	0.00	-350,509.24
			Base	100.145497	-10,402.78	0.00	0.00	-350,509.24
				02 Dec 2011	02 Dec 2011	EXCHANGE OFFER (NON CASH)	USD/DTC	
	350,000.000	1.000000	Local	100.145694	10,402.78	0.00	0.00	350,509.93
			Base	100.145694	10,402.78	0.00	0.00	350,509.93
121579AG1 Total								
	350,000.000		Local		10,402.78	0.00	0.00	350,509.93
			Base		10,402.78	0.00	0.00	350,509.93
421933AK8	HEALTH MANAGEMENT ASSOC	7.375%	15 Jan 2020	19 Dec 2011	22 Dec 2011	BROADPOINT CAPITAL	USD/DTC	
	400,000.000	1.000000	Local	102.762500	2,786.11	0.00	0.00	411,050.00
			Base	102.762500	2,786.11	0.00	0.00	411,050.00
459745GK5	INTL LEASE FINANCE CORP	8.625%	15 Jan 2022	19 Dec 2011	22 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	800,000.000	1.000000	Local	100.000000	0.00	0.00	0.00	800,000.00

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	800,000.00
47009WAA9	JAGUAR HOLDING CO/MERGER	9.5%	01 Dec 2019	16 Dec 2011	21 Dec 2011	J.P. MORGAN SECURITIES LLC	USD/DTC
400,000.000	1.000000	Local	103.750000	1,688.89	0.00	0.00	415,000.00
	Base	103.750000		1,688.89	0.00	0.00	415,000.00
51508YAA3	LANDRYS ACQUISITION CO.	11.625%	01 Dec 201	30 Nov 2011	14 Dec 2011	JEFFERIES+ COMPANY INC	USD/DTC
175,000.000	1.000000	Local	102.500000	734.64	0.00	0.00	179,375.00
	Base	102.500000		734.64	0.00	0.00	179,375.00
67021BAE9	NII CAPITAL CORP	7.625%	01 Apr 2021	05 Dec 2011	08 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC
700,000.000	1.000000	Local	98.500000	9,933.68	0.00	0.00	689,500.00
	Base	98.500000		9,933.68	0.00	0.00	689,500.00
87263GAB9	TEXAS PETROCHEMICAL CORP	8.25%	01 Oct 2017	16 Dec 2011	21 Dec 2011	CLEARVIEWTRADING ADVISORS INC	USD/DTC
400,000.000	1.000000	Local	100.512500	7,333.33	0.00	0.00	402,050.00
	Base	100.512500		7,333.33	0.00	0.00	402,050.00
989194AB1	ZAYO GROUP LLC/ZAYO CAP	10.25%	15 Mar 2017	02 Dec 2011	07 Dec 2011	PERSHING LLC	USD/DTC
125,000.000	1.000000	Local	106.375000	2,918.40	0.00	0.00	132,968.75
	Base	106.375000		2,918.40	0.00	0.00	132,968.75
			15 Dec 2011	20 Dec 2011	RBC CAPITAL MARKETS	USD/DTC	
250,000.000	1.000000	Local	106.875000	6,762.15	0.00	0.00	267,187.50
	Base	106.875000		6,762.15	0.00	0.00	267,187.50
989194AB1 Total							
375,000.000		Local		9,680.55	0.00	0.00	400,156.25
		Base		9,680.55	0.00	0.00	400,156.25
US DOLLAR Total							
4,000,000.000		Local		47,809.98	0.00	0.00	4,051,691.18
		Base		47,809.98	0.00	0.00	4,051,691.18
FIXED INCOME Total							
4,000,000.000							

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POST ADVISORY GROUP, LLC

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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	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							

Base		47,809.98	0.00	0.00	4,051,691.18
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FIXED INCOME - SHORT

US DOLLAR

121579AG1	BURLINGTON COAT FACTORY	10%	15 Feb 2019	02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC	
	350,000.000	1.000000	Local	100.145500	10,402.78	0.00	0.00	350,509.24
			Base	100.145500	10,402.78	0.00	0.00	350,509.24
				02 Dec 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
	-350,000.000	1.000000	Local	100.145500	-10,402.78	0.00	0.00	-350,509.24
			Base	100.145500	-10,402.78	0.00	0.00	-350,509.24
121579AG1 Total								
	0.000		Local		0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00
US DOLLAR Total								
	0.000		Local		0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00

FIXED INCOME - SHORT Total

0.000		Base	0.00	0.00	0.00	0.00
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PURCHASE Total

6,979,790.120		Base	47,809.98	0.00	0.00	7,031,481.30
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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.145%	31 Dec 2009	05 Dec 2011	05 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	1,148,131.450	1.000000	Local	100.000000	0.00	0.00	0.00	1,148,131.45
			Base	100.000000	0.00	0.00	0.00	1,148,131.45
85749P9B9	STATE STR INSTL LIQUID RESVS	0.162%	31 Dec 2009	07 Dec 2011	07 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	135,887.150	1.000000	Local	100.000000	0.00	0.00	0.00	135,887.15
			Base	100.000000	0.00	0.00	0.00	135,887.15
			31 Dec 2009	08 Dec 2011	08 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	825,622.660	1.000000	Local	100.000000	0.00	0.00	0.00	825,622.66
			Base	100.000000	0.00	0.00	0.00	825,622.66
85749P9B9	STATE STR INSTL LIQUID RESVS	0.156%	31 Dec 2009	13 Dec 2011	13 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	409,300.000	1.000000	Local	100.000000	0.00	0.00	0.00	409,300.00
			Base	100.000000	0.00	0.00	0.00	409,300.00
			31 Dec 2009	14 Dec 2011	14 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	180,109.640	1.000000	Local	100.000000	0.00	0.00	0.00	180,109.64
			Base	100.000000	0.00	0.00	0.00	180,109.64
			31 Dec 2009	20 Dec 2011	20 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	172,782.980	1.000000	Local	100.000000	0.00	0.00	0.00	172,782.98
			Base	100.000000	0.00	0.00	0.00	172,782.98
85749P9B9	STATE STR INSTL LIQUID RESVS	0.149%	31 Dec 2009	21 Dec 2011	21 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	3,299.300	1.000000	Local	100.000000	0.00	0.00	0.00	3,299.30

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COMMON B HIGH YIELD POST
POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

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

	Base	100.000000		0.00	0.00	0.00	3,299.30
	31 Dec 2009	22 Dec 2011	22 Dec 2011		STATE STREET BANK AND TRUST	USD/CSW	
1,213,836.110	1.000000	Local	100.000000	0.00	0.00	0.00	1,213,836.11
	Base	100.000000		0.00	0.00	0.00	1,213,836.11
85749P9B9 Total							
4,088,969.290	Local			0.00	0.00	0.00	4,088,969.29
	Base			0.00	0.00	0.00	4,088,969.29
US DOLLAR Total							
4,088,969.290	Local			0.00	0.00	0.00	4,088,969.29
	Base			0.00	0.00	0.00	4,088,969.29

CASH EQUIVALENTS Total

4,088,969.290	Base			0.00	0.00	0.00	4,088,969.29
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EQUITY

US DOLLAR

46263Y118	IPAYMENT HLDGS INC DEL	EXP 15NOV18 CALL	06 Dec 2011	09 Dec 2011	DWAC	USD/DTC	
700.000	1.000000	Local	8.000000	0.00	0.00	0.00	5,600.00
	Base		8.000000	0.00	0.00	0.00	5,600.00
US DOLLAR Total							
700.000	Local			0.00	0.00	0.00	5,600.00
	Base			0.00	0.00	0.00	5,600.00

EQUITY Total

700.000	Base			0.00	0.00	0.00	5,600.00
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FIXED INCOME

US DOLLAR

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
004010AA2	ACADEMY LTD/ACADEMY FINA		9.25%	01 Aug 2019	06 Dec 2011	09 Dec 2011	RBC CAPITAL MARKETS	USD/DTC
	150,000.000	1.000000	Local		99.625000	4,856.25	0.00	149,437.50
			Base		99.625000	4,856.25	0.00	149,437.50
121579AF3	BURLINGTON COAT FACTORY		10%	15 Feb 2019	02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC
	700,000.000	1.000000	Local		100.145497	20,805.56	0.00	701,018.48
			Base		100.145497	20,805.56	0.00	701,018.48
				02 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC
	-700,000.000	1.000000	Local		100.145497	-20,805.56	0.00	-701,018.48
			Base		100.145497	-20,805.56	0.00	-701,018.48
				02 Dec 2011			EXCHANGE OFFER (NON CASH)	USD/DTC
	350,000.000	1.000000	Local		100.143400	10,402.78	0.00	350,501.90
			Base		100.143400	10,402.78	0.00	350,501.90
				02 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC
	-350,000.000	1.000000	Local		100.143400	-10,402.78	0.00	-350,501.90
			Base		100.143400	-10,402.78	0.00	-350,501.90
				02 Dec 2011			EXCHANGE OFFER (NON CASH)	USD/DTC
	350,000.000	1.000000	Local		100.145694	10,402.78	0.00	350,509.93
			Base		100.145694	10,402.78	0.00	350,509.93
				02 Dec 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC
	-350,000.000	1.000000	Local		100.145694	-10,402.78	0.00	-350,509.93
			Base		100.145694	-10,402.78	0.00	-350,509.93
				29 Nov 2011	06 Dec 2011	4	PERSHING LLC	USD/DTC
	350,000.000	1.000000	Local		94.500000	10,402.78	0.00	330,750.00
			Base		94.500000	10,402.78	0.00	330,750.00
				02 Dec 2011	02 Dec 2011		EXCHANGE OFFER (NON CASH)	USD/DTC
	350,000.000	1.000000	Local		100.145694	10,402.78	0.00	350,509.93
			Base		100.145694	10,402.78	0.00	350,509.93

121579AF3 Total

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
	700,000.000			Local	20,805.56	0.00	0.00	681,259.93
				Base	20,805.56	0.00	0.00	681,259.93
121579AG1	BURLINGTON COAT FACTORY	10%	15 Feb 2019	29 Nov 2011		PERSHING LLC	USD/DTC	
	350,000.000	1.000000		Local	94.500000	10,402.78	0.00	330,750.00
				Base	94.500000	10,402.78	0.00	330,750.00
				29 Nov 2011	CANCEL	PERSHING LLC	USD/DTC	
	-350,000.000	1.000000		Local	94.500000	-10,402.78	0.00	-330,750.00
				Base	94.500000	-10,402.78	0.00	-330,750.00
121579AG1 Total								
	0.000			Local		0.00	0.00	0.00
				Base		0.00	0.00	0.00
25272PAC6	DIAMOND RESORTS CORP	12%	15 Aug 2018	15 Dec 2011	20 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	100,000.000	1.000000		Local	97.000000	4,166.67	0.00	97,000.00
				Base	97.000000	4,166.67	0.00	97,000.00
255099AA1	DIVERSEY HOLDINGS INC	10.5%	15 May 2020	02 Dec 2011		CALLED BONDS	USD/DTC	
	511,289.120	1.000000		Local	145.765309	2,661.57	0.00	745,282.17
				Base	145.765309	2,661.57	0.00	745,282.17
				02 Dec 2011	CANCEL	CALLED BONDS	USD/DTC	
	-511,289.120	1.000000		Local	145.765309	-2,661.57	0.00	-745,282.17
				Base	145.765309	-2,661.57	0.00	-745,282.17
				02 Dec 2011	02 Dec 2011	CALLED BONDS	USD/DTC	
	511,289.120	1.000000		Local	138.840628	2,535.14	0.00	709,877.03
				Base	138.840628	2,535.14	0.00	709,877.03
255099AA1 Total								
	511,289.120			Local		2,535.14	0.00	709,877.03
				Base		2,535.14	0.00	709,877.03
74347AAA2	PROQUEST LLC/PROQUEST	9%	15 Oct 2018	13 Dec 2011	16 Dec 2011	RBC CAPITAL MARKETS	USD/DTC	

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STATE STREET

Base Currency: USD - US DOLLAR

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	300,000.000	1.000000	Local	80.250000		4,575.00		0.00	240,750.00
			Base	80.250000		4,575.00		0.00	240,750.00
74959HAB4	REYNOLDS GRP ISS/REYNOLD	9.875%	15 Aug 2019	16 Dec 2011	21 Dec 2011		GOLDMAN SACHS + CO	USD/DTC	
	325,000.000	1.000000	Local	95.750000		11,767.71		0.00	311,187.50
			Base	95.750000		11,767.71		0.00	311,187.50
76972KAC3	ROADHOUSE FINANCING INC	10.75%	15 Oct 2017	12 Dec 2011	15 Dec 2011		PERSHING LLC	USD/DTC	
	250,000.000	1.000000	Local	101.000000		4,479.17		0.00	252,500.00
			Base	101.000000		4,479.17		0.00	252,500.00
				14 Dec 2011	19 Dec 2011		PERSHING LLC	USD/DTC	
	100,000.000	1.000000	Local	99.625000		1,911.11		0.00	99,625.00
			Base	99.625000		1,911.11		0.00	99,625.00
76972KAC3 Total									
	350,000.000		Local			6,390.28		0.00	352,125.00
			Base			6,390.28		0.00	352,125.00
784216AB9	SGS INTERNATIONAL INC	12%	15 Dec 2013	23 Dec 2011	23 Dec 2011		CALLED BONDS	USD/DTC	
	34,000.000	1.000000	Local	100.000000		90.66		0.00	34,000.00
			Base	100.000000		90.66		0.00	34,000.00
81211KAQ3	SEALED AIR CORP	8.125%	15 Sep 2019	16 Dec 2011	21 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	350,000.000	1.000000	Local	109.000000		6,161.46		0.00	381,500.00
			Base	109.000000		6,161.46		0.00	381,500.00
823777AH0	SHERIDAN GROUP INC/THE	12.5%	15 Apr 2014	19 Dec 2011			PRINCIPALPAYMENTS CORP BDS	USD/DTC	
	400,000.000	1.000000	Local	2.737590		0.00		0.00	10,950.36
			Base	2.737590		0.00		0.00	10,950.36
				19 Dec 2011	CANCEL		PRINCIPALPAYMENTS CORP BDS	USD/DTC	
	-400,000.000	1.000000	Local	2.737590		0.00		0.00	-10,950.36
			Base	2.737590		0.00		0.00	-10,950.36
				19 Dec 2011	19 Dec 2011		PRINCIPALPAYMENTS CORP BDS	USD/DTC	

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POST ADVISORY GROUP, LLC

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
823777AH0 Total	10,950.360	1.000000	Local	100.000000		0.00	0.00	0.00	10,950.36
			Base	100.000000		0.00	0.00	0.00	10,950.36
	10,950.360		Local			0.00	0.00	0.00	10,950.36
			Base			0.00	0.00	0.00	10,950.36
85224CAB0	SQUARETWO FINANCIAL CORP	11.625%	01 Apr 201	06 Dec 2011	09 Dec 2011		BROADPOINT CAPITAL	USD/DTC	
	125,000.000	1.000000	Local	95.875000		2,744.79	0.00	0.00	119,843.75
			Base	95.875000		2,744.79	0.00	0.00	119,843.75
97314XAF1	WIND ACQUISITION FIN SA	7.25%	15 Feb 2018	16 Dec 2011	21 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	125,000.000	1.000000	Local	89.000000		906.25	0.00	0.00	111,250.00
			Base	89.000000		906.25	0.00	0.00	111,250.00
US DOLLAR Total									
	3,081,239.480		Local			64,999.77	0.00	0.00	3,199,181.07
			Base			64,999.77	0.00	0.00	3,199,181.07
FIXED INCOME Total									
	3,081,239.480								
			Base			64,999.77	0.00	0.00	3,199,181.07
FIXED INCOME - SHORT									
US DOLLAR									
121579AG1	BURLINGTON COAT FACTORY	10%	15 Feb 2019	29 Nov 2011			PERSHING LLC	USD/DTC	
	350,000.000	1.000000	Local	94.500000		10,402.78	0.00	0.00	330,750.00
			Base	94.500000		10,402.78	0.00	0.00	330,750.00
				29 Nov 2011	CANCEL		PERSHING LLC	USD/DTC	
	-350,000.000	1.000000	Local	94.500000		-10,402.78	0.00	0.00	-330,750.00
			Base	94.500000		-10,402.78	0.00	0.00	-330,750.00
121579AG1 Total									
	0.000		Local			0.00	0.00	0.00	0.00

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STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name		Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face								
		Base			0.00	0.00	0.00		0.00
US DOLLAR Total									
	0.000	Local			0.00	0.00	0.00		0.00
		Base			0.00	0.00	0.00		0.00
FIXED INCOME - SHORT Total									
	0.000								
		Base			0.00	0.00	0.00		0.00

SALES Total									
	7,170,908.770								
		Base			64,999.77	0.00	0.00		7,293,750.36

Purchase Report by Report Date

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COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	561,125.780	1.000000	Local	100.000000	0.00	0.00	0.00	561,125.78
			Base	100.000000	0.00	0.00	0.00	561,125.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159%	31 Dec 2009	15 Dec 2011	15 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	1,375,854.130	1.000000	Local	100.000000	0.00	0.00	0.00	1,375,854.13
			Base	100.000000	0.00	0.00	0.00	1,375,854.13
85749P9B9	STATE STR INSTL LIQUID RESVS	0.138%	31 Dec 2009	21 Dec 2011	21 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	57.040	1.000000	Local	100.000000	0.00	0.00	0.00	57.04
			Base	100.000000	0.00	0.00	0.00	57.04
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150%	31 Dec 2009	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	91,943.680	1.000000	Local	100.000000	0.00	0.00	0.00	91,943.68
			Base	100.000000	0.00	0.00	0.00	91,943.68
85749P9B9 Total								
	2,028,980.630		Local		0.00	0.00	0.00	2,028,980.63
			Base		0.00	0.00	0.00	2,028,980.63
US DOLLAR Total								
	2,028,980.630		Local		0.00	0.00	0.00	2,028,980.63
			Base		0.00	0.00	0.00	2,028,980.63
CASH EQUIVALENTS Total								
	2,028,980.630							
			Base		0.00	0.00	0.00	2,028,980.63

FIXED INCOME

Purchase Report by Report Date

COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
US DOLLAR									
00191AAA4	ARD FINANCE SA	11.125%	01 Jun 2011	01 Dec 2011	01 Dec 2011		AUTREPAT-INT RE	USD/DTC	
	14,910.000	1.000000	Local	100.000000		0.00	0.00	0.00	14,910.00
			Base	100.000000		0.00	0.00	0.00	14,910.00
019736AC1	ALLISON TRANSMISSION INC	7.125%	15 May 2019	02 Dec 2011	07 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	500,000.000	1.000000	Local	96.000000		2,177.08	0.00	0.00	480,000.00
			Base	96.000000		2,177.08	0.00	0.00	480,000.00
02005NAB6	ALLY FINANCIAL INC	8.3%	12 Feb 2015	01 Dec 2011	06 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	500,000.000	1.000000	Local	102.250000		13,141.67	0.00	0.00	511,250.00
			Base	102.250000		13,141.67	0.00	0.00	511,250.00
				07 Dec 2011	12 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	500,000.000	1.000000	Local	103.875000		13,833.34	0.00	0.00	519,375.00
			Base	103.875000		13,833.34	0.00	0.00	519,375.00
02005NAB6 Total									
	1,000,000.000		Local			26,975.01	0.00	0.00	1,030,625.00
			Base			26,975.01	0.00	0.00	1,030,625.00
03070QAN1	AMERISTAR CASINOS INC	7.5%	15 Apr 2021	29 Nov 2011	01 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	100.993151		9,166.67	0.00	0.00	1,009,931.51
			Base	100.993151		9,166.67	0.00	0.00	1,009,931.51
03674PAD5	ANTERO RESOURCES FINANCE	7.25%	01 Aug 2019	02 Dec 2011	07 Dec 2011		WELLS FARGO SECURITIES LLC	USD/DTC	
	500,000.000	1.000000	Local	101.750000		12,687.50	0.00	0.00	508,750.00
			Base	101.750000		12,687.50	0.00	0.00	508,750.00
071707AP8	BAUSCH & LOMB INC	9.875%	01 Nov 2015	01 Dec 2011	06 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	750,000.000	1.000000	Local	104.500000		7,200.52	0.00	0.00	783,750.00
			Base	104.500000		7,200.52	0.00	0.00	783,750.00
085790AW3	BERRY PLASTICS CORP	9.75%	15 Jan 2021	05 Dec 2011	08 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	

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COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

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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	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
500,000.000	1.000000	Local	98.500000	19,364.58	0.00	0.00	492,500.00
		Base	98.500000	19,364.58	0.00	0.00	492,500.00
090613AE0	BIOMET INC	11.625% 15 Oct 201	01 Dec 2011	06 Dec 2011	NOMURA SECURITIES/FIXED INCOME	USD/DTC	
1,000,000.000	1.000000	Local	107.500000	16,468.75	0.00	0.00	1,075,000.00
		Base	107.500000	16,468.75	0.00	0.00	1,075,000.00
095699AA2	DEL MONTE FOODS CO	7.625% 15 Feb 2019	09 Dec 2011		PERSHING LLC	USD/DTC	
500,000.000	1.000000	Local	92.375000	12,602.43	0.00	0.00	461,875.00
		Base	92.375000	12,602.43	0.00	0.00	461,875.00
			09 Dec 2011	CANCEL	PERSHING LLC	USD/DTC	
-500,000.000	1.000000	Local	92.375000	-12,602.43	0.00	0.00	-461,875.00
		Base	92.375000	-12,602.43	0.00	0.00	-461,875.00
095699AA2 Total							
0.000		Local		0.00	0.00	0.00	0.00
		Base		0.00	0.00	0.00	0.00
10801PAA2	BRICKMAN GROUP HOLDINGS	9.125% 01 Nov 2018	01 Dec 2011	06 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC	
500,000.000	1.000000	Local	86.750000	4,435.77	0.00	0.00	433,750.00
		Base	86.750000	4,435.77	0.00	0.00	433,750.00
120111BL2	BUILDING MATERIALS CORP	6.75% 01 May 2021	01 Dec 2011	06 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
550,000.000	1.000000	Local	101.625000	3,609.38	0.00	0.00	558,937.50
		Base	101.625000	3,609.38	0.00	0.00	558,937.50
			06 Dec 2011	09 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
250,000.000	1.000000	Local	102.250000	1,781.25	0.00	0.00	255,625.00
		Base	102.250000	1,781.25	0.00	0.00	255,625.00
120111BL2 Total							
800,000.000		Local		5,390.63	0.00	0.00	814,562.50
		Base		5,390.63	0.00	0.00	814,562.50
12120QAA0	BK CAPITAL HOLDING/BURGE	1% 15 Apr 2019	05 Dec 2011		RBC CAPITAL MARKETS	USD/DTC	

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COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

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STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost	
	Units/Original Face								
	1,500,000.000	1.000000	Local		60.375000	0.00	0.00	0.00	905,625.00
			Base		60.375000	0.00	0.00	0.00	905,625.00
				05 Dec 2011	CANCEL	RBC CAPITAL MARKETS	USD/DTC		
	-1,500,000.000	1.000000	Local		60.375000	0.00	0.00	0.00	-905,625.00
			Base		60.375000	0.00	0.00	0.00	-905,625.00
				05 Dec 2011	08 Dec 2011	RBC CAPITAL MARKETS	USD/DTC		
	1,000,000.000	1.000000	Local		60.375000	0.00	0.00	0.00	603,750.00
			Base		60.375000	0.00	0.00	0.00	603,750.00
				06 Dec 2011	09 Dec 2011	RBC CAPITAL MARKETS	USD/DTC		
	500,000.000	1.000000	Local		60.500000	0.00	0.00	0.00	302,500.00
			Base		60.500000	0.00	0.00	0.00	302,500.00
12120QAA0 Total									
	1,500,000.000		Local			0.00	0.00	0.00	906,250.00
			Base			0.00	0.00	0.00	906,250.00
125581FW3	CIT GROUP INC	1%	01 May 2016	01 Dec 2011	06 Dec 2011	GOLDMAN SACHS + CO	USD/DTC		
	500,000.000	1.000000	Local		99.250000	2,527.78	0.00	0.00	496,250.00
			Base		99.250000	2,527.78	0.00	0.00	496,250.00
131347BW5	CALPINE CORP	7.5%	15 Feb 2021	02 Dec 2011	07 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	375,000.000	1.000000	Local		104.500000	8,750.00	0.00	0.00	391,875.00
			Base		104.500000	8,750.00	0.00	0.00	391,875.00
165167CD7	CHESAPEAKE ENERGY CORP	9.5%	15 Feb 2015	06 Dec 2011	09 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	250,000.000	1.000000	Local		113.500000	7,520.83	0.00	0.00	283,750.00
			Base		113.500000	7,520.83	0.00	0.00	283,750.00
184502BG6	CLEAR CHANNEL COMMUNICAT	9%	01 Mar 2021	07 Dec 2011	12 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC		
	500,000.000	1.000000	Local		85.750000	12,625.00	0.00	0.00	428,750.00
			Base		85.750000	12,625.00	0.00	0.00	428,750.00
20605PAC5	CONCHO RESOURCES INC	6.5%	15 Jan 2022	02 Dec 2011	07 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC		

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
600,000.000	1.000000	Local	102.750000	21,016.67	0.00	0.00	616,500.00
		Base	102.750000	21,016.67	0.00	0.00	616,500.00
212015AD3	CONTINENTAL RESOURCES	7.375% 01 Oct 2020	02 Dec 2011	07 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
400,000.000	1.000000	Local	109.000000	5,408.33	0.00	0.00	436,000.00
		Base	109.000000	5,408.33	0.00	0.00	436,000.00
23918KAM0	DAVITA INC	6.625% 01 Nov 2020	01 Dec 2011	06 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
500,000.000	1.000000	Local	98.750000	3,220.49	0.00	0.00	493,750.00
		Base	98.750000	3,220.49	0.00	0.00	493,750.00
245217AS3	DEL MONTE CORP	7.625% 15 Feb 2019	09 Dec 2011	14 Dec 2011	PERSHING LLC	USD/DTC	
500,000.000	1.000000	Local	92.375000	12,602.43	0.00	0.00	461,875.00
		Base	92.375000	12,602.43	0.00	0.00	461,875.00
			12 Dec 2011	16 Dec 2011	4 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000	Local	101.096632	24,781.25	0.00	0.00	1,010,966.32
		Base	101.096632	24,781.25	0.00	0.00	1,010,966.32
245217AS3 Total							
1,500,000.000		Local		37,383.68	0.00	0.00	1,472,841.32
		Base		37,383.68	0.00	0.00	1,472,841.32
29264FAE6	ENDO PHARMACEUT HLDGS IN	7% 15 Dec 2020	30 Nov 2011		EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000	Local	102.223039	32,666.67	0.00	0.00	1,022,230.39
		Base	102.223039	32,666.67	0.00	0.00	1,022,230.39
			30 Nov 2011	CANCEL	EXCHANGE OFFER (NON CASH)	USD/DTC	
-1,000,000.000	1.000000	Local	102.223039	-32,666.67	0.00	0.00	-1,022,230.39
		Base	102.223039	-32,666.67	0.00	0.00	-1,022,230.39
			30 Nov 2011	01 Dec 2011	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
1,000,000.000	1.000000	Local	102.223039	32,083.33	0.00	0.00	1,022,230.39
		Base	102.223039	32,083.33	0.00	0.00	1,022,230.39
29264FAE6 Total							
1,000,000.000		Local		32,083.33	0.00	0.00	1,022,230.39

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	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
	Base				32,083.33	0.00	0.00	1,022,230.39
29264FAG1	ENDO PHARMACEUT HLDGS IN	7%	15 Jul 2019	30 Nov 2011	01 Dec 2011	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
	250,000.000	1.000000	Local	100.000000	8,361.11	0.00	0.00	250,000.00
			Base	100.000000	8,361.11	0.00	0.00	250,000.00
30251GAH0	FMG RESOURCES AUG 2006	8.25%	01 Nov 2019	06 Dec 2011	09 Dec 2011	PERSHING LLC	USD/DTC	
	250,000.000	1.000000	Local	99.750000	2,348.96	0.00	0.00	249,375.00
			Base	99.750000	2,348.96	0.00	0.00	249,375.00
31620MAE6	FIDELITY NATIONAL INFORM	7.625%	15 Jul 2017	06 Dec 2011	19 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC	
	1,000,000.000	1.000000	Local	105.375000	32,618.06	0.00	0.00	1,053,750.00
			Base	105.375000	32,618.06	0.00	0.00	1,053,750.00
319963AY0	FIRST DATA CORPORATION	8.25%	15 Jan 2021	02 Dec 2011	07 Dec 2011	JPMORGAN SECURITIES INC	USD/DTC	
	250,000.000	1.000000	Local	88.000000	8,135.42	0.00	0.00	220,000.00
			Base	88.000000	8,135.42	0.00	0.00	220,000.00
345397VU4	FORD MOTOR CREDIT CO LLC	5.875%	02 Aug 2021	05 Dec 2011	08 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	1,000,000.000	1.000000	Local	101.834000	20,725.69	0.00	0.00	1,018,340.00
			Base	101.834000	20,725.69	0.00	0.00	1,018,340.00
346091AZ4	FOREST OIL CORPORATION	7.25%	15 Jun 2019	02 Dec 2011		DEUTSCHE BANK TRUST COMPANY AMERICA	USD/DTC	
	500,000.000	1.000000	Local	101.750000	17,319.45	0.00	0.00	508,750.00
			Base	101.750000	17,319.45	0.00	0.00	508,750.00
				02 Dec 2011	CANCEL	DEUTSCHE BANK TRUST COMPANY AMERICA	USD/DTC	
	-500,000.000	1.000000	Local	101.750000	-17,319.45	0.00	0.00	-508,750.00
			Base	101.750000	-17,319.45	0.00	0.00	-508,750.00
				02 Dec 2011	07 Dec 2011	CREDIT AGRICOLE SECURITIES (USA) IN	USD/DTC	
	500,000.000	1.000000	Local	101.750000	17,319.45	0.00	0.00	508,750.00
			Base	101.750000	17,319.45	0.00	0.00	508,750.00
346091AZ4 Total	500,000.000		Local		17,319.45	0.00	0.00	508,750.00

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	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
		Base			17,319.45	0.00	0.00	508,750.00
374500AA4	GRIFOLS INC	8.25%	01 Feb 2018	07 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	250,000.000	1.000000	Local	103.750000	7,505.21	0.00	0.00	259,375.00
			Base	103.750000	7,505.21	0.00	0.00	259,375.00
				07 Dec 2011	CANCEL	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	-250,000.000	1.000000	Local	103.750000	-7,505.21	0.00	0.00	-259,375.00
			Base	103.750000	-7,505.21	0.00	0.00	-259,375.00
374500AA4 Total								
	0.000		Local		0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00
398436AA3	GRIFOLS INC	8.25%	01 Feb 2018	07 Dec 2011	12 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
	250,000.000	1.000000	Local	103.750000	7,505.21	0.00	0.00	259,375.00
			Base	103.750000	7,505.21	0.00	0.00	259,375.00
				09 Dec 2011	15 Dec 2011	6 EXCHANGE OFFER (NON CASH)	USD/DTC	
	500,000.000	1.000000	Local	101.260516	14,666.67	0.00	0.00	506,302.58
			Base	101.260516	14,666.67	0.00	0.00	506,302.58
398436AA3 Total								
	750,000.000		Local		22,171.88	0.00	0.00	765,677.58
			Base		22,171.88	0.00	0.00	765,677.58
404119BL2	HCA INC	8%	01 Oct 2018	05 Dec 2011	08 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
	500,000.000	1.000000	Local	103.750000	7,222.22	0.00	0.00	518,750.00
			Base	103.750000	7,222.22	0.00	0.00	518,750.00
413627BL3	CAESARS ENTERTAINMENT OP	11.25%	01 Jun 2017	01 Dec 2011	06 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	450,000.000	1.000000	Local	105.500000	703.13	0.00	0.00	474,750.00
			Base	105.500000	703.13	0.00	0.00	474,750.00
428303AJ0	HEXION US FIN/NOVA SCOTI	8.875%	01 Feb 2018	06 Dec 2011	09 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	250,000.000	1.000000	Local	92.750000	7,888.89	0.00	0.00	231,875.00

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	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
			Base	92.750000	7,888.89	0.00	0.00	231,875.00
				07 Dec 2011	12 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	250,000.000	1.000000	Local	92.625000	8,073.79	0.00	0.00	231,562.50
			Base	92.625000	8,073.79	0.00	0.00	231,562.50
428303AJ0 Total								
	500,000.000		Local		15,962.68	0.00	0.00	463,437.50
			Base		15,962.68	0.00	0.00	463,437.50
44701QAX0	HUNTSMAN INTERNATIONAL L	8.625%	15 Mar 2021	01 Dec 2011	06 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	500,000.000	1.000000	Local	102.125000	9,703.13	0.00	0.00	510,625.00
			Base	102.125000	9,703.13	0.00	0.00	510,625.00
45072PAC6	IASIS HEALTHCARE/CAP CRP	8.375%	15 May 2019	07 Dec 2011		JPMORGAN SECURITIES INC	USD/DTC	
	500,000.000	1.000000	Local	84.000000	3,140.63	0.00	0.00	420,000.00
			Base	84.000000	3,140.63	0.00	0.00	420,000.00
				07 Dec 2011	CANCEL	JPMORGAN SECURITIES INC	USD/DTC	
	-500,000.000	1.000000	Local	84.000000	-3,140.63	0.00	0.00	-420,000.00
			Base	84.000000	-3,140.63	0.00	0.00	-420,000.00
45072PAC6 Total								
	0.000		Local		0.00	0.00	0.00	0.00
			Base		0.00	0.00	0.00	0.00
45072PAD4	IASIS HEALTHCARE/CAP CRP	8.375%	15 May 2019	07 Dec 2011	12 Dec 2011	JPMORGAN SECURITIES INC	USD/DTC	
	500,000.000	1.000000	Local	84.000000	3,140.63	0.00	0.00	420,000.00
			Base	84.000000	3,140.63	0.00	0.00	420,000.00
				12 Dec 2011	13 Dec 2011	1 EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	99.322201	6,281.25	0.00	0.00	993,222.01
			Base	99.322201	6,281.25	0.00	0.00	993,222.01
45072PAD4 Total								
	1,500,000.000		Local		9,421.88	0.00	0.00	1,413,222.01
			Base		9,421.88	0.00	0.00	1,413,222.01

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
45073HAA7	IMMUCOR INC	11.125%	15 Aug 2011	01 Dec 2011	06 Dec 2011	JPMORGAN SECURITIES INC	USD/DTC
250,000.000	1.000000	Local	103.500000	8,266.49	0.00	0.00	258,750.00
		Base	103.500000	8,266.49	0.00	0.00	258,750.00
45824TAC9	INTELSAT JACKSON HLDG	7.25%	15 Oct 2020	16 Dec 2011	16 Dec 2011	MANDATORYEXCHANGE NON CASH	USD/DTC
975,000.000	1.000000	Local	101.330632	11,977.60	0.00	0.00	987,973.67
		Base	101.330632	11,977.60	0.00	0.00	987,973.67
459745FW0	INTERNATIONAL LEASE FIN CORP	8.625%	15 Sep 2015	01 Dec 2011	06 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
500,000.000	1.000000	Local	101.000000	9,703.13	0.00	0.00	505,000.00
		Base	101.000000	9,703.13	0.00	0.00	505,000.00
46612HAE5	J CREW GROUP	8.125%	01 Mar 2019	06 Dec 2011	09 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC
750,000.000	1.000000	Local	95.750000	16,588.54	0.00	0.00	718,125.00
		Base	95.750000	16,588.54	0.00	0.00	718,125.00
			06 Dec 2011	09 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
250,000.000	1.000000	Local	95.750000	5,529.52	0.00	0.00	239,375.00
		Base	95.750000	5,529.52	0.00	0.00	239,375.00
46612HAE5 Total							
1,000,000.000		Local		22,118.06	0.00	0.00	957,500.00
		Base		22,118.06	0.00	0.00	957,500.00
538034AC3	LIVE NATION ENTERTAINMEN	8.125%	15 May 2018	09 Dec 2011	14 Dec 2011	PERSHING LLC	USD/DTC
400,000.000	1.000000	Local	100.250000	2,618.06	0.00	0.00	401,000.00
		Base	100.250000	2,618.06	0.00	0.00	401,000.00
552078BB2	LYONDELL CHEMICAL COMPAN	11%	01 May 2018	01 Dec 2011	06 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC
1,000,000.000	1.000000	Local	108.000000	38,194.45	0.00	0.00	1,080,000.00
		Base	108.000000	38,194.45	0.00	0.00	1,080,000.00
552953BJ9	MGM RESORTS INTL	11.125%	15 Nov 201	01 Dec 2011	06 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC
500,000.000	1.000000	Local	112.625000	3,244.79	0.00	0.00	563,125.00
		Base	112.625000	3,244.79	0.00	0.00	563,125.00

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
563571AH1	MANITOWOC COMPANY INC	8.5%	01 Nov 2020	02 Dec 2011	07 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC
500,000.000	1.000000	Local	102.500000	4,250.00	0.00	0.00	512,500.00
		Base	102.500000	4,250.00	0.00	0.00	512,500.00
575384AF9	MASONITE INTERNATIONAL C	8.25%	15 Apr 2021	07 Dec 2011	12 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC
500,000.000	1.000000	Local	96.500000	6,531.25	0.00	0.00	482,500.00
		Base	96.500000	6,531.25	0.00	0.00	482,500.00
594073AB4	MICHAEL FOODS INC	9.75%	15 Jul 2018	01 Dec 2011	06 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC
250,000.000	1.000000	Local	104.250000	9,546.88	0.00	0.00	260,625.00
		Base	104.250000	9,546.88	0.00	0.00	260,625.00
594087AR9	MICHAELS STORES INC	7.75%	01 Nov 2018	02 Dec 2011	07 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC
500,000.000	1.000000	Local	99.500000	3,875.00	0.00	0.00	497,500.00
		Base	99.500000	3,875.00	0.00	0.00	497,500.00
629377BN1	NRG ENERGY INC	7.625%	15 Jan 2018	02 Dec 2011	07 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC
500,000.000	1.000000	Local	100.000000	15,038.19	0.00	0.00	500,000.00
		Base	100.000000	15,038.19	0.00	0.00	500,000.00
			13 Dec 2011	16 Dec 2011	BANK OF AMERICA SECURITIES LLC	USD/DTC	
500,000.000	1.000000	Local	100.000000	15,991.32	0.00	0.00	500,000.00
		Base	100.000000	15,991.32	0.00	0.00	500,000.00
629377BN1 Total							
1,000,000.000		Local		31,029.51	0.00	0.00	1,000,000.00
		Base		31,029.51	0.00	0.00	1,000,000.00
67000XAL0	NOVELIS INC	8.375%	15 Dec 2017	07 Dec 2011	12 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC
250,000.000	1.000000	Local	104.750000	10,294.27	0.00	0.00	261,875.00
		Base	104.750000	10,294.27	0.00	0.00	261,875.00
67053MAA4	NUMBER MERGER SUB INC	11%	15 Dec 2019	14 Dec 2011	29 Dec 2011	RBC CAPITAL MARKETS	USD/DTC
750,000.000	1.000000	Local	100.000000	0.00	0.00	0.00	750,000.00

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions		Taxes/Fees/Other	Net Cost
	Units/Original Face									
			Base	100.000000		0.00	0.00		0.00	750,000.00
67105EAB8	OSI RESTAURANT PARTNERS	10%	15 Jun 2015	02 Dec 2011	07 Dec 2011		PERSHING LLC		USD/DTC	
	500,000.000	1.000000	Local	103.875000		23,888.89	0.00		0.00	519,375.00
			Base	103.875000		23,888.89	0.00		0.00	519,375.00
674215AD0	OASIS PETROLEUM INC	6.5%	01 Nov 2021	09 Dec 2011	14 Dec 2011		HARRIS NESBITT CORP. BONDS		USD/DTC	
	500,000.000	1.000000	Local	98.500000		3,069.44	0.00		0.00	492,500.00
			Base	98.500000		3,069.44	0.00		0.00	492,500.00
72147KAA6	PILGRIM S PRIDE CORP	7.875%	15 Dec 2018	08 Dec 2011			JPMORGAN SECURITIES INC		USD/DTC	
	500,000.000	1.000000	Local	93.250000		19,468.75	0.00		0.00	466,250.00
			Base	93.250000		19,468.75	0.00		0.00	466,250.00
				08 Dec 2011	CANCEL		JPMORGAN SECURITIES INC		USD/DTC	
	-500,000.000	1.000000	Local	93.250000		-19,468.75	0.00		0.00	-466,250.00
			Base	93.250000		-19,468.75	0.00		0.00	-466,250.00
72147KAA6 Total										
	0.000		Local			0.00	0.00		0.00	0.00
			Base			0.00	0.00		0.00	0.00
72147KAB4	PLIGRIM S PRIDE CORP	7.875%	15 Dec 2018	08 Dec 2011	13 Dec 2011		JPMORGAN SECURITIES INC		USD/DTC	
	500,000.000	1.000000	Local	93.250000		19,468.75	0.00		0.00	466,250.00
			Base	93.250000		19,468.75	0.00		0.00	466,250.00
				15 Dec 2011	20 Dec 2011	5	EXCHANGE OFFER (NON CASH)		USD/DTC	
	750,000.000	1.000000	Local	94.638613		0.00	0.00		0.00	709,789.60
			Base	94.638613		0.00	0.00		0.00	709,789.60
72147KAB4 Total										
	1,250,000.000		Local			19,468.75	0.00		0.00	1,176,039.60
			Base			19,468.75	0.00		0.00	1,176,039.60
74959HAB4	REYNOLDS GRP ISS/REYNOLD	9.875%	15 Aug 2019	05 Dec 2011	08 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC		USD/DTC	
	250,000.000	1.000000	Local	97.500000		8,160.59	0.00		0.00	243,750.00

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions		Taxes/Fees/Other	Net Cost
	Units/Original Face									
			Base	97.500000		8,160.59	0.00		0.00	243,750.00
75524DAN0	RBS GLOBAL & REXNORD COR	8.5%	01 May 2018	07 Dec 2011	12 Dec 2011		BARCLAYS CAPITAL INC.		USD/DTC	
	250,000.000	1.000000	Local	105.500000		2,420.14	0.00		0.00	263,750.00
			Base	105.500000		2,420.14	0.00		0.00	263,750.00
78477JAA6	STHI HOLDING CORP	8%	15 Mar 2018	30 Nov 2011	CANCEL		JPMORGAN SECURITIES INC		USD/DTC	
	-500,000.000	1.000000	Local	103.750000		-8,888.89	0.00		0.00	-518,750.00
			Base	103.750000		-8,888.89	0.00		0.00	-518,750.00
				30 Nov 2011	05 Dec 2011		JPMORGAN SECURITIES INC		USD/DTC	
	500,000.000	1.000000	Local	103.500000		8,888.89	0.00		0.00	517,500.00
			Base	103.500000		8,888.89	0.00		0.00	517,500.00
78477JAA6 Total										
	0.000		Local			0.00	0.00		0.00	-1,250.00
			Base			0.00	0.00		0.00	-1,250.00
81211KAQ3	SEALED AIR CORP	8.125%	15 Sep 2019	08 Dec 2011	13 Dec 2011		BANK OF AMERICA SECURITIES LLC		USD/DTC	
	200,000.000	1.000000	Local	109.250000		3,159.72	0.00		0.00	218,500.00
			Base	109.250000		3,159.72	0.00		0.00	218,500.00
81211KAR1	SEALED AIR CORP	8.375%	15 Sep 2021	01 Dec 2011	06 Dec 2011		JPMORGAN CHASE BANK/GREENWICH CAPIT		USD/DTC	
	500,000.000	1.000000	Local	107.250000		7,328.13	0.00		0.00	536,250.00
			Base	107.250000		7,328.13	0.00		0.00	536,250.00
87163FAA4	SYNIVERSE HOLDINGS INC	9.125%	15 Jan 2019	01 Dec 2011	06 Dec 2011		PERSHING LLC		USD/DTC	
	250,000.000	1.000000	Local	104.000000		8,934.90	0.00		0.00	260,000.00
			Base	104.000000		8,934.90	0.00		0.00	260,000.00
882330AH6	TEXAS COMPETITIVE/TCEH	10.5%	01 Nov 2016	01 Nov 2011	28 Dec 2011	57	AUTREPAT-INT RE		USD/DTC	
	300.000	1.000000	Local	100.000000		0.00	0.00		0.00	300.00
			Base	100.000000		0.00	0.00		0.00	300.00
90320TAA8	UPCB FINANCE LTD	7.25%	15 Nov 2021	01 Dec 2011	06 Dec 2011		BARCLAYS CAPITAL INC.		USD/DTC	

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
1,000,000.000	1.000000	Local	99.500000	4,027.78	0.00	0.00	995,000.00
		Base	99.500000	4,027.78	0.00	0.00	995,000.00
911365AW4	UNITED RENTALS NORTH AM	8.375% 15 Sep 2020	01 Dec 2011	06 Dec 2011	CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
500,000.000	1.000000	Local	99.250000	9,421.88	0.00	0.00	496,250.00
		Base	99.250000	9,421.88	0.00	0.00	496,250.00
914906AK8	UNIVISION COMMUNICATIONS	8.5% 15 May 2021	06 Dec 2011	09 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
250,000.000	1.000000	Local	88.875000	1,416.67	0.00	0.00	222,187.50
		Base	88.875000	1,416.67	0.00	0.00	222,187.50
91728CAE3	U.S. FOODSERVICE	8.5% 30 Jun 2019	05 Dec 2011	08 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
500,000.000	1.000000	Local	97.000000	24,437.50	0.00	0.00	485,000.00
		Base	97.000000	24,437.50	0.00	0.00	485,000.00
91911XAS3	VALEANT PHARMACEUTICALS	7.25% 15 Jul 2022	02 Dec 2011	07 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
500,000.000	1.000000	Local	94.750000	14,298.61	0.00	0.00	473,750.00
		Base	94.750000	14,298.61	0.00	0.00	473,750.00
93443TAB2	WARNER CHILCOTT CO LLC	7.75% 15 Sep 2018	01 Dec 2011	06 Dec 2011	BARCLAYS CAPITAL INC.	USD/DTC	
425,000.000	1.000000	Local	98.500000	7,410.94	0.00	0.00	418,625.00
		Base	98.500000	7,410.94	0.00	0.00	418,625.00
97381WAT1	WINDSTREAM CORP	7.75% 01 Oct 2021	01 Dec 2011	06 Dec 2011	WELLS FARGO SECURITIES LLC	USD/DTC	
1,000,000.000	1.000000	Local	98.500000	13,993.06	0.00	0.00	985,000.00
		Base	98.500000	13,993.06	0.00	0.00	985,000.00
981FGNII5	LBG CAPITAL NO.1 PLC	7.875% 01 Nov 2020	09 Dec 2011	14 Dec 2011	BARCLAYS CAPITAL INC./LE	USD/EUR	
500,000.000	1.000000	Local	75.750000	4,703.13	0.00	0.00	378,750.00
		Base	75.750000	4,703.13	0.00	0.00	378,750.00
983130AP0	WYNN LAS VEGAS LLC/CORP	7.875% 01 May 2020	01 Dec 2011	06 Dec 2011	DEUTSCHE BANK SECURITIES INC	USD/DTC	
500,000.000	1.000000	Local	108.625000	3,828.13	0.00	0.00	543,125.00
		Base	108.625000	3,828.13	0.00	0.00	543,125.00

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Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
984756AD8	YANKEE CANDLE CO	06 Dec 2011	09 Dec 2011		PERSHING LLC	USD/DTC	
1,000,000.000	1.000000	97.250000	30,875.00	0.00	0.00	972,500.00	
		97.250000	30,875.00	0.00	0.00	972,500.00	
US DOLLAR Total							
39,390,210.000			741,588.98	0.00	0.00	38,836,403.58	
			741,588.98	0.00	0.00	38,836,403.58	
FIXED INCOME Total							
39,390,210.000			741,588.98	0.00	0.00	38,836,403.58	
PURCHASE Total							
41,419,190.630			741,588.98	0.00	0.00	40,865,384.21	

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.080%	31 Dec 2009	02 Dec 2011	02 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	2,296,207.010	1.000000	Local	100.000000	0.00	0.00	0.00	2,296,207.01
			Base	100.000000	0.00	0.00	0.00	2,296,207.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.091%	31 Dec 2009	05 Dec 2011	05 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	11,078,620.420	1.000000	Local	100.000000	0.00	0.00	0.00	11,078,620.42
			Base	100.000000	0.00	0.00	0.00	11,078,620.42
85749P9B9	STATE STR INSTL LIQUID RESVS	0.169%	31 Dec 2009	06 Dec 2011	06 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	12,317,931.050	1.000000	Local	100.000000	0.00	0.00	0.00	12,317,931.05
			Base	100.000000	0.00	0.00	0.00	12,317,931.05
				31 Dec 2009	07 Dec 2011	07 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	5,908,545.140	1.000000	Local	100.000000	0.00	0.00	0.00	5,908,545.14
			Base	100.000000	0.00	0.00	0.00	5,908,545.14
				31 Dec 2009	08 Dec 2011	08 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	3,649,871.020	1.000000	Local	100.000000	0.00	0.00	0.00	3,649,871.02
			Base	100.000000	0.00	0.00	0.00	3,649,871.02
				31 Dec 2009	09 Dec 2011	09 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	3,382,164.470	1.000000	Local	100.000000	0.00	0.00	0.00	3,382,164.47
			Base	100.000000	0.00	0.00	0.00	3,382,164.47
				31 Dec 2009	12 Dec 2011	12 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
	2,861,205.090	1.000000	Local	100.000000	0.00	0.00	0.00	2,861,205.09

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Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	2,861,205.09
	31 Dec 2009 13 Dec 2011 13 Dec 2011				STATE STREET BANK AND TRUST	USD/CSW	
707,378.460	1.000000	Local	100.000000	0.00	0.00	0.00	707,378.46
	Base	100.000000		0.00	0.00	0.00	707,378.46
	31 Dec 2009 14 Dec 2011 14 Dec 2011				STATE STREET BANK AND TRUST	USD/CSW	
2,757,118.080	1.000000	Local	100.000000	0.00	0.00	0.00	2,757,118.08
	Base	100.000000		0.00	0.00	0.00	2,757,118.08
	31 Dec 2009 16 Dec 2011 16 Dec 2011				STATE STREET BANK AND TRUST	USD/CSW	
9,404.560	1.000000	Local	100.000000	0.00	0.00	0.00	9,404.56
	Base	100.000000		0.00	0.00	0.00	9,404.56
	31 Dec 2009 19 Dec 2011 19 Dec 2011				STATE STREET BANK AND TRUST	USD/CSW	
1,086,368.060	1.000000	Local	100.000000	0.00	0.00	0.00	1,086,368.06
	Base	100.000000		0.00	0.00	0.00	1,086,368.06
	31 Dec 2009 29 Dec 2011 29 Dec 2011				STATE STREET BANK AND TRUST	USD/CSW	
604,044.170	1.000000	Local	100.000000	0.00	0.00	0.00	604,044.17
	Base	100.000000		0.00	0.00	0.00	604,044.17
85749P9B9 Total							
46,658,857.530		Local		0.00	0.00	0.00	46,658,857.53
		Base		0.00	0.00	0.00	46,658,857.53
US DOLLAR Total							
46,658,857.530		Local		0.00	0.00	0.00	46,658,857.53
		Base		0.00	0.00	0.00	46,658,857.53

CASH EQUIVALENTS Total

46,658,857.530

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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	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
Units/Original Face							

Base 0.00 0.00 0.00 46,658,857.53

FIXED INCOME

US DOLLAR

03070QAM3	AMERISTAR CASINOS INC	7.5%	15 Apr 2021	29 Nov 2011	01 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	100.993151		9,166.67	0.00	0.00	1,009,931.51
			Base	100.993151		9,166.67	0.00	0.00	1,009,931.51
095699AA2	DEL MONTE FOODS CO	7.625%	15 Feb 2019	12 Dec 2011	16 Dec 2011	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	101.096632		24,781.25	0.00	0.00	1,010,966.32
			Base	101.096632		24,781.25	0.00	0.00	1,010,966.32
109178AE3	BRIGHAM EXPLORATION CO	8.75%	01 Oct 2018	05 Dec 2011	05 Dec 2011		CALLED BONDS	USD/DTC	
	87,000.000	1.000000	Local	108.750000		1,353.33	0.00	0.00	94,612.50
			Base	108.750000		1,353.33	0.00	0.00	94,612.50
109178AG8	BRIGHAM EXPLORATION CO	3.675%	01 Jun 2019	05 Dec 2011	05 Dec 2011		CALLED BONDS	USD/DTC	
	53,000.000	1.000000	Local	106.875000		40.48	0.00	0.00	56,643.75
			Base	106.875000		40.48	0.00	0.00	56,643.75
				06 Dec 2011	06 Dec 2011		CALLED BONDS	USD/DTC	
	97,000.000	1.000000	Local	110.000000		92.62	0.00	0.00	106,700.00
			Base	110.000000		92.62	0.00	0.00	106,700.00
109178AG8 Total									
	150,000.000		Local			133.10	0.00	0.00	163,343.75
			Base			133.10	0.00	0.00	163,343.75
120462AA4	BUMBLE BEE ACQUISITON CO	9%	15 Dec 2017	09 Dec 2011			CALLED BONDS	USD/DTC	
	12,000.000	1.000000	Local	103.000000		0.00	0.00	0.00	12,360.00
			Base	103.000000		0.00	0.00	0.00	12,360.00
				09 Dec 2011	CANCEL		CALLED BONDS	USD/DTC	
	-12,000.000	1.000000	Local	103.000000		0.00	0.00	0.00	-12,360.00
			Base	103.000000		0.00	0.00	0.00	-12,360.00

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	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
120462AA4 Total				09 Dec 2011	09 Dec 2011		CALLED BONDS	USD/DTC	
	12,000.000	1.000000	Local	103.000000		522.00	0.00	0.00	12,360.00
			Base	103.000000		522.00	0.00	0.00	12,360.00
	12,000.000		Local			522.00	0.00	0.00	12,360.00
			Base			522.00	0.00	0.00	12,360.00
25470XAE5	DISH DBS CORP	6.75%	01 Jun 2021	13 Dec 2011	16 Dec 2011		NOMURA SECURITIES/FIXED INCOME	USD/DTC	
	500,000.000	1.000000	Local	104.125000		1,406.25	0.00	0.00	520,625.00
			Base	104.125000		1,406.25	0.00	0.00	520,625.00
255100AA7	DIVERSEY INC	8.25%	15 Nov 2019	02 Dec 2011	02 Dec 2011		CALLED BONDS	USD/DTC	
	325,000.000	1.000000	Local	125.392720		1,266.14	0.00	0.00	407,526.34
			Base	125.392720		1,266.14	0.00	0.00	407,526.34
29264FAC0	ENDO PHARMACEUT HLDGS IN	7%	15 Dec 2020	30 Nov 2011			EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	102.223039		32,666.67	0.00	0.00	1,022,230.39
			Base	102.223039		32,666.67	0.00	0.00	1,022,230.39
				30 Nov 2011	CANCEL		EXCHANGE OFFER (NON CASH)	USD/DTC	
	-1,000,000.000	1.000000	Local	102.223039		-32,666.67	0.00	0.00	-1,022,230.39
			Base	102.223039		-32,666.67	0.00	0.00	-1,022,230.39
				30 Nov 2011	01 Dec 2011	1	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	102.223039		32,083.33	0.00	0.00	1,022,230.39
			Base	102.223039		32,083.33	0.00	0.00	1,022,230.39
29264FAC0 Total									
	1,000,000.000		Local			32,083.33	0.00	0.00	1,022,230.39
			Base			32,083.33	0.00	0.00	1,022,230.39
29264FAF3	ENDO PHARMACEUT HLDGS IN	7%	15 Jul 2019	30 Nov 2011	01 Dec 2011	1	EXCHANGE OFFER (NON CASH)	USD/DTC	
	250,000.000	1.000000	Local	100.000000		8,361.11	0.00	0.00	250,000.00
			Base	100.000000		8,361.11	0.00	0.00	250,000.00

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	Shares/Par/Contracts	Exchange Rate							
	Units/Original Face		Price						
374500AA4	GRIFOLS INC	8.25%	01 Feb 2018	09 Dec 2011	15 Dec 2011	6	EXCHANGE OFFER (NON CASH)	USD/DTC	
	500,000.000	1.000000	Local	101.260516		14,666.67	0.00	0.00	506,302.58
			Base	101.260516		14,666.67	0.00	0.00	506,302.58
45072PAC6	IASIS HEALTHCARE/CAP CRP	8.375%	15 May 2019	12 Dec 2011	13 Dec 2011	1	EXCHANGE OFFER (NON CASH)	USD/DTC	
	1,000,000.000	1.000000	Local	99.322201		6,281.25	0.00	0.00	993,222.01
			Base	99.322201		6,281.25	0.00	0.00	993,222.01
45661TAL5	INERGY LP/INERGY FIN	6.875%	01 Aug 2021	28 Dec 2011	29 Dec 2011	1	TENDER OFFER	USD/DTC	
	67,000.000	1.000000	Local	99.500000		1,893.68	0.00	0.00	66,665.00
			Base	99.500000		1,893.68	0.00	0.00	66,665.00
45824TAA3	INTELSAT JACKSON HLDG	7.25%	15 Oct 2020	16 Dec 2011	16 Dec 2011		MANDATORY EXCHANGE NON CASH	USD/DTC	
	975,000.000	1.000000	Local	101.330632		11,977.60	0.00	0.00	987,973.67
			Base	101.330632		11,977.60	0.00	0.00	987,973.67
629360AB4	NPC INTERNATIONAL INC	9.5%	01 May 2014	12 Dec 2011	28 Dec 2011	16	TENDER OFFER	USD/DTC	
	140,000.000	1.000000	Local	100.000000		2,105.83	0.00	0.00	140,000.00
			Base	100.000000		2,105.83	0.00	0.00	140,000.00
72147KAA6	PILGRIM S PRIDE CORP	7.875%	15 Dec 2018	15 Dec 2011	20 Dec 2011	5	EXCHANGE OFFER (NON CASH)	USD/DTC	
	750,000.000	1.000000	Local	94.638613		0.00	0.00	0.00	709,789.60
			Base	94.638613		0.00	0.00	0.00	709,789.60
882330AH6	TEXAS COMPETITIVE/TCEH	10.5%	01 Nov 2016	06 Dec 2011	09 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	124,677.000	1.000000	Local	38.500004		0.00	0.00	0.00	48,000.65
			Base	38.500004		0.00	0.00	0.00	48,000.65
US DOLLAR Total									
	7,880,677.000		Local			115,998.21	0.00	0.00	7,943,549.32
			Base			115,998.21	0.00	0.00	7,943,549.32
FIXED INCOME Total									
	7,880,677.000								

Sales Report by Report Date

COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

FUND: NJEJ

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
		Base			115,998.21	0.00	0.00	7,943,549.32

SALES Total

54,539,534.530

		Base			115,998.21	0.00	0.00	54,602,406.85
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Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.178%	31 Dec 2009	01 Dec 2011	01 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	184,989.920	1.000000	Local	100.000000	0.00	0.00	0.00	184,989.92
			Base	100.000000	0.00	0.00	0.00	184,989.92
85749P9B9	STATE STR INSTL LIQUID RESVS	0.166%	31 Dec 2009	02 Dec 2011	02 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	42,402.080	1.000000	Local	100.000000	0.00	0.00	0.00	42,402.08
			Base	100.000000	0.00	0.00	0.00	42,402.08
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164%	31 Dec 2009	13 Dec 2011	13 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	95,585.110	1.000000	Local	100.000000	0.00	0.00	0.00	95,585.11
			Base	100.000000	0.00	0.00	0.00	95,585.11
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159%	31 Dec 2009	15 Dec 2011	15 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	592,881.310	1.000000	Local	100.000000	0.00	0.00	0.00	592,881.31
			Base	100.000000	0.00	0.00	0.00	592,881.31
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142%	31 Dec 2009	16 Dec 2011	16 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	387,562.070	1.000000	Local	100.000000	0.00	0.00	0.00	387,562.07
			Base	100.000000	0.00	0.00	0.00	387,562.07
85749P9B9	STATE STR INSTL LIQUID RESVS	0.144%	31 Dec 2009	19 Dec 2011	19 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	502,650.880	1.000000	Local	100.000000	0.00	0.00	0.00	502,650.88
			Base	100.000000	0.00	0.00	0.00	502,650.88
85749P9B9	STATE STR INSTL LIQUID RESVS	0.138%	31 Dec 2009	21 Dec 2011	21 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	158,034.620	1.000000	Local	100.000000	0.00	0.00	0.00	158,034.62

Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
	Base	100.000000		0.00	0.00	0.00	158,034.62
85749P9B9	STATE STR INSTL LIQUID RESVS	0.120%	31 Dec 2009	22 Dec 2011	22 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
52,632.180	1.000000	Local	100.000000	0.00	0.00	0.00	52,632.18
	Base	100.000000		0.00	0.00	0.00	52,632.18
85749P9B9	STATE STR INSTL LIQUID RESVS	0.134%	31 Dec 2009	23 Dec 2011	23 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW
311,515.270	1.000000	Local	100.000000	0.00	0.00	0.00	311,515.27
	Base	100.000000		0.00	0.00	0.00	311,515.27
85749P9B9 Total							
2,328,253.440		Local		0.00	0.00	0.00	2,328,253.44
		Base		0.00	0.00	0.00	2,328,253.44
US DOLLAR Total							
2,328,253.440		Local		0.00	0.00	0.00	2,328,253.44
		Base		0.00	0.00	0.00	2,328,253.44
CASH EQUIVALENTS Total							
2,328,253.440							
	Base			0.00	0.00	0.00	2,328,253.44
FIXED INCOME							
US DOLLAR							
00191AAA4	ARD FINANCE SA	11.125%	01 Jun 201	01 Dec 2011	01 Dec 2011	AUTREPAT-INT RE	USD/DTC
34,294.000	1.000000	Local	100.000000	0.00	0.00	0.00	34,294.00
		Base	100.000000	0.00	0.00	0.00	34,294.00
00928QAC5	AIRCASTLE LTD	9.75%	01 Aug 2018	09 Dec 2011	14 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC
225,000.000	1.000000	Local	102.769000	8,104.69	0.00	0.00	231,230.25
		Base	102.769000	8,104.69	0.00	0.00	231,230.25
053773AQ0	AVIS BUDGET CAR RENTAL	9.75%	15 Mar 2020	12 Dec 2011	14 Dec 2011	2 EXCHANGE OFFER (NON CASH)	USD/DTC

Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	150,000.000	1.000000	Local	93.101113		2,803.13	0.00	0.00	139,651.67
			Base	93.101113		2,803.13	0.00	0.00	139,651.67
121579AG1	BURLINGTON COAT FACTORY	10%	15 Feb 2019	02 Dec 2011	05 Dec 2011	3	EXCHANGE OFFER (NON CASH)	USD/DTC	
	650,000.000	1.000000	Local	95.220236		19,319.44	0.00	0.00	618,931.54
			Base	95.220236		19,319.44	0.00	0.00	618,931.54
12513GAX7	CDW LLC/CDW FINANCE	8.5%	01 Apr 2019	12 Dec 2011	16 Dec 2011	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
	875,000.000	1.000000	Local	99.877689		14,668.40	0.00	0.00	873,929.78
			Base	99.877689		14,668.40	0.00	0.00	873,929.78
148411AC5	CASTLE (AM) + CO	12.75%	15 Dec 2016	12 Dec 2011	15 Dec 2011		JEFFERIES+ COMPANY INC	USD/DTC	
	150,000.000	1.000000	Local	96.500000		0.00	0.00	0.00	144,750.00
			Base	96.500000		0.00	0.00	0.00	144,750.00
18538TAA7	CLEARWIRE COMM/FINANCE	12%	01 Dec 2015	20 Dec 2011	23 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	150,000.000	1.000000	Local	94.750000		1,100.00	0.00	0.00	142,125.00
			Base	94.750000		1,100.00	0.00	0.00	142,125.00
				20 Dec 2011	23 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	150,000.000	1.000000	Local	95.000000		1,100.00	0.00	0.00	142,500.00
			Base	95.000000		1,100.00	0.00	0.00	142,500.00
				20 Dec 2011	23 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	150,000.000	1.000000	Local	94.750000		1,100.00	0.00	0.00	142,125.00
			Base	94.750000		1,100.00	0.00	0.00	142,125.00
18538TAA7 Total									
	450,000.000		Local			3,300.00	0.00	0.00	426,750.00
			Base			3,300.00	0.00	0.00	426,750.00
19190AAA5	COFFEYVILLE RESOURC/FIN	9%	01 Apr 2015	09 Dec 2011	15 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	25,000.000	1.000000	Local	105.000000		462.50	0.00	0.00	26,250.00
			Base	105.000000		462.50	0.00	0.00	26,250.00
204384AB7	CGG VERITAS	6.5%	01 Jun 2021	05 Dec 2011	08 Dec 2011	3	EXCHANGE OFFER (NON CASH)	USD/DTC	

Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face							
	200,000.000	1.000000	Local	96.579030	144.44	0.00	0.00	193,158.06
			Base	96.579030	144.44	0.00	0.00	193,158.06
29264FAJ5	ENDO PHARMACEUT HLDGS IN	7.25% 15 Jan 2022	30 Nov 2011	01 Dec 2011	1	EXCHANGE OFFER (NON CASH)	USD/DTC	
	225,000.000	1.000000	Local	100.000000	7,793.75	0.00	0.00	225,000.00
			Base	100.000000	7,793.75	0.00	0.00	225,000.00
31620MAE6	FIDELITY NATIONAL INFORM	7.625% 15 Jul 2017	06 Dec 2011	19 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	150,000.000	1.000000	Local	105.375000	4,892.71	0.00	0.00	158,062.50
			Base	105.375000	4,892.71	0.00	0.00	158,062.50
345397VU4	FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	05 Dec 2011	08 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	400,000.000	1.000000	Local	101.834000	8,290.28	0.00	0.00	407,336.00
			Base	101.834000	8,290.28	0.00	0.00	407,336.00
				06 Dec 2011	09 Dec 2011	PERSHING LLC	USD/DTC	
	200,000.000	1.000000	Local	102.000000	4,177.78	0.00	0.00	204,000.00
			Base	102.000000	4,177.78	0.00	0.00	204,000.00
				06 Dec 2011	09 Dec 2011	MORGAN STANLEY CO INCORPORATED	USD/DTC	
	200,000.000	1.000000	Local	102.625000	4,177.78	0.00	0.00	205,250.00
			Base	102.625000	4,177.78	0.00	0.00	205,250.00
				08 Dec 2011	13 Dec 2011	PERSHING LLC	USD/DTC	
	200,000.000	1.000000	Local	102.500000	4,308.33	0.00	0.00	205,000.00
			Base	102.500000	4,308.33	0.00	0.00	205,000.00
345397VU4 Total	1,000,000.000		Local		20,954.17	0.00	0.00	1,021,586.00
			Base		20,954.17	0.00	0.00	1,021,586.00
375558AS2	GILEAD SCIENCES INC	5.65% 01 Dec 2041	06 Dec 2011	13 Dec 2011		BARCLAYS CAPITAL INC.	USD/DTC	
	75,000.000	1.000000	Local	99.773000	0.00	0.00	0.00	74,829.75
			Base	99.773000	0.00	0.00	0.00	74,829.75
375558AU7	GILEAD SCIENCES INC	4.4% 01 Dec 2021	06 Dec 2011	13 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	

Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR									
Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Cost
	Units/Original Face								
	75,000.000	1.000000	Local	99.770000		0.00	0.00	0.00	74,827.50
			Base	99.770000		0.00	0.00	0.00	74,827.50
413627BL3	CAESARS ENTERTAINMENT OP		11.25% 01 Jun 2017	22 Dec 2011	28 Dec 2011		PERSHING LLC	USD/DTC	
	175,000.000	1.000000	Local	105.625000		1,476.56	0.00	0.00	184,843.75
			Base	105.625000		1,476.56	0.00	0.00	184,843.75
413627BM1	CAESARS ENTERTAINMENT OP		10% 15 Dec 2018	27 Dec 2011	30 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	75,000.000	1.000000	Local	67.000000		312.50	0.00	0.00	50,250.00
			Base	67.000000		312.50	0.00	0.00	50,250.00
45824TAC9	INTELSAT JACKSON HLDG		7.25% 15 Oct 2020	16 Dec 2011	16 Dec 2011		MANDATORYEXCHANGE NON CASH	USD/DTC	
	550,000.000	1.000000	Local	92.609110		6,756.60	0.00	0.00	509,350.11
			Base	92.609110		6,756.60	0.00	0.00	509,350.11
459745GK5	INTL LEASE FINANCE CORP		8.625% 15 Jan 2022	19 Dec 2011	22 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	225,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	225,000.00
			Base	100.000000		0.00	0.00	0.00	225,000.00
62941YAA5	NPC INTL/OPER CO A&B INC		10.5% 15 Jan 2020	08 Dec 2011	28 Dec 2011		GOLDMAN SACHS + CO	USD/DTC	
	200,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	200,000.00
			Base	100.000000		0.00	0.00	0.00	200,000.00
67021BAE9	NII CAPITAL CORP		7.625% 01 Apr 2021	05 Dec 2011	08 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	300,000.000	1.000000	Local	98.500000		4,257.29	0.00	0.00	295,500.00
			Base	98.500000		4,257.29	0.00	0.00	295,500.00
67053MAA4	NUMBER MERGER SUB INC		11% 15 Dec 2019	14 Dec 2011	29 Dec 2011		RBC CAPITAL MARKETS	USD/DTC	
	550,000.000	1.000000	Local	100.000000		0.00	0.00	0.00	550,000.00
			Base	100.000000		0.00	0.00	0.00	550,000.00
693320AF0	PHH CORP		7.125% 01 Mar 2013	07 Dec 2011	12 Dec 2011		PERSHING LLC	USD/DTC	
	200,000.000	1.000000	Local	99.500000		3,997.92	0.00	0.00	199,000.00
			Base	99.500000		3,997.92	0.00	0.00	199,000.00

Purchase Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Cost	
Units/Original Face							
693320AL7	PHH CORP	9.25% 01 Mar 2016	07 Dec 2011	12 Dec 2011	CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
250,000.000	1.000000	Local	99.010000	6,487.85	0.00	247,525.00	
		Base	99.010000	6,487.85	0.00	247,525.00	
767754BQ6	RITE AID CORP	9.375% 15 Dec 2015	09 Dec 2011	14 Dec 2011	JPMORGAN SECURITIES INC	USD/DTC	
125,000.000	1.000000	Local	94.250000	5,826.82	0.00	117,812.50	
		Base	94.250000	5,826.82	0.00	117,812.50	
78412FAL8	SESI LLC	6.375% 01 May 2019	08 Dec 2011	14 Dec 2011	6 EXCHANGE OFFER (NON CASH)	USD/DTC	
200,000.000	1.000000	Local	100.000000	1,310.42	0.00	200,000.00	
		Base	100.000000	1,310.42	0.00	200,000.00	
871507AG4	SYMBION INC	8% 15 Jun 2016	30 Nov 2011	06 Dec 2011	6 EXCHANGE OFFER (NON CASH)	USD/DTC	
75,000.000	1.000000	Local	98.612773	2,766.67	0.00	73,959.58	
		Base	98.612773	2,766.67	0.00	73,959.58	
884768AC6	THOMPSON CREEK METALS CO	7.375% 01 Jun 2018	06 Dec 2011	08 Dec 2011	2 EXCHANGE OFFER (NON CASH)	USD/DTC	
200,000.000	1.000000	Local	100.000000	204.86	0.00	200,000.00	
		Base	100.000000	204.86	0.00	200,000.00	
US DOLLAR Total							
7,409,294.000		Local		115,840.72	0.00	7,296,491.99	
		Base		115,840.72	0.00	7,296,491.99	
FIXED INCOME Total							
7,409,294.000							
		Base		115,840.72	0.00	7,296,491.99	
PURCHASE Total							
9,737,547.440							
		Base		115,840.72	0.00	9,624,745.43	

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENTS

US DOLLAR

85749P9B9	STATE STR INSTL LIQUID RESVS	0.153%	31 Dec 2009	05 Dec 2011	05 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	328,908.330	1.000000	Local	100.000000	0.00	0.00	0.00	328,908.33
			Base	100.000000	0.00	0.00	0.00	328,908.33
			31 Dec 2009	06 Dec 2011	06 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	29,250.000	1.000000	Local	100.000000	0.00	0.00	0.00	29,250.00
			Base	100.000000	0.00	0.00	0.00	29,250.00
			31 Dec 2009	08 Dec 2011	08 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	867,108.510	1.000000	Local	100.000000	0.00	0.00	0.00	867,108.51
			Base	100.000000	0.00	0.00	0.00	867,108.51
85749P9B9	STATE STR INSTL LIQUID RESVS	0.154%	31 Dec 2009	09 Dec 2011	09 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	11,761.810	1.000000	Local	100.000000	0.00	0.00	0.00	11,761.81
			Base	100.000000	0.00	0.00	0.00	11,761.81
			31 Dec 2009	12 Dec 2011	12 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	149,046.290	1.000000	Local	100.000000	0.00	0.00	0.00	149,046.29
			Base	100.000000	0.00	0.00	0.00	149,046.29
			31 Dec 2009	14 Dec 2011	14 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	419,559.680	1.000000	Local	100.000000	0.00	0.00	0.00	419,559.68
			Base	100.000000	0.00	0.00	0.00	419,559.68
			31 Dec 2009	28 Dec 2011	28 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	386,320.310	1.000000	Local	100.000000	0.00	0.00	0.00	386,320.31

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

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STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description		Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate	Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.160%	31 Dec 2009	29 Dec 2011	29 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	386,320.31
	550,000.000	1.000000	Local	100.000000	0.00	0.00	0.00	550,000.00
			Base	100.000000	0.00	0.00	0.00	550,000.00
85749P9B9	STATE STR INSTL LIQUID RESVS	0.167%	31 Dec 2009	30 Dec 2011	30 Dec 2011	STATE STREET BANK AND TRUST	USD/CSW	
	12,235.950	1.000000	Local	100.000000	0.00	0.00	0.00	12,235.95
			Base	100.000000	0.00	0.00	0.00	12,235.95
85749P9B9 Total								
	2,754,190.880		Local		0.00	0.00	0.00	2,754,190.88
			Base		0.00	0.00	0.00	2,754,190.88
US DOLLAR Total								
	2,754,190.880		Local		0.00	0.00	0.00	2,754,190.88
			Base		0.00	0.00	0.00	2,754,190.88
CASH EQUIVALENTS Total								
	2,754,190.880							
			Base		0.00	0.00	0.00	2,754,190.88

EQUITY

US DOLLAR

36186R209	ALLY FINANCIAL INC	PREFERRED STOCK 7.	13 Dec 2011			BANK OF AMERICA SECURITIES LLC	USD/DTC	
	125.000	1.000000	Local	732.500000	0.00	0.00	1.76	91,560.74
			Base	732.500000	0.00	0.00	1.76	91,560.74
			13 Dec 2011	CANCEL		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	-125.000	1.000000	Local	732.500000	0.00	0.00	-1.76	-91,560.74
			Base	732.500000	0.00	0.00	-1.76	-91,560.74
			13 Dec 2011			BANK OF AMERICA SECURITIES LLC	USD/DTC	
	250.000	1.000000	Local	730.000000	0.00	0.00	3.51	182,496.49

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr	
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
	Units/Original Face									
36186R209 Total			Base	730.000000		0.00		0.00	3.51	182,496.49
				13 Dec 2011	CANCEL		BANK OF AMERICA SECURITIES LLC	USD/DTC		
	-250.000	1.000000	Local	730.000000		0.00		0.00	-3.51	-182,496.49
			Base	730.000000		0.00		0.00	-3.51	-182,496.49
				13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		
	125.000	1.000000	Local	732.500000		0.00		0.00	1.76	91,560.74
			Base	732.500000		0.00		0.00	1.76	91,560.74
				13 Dec 2011	16 Dec 2011		MERRILL LYNCH PIERCE FENNER + SMITH	USD/DTC		
	250.000	1.000000	Local	730.000000		0.00		0.00	3.51	182,496.49
			Base	730.000000		0.00		0.00	3.51	182,496.49
	36186R209 Total									
	375.000		Local			0.00		0.00	5.27	274,057.23
			Base			0.00		0.00	5.27	274,057.23
	US DOLLAR Total									
	375.000		Local			0.00		0.00	5.27	274,057.23
		Base			0.00		0.00	5.27	274,057.23	
EQUITY Total										
375.000										
		Base				0.00		0.00	5.27	274,057.23
FIXED INCOME										
US DOLLAR										
001020AA4	AE ESCROW CORP	9.75%	15 Mar 2020	12 Dec 2011	14 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC		
	150,000.000	1.000000	Local	93.101113		2,803.13		0.00	0.00	139,651.67
			Base	93.101113		2,803.13		0.00	0.00	139,651.67
008911AK5	AIR CANADA	9.25%	01 Aug 2015	06 Dec 2011	09 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC		
	300,000.000	1.000000	Local	86.000000		9,866.67		0.00	0.00	258,000.00
			Base	86.000000		9,866.67		0.00	0.00	258,000.00

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
023771R67	AMERICAN AIRLINES INC	10.5%	15 Oct 2012	01 Dec 2011	06 Dec 2011		MORGAN STANLEY CO INCORPORATED	USD/DTC	
	225,000.000	1.000000	Local	87.000000		0.00	0.00	0.00	195,750.00
			Base	87.000000		0.00	0.00	0.00	195,750.00
07370UAA8	BEAGLE ACQUISITION CORP	11%	31 Dec 2019	07 Dec 2011	12 Dec 2011		BARCLAYS CAPITAL INC.	USD/DTC	
	100,000.000	1.000000	Local	104.625000		1,222.22	0.00	0.00	104,625.00
			Base	104.625000		1,222.22	0.00	0.00	104,625.00
				07 Dec 2011	12 Dec 2011		BARCLAYS CAPITAL INC.	USD/DTC	
	75,000.000	1.000000	Local	104.750000		916.67	0.00	0.00	78,562.50
			Base	104.750000		916.67	0.00	0.00	78,562.50
07370UAA8 Total									
	175,000.000		Local			2,138.89	0.00	0.00	183,187.50
			Base			2,138.89	0.00	0.00	183,187.50
121579AF3	BURLINGTON COAT FACTORY	10%	15 Feb 2019	02 Dec 2011	05 Dec 2011	3	EXCHANGE OFFER (NON CASH)	USD/DTC	
	650,000.000	1.000000	Local	95.220236		19,319.44	0.00	0.00	618,931.54
			Base	95.220236		19,319.44	0.00	0.00	618,931.54
12513NAA2	CDW LLC/CDW FINANCE	8.5%	01 Apr 2019	12 Dec 2011	16 Dec 2011	4	EXCHANGE OFFER (NON CASH)	USD/DTC	
	875,000.000	1.000000	Local	99.877689		14,668.40	0.00	0.00	873,929.78
			Base	99.877689		14,668.40	0.00	0.00	873,929.78
18538TAD1	CLEARWIRE COMM/FINANCE	12%	01 Dec 2017	06 Dec 2011	09 Dec 2011		OPPENHEIMER + CO. INC.	USD/DTC	
	50,000.000	1.000000	Local	79.000000		133.33	0.00	0.00	39,500.00
			Base	79.000000		133.33	0.00	0.00	39,500.00
				08 Dec 2011	13 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	25,000.000	1.000000	Local	83.000000		100.00	0.00	0.00	20,750.00
			Base	83.000000		100.00	0.00	0.00	20,750.00
				09 Dec 2011	14 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	25,000.000	1.000000	Local	82.750000		108.33	0.00	0.00	20,687.50
			Base	82.750000		108.33	0.00	0.00	20,687.50

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description	Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
Shares/Par/Contracts	Exchange Rate	Price	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
Units/Original Face							
18538TAD1 Total							
100,000.000		Local		341.66	0.00	0.00	80,937.50
		Base		341.66	0.00	0.00	80,937.50
204384AA9	CGG VERITAS	6.5%	01 Jun 2021	05 Dec 2011	08 Dec 2011	3	EXCHANGE OFFER (NON CASH)
200,000.000	1.000000	Local		96.579030	144.44	0.00	193,158.06
		Base		96.579030	144.44	0.00	193,158.06
247361ZC5	DELTA AIR LINES	9.5%	15 Sep 2014	16 Dec 2011	16 Dec 2011		CALLED BONDS
58,000.000	1.000000	Local		103.000000	1,392.80	0.00	59,740.00
		Base		103.000000	1,392.80	0.00	59,740.00
25456NAA3	DIRECTBUY HOLDINGS INC	12%	01 Feb 2017	06 Dec 2011	09 Dec 2011		RBC CAPITAL MARKETS
75,000.000	1.000000	Local		25.000000	0.00	0.00	18,750.00
		Base		25.000000	0.00	0.00	18,750.00
25470XAE5	DISH DBS CORP	6.75%	01 Jun 2021	19 Dec 2011	22 Dec 2011		BANK OF AMERICA SECURITIES LLC
175,000.000	1.000000	Local		104.250000	689.06	0.00	182,437.50
		Base		104.250000	689.06	0.00	182,437.50
268520AA1	EH HOLDING CORP	6.5%	15 Jun 2019	07 Dec 2011	12 Dec 2011		PERSHING LLC
100,000.000	1.000000	Local		100.875000	3,448.61	0.00	100,875.00
		Base		100.875000	3,448.61	0.00	100,875.00
29264FAH9	ENDO PHARMACEUT HLDGS IN	7.25%	15 Jan 2022	30 Nov 2011	01 Dec 2011	1	EXCHANGE OFFER (NON CASH)
225,000.000	1.000000	Local		100.000000	7,793.75	0.00	225,000.00
		Base		100.000000	7,793.75	0.00	225,000.00
29276KAQ4	ENERGY XXI GULF COAST IN	7.75%	15 Jun 2019	20 Dec 2011	23 Dec 2011		DEUTSCHE BANK SECURITIES INC
100,000.000	1.000000	Local		101.250000	172.22	0.00	101,250.00
		Base		101.250000	172.22	0.00	101,250.00
36186CBY8	ALLY FINANCIAL INC	8%	01 Nov 2031	09 Dec 2011	14 Dec 2011		BANK OF AMERICA SECURITIES LLC
225,000.000	1.000000	Local		95.875000	2,150.00	0.00	215,718.75

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
			Base	95.875000		2,150.00	0.00	0.00	215,718.75
377316AK0	P.H. GLATFELTER CO	7.125%	01 May 2016	21 Dec 2011	21 Dec 2011		CALLED BONDS	USD/DTC	
	150,000.000	1.000000	Local	103.563000		1,484.37	0.00	0.00	155,344.50
			Base	103.563000		1,484.37	0.00	0.00	155,344.50
435758AD9	HOLLYFRONTIER CORP	9.875%	15 Jun 2017	13 Dec 2011	16 Dec 2011		PERSHING LLC	USD/DTC	
	50,000.000	1.000000	Local	110.750000		13.72	0.00	0.00	55,375.00
			Base	110.750000		13.72	0.00	0.00	55,375.00
45661TAH4	INERGY LP/INERGY FIN	8.75%	01 Mar 2015	20 Dec 2011	21 Dec 2011	1	TENDER OFFER	USD/DTC	
	81,000.000	1.000000	Local	111.000000		2,165.62	0.00	0.00	89,910.00
			Base	111.000000		2,165.62	0.00	0.00	89,910.00
45824TAA3	INTELSAT JACKSON HLDG	7.25%	15 Oct 2020	16 Dec 2011	16 Dec 2011		MANDATORYEXCHANGE NON CASH	USD/DTC	
	550,000.000	1.000000	Local	92.609110		6,756.60	0.00	0.00	509,350.11
			Base	92.609110		6,756.60	0.00	0.00	509,350.11
52078PAC6	LAWSON SOFTWARE	11.5%	15 Jul 2018	08 Dec 2011	13 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	425,000.000	1.000000	Local	97.000000		21,450.69	0.00	0.00	412,250.00
			Base	97.000000		21,450.69	0.00	0.00	412,250.00
527297AA3	LEVEL 3 ESCROW INC	8.125%	01 Jul 2019	14 Dec 2011	19 Dec 2011		CREDIT SUISSE SECURITIES (USA) LLC	USD/DTC	
	50,000.000	1.000000	Local	97.750000		2,144.10	0.00	0.00	48,875.00
			Base	97.750000		2,144.10	0.00	0.00	48,875.00
670849AA6	OGX PETROLEO E GAS PARTI	8.5%	01 Jun 2018	20 Dec 2011	23 Dec 2011		CITIGROUPGLOBAL MARKETS INC SALOMON	USD/DTC	
	650,000.000	1.000000	Local	97.500000		3,376.39	0.00	0.00	633,750.00
			Base	97.500000		3,376.39	0.00	0.00	633,750.00
726505AG5	PLAINS EXPLORATION & PRO	10%	01 Mar 2016	01 Dec 2011	16 Dec 2011	15	TENDER OFFER	USD/DTC	
	425,000.000	1.000000	Local	111.000000		12,395.83	0.00	0.00	471,750.00
			Base	111.000000		12,395.83	0.00	0.00	471,750.00
74959HAA6	REYNOLDS GRP ISS/REYNOLD	7.875%	15 Aug 2019	06 Dec 2011	09 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	

Sales Report by Report Date

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Security Name/Description			Trd Date	Stl Date	Fail Days	Broker Name	Stl Cur/Loc	Comm Per Shr
	Shares/Par/Contracts	Exchange Rate		Price		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
	Units/Original Face								
	75,000.000	1.000000	Local	103.500000		1,968.75	0.00	0.00	77,625.00
			Base	103.500000		1,968.75	0.00	0.00	77,625.00
77636QAA0	ROOFING SUPPLY/FINANCE	8.625%	01 Dec 2017	30 Dec 2011	30 Dec 2011		CALLED BONDS	USD/DTC	
	33,000.000	1.000000	Local	103.000000		229.28	0.00	0.00	33,990.00
			Base	103.000000		229.28	0.00	0.00	33,990.00
78412FAJ3	SESI LLC	6.375%	01 May 2019	08 Dec 2011	14 Dec 2011	6	EXCHANGE OFFER (NON CASH)	USD/DTC	
	200,000.000	1.000000	Local	100.000000		1,310.42	0.00	0.00	200,000.00
			Base	100.000000		1,310.42	0.00	0.00	200,000.00
78454LAC4	SM ENERGY CO	6.5%	15 Nov 2021	14 Dec 2011	19 Dec 2011		DEUTSCHE BANK SECURITIES INC	USD/DTC	
	75,000.000	1.000000	Local	102.500000		555.21	0.00	0.00	76,875.00
			Base	102.500000		555.21	0.00	0.00	76,875.00
794093AF1	SALEM COMMUNICATIONS	9.625%	15 Dec 2016	12 Dec 2011	12 Dec 2011		CALLED BONDS	USD/DTC	
	17,000.000	1.000000	Local	103.000000		804.48	0.00	0.00	17,510.00
			Base	103.000000		804.48	0.00	0.00	17,510.00
79546VAG1	SALLY HOLDINGS / SALLY CAP	6.875%	15 Nov 2019	14 Dec 2011	19 Dec 2011		BANK OF AMERICA SECURITIES LLC	USD/DTC	
	50,000.000	1.000000	Local	103.500000		391.49	0.00	0.00	51,750.00
			Base	103.500000		391.49	0.00	0.00	51,750.00
823777AH0	SHERIDAN GROUP INC/THE	12.5%	15 Apr 2014	16 Dec 2011	16 Dec 2011		PRINCIPALPAYMENTS CORP BDS	USD/DTC	
	3,421.980	1.000000	Local	100.000000		0.00	0.00	0.00	3,421.98
			Base	100.000000		0.00	0.00	0.00	3,421.98
871507AE9	SYMBION INC	8%	15 Jun 2016	30 Nov 2011	06 Dec 2011	6	EXCHANGE OFFER (NON CASH)	USD/DTC	
	75,000.000	1.000000	Local	98.612773		2,766.67	0.00	0.00	73,959.58
			Base	98.612773		2,766.67	0.00	0.00	73,959.58
884768AA0	THOMPSON CREEK METALS CO	7.375%	01 Jun 2018	06 Dec 2011	08 Dec 2011	2	EXCHANGE OFFER (NON CASH)	USD/DTC	
	200,000.000	1.000000	Local	100.000000		204.86	0.00	0.00	200,000.00
			Base	100.000000		204.86	0.00	0.00	200,000.00

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	Price		Interest	Commissions	Taxes/Fees/Other		Net Proceeds
	Units/Original Face								
US DOLLAR Total									
	6,742,421.980				122,947.55	0.00		0.00	6,559,053.47
		Local							
		Base			122,947.55	0.00		0.00	6,559,053.47
FIXED INCOME Total									
	6,742,421.980								
		Base			122,947.55	0.00		0.00	6,559,053.47

SALES Total									
	9,496,987.860								
		Base			122,947.55	0.00		5.27	9,587,301.58

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B TIPS
NJ DIVISION OF INVESTMENT
FUND: NJBQ

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

FIXED INCOME

197,953,900.000	Local	1,478,297.68	0.00	0.00	265,162,300.25
190,000,000.000	Base	1,478,297.68	0.00	0.00	265,162,300.25
TRADES:	5				
CANCELS:	0				

US DOLLAR Total

197,953,900.000	Local	1,478,297.68	0.00	0.00	265,162,300.25
190,000,000.000	Base	1,478,297.68	0.00	0.00	265,162,300.25
TRADES:	5				
CANCELS:	0				

PURCHASE Total

197,953,900.000	Base	1,478,297.68	0.00	0.00	265,162,300.25
190,000,000.000					
TRADES:	5				
CANCELS:	0				

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B TIPS
NJ DIVISION OF INVESTMENT
FUND: NJBQ

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

EQUITY

2,063,967.000	Local	0.00	0.00	0.00	2,063,967.00
	Base	0.00	0.00	0.00	2,063,967.00
TRADES:	1				
CANCELS:	0				

US DOLLAR Total

2,063,967.000	Local	0.00	0.00	0.00	2,063,967.00
	Base	0.00	0.00	0.00	2,063,967.00
TRADES:	1				
CANCELS:	0				

PURCHASE Total

2,063,967.000	Base	0.00	0.00	0.00	2,063,967.00
TRADES:	1				
CANCELS:	0				

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT

FUND: NJBY

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

EQUITY

5,730.122

Local

0.00

0.00

0.00

21,756.90

Base

0.00

0.00

0.00

21,756.90

TRADES: 2

CANCELS: 1

FIXED INCOME

55,000,000.000

Local

379,250.00

0.00

0.00

54,948,300.00

10,000,000.000

Base

379,250.00

0.00

0.00

54,948,300.00

TRADES: 5

CANCELS: 2

US DOLLAR Total

55,005,730.122

Local

379,250.00

0.00

0.00

54,970,056.90

10,000,000.000

Base

379,250.00

0.00

0.00

54,970,056.90

TRADES: 7

CANCELS: 3

PURCHASE Total

55,005,730.122

Base

379,250.00

0.00

0.00

54,970,056.90

10,000,000.000

TRADES: 7

CANCELS: 3

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH GRADE
NJ DIVISION OF INVESTMENT
FUND: NJBY

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

FIXED INCOME

555,973,770.560	Local	4,385,220.92	0.00	0.00	602,245,020.14
163,160,107.000	Base	4,385,220.92	0.00	0.00	602,245,020.14
TRADES:	62				
CANCELS:	1				

US DOLLAR Total

555,973,770.560	Local	4,385,220.92	0.00	0.00	602,245,020.14
163,160,107.000	Base	4,385,220.92	0.00	0.00	602,245,020.14
TRADES:	62				
CANCELS:	1				

SALES Total

555,973,770.560	Base	4,385,220.92	0.00	0.00	602,245,020.14
163,160,107.000					
TRADES:	62				
CANCELS:	1				

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B MID GRADE LOGAN

CLIENT MANAGED

FUND: NJDF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

CASH EQUIVALENTS

5,050,793.570

Local

0.00

0.00

0.00

5,050,793.57

Base

0.00

0.00

0.00

5,050,793.57

TRADES: 10

CANCELS: 0

FIXED INCOME

5,548,000.000

Local

109,202.20

0.00

0.00

5,516,271.61

Base

109,202.20

0.00

0.00

5,516,271.61

TRADES: 11

CANCELS: 1

US DOLLAR Total

10,598,793.570

Local

109,202.20

0.00

0.00

10,567,065.18

Base

109,202.20

0.00

0.00

10,567,065.18

TRADES: 21

CANCELS: 1

PURCHASE Total

10,598,793.570

Base

109,202.20

0.00

0.00

10,567,065.18

TRADES: 21

CANCELS: 1

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B MID GRADE LOGAN

CLIENT MANAGED

FUND: NJDF

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

CASH EQUIVALENTS

3,800,786.170

Local

0.00

0.00

0.00

3,800,786.17

Base

0.00

0.00

0.00

3,800,786.17

TRADES: 7

CANCELS: 0

FIXED INCOME

7,693,000.000

Local

158,518.33

0.00

0.00

7,751,659.71

Base

158,518.33

0.00

0.00

7,751,659.71

TRADES: 18

CANCELS: 3

US DOLLAR Total

11,493,786.170

Local

158,518.33

0.00

0.00

11,552,445.88

Base

158,518.33

0.00

0.00

11,552,445.88

TRADES: 25

CANCELS: 3

SALES Total

11,493,786.170

Base

158,518.33

0.00

0.00

11,552,445.88

TRADES: 25

CANCELS: 3

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD

CLIENT MANAGED

FUND: NJDG

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

FIXED INCOME

2,330,000.000

Local

47,825.27

0.00

0.00

2,367,275.00

Base

47,825.27

0.00

0.00

2,367,275.00

TRADES: 3

CANCELS: 0

US DOLLAR Total

2,330,000.000

Local

47,825.27

0.00

0.00

2,367,275.00

Base

47,825.27

0.00

0.00

2,367,275.00

TRADES: 3

CANCELS: 0

PURCHASE Total

2,330,000.000

Base

47,825.27

0.00

0.00

2,367,275.00

TRADES: 3

CANCELS: 0

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts						
Units/Original Face		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
US DOLLAR						
FIXED INCOME						
16,264,000.000		Local	240,114.36	0.00	0.00	16,548,597.50
		Base	240,114.36	0.00	0.00	16,548,597.50
	TRADES:	16				
	CANCELS:	0				
US DOLLAR Total						
16,264,000.000		Local	240,114.36	0.00	0.00	16,548,597.50
		Base	240,114.36	0.00	0.00	16,548,597.50
	TRADES:	16				
	CANCELS:	0				
-----SALES Total						
16,264,000.000		Base	240,114.36	0.00	0.00	16,548,597.50
	TRADES:	16				
	CANCELS:	0				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts						
Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
US DOLLAR						
FIXED INCOME						
250,000,000.000	Local	3,823,257.58	0.00	0.00	315,281,595.94	
	Base	3,823,257.58	0.00	0.00	315,281,595.94	
	TRADES: 7					
	CANCELS: 0					
US DOLLAR Total						
250,000,000.000	Local	3,823,257.58	0.00	0.00	315,281,595.94	
	Base	3,823,257.58	0.00	0.00	315,281,595.94	
	TRADES: 7					
	CANCELS: 0					
-----SALES Total						
250,000,000.000	Base	3,823,257.58	0.00	0.00	315,281,595.94	
	TRADES: 7					
	CANCELS: 0					

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD LOGAN

LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

CASH EQUIVALENTS

3,417,644.200

Local

0.00

0.00

0.00

3,417,644.20

Base

0.00

0.00

0.00

3,417,644.20

TRADES: 7

CANCELS: 0

EQUITY

5,454.547

Local

0.00

0.00

0.00

905.58

Base

0.00

0.00

0.00

905.58

TRADES: 1

CANCELS: 0

FIXED INCOME

3,880,000.000

Local

39,904.38

0.00

0.00

3,858,015.67

Base

39,904.38

0.00

0.00

3,858,015.67

TRADES: 16

CANCELS: 0

US DOLLAR Total

7,303,098.747

Local

39,904.38

0.00

0.00

7,276,565.45

Base

39,904.38

0.00

0.00

7,276,565.45

TRADES: 24

CANCELS: 0

PURCHASE Total

7,303,098.747

Base

39,904.38

0.00

0.00

7,276,565.45

TRADES: 24

CANCELS: 0

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD LOGAN

LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

CASH EQUIVALENTS

3,015,361.690

Local

0.00

0.00

0.00

3,015,361.69

Base

0.00

0.00

0.00

3,015,361.69

TRADES: 11

CANCELS: 0

EQUITY

136,418.680

Local

0.00

0.00

0.74

39,129.84

Base

0.00

0.00

0.74

39,129.84

TRADES: 2

CANCELS: 0

FIXED INCOME

3,732,886.000

Local

73,095.29

0.00

0.00

3,855,935.29

Base

73,095.29

0.00

0.00

3,855,935.29

TRADES: 17

CANCELS: 2

US DOLLAR Total

6,884,666.370

Local

73,095.29

0.00

0.74

6,910,426.82

Base

73,095.29

0.00

0.74

6,910,426.82

TRADES: 30

CANCELS: 2

SALES Total

6,884,666.370

Base

73,095.29

0.00

0.74

6,910,426.82

TRADES: 30

CANCELS: 2

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD POST

POST ADVISORY GROUP, LLC

FUND: NJEH

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

CASH EQUIVALENTS

2,979,790.120

Local

0.00

0.00

0.00

2,979,790.12

Base

0.00

0.00

0.00

2,979,790.12

TRADES: 10

CANCELS: 0

FIXED INCOME

4,000,000.000

Local

47,809.98

0.00

0.00

4,051,691.18

Base

47,809.98

0.00

0.00

4,051,691.18

TRADES: 13

CANCELS: 3

FIXED INCOME - SHORT

0.000

Local

0.00

0.00

0.00

0.00

Base

0.00

0.00

0.00

0.00

TRADES: 1

CANCELS: 1

US DOLLAR Total

6,979,790.120

Local

47,809.98

0.00

0.00

7,031,481.30

Base

47,809.98

0.00

0.00

7,031,481.30

TRADES: 24

CANCELS: 4

PURCHASE Total

6,979,790.120

Base

47,809.98

0.00

0.00

7,031,481.30

TRADES: 24

CANCELS: 4

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD POST

POST ADVISORY GROUP, LLC

FUND: NJEH

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

CASH EQUIVALENTS

4,088,969.290

Local

0.00

0.00

0.00

4,088,969.29

Base

0.00

0.00

0.00

4,088,969.29

TRADES: 8

CANCELS: 0

EQUITY

700.000

Local

0.00

0.00

0.00

5,600.00

Base

0.00

0.00

0.00

5,600.00

TRADES: 1

CANCELS: 0

FIXED INCOME

3,081,239.480

Local

64,999.77

0.00

0.00

3,199,181.07

Base

64,999.77

0.00

0.00

3,199,181.07

TRADES: 20

CANCELS: 6

FIXED INCOME - SHORT

0.000

Local

0.00

0.00

0.00

0.00

Base

0.00

0.00

0.00

0.00

TRADES: 1

CANCELS: 1

US DOLLAR Total

7,170,908.770

Local

64,999.77

0.00

0.00

7,293,750.36

Base

64,999.77

0.00

0.00

7,293,750.36

TRADES: 30

CANCELS: 7

Base Currency: USD - US DOLLAR					
Shares/Par/Contracts					
Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
SALES Total					
7,170,908.770	Base	64,999.77	0.00	0.00	7,293,750.36
TRADES: 30					
CANCELS: 7					

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

FUND: NJEJ

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

CASH EQUIVALENTS

2,028,980.630

Local

0.00

0.00

0.00

2,028,980.63

Base

0.00

0.00

0.00

2,028,980.63

TRADES: 4

CANCELS: 0

FIXED INCOME

39,390,210.000

Local

741,588.98

0.00

0.00

38,836,403.58

Base

741,588.98

0.00

0.00

38,836,403.58

TRADES: 83

CANCELS: 8

US DOLLAR Total

41,419,190.630

Local

741,588.98

0.00

0.00

40,865,384.21

Base

741,588.98

0.00

0.00

40,865,384.21

TRADES: 87

CANCELS: 8

PURCHASE Total

41,419,190.630

Base

741,588.98

0.00

0.00

40,865,384.21

TRADES: 87

CANCELS: 8

Purchase and Sales by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD PIMCO
PACIFIC INVESTMENT MGMT CO

FUND: NJEJ

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

CASH EQUIVALENTS

46,658,857.530

Local

0.00

0.00

0.00

46,658,857.53

Base

0.00

0.00

0.00

46,658,857.53

TRADES: 12

CANCELS: 0

FIXED INCOME

7,880,677.000

Local

115,998.21

0.00

0.00

7,943,549.32

Base

115,998.21

0.00

0.00

7,943,549.32

TRADES: 19

CANCELS: 2

US DOLLAR Total

54,539,534.530

Local

115,998.21

0.00

0.00

54,602,406.85

Base

115,998.21

0.00

0.00

54,602,406.85

TRADES: 31

CANCELS: 2

SALES Total

54,539,534.530

Base

115,998.21

0.00

0.00

54,602,406.85

TRADES: 31

CANCELS: 2

Purchase Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Cost

US DOLLAR

CASH EQUIVALENTS

2,328,253.440

Local

0.00

0.00

0.00

2,328,253.44

Base

0.00

0.00

0.00

2,328,253.44

TRADES: 9

CANCELS: 0

FIXED INCOME

7,409,294.000

Local

115,840.72

0.00

0.00

7,296,491.99

Base

115,840.72

0.00

0.00

7,296,491.99

TRADES: 32

CANCELS: 0

US DOLLAR Total

9,737,547.440

Local

115,840.72

0.00

0.00

9,624,745.43

Base

115,840.72

0.00

0.00

9,624,745.43

TRADES: 41

CANCELS: 0

PURCHASE Total

9,737,547.440

Base

115,840.72

0.00

0.00

9,624,745.43

TRADES: 41

CANCELS: 0

Sales Report by Report Date

Currency Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR
Shares/Par/Contracts

Units/Original Face

of Trades

Interest

Commissions

Taxes/Fees/Other

Net Proceeds

US DOLLAR

CASH EQUIVALENTS

2,754,190.880

Local

0.00

0.00

0.00

2,754,190.88

Base

0.00

0.00

0.00

2,754,190.88

TRADES: 9

CANCELS: 0

EQUITY

375.000

Local

0.00

0.00

5.27

274,057.23

Base

0.00

0.00

5.27

274,057.23

TRADES: 4

CANCELS: 2

FIXED INCOME

6,742,421.980

Local

122,947.55

0.00

0.00

6,559,053.47

Base

122,947.55

0.00

0.00

6,559,053.47

TRADES: 35

CANCELS: 0

US DOLLAR Total

9,496,987.860

Local

122,947.55

0.00

5.27

9,587,301.58

Base

122,947.55

0.00

5.27

9,587,301.58

TRADES: 48

CANCELS: 2

SALES Total

9,496,987.860

Base

122,947.55

0.00

5.27

9,587,301.58

TRADES: 48

CANCELS: 2

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
FIXED INCOME						
197,953,900.000		Base	1,478,297.68	0.00	0.00	265,162,300.25
190,000,000.000	TRADES:	5				
	CANCELS:	0				
PURCHASE Total						
197,953,900.000		Base	1,478,297.68	0.00	0.00	265,162,300.25
190,000,000.000	TRADES:	5				
	CANCELS:	0				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost	
EQUITY						
2,063,967.000	Base	0.00	0.00	0.00	2,063,967.00	
	TRADES: 1					
	CANCELS: 0					
PURCHASE Total						
2,063,967.000	Base	0.00	0.00	0.00	2,063,967.00	
	TRADES: 1					
	CANCELS: 0					

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
EQUITY						
5,730.122		Base	0.00	0.00	0.00	21,756.90
	TRADES:	2				
	CANCELS:	1				
FIXED INCOME						
55,000,000.000		Base	379,250.00	0.00	0.00	54,948,300.00
10,000,000.000	TRADES:	5				
	CANCELS:	2				
PURCHASE Total						
55,005,730.122		Base	379,250.00	0.00	0.00	54,970,056.90
10,000,000.000	TRADES:	7				
	CANCELS:	3				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
FIXED INCOME						
555,973,770.560	Base		4,385,220.92	0.00	0.00	602,245,020.14
163,160,107.000	TRADES:	62				
	CANCELS:	1				

SALES Total						
555,973,770.560	Base		4,385,220.92	0.00	0.00	602,245,020.14
163,160,107.000	TRADES:	62				
	CANCELS:	1				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face		# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS						
5,050,793.570		Base	0.00	0.00	0.00	5,050,793.57
	TRADES:	10				
	CANCELS:	0				
FIXED INCOME						
5,548,000.000		Base	109,202.20	0.00	0.00	5,516,271.61
	TRADES:	11				
	CANCELS:	1				
PURCHASE Total						
10,598,793.570		Base	109,202.20	0.00	0.00	10,567,065.18
	TRADES:	21				
	CANCELS:	1				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
CASH EQUIVALENTS						
3,800,786.170	Base	0.00	0.00	0.00	3,800,786.17	
	TRADES: 7					
	CANCELS: 0					
FIXED INCOME						
7,693,000.000	Base	158,518.33	0.00	0.00	7,751,659.71	
	TRADES: 18					
	CANCELS: 3					

SALES Total						
11,493,786.170	Base	158,518.33	0.00	0.00	11,552,445.88	
	TRADES: 25					
	CANCELS: 3					

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost	
FIXED INCOME						
2,330,000.000	Base	47,825.27	0.00	0.00	2,367,275.00	
	TRADES: 3					
	CANCELS: 0					
PURCHASE Total						
2,330,000.000	Base	47,825.27	0.00	0.00	2,367,275.00	
	TRADES: 3					
	CANCELS: 0					

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
FIXED INCOME						
16,264,000.000	Base		240,114.36	0.00	0.00	16,548,597.50
	TRADES:	16				
	CANCELS:	0				

SALES Total						
16,264,000.000	Base		240,114.36	0.00	0.00	16,548,597.50
	TRADES:	16				
	CANCELS:	0				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds	
FIXED INCOME						
250,000,000.000	Base	3,823,257.58	0.00	0.00	315,281,595.94	
	TRADES: 7					
	CANCELS: 0					

SALES Total						
250,000,000.000	Base	3,823,257.58	0.00	0.00	315,281,595.94	
	TRADES: 7					
	CANCELS: 0					

Purchase Report by Report Date

Fund Summary

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG



STATE STREET

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
3,417,644.200	Base	0.00	0.00	0.00	3,417,644.20
	TRADES: 7				
	CANCELS: 0				
EQUITY					
5,454.547	Base	0.00	0.00	0.00	905.58
	TRADES: 1				
	CANCELS: 0				
FIXED INCOME					
3,880,000.000	Base	39,904.38	0.00	0.00	3,858,015.67
	TRADES: 16				
	CANCELS: 0				
PURCHASE Total					
7,303,098.747	Base	39,904.38	0.00	0.00	7,276,565.45
	TRADES: 24				
	CANCELS: 0				

Sales Report by Report Date

Fund Summary

COMMON B HIGH YIELD LOGAN
LOGAN CIRCLE PARTNERS, L.P.

FUND: NJEG



STATE STREET

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
3,015,361.690	Base	0.00	0.00	0.00	3,015,361.69
	TRADES: 11				
	CANCELS: 0				
EQUITY					
136,418.680	Base	0.00	0.00	0.74	39,129.84
	TRADES: 2				
	CANCELS: 0				
FIXED INCOME					
3,732,886.000	Base	73,095.29	0.00	0.00	3,855,935.29
	TRADES: 17				
	CANCELS: 2				
SALES Total					
6,884,666.370	Base	73,095.29	0.00	0.74	6,910,426.82
	TRADES: 30				
	CANCELS: 2				

Purchase Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD POST
POST ADVISORY GROUP, LLC

FUND: NJEH

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
2,979,790.120	Base	0.00	0.00	0.00	2,979,790.12
	TRADES: 10				
	CANCELS: 0				
FIXED INCOME					
4,000,000.000	Base	47,809.98	0.00	0.00	4,051,691.18
	TRADES: 13				
	CANCELS: 3				
FIXED INCOME - SHORT					
0.000	Base	0.00	0.00	0.00	0.00
	TRADES: 1				
	CANCELS: 1				
PURCHASE Total					
6,979,790.120	Base	47,809.98	0.00	0.00	7,031,481.30
	TRADES: 24				
	CANCELS: 4				

Sales Report by Report Date

Fund Summary

December 1, 2011 to December 31, 2011

COMMON B HIGH YIELD POST
POST ADVISORY GROUP, LLC

FUND: NJEH

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
4,088,969.290	Base	0.00	0.00	0.00	4,088,969.29
	TRADES: 8				
	CANCELS: 0				
EQUITY					
700.000	Base	0.00	0.00	0.00	5,600.00
	TRADES: 1				
	CANCELS: 0				
FIXED INCOME					
3,081,239.480	Base	64,999.77	0.00	0.00	3,199,181.07
	TRADES: 20				
	CANCELS: 6				
FIXED INCOME - SHORT					
0.000	Base	0.00	0.00	0.00	0.00
	TRADES: 1				
	CANCELS: 1				
SALES Total					
7,170,908.770	Base	64,999.77	0.00	0.00	7,293,750.36
	TRADES: 30				
	CANCELS: 7				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS						
2,028,980.630	Base		0.00	0.00	0.00	2,028,980.63
	TRADES:	4				
	CANCELS:	0				
FIXED INCOME						
39,390,210.000	Base		741,588.98	0.00	0.00	38,836,403.58
	TRADES:	83				
	CANCELS:	8				
PURCHASE Total						
41,419,190.630	Base		741,588.98	0.00	0.00	40,865,384.21
	TRADES:	87				
	CANCELS:	8				

Base Currency: USD - US DOLLAR						
Shares/Par/Contracts Units/Original Face	# of Trades		Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS						
46,658,857.530	Base		0.00	0.00	0.00	46,658,857.53
	TRADES:	12				
	CANCELS:	0				
FIXED INCOME						
7,880,677.000	Base		115,998.21	0.00	0.00	7,943,549.32
	TRADES:	19				
	CANCELS:	2				
-----SALES Total						
54,539,534.530	Base		115,998.21	0.00	0.00	54,602,406.85
	TRADES:	31				
	CANCELS:	2				

Purchase Report by Report Date

Fund Summary

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL

December 1, 2011 to December 31, 2011

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Cost
CASH EQUIVALENTS					
2,328,253.440	Base	0.00	0.00	0.00	2,328,253.44
	TRADES: 9				
	CANCELS: 0				
FIXED INCOME					
7,409,294.000	Base	115,840.72	0.00	0.00	7,296,491.99
	TRADES: 32				
	CANCELS: 0				
PURCHASE Total					
9,737,547.440	Base	115,840.72	0.00	0.00	9,624,745.43
	TRADES: 41				
	CANCELS: 0				

Sales Report by Report Date

Fund Summary

COMMON B HIGH YIELD NOMURA
NOMURA ASSET MANAGEMENT U.S.A.

FUND: NJEL



STATE STREET

December 1, 2011 to December 31, 2011

View Date: January 13, 2012

Base Currency: USD - US DOLLAR

Shares/Par/Contracts Units/Original Face	# of Trades	Interest	Commissions	Taxes/Fees/Other	Net Proceeds
CASH EQUIVALENTS					
2,754,190.880	Base	0.00	0.00	0.00	2,754,190.88
TRADES:	9				
CANCELS:	0				
EQUITY					
375.000	Base	0.00	0.00	5.27	274,057.23
TRADES:	4				
CANCELS:	2				
FIXED INCOME					
6,742,421.980	Base	122,947.55	0.00	0.00	6,559,053.47
TRADES:	35				
CANCELS:	0				
SALES Total					
9,496,987.860	Base	122,947.55	0.00	5.27	9,587,301.58
TRADES:	48				
CANCELS:	2				