Calamos Funds Portfolio Data as of 9/30/13 (unaudited)

This presentation is for informational purposes only and should not be substituted for fiscal quarter-end portfolio holdings filed with the SEC These holdings include securities and cash equivalents

Market Neutral Income	Home Depot, Inc. Comcast Corp Class A Amazon.com, Inc. Walt Disney Company Ford Motor Company McDonald's Corp. Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TIX Companies, Inc. Viacom, Inc Class B Coss Storp Class B Ross Storps, Inc.	HD US CMCSA US AMZN US DIS US F US MCD US LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TIX US TIX US COH US TIX US CBS US CBS US	Investment Type Name Common Stocks	Major Industry Name Consumer Discretionary	Issue Country Name United States	Uso Olar US Dollar	\$\text{Shares/Par Value} 1 251,000 315,500 42,000 193,300 550,000 90,000 180,000 95,000 105,000 83,000 77,000 110,000 56,500 121,000 4,000	19,038,350 14,244,825 13,130,880 12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	19,038,350 14,244,825 13,130,880 12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.71% 0.53% 0.49% 0.46% 0.32% 0.22% 0.27% 0.26% 0.17% 0.17% 0.16%		Maturity Date
Market Neutral Income	Amazon.com, Inc. Wait Disney Company Ford Motor Company McDonald's Corp. Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	AMZN US DIS US F US MCD US LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TIX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar	42,000 193,300 550,000 90,000 180,000 95,000 105,000 83,000 77,000 110,000 56,500	13,130,880 12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	13,130,880 12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.49% 0.46% 0.34% 0.32% 0.22% 0.26% 0.22% 0.17% 0.17%		
Market Neutral Income	Walt Disney Company Ford Motor Company McDonald's Corp. Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Beed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	DIS US F US MCD US LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TIX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar	193,300 550,000 90,000 180,000 95,000 105,000 83,000 77,000 110,000 56,500 121,000	12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	12,465,917 9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.46% 0.34% 0.32% 0.32% 0.27% 0.26% 0.22% 0.17% 0.17%		
Market Neutral Income	Ford Motor Company McDonald's Corp. Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Beed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	F US MCD US LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TIX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	550,000 90,000 180,000 95,000 105,000 83,000 77,000 110,000 56,500 121,000	9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	9,278,500 8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.34% 0.32% 0.32% 0.27% 0.26% 0.22% 0.17% 0.17%		
Market Neutral Income	McDonald's Corp. Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	MCD US LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	90,000 180,000 95,000 105,000 83,000 77,000 110,000 56,500 121,000	8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	8,658,900 8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.32% 0.32% 0.27% 0.26% 0.22% 0.17% 0.17%		
Market Neutral Income	Lowe's Companies, Inc. Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Caoth, Inc. Target Corp. TIX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	LOW US SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	180,000 95,000 105,000 83,000 77,000 110,000 56,500 121,000	8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	8,569,800 7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.32% 0.27% 0.26% 0.22% 0.17% 0.17% 0.16%		
Market Neutral Income	Starbucks Corp. Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Beed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	SBUX US TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	95,000 105,000 83,000 77,000 110,000 56,500 121,000	7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	7,312,150 6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.27% 0.26% 0.22% 0.17% 0.17% 0.16%		
Market Neutral Income	Time Warner, Inc. Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	TWX US NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	105,000 83,000 77,000 110,000 56,500 121,000	6,910,050 6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	6,910,050 6,029,120 4,600,750 4,565,000 4,370,840	0.26% 0.22% 0.17% 0.17% 0.16%		
Market Neutral Income	Nike, Inc Class B DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	NKE US DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	83,000 77,000 110,000 56,500 121,000	6,029,120 4,600,750 4,565,000 4,370,840 4,053,500	6,029,120 4,600,750 4,565,000 4,370,840	0.22% 0.17% 0.17% 0.16%		
Market Neutral Income	DIRECTV - Class A Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	DTV US JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks	Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary	United States United States United States United States United States	US Dollar US Dollar US Dollar US Dollar US Dollar	77,000 110,000 56,500 121,000	4,600,750 4,565,000 4,370,840 4,053,500	4,600,750 4,565,000 4,370,840	0.17% 0.17% 0.16%		
Market Neutral Income	Johnson Controls, Inc. Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	JCI US BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary	United States United States United States United States	US Dollar US Dollar US Dollar US Dollar	110,000 56,500 121,000	4,565,000 4,370,840 4,053,500	4,565,000 4,370,840	0.17% 0.16%		
Market Neutral Income	Bed Bath & Beyond, Inc. Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	BBBY US FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Discretionary Consumer Discretionary Consumer Discretionary Consumer Discretionary	United States United States United States	US Dollar US Dollar US Dollar	56,500 121,000	4,370,840 4,053,500	4,370,840	0.16%		
Market Neutral Income	Twenty-First Century Fox, Inc. Priceline.com, Inc. Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	FOXA US PCLN US COH US TGT US TJX US VIAB US	Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Discretionary Consumer Discretionary Consumer Discretionary	United States United States	US Dollar US Dollar	121,000	4,053,500				
Market Neutral Income	Priceline.com, Inc. Coach, Inc. Target Corp. TIX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	PCLN US COH US TGT US TJX US VIAB US	Common Stocks Common Stocks Common Stocks	Consumer Discretionary Consumer Discretionary	United States	US Dollar			4.053.500			
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Coach, Inc. Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	COH US TGT US TJX US VIAB US	Common Stocks Common Stocks	Consumer Discretionary			4,000					
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Target Corp. TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	TGT US TJX US VIAB US	Common Stocks		United States			4,043,800	4,043,800	0.15%		
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	TJX Companies, Inc. Viacom, Inc Class B CBS Corp Class B	TJX US VIAB US		Consumer Discretionary		US Dollar	72,500	3,953,425	3,953,425	0.15%		
Market Neutral Income Market Neutral Income Market Neutral Income	Viacom, Inc Class B CBS Corp Class B	VIAB US			United States	US Dollar	60,000	3,838,800	3,838,800	0.14%		
Market Neutral Income Market Neutral Income	CBS Corp Class B			Consumer Discretionary	United States	US Dollar	66,000	3,721,740	3,721,740	0.14%		
Market Neutral Income	•		Common Stocks	Consumer Discretionary	United States	US Dollar	36,500	3,050,670	3,050,670	0.11%		
	Ross Stores, Inc.		Common Stocks	Consumer Discretionary	United States	US Dollar	55,000	3,033,800	3,033,800	0.11%		
	B I I I I I I I I I I I I I I I I I I I	ROST US	Common Stocks	Consumer Discretionary	United States	US Dollar	40,000	2,912,000	2,912,000	0.11%		
Market Neutral Income	Delphi Automotive, PLC	DLPH US	Common Stocks	Consumer Discretionary	United Kingdom	US Dollar	48,000	2,804,160	2,804,160	0.10%		
Market Neutral Income	Macy's, Inc.	M US	Common Stocks	Consumer Discretionary	United States	US Dollar	57,500	2,488,025	2,488,025	0.09%		
Market Neutral Income	Michael Kors Holdings, Ltd.	KORS US	Common Stocks	Consumer Discretionary	Hong Kong	US Dollar	31,263	2,329,719	2,329,719	0.09%		
Market Neutral Income	Time Warner Cable, Inc.	TWC US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	2,232,000	2,232,000	0.08%		
Market Neutral Income	General Motors Company	GM US	Common Stocks	Consumer Discretionary	United States	US Dollar	60,000	2,158,200	2,158,200	0.08%		
Market Neutral Income	Discovery Communications, Inc.	DISCA US	Common Stocks	Consumer Discretionary	United States	US Dollar	25,000	2,110,500	2,110,500	0.08%		
Market Neutral Income	Lamar Advertising Company	LAMR US	Common Stocks	Consumer Discretionary	United States	US Dollar	43,788	2,059,350	2,059,350	0.08%		
Market Neutral Income	BRP Inc.	DOO CN	Common Stocks	Consumer Discretionary	Canada	Canadian Dollar	77,565	2,098,133	2,036,924	0.08%		
Market Neutral Income	Gap, Inc.	GPS US	Common Stocks	Consumer Discretionary	United States	US Dollar	50,000	2,014,000	2,014,000	0.07%		
Market Neutral Income	Wynn Resorts, Ltd.	WYNN US	Common Stocks	Consumer Discretionary	United States	US Dollar	12,000	1,896,120	1,896,120	0.07%		
Market Neutral Income	Dick's Sporting Goods, Inc.	DKS US	Common Stocks	Consumer Discretionary	United States	US Dollar	32,812	1,751,505	1,751,505	0.07%		
Market Neutral Income	Lennar Corp Class A	LEN US	Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar	44,500	1,575,300	1,575,300	0.06%		
Market Neutral Income	PulteGroup, Inc.	PHM US DHI US		Consumer Discretionary	United States		92,000	1,518,000	1,518,000	0.06% 0.06%		
Market Neutral Income Market Neutral Income	D.R. Horton, Inc.	DHI US DG US	Common Stocks Common Stocks	Consumer Discretionary	United States	US Dollar US Dollar	76,500	1,486,395 1,467,960	1,486,395	0.05%		
Market Neutral Income	Dollar General Corp. Yum! Brands, Inc.	YUM US	Common Stocks	Consumer Discretionary Consumer Discretionary	United States United States	US Dollar	26,000 20,000	1,467,960	1,467,960 1,427,800	0.05%		
Market Neutral Income	Del Frisco's Restaurant Group, Inc.	DFRG US	Common Stocks	Consumer Discretionary	United States	US Dollar	64,180	1,294,511	1,427,800	0.05%		
Market Neutral Income	Interpublic Group of Companies, Inc.	IPG US	Common Stocks	Consumer Discretionary	United States	US Dollar	75,000	1,288,500	1,294,511	0.05%		
Market Neutral Income	Ignite Restaurant Group, Inc.	IRG US	Common Stocks	Consumer Discretionary	United States	US Dollar	82,372		,,	0.05%		
Market Neutral Income	Kohl's Corp.	KSS US	Common Stocks	Consumer Discretionary	United States	US Dollar	20,000	1,278,413 1,035,000	1,278,413 1,035,000	0.03%		
Market Neutral Income	International Game Technology	IGT US	Common Stocks	Consumer Discretionary	United States	US Dollar	53,500	1,012,755	1,012,755	0.04%		
Market Neutral Income	CarMax. Inc.	KMX US	Common Stocks	Consumer Discretionary	United States	US Dollar	20.000	969.400	969.400	0.04%		
Market Neutral Income	TripAdvisor, Inc.	TRIP US	Common Stocks	Consumer Discretionary	United States	US Dollar	10,000	758,400	758,400	0.03%		
Market Neutral Income	Sky Deutschland, AG	SKYD GR	Common Stocks	Consumer Discretionary	Germany	Euro Currency	48,723	332,192	449,406	0.03%		
Market Neutral Income	Vitamin Shoppe, Inc.	VSI US	Common Stocks	Consumer Discretionary	United States	US Dollar	9,927	434,306	434,306	0.02%		
Market Neutral Income	Journal Communications, Inc.	JRN US	Common Stocks	Consumer Discretionary	United States	US Dollar	5,400	46,170	46,170	0.00%		
Market Neutral Income	Fiesta Restaurant Group, Inc.	FRGI US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(6,465)	(243,472)	(243,472)	-0.01%		
Market Neutral Income	Children's Place Retail Stores, Inc.	PLCE US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(7,760)	(448,994)	(448,994)	-0.02%		
Market Neutral Income	Wendy's Company	WEN US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(55,800)	(473,184)	(473,184)	-0.02%		
Market Neutral Income	Ryland Group, Inc.	RYL US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(20,125)	(815,868)	(815,868)	-0.03%		
Market Neutral Income	M/I Homes, Inc.	MHO US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(49,500)	(1,020,690)	(1,020,690)	-0.04%		
Market Neutral Income	Tiffany & Company	TIF US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(16,760)	(1,284,151)	(1,284,151)	-0.05%		
Market Neutral Income	Polaris Industries, Inc.	PII US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(10,430)	(1,347,347)	(1,347,347)	-0.05%		
Market Neutral Income	Shutterfly, Inc.	SFLY US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(27,195)	(1,519,657)	(1,519,657)	-0.06%		
Market Neutral Income	Hasbro, Inc.	HAS US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(35,060)	(1,652,728)	(1,652,728)	-0.06%		
Market Neutral Income	Standard Pacific Corp.	SPF US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(247,500)	(1,957,725)	(1,957,725)	-0.07%		
Market Neutral Income	Meritage Homes Corp.	MTH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(72,650)	(3,120,318)	(3,120,318)	-0.12%		
Market Neutral Income	Iconix Brand Group, Inc.	ICON US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(104,300)	(3,464,846)	(3,464,846)	-0.13%		
Market Neutral Income	MGM Resorts International	MGM US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(318,600)	(6,512,184)	(6,512,184)	-0.24%		
Market Neutral Income	Jarden Corp.	JAH US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(180,000)	(8,712,000)	(8,712,000)	-0.32%		
Market Neutral Income	Sirius XM Radio, Inc.	SIRI US	Common Stocks Sold Short	Consumer Discretionary	United States	US Dollar	(4,000,000)	(15,480,000)	(15,480,000)	-0.57%		
Market Neutral Income	MGM Resorts International	*****	Convertible Bonds	Consumer Discretionary	United States	US Dollar	16,500,000	20,972,985	20,972,985	0.78%	4.250%	04/15/15
Market Neutral Income	Sirius XM Radio, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,000,000	19,485,675	19,485,675	0.72%	7.000%	12/01/14
Market Neutral Income	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	12,000,000	14,447,880	14,447,880	0.54%	1.875%	09/15/18
Market Neutral Income	Meritage Homes Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	9,635,000	10,514,868	10,514,868	0.39%	1.875%	09/15/32
Market Neutral Income	Iconix Brand Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	6,000,000	7,327,620	7,327,620	0.27%	1.500%	03/15/18
Market Neutral Income	Jarden Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,339,250	5,339,250	0.20%	1.500%	06/15/19

Mandrak Namen I to account											
Market Neutral Income	Standard Pacific Corp.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,927,200	4,927,200	0.18% 1.250%	08/01/32
Market Neutral Income	M/I Homes, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,070,680	4,070,680	0.15% 3.000%	03/01/18
Market Neutral Income	Ryland Group, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	3,645,940	3,645,940	0.14% 0.250%	06/01/19
Market Neutral Income	Shutterfly, Inc.		Convertible Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	3,306,060	3,306,060	0.12% 0.250%	05/15/18
Market Neutral Income	Express, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	11,904,000	12,670,320	12,670,320	0.47% 8.750%	03/01/18
Market Neutral Income	DISH Network Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	10,000,000	10,031,250	10,031,250	0.37% 4.250%	04/01/18
Market Neutral Income	Lennar Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	9,655,000	9,274,834	9,274,834	0.34% 4.125%	12/01/18
Market Neutral Income	Viacom, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	8,750,000	8,787,100	8,787,100	0.33% 1.250%	02/27/15
Market Neutral Income	TRW Automotive, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,220,000	6,589,313	6,589,313	0.24% 8.875%	12/01/17
Market Neutral Income	Amazon.com, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	6,500,000	6,486,253	6,486,253	0.24% 0.650%	11/27/15
Market Neutral Income	Lear Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,859,000	6,236,173	6,236,173	0.23% 7.875%	03/15/18
Market Neutral Income	Hanesbrands, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar		6,182,351	6,182,351	0.23% 7.075%	
				,			5,867,000				12/15/16
Market Neutral Income	NCL Corp., Ltd Class C		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,605,000	5,615,509	5,615,509	0.21% 5.000%	02/15/18
Market Neutral Income	DISH Network Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,268,750	5,268,750	0.20% 6.625%	10/01/14
Market Neutral Income	DIRECTV Holdings, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,214,800	5,214,800	0.19% 3.500%	03/01/16
Market Neutral Income	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,031,825	5,031,825	0.19% 1.300%	07/31/15
Market Neutral Income	Daimler Finance North America, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,009,175	5,009,175	0.19% 1.250%	01/11/16
Market Neutral Income	Harley-Davidson Financial Services, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,005,825	5.005.825	0.19% 1.150%	09/15/15
Market Neutral Income	Ford Motor Credit Company, LLC		Corporate Bonds	Consumer Discretionary	United States	US Dollar	5,000,000	5,001,200	5.001.200	0.19% 1.700%	05/09/16
Market Neutral Income			Corporate Bonds	Consumer Discretionary	United States	US Dollar			4.950.000	0.19% 1.700%	03/01/18
	Meritage Homes Corp.						5,000,000	4,950,000	.,,		
Market Neutral Income	American Axle & Manufacturing, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,375,000	4,662,109	4,662,109	0.17% 9.250%	01/15/17
Market Neutral Income	Hyundai Capital America		Corporate Bonds	Consumer Discretionary	United States	US Dollar	4,000,000	4,023,520	4,023,520	0.15% 1.625%	10/02/15
Market Neutral Income	Volkswagen International Finance, NV		Corporate Bonds	Consumer Discretionary	Netherlands	US Dollar	3,000,000	3,018,120	3,018,120	0.11% 1.150%	11/20/15
Market Neutral Income	Royal Caribbean Cruises, Ltd.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,906,000	2,931,428	2,931,428	0.11% 6.875%	12/01/13
Market Neutral Income	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	3,000,000	2,930,625	2,930,625	0.11% 3.250%	05/15/18
Market Neutral Income	Time Warner, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,500,000	2,603,075	2,603,075	0.10% 3.150%	07/15/15
Market Neutral Income	General Motors Company, Inc.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	2,000,000	2,000,000	0.07% 2.750%	05/15/16
Market Neutral Income	Thomson Reuters Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	2,000,000	1,988,590	1,988,590	0.07% 0.875%	05/23/16
Market Neutral Income	America Honda Finance Corp.		Corporate Bonds	Consumer Discretionary	United States	US Dollar	1,000,000	1,005,165	1,005,165	0.04% 1.000%	08/11/15
Market Neutral Income	Procter & Gamble Company	PG US	Common Stocks	Consumer Staples	United States	US Dollar	275,000	20,787,250	20,787,250	0.77%	
Market Neutral Income	Coca-Cola Company	KO US	Common Stocks	Consumer Staples	United States	US Dollar	475,000	17,993,000	17,993,000	0.67%	
Market Neutral Income	Philip Morris International, Inc.	PM US	Common Stocks	Consumer Staples	United States	US Dollar	185,000	16,019,150	16,019,150	0.59%	
Market Neutral Income	PepsiCo. Inc.	PEP US	Common Stocks	Consumer Staples	United States	US Dollar	185,800	14,771,100	14,771,100	0.55%	
Market Neutral Income	Wal-Mart Stores, Inc.	WMT US	Common Stocks	Consumer Staples	United States	US Dollar	186,500	13,793,540	13,793,540	0.51%	
Market Neutral Income	Altria Group, Inc.	MO US	Common Stocks	Consumer Staples	United States	US Dollar	257,000	8,827,950	8,827,950	0.33%	
Market Neutral Income	Mondelez International, Inc.	MDLZ US	Common Stocks	Consumer Staples	United States	US Dollar	195,000	6,126,900	6,126,900	0.23%	
Market Neutral Income	CVS Caremark Corp.	CVS US	Common Stocks	Consumer Staples	United States	US Dollar	105,000	5,958,750	5,958,750	0.22%	
Market Neutral Income	Colgate-Palmolive Company	CL US	Common Stocks	Consumer Staples	United States	US Dollar	95,000	5,633,500	5,633,500	0.21%	
Market Neutral Income	Costco Wholesale Corp.	COST US	Common Stocks	Consumer Staples	United States	US Dollar	39,000	4,489,680	4,489,680	0.17%	
Market Neutral Income	Archer-Daniels-Midland Company	ADM US	Common Stocks	Consumer Staples	United States	US Dollar	110,000	4,052,400	4,052,400	0.15%	
Market Neutral Income	Lorillard, Inc.	LO US	Common Stocks	Consumer Staples	United States	US Dollar	73,141	3,275,254	3,275,254	0.12%	
Market Neutral Income	Kraft Foods Group, Inc.	KRFT US	Common Stocks	Consumer Staples	United States	US Dollar	58,333	3,058,983	3,058,983	0.11%	
		KMB US		· ·		US Dollar	30,000			0.10%	
Market Neutral Income	Kimberly-Clark Corp.		Common Stocks	Consumer Staples	United States			2,826,600	2,826,600		
Market Neutral Income	Kroger Co.	KR US	Common Stocks	Consumer Staples	United States	US Dollar	65,000	2,622,100	2,622,100	0.10%	
Market Neutral Income	Hershey Company	HSY US	Common Stocks	Consumer Staples	United States	US Dollar	21,000	1,942,500	1,942,500	0.07%	
Market Neutral Income	Lorillard, Inc.	LO US	Common Stocks	Consumer Staples	United States	US Dollar	40,000	1,791,200	1,791,200	0.07%	
Market Neutral Income	Diageo, PLC									0.0770	
Market Neutral Income		DGE LN	Common Stocks	Consumer Staples	United Kingdom	Pound Sterling	54,748	1,074,988	1,740,299	0.06%	
	Kellogg Company	DGE LN K US	Common Stocks Common Stocks	Consumer Staples Consumer Staples	United Kingdom United States	Pound Sterling US Dollar		1,074,988 1,350,790	1,740,299 1,350,790		
	Kellogg Company	K US	Common Stocks	Consumer Staples	United States	US Dollar	54,748 23,000	1,350,790	1,350,790	0.06% 0.05%	
Market Neutral Income	Kellogg Company Beam, Inc.	K US BEAM US	Common Stocks Common Stocks	Consumer Staples Consumer Staples	United States United States	US Dollar US Dollar	54,748 23,000 20,000	1,350,790 1,293,000	1,350,790 1,293,000	0.06% 0.05% 0.05%	
Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company	K US BEAM US MJN US	Common Stocks Common Stocks Common Stocks	Consumer Staples Consumer Staples Consumer Staples	United States United States United States	US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000	1,350,790 1,293,000 1,262,420	1,350,790 1,293,000 1,262,420	0.06% 0.05% 0.05% 0.05%	
Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc.	K US BEAM US MJN US GIS US	Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Staples Consumer Staples Consumer Staples Consumer Staples	United States United States United States United States	US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000	1,350,790 1,293,000 1,262,420 1,198,000	1,350,790 1,293,000 1,262,420 1,198,000	0.06% 0.05% 0.05% 0.05% 0.04%	
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc.	K US BEAM US MJN US GIS US PM US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Staples Consumer Staples Consumer Staples Consumer Staples Consumer Staples	United States United States United States United States United States United States	US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923	1,350,790 1,293,000 1,262,420 1,198,000 859,233	1,350,790 1,293,000 1,262,420 1,198,000 859,233	0.06% 0.05% 0.05% 0.05% 0.04% 0.03%	
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc.	K US BEAM US MJN US GIS US PM US CAG US	Common Stocks	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03%	
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc.	K US BEAM US MJN US GIS US PM US	Common Stocks Common Stocks Common Stocks Common Stocks Common Stocks	Consumer Staples Consumer Staples Consumer Staples Consumer Staples Consumer Staples	United States United States United States United States United States United States	US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923	1,350,790 1,293,000 1,262,420 1,198,000 859,233	1,350,790 1,293,000 1,262,420 1,198,000 859,233	0.06% 0.05% 0.05% 0.05% 0.04% 0.03%	
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc.	K US BEAM US MJN US GIS US PM US CAG US	Common Stocks	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03%	
Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500)	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940)	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940)	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03%	10/15/13
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Series A	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 3.250%	
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% -0.03% -0.05% -0.38% 0.60% 3.250% 0.42% 1.050%	10/30/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds Corporate Bonds	Consumer Staples	United States	US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 3.250% 0.42% 1.055% 0.25% 1.125%	10/30/15 05/15/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Comporate Bonds Corporate Bonds Corporate Bonds	Consumer Staples	United States	US Dollar US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350	0.06% 0.05% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 0.42% 1.050% 0.42% 1.125% 0.19% 1.350%	10/30/15 05/15/15 09/10/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds Corporate Bonds Corporate Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% -0.03% -0.05% -0.38% 0.60% 0.42% 1.050% 0.25% 1.125% 0.19% 1.350% 0.19% 0.800%	10/30/15 05/15/15 09/10/15 07/15/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.05% -0.38% 0.60% 0.42% 1.055% 0.19% 1.350% 0.19% 0.800% 0.19% 0.700%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds Corporate Bonds Corporate Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% -0.03% -0.05% -0.38% 0.60% 0.42% 1.050% 0.25% 1.125% 0.19% 1.350% 0.19% 0.800%	10/30/15 05/15/15 09/10/15 07/15/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.05% -0.38% 0.60% 0.42% 1.055% 0.19% 1.350% 0.19% 0.800% 0.19% 0.700%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Comvertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000 4,000,000 4,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 4,550,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 5,014,050 4,550,000	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 0.42% 0.1950% 0.1950% 0.199% 0.800% 0.199% 0.700% 0.1777 7.250%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000 4,000,000 4,500,000 3,000,000 3,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,550,045 3,044,880	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880	0.06% 0.05% 0.05% 0.05% 0.05% 0.04% 0.03% -0.05% -0.05% -0.38% -0.60% 0.42% 1.050% 0.25% 1.125% 0.19% 1.350% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 1.350% 0.19% 1.350%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Comvertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 3,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,021,350 5,020,900 4,550,000 4,5	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 5,014,050 4,550,000 4,550,000 4,550,000 4,509,045 3,044,880 3,011,355	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 0.42% 1.125% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.17% 1.250% 0.17% 1.300% 0.11% 1.625%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Comporatible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 5,000,000 5,000,000 4,000,000 4,500,000 3,000,000 3,000,000 3,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,550,004 3,044,880 3,011,355 3,011,355 3,003,075	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,030,775	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% 0.03% 0.05% 0.60% 0.42% 1.050% 0.25% 1.125% 0.19% 0.19% 0.800% 0.19% 0.700% 0.17% 1.300% 0.11% 1.625% 0.11% 1.000% 0.11% 0.000%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company Costoc Wholesale Corp. Kimberly-Clark Corp.	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 4,000,000 4,000,000 4,500,000 3,000,000 3,000,000 3,000,000 3,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 4,509,045 3,014,850 3,014,350 3,014,350 3,014,350 3,013,355 3,003,075 2,008,910	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 4,509,045 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.05% 0.05% 1.05% 0.10% 0.10% 0.11% 0.10% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100% 0.11% 0.100%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Comvertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,233 25,000 (23,330) (360,500) 9,500,000 11,347,000 5,000,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 2,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 5,014,050 4,550,000 4,5	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.60% 3.250% 0.42% 1.050% 0.19% 1.350% 0.19% 0.19% 0.19% 0.19% 0.11% 1.625% 0.11% 1.60% 0.11% 0.650% 0.11% 0.650% 0.07% 0.384%	10/30/15 05/15/15 09/10/15 09/10/15 09/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup General Mills, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US TSN US	Common Stocks Sold Short Common Stocks Sold Short Comvertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 2,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,021,350 5,021,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.60% 0.42% 1.050% 0.12% 0.19% 0.190% 0.19% 0.190% 0.11% 1.625% 0.11% 1.000% 0.11% 1.000% 0.11% 0.00% 0.07% 0.384% 0.07% 0.384% 0.07% 0.085%	10/30/15 05/15/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup	K US BEAM US MIN US GIS US PM US CAG US MNST US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 25,000 (23,330) (360,500) 9,500,000 11,347,000 5,000,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 5,000,000 5,000,000 5,000,000 6,561,000 6,56	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,17,753 5,020,900 4,509,045 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 4,590,045 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144)	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 0.42% 1.125% 0.19% 0.19% 0.19% 0.700% 0.11% 1.625% 0.11% 1.000% 0.11% 1.625% 0.11% 0.650% 0.07% 0.384% 0.07% 0.385% 0.19% 0.700%	10/30/15 05/15/15 09/10/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14 01/29/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup General Mills, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US TSN US	Common Stocks Sold Short Common Stocks Sold Short Comvertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 2,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000)	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000)	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.38% 0.60% 0.42% 1.050% 0.42% 1.125% 0.19% 0.800% 0.19% 0.17% 1.300% 0.11% 1.625% 0.11% 1.6050% 0.11% 0.650% 0.07% 0.384% 0.07% 0.565% 0.02% 0.875% -0.07%	10/30/15 05/15/15 09/10/15 09/10/15 09/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Bewerage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Series A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup General Mills, Inc. Consumer Staples Select Sector SPDR Fund	K US BEAM US MIN US GIS US PM US CAG US MNST US TSN US	Common Stocks Sold Short Common Stocks Sold Short Common Stocks Sold Short Convertible Bonds Corporate Bonds	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 25,000 (23,330) (360,500) 9,500,000 11,347,000 5,000,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 5,000,000 5,000,000 5,000,000 6,561,000 6,56	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,17,753 5,020,900 4,509,045 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350 3,014,350	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,020,900 4,590,045 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144)	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% -0.38% 0.60% 0.42% 1.125% 0.19% 0.19% 0.19% 0.700% 0.11% 1.625% 0.11% 1.000% 0.11% 1.625% 0.11% 0.650% 0.07% 0.384% 0.07% 0.385% 0.19% 0.700%	10/30/15 05/15/15 09/10/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14 01/29/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. ConAgra Foods, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup General Mills, Inc. Consumer Staples Select Sector SPDR Fund Tyson Foods, Inc.	K US BEAM US MIN US GIS US PM US CAG US MNST US TSN US	Common Stocks Sold Short Common Stocks Sold Short Comvertible Bonds Corporate Bonds Exchange-Traded Funds Sold Short Written Options	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,923 25,000 (23,330) (360,500) 9,500,000 11,347,000 6,561,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 5,000,000 5,000,000 4,500,000 4,500,000 4,500,000 4,500,000 4,500,000 4,500,000 4,500,000 4,500,000 5,000,000 5,000,000 5,000,000 5,000,000	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000) 37,497,953	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000)	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.38% 0.60% 0.42% 1.050% 0.42% 1.125% 0.19% 0.800% 0.19% 0.17% 1.300% 0.11% 1.625% 0.11% 1.6050% 0.11% 0.650% 0.07% 0.384% 0.07% 0.565% 0.02% 0.875% -0.07%	10/30/15 05/15/15 09/10/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14 01/29/16
Market Neutral Income	Kellogg Company Beam, Inc. Mead Johnson Nutrition Company General Mills, Inc. Philip Morris International, Inc. ConAgra Foods, Inc. Monster Beverage Corp. Tyson Foods, Inc Class A Tyson Foods, Inc Class A Reynolds American, Inc. Kellogg Company ConAgra Foods, Inc. Anheuser-Busch InBev, NV PepsiCo, Inc. Constellation Brands, Inc. Kraft Foods Group, Inc. Walgreen Company Costco Wholesale Corp. Kimberly-Clark Corp. Campbell Soup General Mills, Inc. Consumer Staples Select Sector SPDR Fund Tyson Foods, Inc. Exxon Mobil Corp.	K US BEAM US MIN US GIS US PM US CAG US MINST US TSN US	Common Stocks Comporate Bonds Corporate Common Stocks	Consumer Staples	United States	US Dollar	54,748 23,000 20,000 17,000 25,000 9,233 25,000 (23,330) (360,500) 9,500,000 11,347,000 5,000,000 5,000,000 4,000,000 4,000,000 3,000,000 3,000,000 2,000,000 500,000 (50,079) (560,000)	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 4,509,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000)	1,350,790 1,293,000 1,262,420 1,198,000 859,233 758,500 (1,218,993) (10,194,940) 16,275,543 11,347,511 6,617,753 5,041,350 5,020,900 5,014,050 4,550,000 4,559,045 3,044,880 3,011,355 3,003,075 2,008,910 2,002,740 499,898 (1,993,144) (14,000) 37,497,953	0.06% 0.05% 0.05% 0.05% 0.04% 0.03% 0.03% -0.05% 0.60% 0.42% 1.050% 0.19% 0.19% 0.19% 0.19% 0.19% 0.19% 0.17% 1.300% 0.11% 1.625% 0.11% 1.625% 0.11% 0.650% 0.07% 0.384% 0.07% 0.384% 0.07% 0.385% 0.02% 0.875% 0.02% 0.07% 0.00%	10/30/15 05/15/15 09/10/15 09/10/15 07/15/15 08/13/15 09/01/16 01/25/16 06/04/15 03/13/15 12/07/15 05/15/16 08/01/14 01/29/16

Mandret November 1	Ossidostal Bataslavas Com	OXY US	Comment Standard	Farmer	United Chates	UC Delle-	100.000	0.354.000	0.254.000	0.35%	
Market Neutral Income	Occidental Petroleum Corp.		Common Stocks	Energy	United States	US Dollar	100,000	9,354,000	9,354,000		
Market Neutral Income	ConocoPhillips	COP US	Common Stocks	Energy	United States	US Dollar	100,000	6,951,000	6,951,000	0.26%	
Market Neutral Income	EOG Resources, Inc.	EOG US	Common Stocks	Energy	United States	US Dollar	37,500	6,348,000	6,348,000	0.24%	
Market Neutral Income	Noble Energy, Inc.	NBL US	Common Stocks	Energy	United States	US Dollar	65,000	4,355,650	4,355,650	0.16%	
Market Neutral Income	Halliburton Company	HAL US	Common Stocks	Energy	United States	US Dollar	89,000	4,285,350	4,285,350	0.16%	
Market Neutral Income	Anadarko Petroleum Corp.	APC US	Common Stocks	Energy	United States	US Dollar	43,700	4,063,663	4,063,663	0.15%	
Market Neutral Income	Baker Hughes, Inc.	BHI US	Common Stocks	Energy	United States	US Dollar	75,000	3,682,500	3,682,500	0.14%	
				0,							
Market Neutral Income	National Oilwell Varco, Inc.	NOV US	Common Stocks	Energy	United States	US Dollar	45,000	3,514,950	3,514,950	0.13%	
Market Neutral Income	Devon Energy Corp.	DVN US	Common Stocks	Energy	United States	US Dollar	58,000	3,350,080	3,350,080	0.12%	
Market Neutral Income	Spectra Energy Corp.	SE US	Common Stocks	Energy	United States	US Dollar	95,000	3,251,850	3,251,850	0.12%	
Market Neutral Income	Phillips 66	PSX US	Common Stocks	Energy	United States	US Dollar	50,750	2,934,365	2,934,365	0.11%	
Market Neutral Income	Pioneer Natural Resources Company	PXD US	Common Stocks	Energy	United States	US Dollar	15,000	2,832,000	2,832,000	0.11%	
Market Neutral Income	WPX Energy, Inc.	WPX US	Common Stocks	Energy	United States	US Dollar	124,535	2,398,544	2,398,544	0.09%	
Market Neutral Income	Hess Corp.	HES US	Common Stocks	Energy	United States	US Dollar	30,000	2,320,200	2,320,200	0.09%	
Market Neutral Income	Marathon Oil Corp.	MRO US	Common Stocks	Energy	United States	US Dollar	60,000	2,092,800	2,092,800	0.08%	
Market Neutral Income	Apache Corp.	APA US	Common Stocks	Energy	United States	US Dollar	24,500	2,085,930	2,085,930	0.08%	
Market Neutral Income	Cameron International Corp.	CAM US	Common Stocks	Energy	United States	US Dollar	35,582	2,076,921	2,076,921	0.08%	
Market Neutral Income	EQT Corp.	EQT US	Common Stocks	Energy	United States	US Dollar	20,000	1,774,400	1,774,400	0.07%	
Market Neutral Income	Marathon Petroleum Corp.	MPC US	Common Stocks	Energy	United States	US Dollar	27,500	1,768,800	1,768,800	0.07%	
Market Neutral Income	Valero Energy Corp.	VLO US	Common Stocks	Energy	United States	US Dollar	45,000	1,536,750	1,536,750	0.06%	
Market Neutral Income	Helmerich & Payne, Inc.	HP US	Common Stocks	Energy	United States	US Dollar	17,000	1,172,150	1,172,150	0.04%	
Market Neutral Income	Murphy Oil Corp.	MUR US	Common Stocks	Energy	United States	US Dollar	13,000	784,160	784,160	0.03%	
Market Neutral Income	National Oilwell Varco, Inc.	NOV US	Common Stocks	Energy	United States	US Dollar	5,536	432,417	432,417	0.02%	
Market Neutral Income	Stone Energy Corp.	SGY US	Common Stocks Sold Short	Energy	United States	US Dollar	(109,000)	(3,534,870)	(3,534,870)	-0.13%	
Market Neutral Income	Newpark Resources, Inc.	NR US	Common Stocks Sold Short	Energy	United States	US Dollar	(292,873)	(3,707,772)	(3,707,772)	-0.14%	
Market Neutral Income	•		Common Stocks Sold Short		United States						
	SEACOR Holdings, Inc.	CKH US		Energy		US Dollar	(53,000)	(4,793,320)	(4,793,320)	-0.18%	
Market Neutral Income	Hornbeck Offshore Services, Inc.	HOS US	Common Stocks Sold Short	Energy	United States	US Dollar	(123,000)	(7,065,120)	(7,065,120)	-0.26%	
Market Neutral Income	Exterran Holdings, Inc.	EXH US	Common Stocks Sold Short	Energy	United States	US Dollar	(270,500)	(7,457,685)	(7,457,685)	-0.28%	
Market Neutral Income	PDC Energy, Inc.	PDCE US	Common Stocks Sold Short	Energy	United States	US Dollar	(203,600)	(12,122,344)	(12,122,344)	-0.45%	
Market Neutral Income	Petroleum Development Corp.		Convertible Bonds	Energy	United States	US Dollar	11,500,000	17,642,265	17,642,265	0.65% 3.250%	05/15/16
Market Neutral Income	Stone Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	13,500,000	14,719,253	14,719,253	0.55% 1.750%	03/01/17
Market Neutral Income	Exterran Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	9,000,000	11,231,280	11,231,280	0.42% 4.250%	6 06/15/14
Market Neutral Income	Hornbeck Offshore Services, Inc.		Convertible Bonds	Energy	United States	US Dollar	8,500,000	10,094,005	10,094,005	0.37% 1.625%	
Market Neutral Income	SEACOR Holdings, Inc.		Convertible Bonds	Energy	United States	US Dollar	7,500,000	9,102,300	9,102,300	0.34% 2.500%	
Market Neutral Income	Newpark Resources, Inc.		Convertible Bonds	• • • • • • • • • • • • • • • • • • • •	United States	US Dollar	5,000,000	6,945,900	6,945,900	0.26% 4.000%	
				Energy							,,
Market Neutral Income	Chesapeake Energy Corp.		Convertible Bonds	Energy	United States	US Dollar	2,725,000	2,830,485	2,830,485	0.11% 2.750%	
Market Neutral Income	Whiting Petroleum Corp.		Corporate Bonds	Energy	United States	US Dollar	12,000,000	12,240,000	12,240,000	0.45% 7.000%	,,
Market Neutral Income	Cameron International Corp.		Corporate Bonds	Energy	United States	US Dollar	11,500,000	11,582,283	11,582,283	0.43% 1.600%	
Market Neutral Income	Frontier Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	8,000,000	8,680,000	8,680,000	0.32% 6.875%	11/15/18
Market Neutral Income	Marathon Oil Corp.		Corporate Bonds	Energy	United States	US Dollar	8,000,000	8,005,520	8,005,520	0.30% 0.900%	11/01/15
Market Neutral Income	Petrobras Global Finance, BV		Corporate Bonds	Energy	Netherlands	US Dollar	7,000,000	6,958,420	6,958,420	0.26% 2.000%	05/20/16
Market Neutral Income	Chesapeake Energy Corp.		Corporate Bonds	Energy	United States	US Dollar	5,000,000	5,031,250	5,031,250	0.19% 3.250%	
Market Neutral Income	Exterran Holdings, Inc.		Corporate Bonds	Energy	United States	US Dollar	3,235,000	3,433,144	3,433,144	0.13% 7.250%	
Market Neutral Income	Enbridge, Inc.		Corporate Bonds		Canada	US Dollar	3,000,000	3,010,395	3,010,395	0.11% 1.000%	,,
			•	Energy	Curiouu						,,
Market Neutral Income	Nabors Industries, Inc.		Corporate Bonds	Energy	United States	US Dollar	1,500,000	1,516,200	1,516,200	0.06% 2.350%	
Market Neutral Income	CNOOC, Ltd.		Corporate Bonds	Energy	Hong Kong	US Dollar	500,000	496,113	496,113	0.02% 1.125%	05/09/16
Market Neutral Income	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	517,700	26,759,913	26,759,913	0.99%	
Market Neutral Income	Wells Fargo & Company	WFC US	Common Stocks	Financials	United States	US Dollar	625,000	25,825,000	25,825,000	0.96%	
Market Neutral Income	Berkshire Hathaway, Inc Class B	BRK/B US	Common Stocks	Financials	United States	US Dollar	200,000	22,702,000	22,702,000	0.84%	
Market Neutral Income	Citigroup, Inc.	C US	Common Stocks	Financials	United States	US Dollar	305,000	14,795,550	14,795,550	0.55%	
Market Neutral Income	American Express Company	AXP US	Common Stocks	Financials	United States	US Dollar	175,000	13,216,000	13,216,000	0.49%	
Market Neutral Income	Bank of America Corp.	BAC US	Common Stocks	Financials	United States	US Dollar	950,000	13,110,000	13,110,000	0.49%	
Market Neutral Income	US Bancorp/MN	USB US	Common Stocks	Financials	United States	US Dollar	342,500	12,528,650	12,528,650	0.47%	
Market Neutral Income		GS US	Common Stocks	Financials	United States	US Dollar	73,000	11,549,330	11,549,330	0.43%	
Market Neutral Income Market Neutral Income	Goldman Sachs Group, Inc. American International Group, Inc.	AIG US	Common Stocks	Financials	United States United States	US Dollar	220,000	10,698,600	10,698,600	0.43%	
Market Neutral Income	MetLife, Inc.	MET US	Common Stocks	Financials	United States	US Dollar	156,140	7,330,773	7,330,773	0.27%	
Market Neutral Income	Prudential Financial, Inc.	PRU US	Common Stocks	Financials	United States	US Dollar	84,000	6,550,320	6,550,320	0.24%	
Market Neutral Income	Simon Property Group, Inc.	SPG US	Common Stocks	Financials	United States	US Dollar	41,000	6,077,430	6,077,430	0.23%	
Market Neutral Income	Bank of New York Mellon Corp.	BK US	Common Stocks	Financials	United States	US Dollar	200,000	6,038,000	6,038,000	0.22%	
Market Neutral Income	Capital One Financial Corp.	COF US	Common Stocks	Financials	United States	US Dollar	85,000	5,842,900	5,842,900	0.22%	
Market Neutral Income	Allstate Corp.	ALL US	Common Stocks	Financials	United States	US Dollar	95,000	4,802,250	4,802,250	0.18%	
Market Neutral Income	PNC Financial Services Group, Inc.	PNC US	Common Stocks	Financials	United States	US Dollar	65,000	4,709,250	4,709,250	0.17%	
Market Neutral Income	BlackRock, Inc.	BLK US	Common Stocks	Financials	United States	US Dollar	12,000	3,247,440	3.247.440	0.12%	
Market Neutral Income	Travelers Companies, Inc.	TRV US	Common Stocks	Financials	United States	US Dollar	36,000	3,051,720	3,051,720	0.12%	
Market Neutral Income	Franklin Resources, Inc.	BEN US	Common Stocks	Financials	United States	US Dollar	60,300	3,048,165	3,048,165	0.11%	
Market Neutral Income	Blackstone Group, LP	BX US	Common Stocks	Financials	United States	US Dollar	122,024	3,037,177	3,037,177	0.11%	
Market Neutral Income	Lincoln National Corp.	LNC US	Common Stocks	Financials	United States	US Dollar	71,000	2,981,290	2,981,290	0.11%	
Market Neutral Income	Morgan Stanley	MS US	Common Stocks	Financials	United States	US Dollar	110,000	2,964,500	2,964,500	0.11%	
Market Neutral Income	BB&T Corp.	BBT US	Common Stocks	Financials	United States	US Dollar	85,000	2,868,750	2,868,750	0.11%	
Market Neutral Income	T. Rowe Price Group, Inc.	TROW US	Common Stocks	Financials	United States	US Dollar	38,000	2,733,340	2,733,340	0.10%	
Market Neutral Income	ACE, Ltd.	ACE US	Common Stocks	Financials	Switzerland	US Dollar	29,000	2,713,240	2,713,240	0.10%	
Market Neutral Income	Discover Financial Services	DFS US	Common Stocks	Financials	United States	US Dollar	51,000	2,577,540	2,577,540	0.10%	
Market Neutral Income	State Street Corp.	STT US	Common Stocks	Financials	United States	US Dollar	38,500	2,531,375	2,531,375	0.09%	
Market Neutral Income	Vornado Realty Trust	VNO US	Common Stocks	Financials	United States	US Dollar	30,000	2,531,373	2,531,373	0.09%	
					JIIILLU JIALES	JJ DONAL	30,000	2,321,000	4,341,000	0.00/0	

Market Neutral Income	SLM Corp.	SLM US	Common Stocks	Financials	United States	US Dollar	99,200	2,470,080	2,470,080	0.09%		
Market Neutral Income					United States	US Dollar				0.09%		
	Invesco, Ltd.	IVZ US	Common Stocks	Financials			75,000	2,392,500	2,392,500			
Market Neutral Income	Aflac, Inc.	AFL US	Common Stocks	Financials	United States	US Dollar	37,000	2,293,630	2,293,630	0.09%		
Market Neutral Income	JPMorgan Chase & Company	JPM US	Common Stocks	Financials	United States	US Dollar	43,091	2,227,374	2,227,374	0.08%		
Market Neutral Income	Hartford Financial Services Group, Inc.	HIG US	Common Stocks	Financials	United States	US Dollar	70,000	2,178,400	2,178,400	0.08%		
Market Neutral Income	Principal Financial Group, Inc.	PFG US	Common Stocks	Financials	United States	US Dollar	47,800	2,046,796	2,046,796	0.08%		
Market Neutral Income	Fifth Third Bancorp	FITB US	Common Stocks	Financials	United States	US Dollar	110,000	1,984,400	1,984,400	0.07%		
Market Neutral Income	SunTrust Banks, Inc.	STI US	Common Stocks	Financials	United States	US Dollar	60,000	1,945,200	1,945,200	0.07%		
Market Neutral Income	Chubb Corp.	CB US	Common Stocks	Financials	United States	US Dollar	20,000	1,785,200	1,785,200	0.07%		
Market Neutral Income	Regions Financial Corp.	RF US	Common Stocks	Financials	United States	US Dollar	190,000	1,759,400	1,759,400	0.07%		
Market Neutral Income	Morgan Stanley	MS US	Common Stocks	Financials	United States	US Dollar	46,257	1,246,626	1,246,626	0.05%		
Market Neutral Income	Genworth Financial, Inc Class A	GNW US	Common Stocks	Financials	United States	US Dollar	80,000	1,023,200	1,023,200	0.04%		
Market Neutral Income	WisdomTree Investments, Inc.	WETF US	Common Stocks	Financials	United States	US Dollar	61,102	709,394	709,394	0.03%		
Market Neutral Income	American Tower Corp.	AMT US	Common Stocks	Financials	United States	US Dollar	6,245	462,942	462,942	0.02%		
Market Neutral Income	NASDAQ OMX Group, Inc.	NDAQ US	Common Stocks Sold Short	Financials	United States	US Dollar	(14,312)	(459,272)	(459,272)	-0.02%		
Market Neutral Income	Janus Capital Group, Inc.	JNS US	Common Stocks Sold Short	Financials	United States	US Dollar	(115,651)	(984,190)	(984,190)	-0.04%		
Market Neutral Income	Signature Bank	SBNY US	Common Stocks Sold Short	Financials	United States	US Dollar	(13,601)	(1,244,764)	(1,244,764)	-0.05%		
Market Neutral Income	Forest City Enterprises, Inc Class A	FCE/A US	Common Stocks Sold Short	Financials	United States	US Dollar	(115,000)	(2,178,100)	(2,178,100)	-0.08%		
Market Neutral Income	Starwood Property Trust, Inc.	STWD US	Common Stocks Sold Short	Financials	United States	US Dollar	(100,000)	(2,397,000)	(2,397,000)	-0.09%		
Market Neutral Income	Forestar Group, Inc.	FOR US	Common Stocks Sold Short	Financials	United States	US Dollar	(135,000)	(2,906,550)	(2,906,550)	-0.11%		
Market Neutral Income	Walter Investment Management Corp.	WAC US	Common Stocks Sold Short	Financials	United States	US Dollar	(76,600)	(3,028,764)	(3,028,764)	-0.11%		
Market Neutral Income	Weverhaeuser Company	WY US	Common Stocks Sold Short	Financials	United States	US Dollar	(120,000)	(3,435,600)	(3,435,600)	-0.13%		
	FXCM. Inc.			Financials		US Dollar						
Market Neutral Income		FXCM US	Common Stocks Sold Short		United States		(180,000)	(3,555,000)	(3,555,000)	-0.13%		
Market Neutral Income	Encore Capital Group, Inc.	ECPG US	Common Stocks Sold Short	Financials	United States	US Dollar	(117,959)	(5,409,600)	(5,409,600)	-0.20%		
Market Neutral Income	PHH Corp.	PHH US	Common Stocks Sold Short	Financials	United States	US Dollar	(299,900)	(7,119,626)	(7,119,626)	-0.26%		
Market Neutral Income	Amtrust Financial Services, Inc.	AFSI US	Common Stocks Sold Short	Financials	United States	US Dollar	(202,015)	(7,890,706)	(7,890,706)	-0.29%		
Market Neutral Income	Ryman Hospitality Properties, Inc.	RHP US	Common Stocks Sold Short	Financials	United States	US Dollar	(260,806)	(9,000,415)	(9,000,415)	-0.33%		
Market Neutral Income	PHH Corp.		Convertible Bonds	Financials	United States	US Dollar	18,000,000	19,631,430	19,631,430	0.73%	4.000%	09/01/14
Market Neutral Income	Walter Investment Management Corp.		Convertible Bonds	Financials	United States	US Dollar	10,000,000	10,524,750	10,524,750	0.39%	4.500%	11/01/19
Market Neutral Income	Amtrust Financial Services, Inc.		Convertible Bonds	Financials	United States	US Dollar	6,200,000	9,770,673	9,770,673	0.36%	5.500%	12/15/21
Market Neutral Income	Ryman Hospitality Properties, Inc.		Convertible Bonds	Financials	United States	US Dollar	6,000,000	9,581,130	9,581,130		3.750%	10/01/14
Market Neutral Income			Convertible Bonds	Financials		US Dollar		7,807,925				
	Encore Capital Group, Inc.				United States		5,000,000		7,807,925		3.000%	11/27/17
Market Neutral Income	Starwood Property Trust, Inc.		Convertible Bonds	Financials	United States	US Dollar	7,000,000	7,290,710	7,290,710	0.27%	4.550%	03/01/18
Market Neutral Income	Forestar Group, Inc.		Convertible Bonds	Financials	United States	US Dollar	6,000,000	6,977,970	6,977,970		3.750%	03/01/20
Market Neutral Income	Forest City Enterprises, Inc.		Convertible Bonds	Financials	United States	US Dollar	5,000,000	5,553,925	5,553,925		4.250%	08/15/18
Market Neutral Income	FXCM, Inc.		Convertible Bonds	Financials	United States	US Dollar	4,200,000	5,078,325	5,078,325	0.19%	2.250%	06/15/18
Market Neutral Income	Weyerhaeuser Company		Convertible Preferred Stocks	Financials	United States	US Dollar	100,000	5,298,000	5,298,000	0.20%		
Market Neutral Income	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	15,000,000	14,981,700	14,981,700	0.56%	0.800%	04/23/15
Market Neutral Income	Bank of America Corp.		Corporate Bonds	Financials	United States	US Dollar	8,000,000	7,995,960	7,995,960		1.250%	01/11/16
Market Neutral Income	Goldman Sachs Group, Inc.		Corporate Bonds	Financials	United States	US Dollar	7,000,000	7,062,720	7,062,720	0.26%	1.600%	11/23/15
Market Neutral Income	iStar Financial. Inc.		Corporate Bonds	Financials	United States	US Dollar	6,000,000	6,052,500	6,052,500		3.875%	07/01/16
Market Neutral Income	Morgan Stanley		Corporate Bonds	Financials	United States	US Dollar		6,032,300	6,029,880		1.750%	02/25/16
							6,000,000					
Market Neutral Income	BlackRock, Inc.		Corporate Bonds	Financials	United States	US Dollar	5,585,000	5,664,502	5,664,502		1.375%	06/01/15
Market Neutral Income	Leucadia National Corp.		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,559,375	5,559,375		8.125%	09/15/15
Market Neutral Income	Wells Fargo & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,066,100	5,066,100		1.500%	07/01/15
Market Neutral Income	Aviation Capital Group Corp.		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,053,125	5,053,125	0.19%	3.875%	09/27/16
Market Neutral Income	JPMorgan Chase & Company		Corporate Bonds	Financials	United States	US Dollar	5,000,000	5,010,825	5,010,825	0.19%	1.100%	10/15/15
Market Neutral Income	Abn Amro Bank, NV		Corporate Bonds	Financials	Netherlands	US Dollar	5,000,000	5,007,050	5,007,050	0.19%	1.375%	01/22/16
Market Neutral Income	Charles Schwab Corp.		Corporate Bonds	Financials	United States	US Dollar	3,000,000	3,004,560	3,004,560	0.11%	0.850%	12/04/15
Market Neutral Income	iStar Financial, Inc.		Corporate Bonds	Financials	United States	US Dollar	1,000,000	978,750	978,750	0.04%	4.875%	07/01/18
Market Neutral Income	Berkshire Hathaway, Inc.		Corporate Bonds	Financials	United States	US Dollar	500,000	501,043	501,043	0.02%	0.800%	02/11/16
Market Neutral Income	SPDR S&P Retail ETF	XRT US	Exchange-Traded Funds Sold Short	Financials	United States	US Dollar	(6,735)	(552,741)	(552,741)	-0.02%	0.800%	02/11/10
Market Neutral Income	iShares U.S. Healthcare Providers ETF	IHF US	Exchange-Traded Funds Sold Short	Financials	United States	US Dollar	(9,598)	(837,426)	(837,426)	-0.03%		
Market Neutral Income	iShares NASDAQ Biotechnology ETF	IBB US	Exchange-Traded Funds Sold Short	Financials	United States	US Dollar	(9,440)	(1,978,624)	(1,978,624)	-0.07%		
Market Neutral Income	SPDR S&P Regional Banking ETF	KRE US	Exchange-Traded Funds Sold Short	Financials	United States	US Dollar	(70,139)	(2,500,455)	(2,500,455)	-0.09%		
Market Neutral Income	Pfizer, Inc.	PFE US	Common Stocks	Health Care	United States	US Dollar	848,600	24,363,306	24,363,306	0.90%		
Market Neutral Income	Johnson & Johnson	JNJ US	Common Stocks	Health Care	United States	US Dollar	280,750	24,338,218	24,338,218	0.90%		
Market Neutral Income	Merck & Company, Inc.	MRK US	Common Stocks	Health Care	United States	US Dollar	344,200	16,387,362	16,387,362	0.61%		
Market Neutral Income	Gilead Sciences, Inc.	GILD US	Common Stocks	Health Care	United States	US Dollar	175,000	10,997,000	10,997,000	0.41%		
Market Neutral Income	AbbVie, Inc.	ABBV US	Common Stocks	Health Care	United States	US Dollar	210,800	9,429,084	9,429,084	0.35%		
Market Neutral Income	Biogen Idec, Inc.	BIIB US	Common Stocks	Health Care	United States	US Dollar	37,000	8,908,120	8,908,120	0.33%		
Market Neutral Income	Celgene Corp.	CELG US	Common Stocks	Health Care	United States	US Dollar	46,500	7,157,745	7,157,745	0.27%		
Market Neutral Income			Common Stocks	Health Care	United States United States	US Dollar				0.27%		
	Abbott Laboratories	ABT US					210,800	6,996,452	6,996,452			
Market Neutral Income	Thermo Fisher Scientific, Inc.	TMO US	Common Stocks	Health Care	United States	US Dollar	75,000	6,911,250	6,911,250	0.26%		
Market Neutral Income	Bristol-Myers Squibb Company	BMY US	Common Stocks	Health Care	United States	US Dollar	140,200	6,488,456	6,488,456	0.24%		
Market Neutral Income	UnitedHealth Group, Inc.	UNH US	Common Stocks	Health Care	United States	US Dollar	85,000	6,086,850	6,086,850	0.23%		
Market Neutral Income	Amgen, Inc.	AMGN US	Common Stocks	Health Care	United States	US Dollar	49,000	5,485,060	5,485,060	0.20%		
Market Neutral Income	Medtronic, Inc.	MDT US	Common Stocks	Health Care	United States	US Dollar	90,000	4,792,500	4,792,500	0.18%		
Market Neutral Income	Eli Lilly and Company	LLY US	Common Stocks	Health Care	United States	US Dollar	90,000	4,529,700	4,529,700	0.17%		
Market Neutral Income	Express Scripts Holding Company	ESRX US	Common Stocks	Health Care	United States	US Dollar	70,000	4,324,600	4,324,600	0.16%		
Market Neutral Income	Covidien, PLC	COV US	Common Stocks	Health Care	Ireland	US Dollar	65,000	3,961,100	3,961,100	0.15%		
Market Neutral Income	Baxter International, Inc.	BAX US	Common Stocks	Health Care	United States	US Dollar	60,000	3,941,400	3,941,400	0.15%		
Market Neutral Income	Agilent Technologies, Inc.	A US	Common Stocks	Health Care	United States	US Dollar	71,318	3,655,048	3,655,048	0.14%		
Market Neutral Income	Allergan, Inc.	AGN US	Common Stocks	Health Care	United States	US Dollar	36,000	3,256,200	3,256,200	0.12%		

Market Neutral Income	St. Jude Medical, Inc.	STJ US	Common Stocks	Health Care	United States	US Dollar	54,500	2,923,380	2,923,380	0.11%		
Market Neutral Income	Cerner Corp.	CERN US	Common Stocks	Health Care	United States	US Dollar	52,500	2,758,875	2,758,875	0.10%		
Market Neutral Income	Cigna Corp.	CIUS	Common Stocks	Health Care	United States	US Dollar	35,500	2,728,530	2,728,530	0.10%		
Market Neutral Income	Regeneron Pharmaceuticals, Inc.	REGN US	Common Stocks	Health Care	United States	US Dollar	7,548	2,361,543	2,361,543	0.09%		
Market Neutral Income	Mylan, Inc.	MYL US	Common Stocks	Health Care	United States	US Dollar	60,000	2,290,200	2,290,200	0.09%		
Market Neutral Income	Regeneron Pharmaceuticals, Inc.	REGN US	Common Stocks	Health Care	United States	US Dollar	7,000	2,190,090	2,190,090	0.08%		
Market Neutral Income	Alkermes, PLC	ALKS US	Common Stocks	Health Care	Ireland	US Dollar	63,212	2,125,187	2,125,187	0.08%		
Market Neutral Income	WellPoint, Inc.	WLP US	Common Stocks	Health Care	United States	US Dollar	25,000	2,090,250	2,090,250	0.08%		
Market Neutral Income	Alexion Pharmaceuticals, Inc.	ALXN US	Common Stocks	Health Care	United States	US Dollar	17,000	1,974,720	1,974,720	0.07%		
Market Neutral Income	Agilent Technologies, Inc.	A US	Common Stocks	Health Care	United States	US Dollar	35,000	1,793,750	1,793,750	0.07%		
Market Neutral Income	Laboratory Corp. of America Holdings	LH US	Common Stocks	Health Care	United States	US Dollar	18,000	1,784,520	1,784,520	0.07%		
Market Neutral Income	Aetna. Inc.	AET US	Common Stocks	Health Care	United States	US Dollar	26,500	1,696,530	1.696.530	0.06%		
									, ,			
Market Neutral Income	CareFusion Corp.	CFN US	Common Stocks	Health Care	United States	US Dollar	40,000	1,476,000	1,476,000	0.05%		
Market Neutral Income	Bruker Corp.	BRKR US	Common Stocks	Health Care	United States	US Dollar	63,406	1,309,334	1,309,334	0.05%		
Market Neutral Income	DaVita HealthCare Partners, Inc.	DVA US	Common Stocks	Health Care	United States	US Dollar	20,000	1,138,000	1,138,000	0.04%		
Market Neutral Income	Stryker Corp.	SYK US	Common Stocks	Health Care	United States	US Dollar	15,000	1,013,850	1,013,850	0.04%		
Market Neutral Income	Quest Diagnostics, Inc.	DGX US	Common Stocks	Health Care	United States	US Dollar	15,000	926,850	926,850	0.03%		
Market Neutral Income	Edwards Lifesciences Corp.	EW US	Common Stocks	Health Care	United States	US Dollar	12,500	870,375	870,375	0.03%		
Market Neutral Income	Bristol-Myers Squibb Company	BMY US	Common Stocks	Health Care	United States	US Dollar	12,385	573,178	573,178	0.02%		
Market Neutral Income	Unilife Corp.	UNIS US	Common Stocks	Health Care	United States	US Dollar	134,082	445,152	445,152	0.02%		
Market Neutral Income	Cepheid, Inc.	CPHD US	Common Stocks	Health Care	United States	US Dollar	11,397	444,939	444,939	0.02%		
									,			
Market Neutral Income	Algeta, ASA	ALGETA NO	Common Stocks Sold Short	Health Care	Norway	Norwegian Krone	(10,926)	(2,532,945)	(421,227)	-0.02%		
Market Neutral Income	Cyberonics, Inc.	CYBX US	Common Stocks Sold Short	Health Care	United States	US Dollar	(8,361)	(424,237)	(424,237)	-0.02%		
Market Neutral Income	NuVasive, Inc.	NUVA US	Common Stocks Sold Short	Health Care	United States	US Dollar	(18,270)	(447,432)	(447,432)	-0.02%		
Market Neutral Income	Medidata Solutions, Inc.	MDSO US	Common Stocks Sold Short	Health Care	United States	US Dollar	(4,750)	(469,918)	(469,918)	-0.02%		
Market Neutral Income	Cubist Pharmaceuticals. Inc.		Common Stocks Sold Short	Health Care		US Dollar						
		CBST US			United States		(7,600)	(482,980)	(482,980)	-0.02%		
Market Neutral Income	William Demant Holding, A/S	WDH DC	Common Stocks Sold Short	Health Care	Denmark	Danish Krone	(18,592)	(9,476,145)	(1,718,841)	-0.06%		
Market Neutral Income	Medivation, Inc.	MDVN US	Common Stocks Sold Short	Health Care	United States	US Dollar	(31,250)	(1,873,125)	(1,873,125)	-0.07%		
Market Neutral Income	Chemed Corp.	CHE US	Common Stocks Sold Short	Health Care	United States	US Dollar	(47,275)	(3,380,163)	(3,380,163)	-0.13%		
Market Neutral Income	LifePoint Hospitals, Inc.	LPNT US	Common Stocks Sold Short	Health Care	United States	US Dollar	(73,350)	(3,420,311)	(3,420,311)	-0.13%		
Market Neutral Income	Integra LifeSciences Holdings Corp.	IART US	Common Stocks Sold Short	Health Care	United States	US Dollar	(87,500)	(3,521,875)	(3,521,875)	-0.13%		
Market Neutral Income	Allscripts Healthcare Solutions, Inc.	MDRX US	Common Stocks Sold Short	Health Care	United States	US Dollar	(240,000)	(3,568,800)	(3,568,800)	-0.13%		
Market Neutral Income	Wright Medical Group, Inc.	WMGI US	Common Stocks Sold Short	Health Care	United States	US Dollar	(139,000)	(3,625,120)	(3,625,120)	-0.13%		
Market Neutral Income	Volcano Corp.	VOLC US	Common Stocks Sold Short	Health Care	United States	US Dollar	(163,700)	(3,915,704)	(3.915.704)	-0.15%		
Market Neutral Income	Brookdale Senior Living, Inc.	BKD US	Common Stocks Sold Short	Health Care	United States	US Dollar	(175,500)	(4,615,650)	(4.615.650)	-0.17%		
Market Neutral Income	Healthways, Inc.	HWAY US	Common Stocks Sold Short	Health Care	United States	US Dollar	(268,000)	(4,960,680)	(4,960,680)	-0.18%		
Market Neutral Income	Illumina, Inc.	ILMN US	Common Stocks Sold Short	Health Care	United States	US Dollar	(87,000)	(7,032,210)	(7,032,210)	-0.26%		
Market Neutral Income	Endo Health Solutions, Inc.	ENDP US	Common Stocks Sold Short	Health Care	United States	US Dollar	(222,500)	(10,110,400)	(10,110,400)	-0.38%		
Market Neutral Income	Salix Pharmaceuticals, Ltd.	SLXP US	Common Stocks Sold Short	Health Care	United States	US Dollar	(178,700)	(11,951,456)	(11,951,456)	-0.44%		
	Molina Healthcare, Inc.	MOH US	Common Stocks Sold Short	Health Care		US Dollar	(340,200)	(12,111,120)	(12,111,120)	-0.45%		
Market Neutral Income		MOH US			United States							
Market Neutral Income	Salix Pharmaceuticals, Ltd.		Convertible Bonds	Health Care	United States	US Dollar	15,000,000	18,521,025	18,521,025	0.69%	1.500%	03/15/19
Market Neutral Income	Endo Health Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,000,000	15,875,700	15,875,700	0.59%	1.750%	04/15/15
Market Neutral Income	Volcano Corp.		Convertible Bonds	Health Care	United States	US Dollar	15,000,000	15,576,900	15,576,900	0.58%	1.750%	12/01/17
Market Neutral Income	Illumina, Inc.		Convertible Bonds	Health Care	United States	US Dollar	12,500,000	14,288,938	14,288,938		0.250%	03/15/16
Market Neutral Income	Chemed Corp.		Convertible Bonds	Health Care	United States	US Dollar	12,500,000	13,101,750	13,101,750	0.49%	1.875%	05/15/14
Market Neutral Income	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,500,000	12,947,970	12,947,970	0.48%	3.750%	10/01/14
Market Neutral Income	LifePoint Hospitals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	10,000,000	10,638,550	10,638,550	0.39%	3.500%	05/15/14
Market Neutral Income	Integra LifeSciences Holdings Corp.		Convertible Bonds	Health Care	United States	US Dollar	10,000,000	10,190,200	10,190,200	0.38%	1.625%	12/15/16
Market Neutral Income	Brookdale Senior Living, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,500,000	8,799,075	8.799.075		2.750%	06/15/18
									., ,			
Market Neutral Income	Healthways, Inc.		Convertible Bonds	Health Care	United States	US Dollar	7,000,000	7,926,905	7,926,905	0.29%	1.500%	07/01/18
Market Neutral Income	Wright Med Group, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	6,156,850	6,156,850	0.23%	2.000%	08/15/17
Market Neutral Income	Allscripts Healthcare Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	5,457,400	5,457,400	0.20%	1.250%	07/01/20
Market Neutral Income	Molina Healthcare, Inc.		Convertible Bonds	Health Care	United States	US Dollar	5,000,000	5,410,275	5,410,275	0.20%	1.125%	01/15/20
Market Neutral Income	Medivation, Inc.		Convertible Bonds	Health Care	United States	US Dollar	2,000,000	2,819,920	2,819,920		2.625%	04/01/17
Market Neutral Income	Cubist Pharmaceuticals, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,400,000	1,515,717	1,515,717	0.06%	1.125%	09/01/18
Market Neutral Income	Medidata Solutions, Inc.		Convertible Bonds	Health Care	United States	US Dollar	1,100,000	1,228,387	1,228,387	0.05%	1.000%	08/01/18
Market Neutral Income	Amgen, Inc.		Corporate Bonds	Health Care	United States	US Dollar	14,193,000	14,385,315	14,385,315	0.53%	1.875%	11/15/14
Market Neutral Income	AbbVie, Inc.		Corporate Bonds	Health Care	United States	US Dollar	10,000,000	10,049,600	10,049,600		1.200%	11/06/15
Market Neutral Income	Grifols, SA		Corporate Bonds	Health Care	United States	US Dollar	8,000,000	8,615,000	8,615,000		8.250%	02/01/18
Market Neutral Income	Community Health Systems, Inc.		Corporate Bonds	Health Care	United States	US Dollar	6,000,000	6,112,500	6,112,500	0.23%	5.125%	08/15/18
Market Neutral Income	DaVita HealthCare Partners, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,253,125	5,253,125	0.20%	6.375%	11/01/18
Market Neutral Income	WellPoint, Inc.		Corporate Bonds	Health Care	United States	US Dollar	5,000,000	5,038,300	5.038.300	0.19%	1.250%	09/10/15
Market Neutral Income	Gilead Sciences, Inc.		Corporate Bonds	Health Care	United States	US Dollar	4,400,000	4,486,438	4.486.438		2.400%	12/01/14
									, ,			
Market Neutral Income	Thermo Fisher Scientific, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,050,000	3,151,870	3,151,870		3.200%	05/01/15
Market Neutral Income	Valeant Pharmaceuticals International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,102,870	3,102,870	0.12%	6.500%	07/15/16
Market Neutral Income	Baxter International, Inc.		Corporate Bonds	Health Care	United States	US Dollar	3,000,000	3,009,915	3,009,915	0.11%	0.950%	06/01/16
Market Neutral Income	VPII Escrow Corp.		Corporate Bonds	Health Care	United States	US Dollar	1,000,000	1,073,125	1,073,125		6.750%	08/15/18
Market Neutral Income			•									
	Mylan, Inc.		Corporate Bonds	Health Care	United States	US Dollar	1,000,000	1,006,455	1,006,455		1.800%	06/24/16
Market Neutral Income	Health Care Select Sector SPDR Fund	XLV US	Exchange-Traded Funds Sold Short	Health Care	United States	US Dollar	(56,267)	(2,845,422)	(2,845,422)	-0.11%		
Market Neutral Income	Merck & Company, Inc.		Purchased Options	Health Care	United States	US Dollar	59,900	46,423	46,423	0.00%		11/16/13
Market Neutral Income	Merck & Company, Inc.		Written Options	Health Care	United States	US Dollar	(59,900)	(29,651)	(29,651)	0.00%		11/16/13
Market Neutral Income	General Electric Company	GE US	Common Stocks	Industrials	United States	US Dollar	877,500	20,963,475	20.963.475	0.78%		•
Market Neutral Income	United Technologies Corp.	UTX US	Common Stocks	Industrials	United States	US Dollar	100,000	10,782,000	10,782,000	0.40%		
Market Neutral Income Market Neutral Income												
Market Neutral Income	Boeing Company	BA US	Common Stocks	Industrials	United States	US Dollar	80,000	9,400,000	9,400,000	0.35%		
Market Neutral Income												

Market Neutral Income	Honeywell International, Inc.	HON US	Common Stocks	Industrials	United States	US Dollar	92,500	7,681,200	7,681,200	0.29%	
Market Neutral Income	United Parcel Service, Inc.	UPS US	Common Stocks	Industrials	United States	US Dollar	82,500	7,538,025	7,538,025	0.28%	
Market Neutral Income	Eaton Corp., PLC	ETN US	Common Stocks	Industrials	Ireland	US Dollar	98,000	6,746,320	6,746,320	0.25%	
Market Neutral Income	Union Pacific Corp.	UNP US	Common Stocks	Industrials	United States	US Dollar	40,000	6,213,600	6,213,600	0.23%	
Market Neutral Income	3M Company	MMM US	Common Stocks	Industrials	United States	US Dollar	51,000	6,089,910	6.089.910	0.23%	
Market Neutral Income	General Dynamics Corp.	GD US	Common Stocks	Industrials	United States	US Dollar	65,000	5,688,800	5,688,800	0.21%	
									-,,		
Market Neutral Income	Caterpillar, Inc.	CAT US	Common Stocks	Industrials	United States	US Dollar	61,000	5,085,570	5,085,570	0.19%	
Market Neutral Income	Precision Castparts Corp.	PCP US	Common Stocks	Industrials	United States	US Dollar	22,000	4,999,280	4,999,280	0.19%	
Market Neutral Income	Norfolk Southern Corp.	NSC US	Common Stocks	Industrials	United States	US Dollar	56,000	4,331,600	4,331,600	0.16%	
Market Neutral Income	Danaher Corp.	DHR US	Common Stocks	Industrials	United States	US Dollar	60,000	4,159,200	4,159,200	0.15%	
Market Neutral Income	FedEx Corp.	FDX US	Common Stocks	Industrials	United States	US Dollar	35,000	3,993,850	3.993.850	0.15%	
Market Neutral Income	Emerson Electric Company	FMR US	Common Stocks	Industrials	United States	US Dollar	60,000	3,882,000	3.882.000	0.14%	
Market Neutral Income	CSX Corp.	CSX US	Common Stocks	Industrials	United States	US Dollar	135,000	3,474,900	3,474,900	0.13%	
	·								., ,		
Market Neutral Income	Dover Corp.	DOV US	Common Stocks	Industrials	United States	US Dollar	30,000	2,694,900	2,694,900	0.10%	
Market Neutral Income	Deere & Company	DE US	Common Stocks	Industrials	United States	US Dollar	32,000	2,604,480	2,604,480	0.10%	
Market Neutral Income	Fluor Corp.	FLR US	Common Stocks	Industrials	United States	US Dollar	33,000	2,341,680	2,341,680	0.09%	
Market Neutral Income	Terex Corp.	TEX US	Common Stocks	Industrials	United States	US Dollar	68,935	2,316,216	2.316.216	0.09%	
Market Neutral Income	Pentair, Ltd.	PNR US	Common Stocks	Industrials	Switzerland	US Dollar	35,000	2,272,900	2,272,900	0.08%	
Market Neutral Income	Cummins, Inc.	CMI US	Common Stocks	Industrials	United States	US Dollar	15,500	2,059,485	2,059,485	0.08%	
Market Neutral Income	Masco Corp.	MAS US	Common Stocks	Industrials	United States	US Dollar	70,000	1,489,600	1,489,600	0.06%	
Market Neutral Income	Expeditors International of Washington, Inc.	EXPD US	Common Stocks	Industrials	United States	US Dollar	31,500	1,387,890	1,387,890	0.05%	
Market Neutral Income	Jacobs Engineering Group, Inc.	JEC US	Common Stocks	Industrials	United States	US Dollar	23,125	1,345,413	1,345,413	0.05%	
Market Neutral Income	Robert Half International, Inc.	RHI US	Common Stocks	Industrials	United States	US Dollar	25,000	975,750	975,750	0.04%	
Market Neutral Income	Joy Global, Inc.	JOY US	Common Stocks	Industrials	United States	US Dollar	17,500	893,200	893,200	0.03%	
Market Neutral Income	Deluxe Corp.	DLX US	Common Stocks Sold Short	Industrials	United States	US Dollar	(29,709)	(1,237,677)	(1,237,677)	-0.05%	
Market Neutral Income	Trinity Industries, Inc.	TRN US	Common Stocks Sold Short	Industrials	United States	US Dollar	(35,854)	(1,625,979)	(1,625,979)	-0.06%	
Market Neutral Income	EnerSys	ENS US	Common Stocks Sold Short	Industrials	United States	US Dollar	(266,750)	(16,173,053)	(16,173,053)	-0.60%	
Market Neutral Income	EnerSys		Convertible Bonds	Industrials	United States	US Dollar	15,255,000	23,538,160	23,538,160	0.87% 3.375%	06/01/38
Market Neutral Income	General Cable Corp.		Convertible Bonds	Industrials	United States	US Dollar	19,993,000	19,985,103	19,985,103	0.74% 0.875%	11/15/13
Market Neutral Income	Triumph Group, Inc.		Corporate Bonds	Industrials	United States	US Dollar	11,960,000	12,464,413	12,464,413	0.46% 8.000%	11/15/17
Market Neutral Income	General Electric Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	10,000,000	10,157,250	10,157,250	0.38% 1.625%	07/02/15
Market Neutral Income	Eaton Corp.		Corporate Bonds	Industrials	United States	US Dollar	8,000,000	8,000,160	8,000,160	0.30% 0.950%	11/02/15
Market Neutral Income	Nielsen Finance, LLC		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,175,000	5,175,000	0.19% 11.625%	02/01/14
Market Neutral Income	Penske Truck Leasing Company, LP		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,105,950	5,105,950	0.19% 2.500%	03/15/16
Market Neutral Income	John Deere Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,040,775	5,040,775	0.19% 0.950%	06/29/15
Market Neutral Income	Caterpillar, Inc.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,030,475	5,030,475	0.19% 0.950%	06/26/15
Market Neutral Income	General Electric Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	5,000,000	5,010,425	5,010,425	0.19% 1.000%	12/11/15
Market Neutral Income	Titan International, Inc.		Corporate Bonds	Industrials	United States	US Dollar		4,734,150	4,734,150	0.18% 7.875%	10/01/17
							4,440,000				
Market Neutral Income	Caterpillar, Inc.		Corporate Bonds	Industrials	United States	US Dollar	4,625,000	4,606,246	4,606,246	0.17% 0.700%	02/26/16
Market Neutral Income	Air Lease Corp.		Corporate Bonds	Industrials	United States	US Dollar	4,000,000	4,176,600	4,176,600	0.16% 4.500%	01/15/16
Market Neutral Income	CNH Capital, LLC		Corporate Bonds	Industrials	United States	US Dollar	4,000,000	4,122,500	4,122,500	0.15% 3.875%	11/01/15
Market Neutral Income	Deluxe Corp.		Corporate Bonds	Industrials	United States	US Dollar	3,510,000	3,626,269	3,626,269	0.13% 5.125%	10/01/14
Market Neutral Income	SPX Corp.		Corporate Bonds	Industrials	United States	US Dollar	2,365,000	2,534,984	2,534,984	0.09% 7.625%	12/15/14
Market Neutral Income	United Continental Holdings, Inc.		Corporate Bonds	Industrials	United States	US Dollar	2,000,000	2,042,500	2,042,500	0.08% 6.375%	06/01/18
Market Neutral Income	Titan International, Inc.		Corporate Bonds	Industrials	United States	US Dollar	1,460,000	1,564,938	1,564,938	0.06% 7.875%	10/01/17
Market Neutral Income	General Electric Company		Corporate Bonds	Industrials	United States	US Dollar	1,400,000	1,403,395	1,403,395	0.05% 0.850%	10/09/15
Market Neutral Income	PACCAR Financial Corp.		Corporate Bonds	Industrials	United States	US Dollar	1,000,000	999,590	999,590	0.04% 0.800%	02/08/16
Market Neutral Income	General Electric Capital Corp.		Corporate Bonds	Industrials	United States	US Dollar	710,000	715,655	715,655	0.03% 1.500%	07/12/16
Market Neutral Income	Apple, Inc.	AAPL US	Common Stocks	Information Technology	United States	US Dollar	103,500	49,343,625	49,343,625	1.83%	
Market Neutral Income	Google, Inc.	GOOG US	Common Stocks	Information Technology	United States	US Dollar	26,900	23,561,979	23,561,979	0.87%	
Market Neutral Income	Microsoft Corp.	MSFT US	Common Stocks	Information Technology	United States	US Dollar	600,000	19,986,000	19,986,000	0.74%	
Market Neutral Income	International Business Machines Corp.	IBM US	Common Stocks	Information Technology	United States	US Dollar	107,200	19,851,296	19,851,296	0.74%	
Market Neutral Income	Visa, Inc.	V US	Common Stocks	Information Technology	United States	US Dollar	96,000	18,345,600	18,345,600	0.68%	
Market Neutral Income	Cisco Systems, Inc.	CSCO US	Common Stocks	Information Technology	United States	US Dollar	625,000	14,637,500	14,637,500	0.54%	
Market Neutral Income	MasterCard, Inc Class A	MA US	Common Stocks	Information Technology	United States	US Dollar	18,500	12,446,430	12,446,430	0.46%	
Market Neutral Income	Oracle Corp.	ORCL US	Common Stocks	Information Technology	United States	US Dollar	344,500	11,427,065	11,427,065	0.42%	
			Common Stocks								
Market Neutral Income	Intel Corp.	INTC US		Information Technology	United States	US Dollar	481,500	11,035,980	11,035,980	0.41%	
Market Neutral Income	QUALCOMM, Inc.	QCOM US	Common Stocks	Information Technology	United States	US Dollar	146,100	9,841,296	9,841,296	0.37%	
Market Neutral Income	eBay, Inc.	EBAY US	Common Stocks	Information Technology	United States	US Dollar	150,000	8,368,500	8,368,500	0.31%	
Market Neutral Income	EMC Corp.	EMC US	Common Stocks	Information Technology	United States	US Dollar	270,000	6,901,200	6,901,200	0.26%	
Market Neutral Income	Texas Instruments, Inc.	TXN US	Common Stocks	Information Technology	United States	US Dollar	120,000	4,832,400	4,832,400	0.18%	
Market Neutral Income	Google, Inc.	GOOG US	Common Stocks	Information Technology	United States	US Dollar	5,195	4,550,352	4,550,352	0.17%	
Market Neutral Income	Accenture, PLC - Class A	ACN US	Common Stocks	Information Technology	Ireland	US Dollar	55,000	4,050,200	4,050,200	0.15%	
Market Neutral Income	Yahoo!, Inc.	YHOO US	Common Stocks			US Dollar			3,979,200	0.15%	
				Information Technology	United States		120,000	3,979,200			
Market Neutral Income	Automatic Data Processing, Inc.	ADP US	Common Stocks	Information Technology	United States	US Dollar	42,000	3,039,960	3,039,960	0.11%	
Market Neutral Income	NetApp, Inc.	NTAP US	Common Stocks	Information Technology	United States	US Dollar	70,000	2,983,400	2,983,400	0.11%	
Market Neutral Income	Citrix Systems, Inc.	CTXS US	Common Stocks	Information Technology	United States	US Dollar	37,000	2,612,570	2,612,570	0.10%	
Market Neutral Income	Microchip Technology, Inc.	MCHP US	Common Stocks	Information Technology	United States	US Dollar	56,000	2,256,240	2,256,240	0.08%	
Market Neutral Income	TE Connectivity, Ltd.	TEL US	Common Stocks	Information Technology	Switzerland	US Dollar	40,000	2,071,200	2,071,200	0.08%	
Market Neutral Income	Cognizant Technology Solutions Corp Class A	CTSH US	Common Stocks	Information Technology	United States	US Dollar	24,500	2,011,940	2,011,940	0.07%	
Market Neutral Income	F5 Networks, Inc.	FFIV US	Common Stocks	Information Technology	United States United States	US Dollar	24,500	1,929,600	1,929,600	0.07%	
		LLIA O2									
Market Neutral Income	Dell, Inc.		Common Stocks	Information Technology	United States	US Dollar	125,000	1,721,250	1,721,250	0.06%	
Market Neutral Income	NVIDIA Corp.	NVDA US	Common Stocks	Information Technology	United States	US Dollar	110,000	1,711,600	1,711,600	0.06%	
Market Neutral Income	Amphenol Corp Class A	APH US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,547,600	1,547,600	0.06%	

Market Neutral Income	Electronic Arts, Inc.	EA US	Common Stocks	Information Technology	United States	US Dollar	50,000	1,277,500	1,277,500	0.05%	
Market Neutral Income	VeriSign, Inc.	VRSN US	Common Stocks	Information Technology	United States	US Dollar	25,000	1,272,250	1,272,250	0.05%	
Market Neutral Income	SINA Corp.	SINA US	Common Stocks	Information Technology	China	US Dollar	15,535	1,260,976	1,260,976	0.05%	
Market Neutral Income	Salesforce.com, Inc.	CRM US	Common Stocks	Information Technology	United States	US Dollar	23,000	1,193,930	1,193,930	0.04%	
Market Neutral Income	Juniper Networks, Inc.	JNPR US	Common Stocks	Information Technology	United States	US Dollar	60,000	1,191,600	1,191,600	0.04%	
Market Neutral Income	Teradata Corp.	TDC US	Common Stocks	Information Technology	United States	US Dollar	20,000	1,108,800	1,108,800	0.04%	
Market Neutral Income	Tencent Holdings, Ltd.	700 HK	Common Stocks	Information Technology	China	Hong Kong Dollar	19,500	7,953,501	1,025,477	0.04%	
Market Neutral Income	Broadcom Corp Class A	BRCM US	Common Stocks	Information Technology	United States	US Dollar	35,000	910,350	910,350	0.03%	
Market Neutral Income	Qihoo 360 Technology Company, Ltd.	QIHU US	Common Stocks	Information Technology	China	US Dollar	8,223	684,154	684,154	0.03%	
Market Neutral Income	Zynga, Inc Class A	ZNGA US	Common Stocks	Information Technology	United States	US Dollar	118,175	434,884	434,884	0.02%	
Market Neutral Income	Infosys, Ltd.	INFY US	Common Stocks Sold Short	Information Technology	India	US Dollar	(13,250)	(637,458)	(637,458)	-0.02%	
Market Neutral Income	ServiceSource International, Inc.	SREV US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(59,400)	(717,552)	(717,552)	-0.03%	
Market Neutral Income	TTM Technologies, Inc.	TTMI US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(100,500)	(979,875)	(979,875)	-0.04%	
Market Neutral Income	Spansion, Inc.	CODE US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(120,000)	(1,210,800)	(1,210,800)	-0.04%	
Market Neutral Income	NetSuite, Inc.	N US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(11,700)	(1,262,898)	(1,262,898)	-0.05%	
Market Neutral Income		LRCX US	Common Stocks Sold Short		United States	US Dollar				-0.05%	
	Lam Research Corp.			Information Technology			(28,000)	(1,433,320)	(1,433,320)		
Market Neutral Income	FactSet Research Systems, Inc.	FDS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(13,277)	(1,448,521)	(1,448,521)	-0.05%	
Market Neutral Income	JDS Uniphase Corp.	JDSU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(109,800)	(1,615,158)	(1,615,158)	-0.06%	
Market Neutral Income	Photronics, Inc.	PLAB US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(224,480)	(1,757,678)	(1,757,678)	-0.07%	
Market Neutral Income	lxia	XXIA US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(146,000)	(2,287,820)	(2,287,820)	-0.08%	
Market Neutral Income	InterDigital, Inc.	IDCC US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(61,300)	(2,288,329)	(2,288,329)	-0.08%	
Market Neutral Income	Taiwan Semiconductor Manufacturing Company, Ltd.	TSM US	Common Stocks Sold Short	Information Technology	Taiwan, Province Of		(135,000)	(2,289,600)	(2,289,600)	-0.08%	
Market Neutral Income	Cornerstone OnDemand, Inc.	CSOD US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(50,000)	(2,572,000)	(2,572,000)	-0.10%	
Market Neutral Income	Rambus, Inc.	RMBS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(315,000)	(2,961,000)	(2,961,000)	-0.11%	
Market Neutral Income	BroadSoft, Inc.	BSFT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(84,000)	(3,026,520)	(3,026,520)	-0.11%	
Market Neutral Income	DealerTrack Holdings, Inc.	TRAK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(77,000)	(3,298,680)	(3,298,680)	-0.12%	
Market Neutral Income	Take-Two Interactive Software, Inc.	TTWO US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(184,800)	(3,355,968)	(3,355,968)	-0.12%	
			Common Stocks Sold Short			US Dollar					
Market Neutral Income	KLA-Tencor Corp.	KLAC US		Information Technology	United States		(56,000)	(3,407,600)	(3,407,600)	-0.13%	
Market Neutral Income	SanDisk Corp.	SNDK US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(59,600)	(3,546,796)	(3,546,796)	-0.13%	
Market Neutral Income	Bottomline Technologies, Inc.	EPAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(142,200)	(3,964,536)	(3,964,536)	-0.15%	
Market Neutral Income	Mentor Graphics Corp.	MENT US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(186,900)	(4,367,853)	(4,367,853)	-0.16%	
Market Neutral Income	Nuance Communications, Inc.	NUAN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(237,500)	(4,440,063)	(4,440,063)	-0.16%	
Market Neutral Income	Infinera Corp.	INFN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(425,000)	(4,806,750)	(4.806.750)	-0.18%	
	-		Common Stocks Sold Short						(,,		
Market Neutral Income	Web.com Group, Inc.	wwww us		Information Technology	United States	US Dollar	(150,000)	(4,851,000)	(4,851,000)	-0.18%	
Market Neutral Income	ARRIS Group, Inc.	ARRS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(314,600)	(5,367,076)	(5,367,076)	-0.20%	
Market Neutral Income	Workday, Inc.	WDAY US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(68,000)	(5,503,240)	(5,503,240)	-0.20%	
Market Neutral Income	Blucora, Inc.	BCOR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(250,000)	(5,745,000)	(5,745,000)	-0.21%	
Market Neutral Income	ON Semiconductor Corp.	ONNN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(802,000)	(5,854,600)	(5,854,600)	-0.22%	
Market Neutral Income	CSG Systems International, Inc.	CSGS US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(236,500)	(5,924,325)	(5,924,325)	-0.22%	
				• • • • • • • • • • • • • • • • • • • •		US Dollar					
Market Neutral Income	Xilinx, Inc.	XLNX US	Common Stocks Sold Short	Information Technology	United States		(162,000)	(7,591,320)	(7,591,320)	-0.28%	
Market Neutral Income	Ciena Corp.	CIEN US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(489,400)	(12,225,212)	(12,225,212)	-0.45%	
Market Neutral Income	Micron Technology, Inc.	MU US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(733,976)	(12,822,561)	(12,822,561)	-0.48%	
Market Neutral Income	Equinix, Inc.	EQIX US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(76,000)	(13,957,400)	(13,957,400)	-0.52%	
Market Neutral Income	Concur Technologies, Inc.	CNOR US	Common Stocks Sold Short	Information Technology	United States	US Dollar	(137,500)	(15,193,750)	(15,193,750)	-0.56%	
Market Neutral Income	CACI International. Inc Class A	CACIUS	Common Stocks Sold Short	Information Technology	United States	US Dollar	(310,400)	(21,451,744)	(21,451,744)	-0.80%	
Market Neutral Income	Concur Technologies, Inc.	CACIOS	Convertible Bonds	Information Technology	United States	US Dollar	25,400,000	30,716,601	30,716,601	1.14% 0.500%	06/15/18
Market Neutral Income	CACI International, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	20,000,000	25,496,700	25,496,700	0.95% 2.125%	05/01/14
Market Neutral Income	Ciena Corp.		Convertible Bonds	Information Technology	United States	US Dollar	15,900,000	23,445,822	23,445,822	0.87% 3.750%	10/15/18
Market Neutral Income	Micron Technology, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	12,000,000	20,332,860	20,332,860	0.75% 1.625%	02/15/33
Market Neutral Income	ON Semiconductor Corp.		Convertible Bonds	Information Technology	United States	US Dollar	16,000,000	17,323,040	17,323,040	0.64% 2.625%	12/15/26
Market Neutral Income	Blucora, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	12,500,000	15,692,313	15,692,313	0.58% 4.250%	04/01/19
Market Neutral Income	Workday, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	12,000,000	14,109,780	14,109,780	0.52% 0.750%	07/15/18
Market Neutral Income	CSG Systems International, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,281,000	12,434,561	12,434,561	0.46% 3.000%	03/01/17
Market Neutral Income	Equinix, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,300,000	12,192,460	12,192,460	0.45% 3.000%	10/15/14
Market Neutral Income	InterDigital, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	11,000,000	11,582,010	11,582,010	0.43% 2.500%	03/15/16
Market Neutral Income	Xilinx, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	11,354,665	11,354,665	0.42% 2.625%	06/15/17
Market Neutral Income	Web.com Group, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	11,345,300	11,345,300	0.42% 1.000%	08/15/18
Market Neutral Income	Nuance Communications, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	10,000,000	10,132,500	10,132,500	0.38% 2.750%	11/01/31
Market Neutral Income	Infinera Corp.		Convertible Bonds		United States	US Dollar				0.36% 1.750%	06/01/18
	P			Information Technology			8,500,000	9,757,745	9,757,745		
Market Neutral Income	Mentor Graphics Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	9,189,250	9,189,250	0.34% 4.000%	04/01/31
Market Neutral Income	Bottomline Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,750,000	8,868,868	8,868,868	0.33% 1.500%	12/01/17
Market Neutral Income	Arris Group, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	8,000,000	8,596,840	8,596,840	0.32% 2.000%	11/15/26
Market Neutral Income	Lam Research Corp.		Convertible Bonds	Information Technology	United States	US Dollar	7,500,000	8,492,700	8,492,700	0.32% 0.500%	05/15/16
Market Neutral Income	Broadsoft, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	7,772,905	7,772,905	0.29% 1.500%	07/01/18
Market Neutral Income	Rambus, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	7,000,000	7,307,510	7,772,505	0.27% 1.125%	08/15/18
						US Dollar			, ,		
Market Neutral Income	lxia		Convertible Bonds	Information Technology	United States		6,306,000	7,233,833	7,233,833	0.27% 3.000%	12/15/15
Market Neutral Income	SanDisk Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,200,000	6,893,874	6,893,874	0.26% 1.500%	08/15/17
Market Neutral Income	Cornerstone OnDemand, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,800,000	6,811,636	6,811,636	0.25% 1.500%	07/01/18
Market Neutral Income	Dealertrack Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	6,439,175	6,439,175	0.24% 1.500%	03/15/17
Market Neutral Income	TTM Technologies, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	6.300,000	6,435,576	6.435.576	0.24% 3.250%	05/15/15
Market Neutral Income	Photronics, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,200,000	5,682,170	5,682,170	0.21% 3.250%	04/01/16
Market Neutral Income	Nuance Communications, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	5,000,000	5,672,200	5,672,200	0.21% 3.250%	08/15/27
	reading Communications, inc.			illiotillation recilliology							
Market Noute-11	Davi Corn			Information Tooksoles							
Market Neutral Income	Rovi Corp.		Convertible Bonds	Information Technology	United States	US Dollar	5,500,000	5,578,403	5,578,403	0.21% 2.625%	02/15/40
Market Neutral Income Market Neutral Income	Rovi Corp. Take-Two Interactive Software, Inc.		Convertible Bonds Convertible Bonds	Information Technology Information Technology	United States United States	US Dollar US Dollar	5,500,000 5,000,000	5,578,403 5,525,425	5,578,403 5,525,425	0.21% 2.625% 0.21% 1.000%	02/15/40 07/01/18

Manket Newton Language	Taba Tara latarativa Caffernana Inc		Consentitude Boards	Information Technology	Haite of Careers	UC Dellee	4 000 000	4 775 200	4 775 200	0.100/	1.750%	12/01/16
Market Neutral Income	Take-Two Interactive Software, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	4,775,300	4,775,300	0.18%		12/01/16
Market Neutral Income	JDS Uniphase Corp.		Convertible Bonds	Information Technology	United States	US Dollar	4,000,000	4,276,800	4,276,800	0.20,0		08/15/33
Market Neutral Income	Spansion, LLC		Convertible Bonds	Information Technology	United States	US Dollar	3,000,000	2,928,450	2,928,450	0.11%		09/01/20
Market Neutral Income	Netsuite, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	2,500,000	2,842,638	2,842,638	0.11%	000.	06/01/18
Market Neutral Income	ServiceSource International, Inc.		Convertible Bonds	Information Technology	United States	US Dollar	1,750,000	1,825,548	1,825,548	0.07%	1.500%	08/01/18
Market Neutral Income	Anixter International, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	10,000,000	10,537,500	10,537,500	0.39%	5.950%	03/01/15
Market Neutral Income	NXP BV		Corporate Bonds	Information Technology	Netherlands	US Dollar	6,000,000	5,850,000	5,850,000	0.22%	3.750%	06/01/18
Market Neutral Income	Jabil Circuit, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,696,875	5,696,875	0.21%	7.750%	07/15/16
Market Neutral Income	International Business Machines Corp.		Corporate Bonds	Information Technology	United States	US Dollar	5,000,000	5,011,325	5,011,325	0.19%	0.550%	02/06/15
Market Neutral Income	SunGard Data Systems, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	4,105,000	4,140,919	4,140,919	0.15%	4.875%	01/15/14
Market Neutral Income	Texas Instruments, Inc.		Corporate Bonds	Information Technology	United States	US Dollar	3,000,000	2,998,125	2,998,125	0.11%	0.450%	08/03/15
Market Neutral Income	Energy Select Sector SPDR Fund	XLE US	Exchange-Traded Funds Sold Short	Information Technology	United States	US Dollar	(6,749)	(559,357)	(559,357)	-0.02%		
Market Neutral Income	Consumer Discretionary Select Sector SPDR Fund	XLY US	Exchange-Traded Funds Sold Short	Information Technology	United States	US Dollar	(15,935)	(966,139)	(966,139)	-0.04%		
Market Neutral Income	KLA-Tencor Corp.		Purchased Options	Information Technology	United States	US Dollar	160,000	1,104,000	1,104,000	0.04%		01/18/14
Market Neutral Income	Taiwan Semiconductor Manufacturing Company, Ltd.		Purchased Options	Information Technology	United States	US Dollar	300,000	960,000	960,000	0.04%		01/17/15
Market Neutral Income	Infosys, Ltd.		Purchased Options	Information Technology	United States	US Dollar	265,000	523,375	523,375	0.02%		01/18/14
Market Neutral Income	Apple, Inc.		Written Options	Information Technology	United States	US Dollar	(25,000)	(265,000)	(265,000)	-0.01%		11/16/13
Market Neutral Income	Monsanto Company	MON US	Common Stocks	Materials	United States	US Dollar	67.000	6,992,790	6,992,790	0.26%		
Market Neutral Income	Dow Chemical Company	DOW US	Common Stocks	Materials	United States	US Dollar	160,000	6.144.000	6,144,000	0.23%		
Market Neutral Income	E.I. du Pont de Nemours and Company	DD US	Common Stocks	Materials	United States	US Dollar	98.000	5.738.880	5.738.880	0.21%		
Market Neutral Income	Freeport-McMoRan Copper & Gold, Inc.	FCX US	Common Stocks	Materials	United States	US Dollar	163,000	5,392,040	5,392,040	0.20%		
Market Neutral Income	Praxair, Inc.	PX US	Common Stocks	Materials	United States	US Dollar	35,000	4,207,350	4,207,350	0.16%		
Market Neutral Income	Air Products & Chemicals, Inc.	APD US	Common Stocks	Materials	United States	US Dollar	26,000	2,770,820	2,770,820	0.10%		
Market Neutral Income	PPG Industries, Inc.	PPG US	Common Stocks	Materials	United States	US Dollar	16,000	2,672,960	2,672,960	0.10%		
Market Neutral Income	LyondellBasell Industries NV- Class A	LYB US	Common Stocks	Materials	United States	US Dollar	35,000	2,563,050	2,563,050	0.10%		
Market Neutral Income	Newmont Mining Corp.	NEM US	Common Stocks	Materials	United States	US Dollar	84,000	2,360,400	2,360,400	0.09%		
Market Neutral Income	Mosaic Company	MOS US	Common Stocks	Materials	United States	US Dollar	45,000	1,935,900	1,935,900	0.07%		
Market Neutral Income	CF Industries Holdings, Inc.	CF US	Common Stocks	Materials	United States	US Dollar	9,000	1,897,470	1,897,470	0.07%		
Market Neutral Income	Sigma-Aldrich Corp.	SIAL US	Common Stocks	Materials	United States	US Dollar	15,000	1,279,500	1,279,500	0.05%		
Market Neutral Income	Glencore Xstrata, PLC	GLEN LN	Common Stocks	Materials	Switzerland	Pound Sterling	186,102	625,969	1,013,381	0.04%		
Market Neutral Income	Eastman Chemical Company	EMN US	Common Stocks	Materials	United States	US Dollar	10,000	779,000	779,000	0.03%		
Market Neutral Income	Airgas, Inc.	ARG US	Common Stocks	Materials	United States	US Dollar	6,500	689,325	689,325	0.03%		
Market Neutral Income	Cliffs Natural Resources, Inc.	CLF US	Common Stocks	Materials	United States	US Dollar	26,000	533,000	533,000	0.02%		
Market Neutral Income	Royal Gold, Inc.	RGLD US	Common Stocks Sold Short	Materials	United States	US Dollar	(16,250)	(790,725)	(790,725)	-0.03%		
Market Neutral Income	Goldcorp, Inc.	GG US	Common Stocks Sold Short	Materials	Canada	US Dollar	(38,400)	(998,784)	(998,784)	-0.04%		
Market Neutral Income	Vale, SA	VALE US	Common Stocks Sold Short	Materials	Brazil	US Dollar	(80,000)	(1,248,800)	(1,248,800)	-0.05%		
Market Neutral Income	Horsehead Holding Corp.	ZINC US	Common Stocks Sold Short	Materials	United States	US Dollar	(141,600)	(1,764,336)	(1,764,336)	-0.07%		
Market Neutral Income	RTI International Metals, Inc.	RTI US	Common Stocks Sold Short	Materials	United States	US Dollar	(62,000)	(1,986,480)	(1,986,480)	-0.07%		
Market Neutral Income	United States Steel Corp.	X US	Common Stocks Sold Short	Materials	United States	US Dollar	(190,000)	(3,912,100)	(3,912,100)	-0.15%		
Market Neutral Income	Steel Dynamics, Inc.	STLD US	Common Stocks Sold Short	Materials	United States	US Dollar	(319,800)	(5,343,858)	(5,343,858)	-0.20%		
Market Neutral Income	Goldcorp, Inc.		Convertible Bonds	Materials	Canada	US Dollar	20,000,000	20,232,800	20,232,800	0.75%	2.000%	08/01/14
Market Neutral Income	Steel Dynamics, Inc.		Convertible Bonds	Materials	United States	US Dollar	10,700,000	11,744,106	11,744,106	0.44%	5.125%	06/15/14
Market Neutral Income	United States Steel Corp.		Convertible Bonds	Materials	United States	US Dollar	7,500,000	8,323,125	8,323,125	0.31%	2.750%	04/01/19
Market Neutral Income	Royal Gold, Inc.		Convertible Bonds	Materials	United States	US Dollar	7,000,000	6,754,300	6,754,300	0.25%	2.875%	06/15/19
Market Neutral Income	RTI International Metals. Inc.		Convertible Bonds	Materials	United States	US Dollar	3,600,000	3,739,500	3,739,500	0.14%	1.625%	10/15/19
Market Neutral Income	Horsehead Holding Corp.		Convertible Bonds	Materials	United States	US Dollar	2,950,000	3,186,590	3,186,590	0.14%	3.800%	07/01/17
											1.000%	08/09/15
Market Neutral Income	Ecolab, Inc.		Corporate Bonds	Materials	United States	US Dollar	7,625,000	7,646,464	7,646,464	0.28%		
Market Neutral Income	Ashland, Inc.		Corporate Bonds	Materials	United States	US Dollar	3,000,000	3,046,875	3,046,875	0.11%	3.000%	03/15/16
Market Neutral Income	BHP Billiton Finance USA, Ltd.		Corporate Bonds	Materials	Australia	US Dollar	1,000,000	1,001,195	1,001,195	0.04%	0.498%	09/30/16
Market Neutral Income	Vale, SA		Purchased Options	Materials	United States	US Dollar	320,000	524,800	524,800	0.02%		01/17/15
Market Neutral Income	Mosaic Company		Written Options	Materials	United States	US Dollar	(25,000)	(198,125)	(198,125)	-0.01%		12/21/13
Market Neutral Income	Powershares QQQ	QQQ US	Exchange-Traded Funds Sold Short	Other	United States	US Dollar	(35,643)	(2,810,451)	(2,810,451)	-0.10%		
Market Neutral Income	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	1,597,500	1,597,500	0.06%		11/16/13
Market Neutral Income	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	1,187,500	1,187,500	0.04%		11/16/13
Market Neutral Income	S & P 500 Index		Purchased Options	Other	United States	US Dollar	100,000	1,165,000	1,165,000	0.04%		10/19/13
Market Neutral Income	S & P 500 Index		Purchased Options	Other	United States	US Dollar	50,000	440,000	440,000	0.02%		10/19/13
Market Neutral Income	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investments	Other	United States	US Dollar	250,644,248	250,644,248	250,644,248	9.30%	0.049%	12/31/30
Market Neutral Income	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investments	Other	United States	US Dollar	32,975,463	32,975,463	32,975,463	1.22%	0.049%	12/31/30
Market Neutral Income	Fidelity Prime Money Market Fund - Institutional Class		Short Term Investments	Other	United States	US Dollar	13,060,160	13,060,160	13,060,160	0.48%	0.049%	12/31/30
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(40,000)	(346,000)	(346,000)	-0.01%		10/19/13
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(50,000)	(385,000)	(385,000)	-0.01%		12/21/13
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(37,500)	(480,000)	(480,000)	-0.02%		10/19/13
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(150,000)	(3,082,500)	(3.082.500)	-0.11%		10/19/13
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(125,000)	(3,612,500)	(3,612,500)	-0.13%		11/16/13
Market Neutral Income	S & P 500 Index		Written Options	Other	United States	US Dollar	(175,000)	(6,597,500)	(6,597,500)	-0.13%		11/16/13
Market Neutral Income	AT&T. Inc.	TUS	Common Stocks	Telecommunication Services	United States	US Dollar	520,100	17,589,782	17,589,782	0.65%		11/10/13
Market Neutral Income	Verizon Communications. Inc.	VZ US		Telecommunication Services	United States United States	US Dollar US Dollar			17,589,782	0.65%		
			Common Stocks				255,000	11,898,300				
Market Neutral Income	Crown Castle International Corp.	CCI US	Common Stocks	Telecommunication Services	United States	US Dollar	50,000	3,651,500	3,651,500	0.14%		
Market Neutral Income	CenturyLink, Inc.	CTL US	Common Stocks	Telecommunication Services	United States	US Dollar	94,000	2,949,720	2,949,720	0.11%	0.0	40/04/:-
Market Neutral Income	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	6,155,000	6,140,782	6,140,782	0.23%	0.800%	12/01/15
Market Neutral Income	AT&T, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	5,000,000	4,980,775	4,980,775	0.18%	0.900%	02/12/16
Market Neutral Income	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	515,938	515,938	0.02%	2.500%	09/15/16
Market Neutral Income	Verizon Communications, Inc.		Corporate Bonds	Telecommunication Services	United States	US Dollar	500,000	515,010	515,010	0.02%	1.782%	09/15/16
Market Neutral Income	Duke Energy Corp.	DUK US	Common Stocks	Utilities	United States	US Dollar	125,000	8,347,500	8,347,500	0.31%		

Market Neutral Income	Southern Company	SO US	Common Stocks	Utilities	United States	US Dollar	161,000	6,629,980	6,629,980	0.25%		
Market Neutral Income	NextEra Energy, Inc.	NEE US	Common Stocks	Utilities	United States	US Dollar	76,500	6,132,240	6,132,240	0.23%		
Market Neutral Income	Dominion Resources, Inc.	D US	Common Stocks	Utilities	United States	US Dollar	45,000	2,811,600	2,811,600	0.10%		
Market Neutral Income	American Electric Power Company, Inc.	AEP US	Common Stocks	Utilities	United States	US Dollar	63,000	2,731,050	2,731,050	0.10%		
Market Neutral Income	PG&E Corp.	PCG US	Common Stocks	Utilities	United States	US Dollar	60,000	2,455,200	2,455,200	0.09%		
Market Neutral Income	Edison International	EIX US	Common Stocks	Utilities	United States	US Dollar	50,000	2,303,000	2,303,000	0.09%		
Market Neutral Income	Consolidated Edison, Inc.	ED US	Common Stocks	Utilities	United States	US Dollar	40,000	2,205,600	2,205,600	0.08%		
Market Neutral Income	Exelon Corp.	EXC US	Common Stocks	Utilities	United States	US Dollar	70,000	2,074,800	2,074,800	0.08%		
Market Neutral Income	Public Service Enterprise Group, Inc.	PEG US	Common Stocks	Utilities	United States	US Dollar	60,000	1,975,800	1,975,800	0.07%		
Market Neutral Income	FirstEnergy Corp.	FE US	Common Stocks	Utilities	United States	US Dollar	50,000	1,822,500	1,822,500	0.07%		
Market Neutral Income	PPL Corp.	PPL US	Common Stocks	Utilities	United States	US Dollar	50,000	1,519,000	1,519,000	0.06%		
Market Neutral Income	Entergy Corp.	ETR US	Common Stocks	Utilities	United States	US Dollar	24,000	1,516,560	1,516,560	0.06%		
Market Neutral Income	CMS Energy Corp.	CMS US	Common Stocks	Utilities	United States	US Dollar	55,000	1,447,600	1,447,600	0.05%		
Market Neutral Income	Xcel Energy, Inc.	XEL US	Common Stocks	Utilities	United States	US Dollar	45,000	1,242,450	1,242,450	0.05%		
Market Neutral Income	Ameren Corp.	AEE US	Common Stocks	Utilities	United States	US Dollar	30,000	1,045,200	1,045,200	0.04%		
Market Neutral Income	Northeast Utilities	NU US	Common Stocks	Utilities	United States	US Dollar	20,000	825,000	825,000	0.03%		
Market Neutral Income	AES Corp.	AES US	Common Stocks	Utilities	United States	US Dollar	50,000	664,500	664,500	0.02%		
Market Neutral Income	Calpine Corp.		Corporate Bonds	Utilities	United States	US Dollar	4,000,000	4,157,500	4,157,500	0.15%	7.250%	10/15/17
Market Neutral Income	NextEra Energy, Inc.		Corporate Bonds	Utilities	United States	US Dollar	2,500,000	2,514,975	2,514,975	0.09%	1.200%	06/01/15

Important Legal Information

The portfolio data is "as of" the date indicated and may not represent current or future portfolio composition. Portfolio holdings are subject to change daily without notice. Includes cash and excludes forwards, futures, and swaps. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) requirements and are unaudited. Therefore, this information may differ from that information or offer for a particular security, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments.