

LONG SHORT EQUITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 99.3%					
CONSUMER, NON-CYCLICAL - 34.0%					
Archer-Daniels-Midland Co.	5,788	\$ 237,713			
Amgen, Inc.	1,212	234,534			
Merck & Company, Inc.	2,765	232,758			
McKesson Corp.	1,525	208,406			
PepsiCo, Inc. ¹	1,485	203,593			
Gilead Sciences, Inc. ¹	3,175	201,232			
Pfizer, Inc.	5,428	195,028			
Molson Coors Brewing Co. — Class B ¹	3,281	188,658			
Ingredion, Inc. ¹	2,200	179,828			
Zimmer Biomet Holdings, Inc. ¹	1,286	176,529			
CVS Health Corp. ¹	2,693	169,848			
Becton Dickinson and Co.	664	167,965			
Kimberly-Clark Corp.	1,111	157,818			
Johnson & Johnson ¹	1,200	155,256			
Pilgrim's Pride Corp.* ¹	4,645	148,849			
Colgate-Palmolive Co. ¹	1,988	146,138			
Philip Morris International, Inc. ¹	1,793	136,142			
Sysco Corp. ¹	1,709	135,695			
Medtronic plc	1,233	133,929			
Thermo Fisher Scientific, Inc. ¹	457	133,110			
Cal-Maine Foods, Inc.	3,308	132,171			
Baxter International, Inc.	1,502	131,380			
Eli Lilly & Co.	1,098	122,789			
Tyson Foods, Inc. — Class A	1,409	121,371			
H&R Block, Inc.	5,083	120,060			
Hill-Rom Holdings, Inc.	1,129	118,805			
Hologic, Inc.* ¹	2,224	112,290			
Darling Ingredients, Inc.*	5,827	111,471			
General Mills, Inc.	2,006	110,571			
Kroger Co. ¹	4,181	107,786			
AMERCO	259	101,020			
Hormel Foods Corp.	2,169	94,850			
Post Holdings, Inc.*	858	90,811			
Biogen, Inc.* ¹	387	90,101			
AmerisourceBergen Corp. — Class A	1,031	84,882			
Bio-Rad Laboratories, Inc. — Class A*	253	84,183			
Cardinal Health, Inc. ¹	1,683	79,421			
UnitedHealth Group, Inc.	348	75,628			
Jazz Pharmaceuticals plc*	575	73,680			
JM Smucker Co.	657	72,283			
ManpowerGroup, Inc.	851	71,688			
Integer Holdings Corp.*	944	71,329			
Regeneron Pharmaceuticals, Inc.*	252	69,905			
Lamb Weston Holdings, Inc.	922	67,048			
Kellogg Co.	975	62,741			
US Foods Holding Corp.*	1,513	62,184			
Campbell Soup Co.	1,295	60,762			
STERIS plc	417	60,252			
Procter & Gamble Co. ¹	473	58,832			
Alexion Pharmaceuticals, Inc.*	597	58,470			
Central Garden & Pet Co. — Class A*	2,024	56,115			
Herbalife Nutrition Ltd.*	1,446	54,746			
TrueBlue, Inc.*	2,425	51,168			
Innoviva, Inc.*	4,821	50,813			
			Mondelez International, Inc. — Class A	878	\$ 48,571
			Humana, Inc. ¹	187	47,810
			Coca-Cola Co.	877	47,744
			Kraft Heinz Co. ¹	1,646	45,981
			Abbott Laboratories	548	45,851
			B&G Foods, Inc. ²	2,381	45,025
			Bristol-Myers Squibb Co.	863	43,763
			Clorox Co.	284	43,131
			Danaher Corp.	266	38,418
			Total Consumer, Non-cyclical		6,840,929
			INDUSTRIAL - 12.5%		
			United Parcel Service, Inc. — Class B ¹	1,801	215,796
			FedEx Corp. ¹	1,173	170,753
			Landstar System, Inc.	1,264	142,301
			CSX Corp. ¹	2,006	138,956
			Cummins, Inc. ¹	800	130,136
			Norfolk Southern Corp. ¹	654	117,498
			Knight-Swift Transportation Holdings, Inc.	2,856	103,673
			Union Pacific Corp. ¹	618	100,104
			Forward Air Corp.	1,518	96,727
			Werner Enterprises, Inc.	2,664	94,039
			Old Dominion Freight Line, Inc.	538	91,444
			Schneider National, Inc. — Class B	4,007	87,032
			Waters Corp.* ¹	374	83,488
			Agilent Technologies, Inc.	1,078	82,607
			Kennametal, Inc.	2,578	79,248
			Echo Global Logistics, Inc.*	3,279	74,269
			Marten Transport Ltd.	3,444	71,566
			Kansas City Southern ¹	527	70,096
			Heartland Express, Inc.	3,170	68,187
			Saia, Inc.*	704	65,965
			J.B. Hunt Transport Services, Inc. ¹	560	61,964
			Avnet, Inc.	1,354	60,233
			Caterpillar, Inc. ¹	451	56,966
			Oshkosh Corp.	731	55,409
			Vishay Intertechnology, Inc.	2,987	50,570
			Parker-Hannifin Corp. ¹	275	49,668
			Expeditors International of Washington, Inc.	656	48,734
			Textron, Inc. ¹	934	45,728
			Total Industrial		2,513,157
			ENERGY - 11.2%		
			Exxon Mobil Corp.	3,835	270,789
			Chevron Corp.	2,179	258,429
			ONEOK, Inc. ¹	3,356	247,304
			Kinder Morgan, Inc.	11,273	232,336
			Phillips 66 ¹	1,867	191,181
			Valero Energy Corp. ¹	2,144	182,754
			HollyFrontier Corp. ¹	3,295	176,744
			Marathon Petroleum Corp.	2,785	169,189
			Williams Companies, Inc. ¹	6,401	154,008
			Delek US Holdings, Inc.	3,616	131,261
			Targa Resources Corp.	1,799	72,266
			Renewable Energy Group, Inc.* ²	4,130	61,971
			Cheniere Energy, Inc.*	950	59,907

LONG SHORT EQUITY FUND

	SHARES	VALUE		SHARES	VALUE
PBF Energy, Inc. — Class A	1,021	\$ 27,761	Toll Brothers, Inc.	2,286	\$ 93,840
Unit Corp.*	6,949	23,488	BorgWarner, Inc.	2,449	89,829
Total Energy		<u>2,259,388</u>	Alaska Air Group, Inc.	1,371	88,992
COMMUNICATIONS - 10.8%			Walgreens Boots Alliance, Inc.	1,370	75,775
Verizon Communications, Inc.	4,217	254,538	General Motors Co.	1,931	72,374
AT&T, Inc. ¹	5,591	211,563	Brinker International, Inc.	1,690	72,112
Alphabet, Inc. — Class C*	161	196,259	Lear Corp. ¹	582	68,618
Omnicom Group, Inc. ¹	2,477	193,949	PACCAR, Inc.	957	66,999
Cogent Communications Holdings, Inc.	2,430	133,893	DR Horton, Inc.	1,069	56,347
AMC Networks, Inc. — Class A* ¹	2,654	130,471	Autoliv, Inc. ²	656	51,745
Shenandoah Telecommunications Co.	3,952	125,555	Home Depot, Inc.	212	49,188
Facebook, Inc. — Class A* ¹	666	118,601	Walmart, Inc.	397	47,116
Discovery, Inc. — Class A* ¹	4,452	118,557	Starbucks Corp.	498	44,033
Scholastic Corp.	2,707	102,216	Lions Gate Entertainment		
Comcast Corp. — Class A ¹	2,198	99,086	Corp. — Class A*	3,949	36,528
John Wiley & Sons, Inc. — Class A	2,087	91,703	Total Consumer, Cyclical		<u>1,752,596</u>
News Corp. — Class A	5,145	71,618	UTILITIES - 8.6%		
Amazon.com, Inc.*	40	69,437	Ameren Corp.	2,580	206,529
ATN International, Inc.	1,183	69,052	Pinnacle West Capital Corp. ¹	2,099	203,750
Meredith Corp.	1,728	63,349	Portland General Electric Co.	3,471	195,660
Walt Disney Co. ¹	325	42,354	FirstEnergy Corp. ¹	3,966	191,280
TEGNA, Inc.	2,597	40,331	PPL Corp. ¹	5,867	184,752
Cisco Systems, Inc.	790	39,034	National Fuel Gas Co. ¹	3,447	161,733
Total Communications		<u>2,171,566</u>	Exelon Corp.	3,030	146,379
FINANCIAL - 9.6%			Southern Co.	1,479	91,358
Equity Commonwealth REIT ¹	6,875	235,469	Public Service Enterprise Group, Inc.	1,430	88,775
Apartment Investment &			OGE Energy Corp.	1,941	88,083
Management Co. — Class A REIT ¹	4,500	234,630	Avista Corp.	1,787	86,562
Medical Properties Trust, Inc. REIT ¹	11,169	218,466	AES Corp.	5,250	85,785
HCP, Inc. REIT ¹	5,593	199,278	Total Utilities		<u>1,730,646</u>
JPMorgan Chase & Co.	1,061	124,869	TECHNOLOGY - 3.5%		
Hartford Financial Services Group, Inc. ¹	1,713	103,825	Apple, Inc.	794	177,832
Deluxe Corp.	1,731	85,096	Microsoft Corp. ¹	1,227	170,590
Host Hotels & Resorts, Inc. REIT ¹	4,811	83,182	Skyworks Solutions, Inc.	1,267	100,410
Summit Hotel Properties, Inc. REIT	6,940	80,504	Oracle Corp. ¹	1,571	86,452
Northern Trust Corp. ¹	830	77,456	Intel Corp. ¹	1,573	81,057
Urban Edge Properties REIT	2,692	53,275	Diodes, Inc.*	1,227	49,264
MetLife, Inc.	1,096	51,687	International Business Machines Corp.	305	44,353
Principal Financial Group, Inc.	892	50,969	Total Technology		<u>709,958</u>
State Street Corp.	811	48,003	BASIC MATERIALS - 0.4%		
Visa, Inc. — Class A	279	47,991	Westlake Chemical Corp. ¹	669	43,833
Bank of America Corp.	1,600	46,672	Domtar Corp.	1,106	39,606
Bank of New York Mellon Corp.	1,017	45,979	Total Basic Materials		<u>83,439</u>
Berkshire Hathaway, Inc. — Class B*	219	45,556	Total Common Stocks		
Citigroup, Inc.	635	43,866	(Cost \$18,851,523)		<u>19,981,873</u>
Comerica, Inc.	658	43,421	MONEY MARKET FUND[†] - 3.1%		
Total Financial		<u>1,920,194</u>	Invesco Short-Term Investments Trust		
CONSUMER, CYCLICAL - 8.7%			Treasury Obligations Portfolio		
Delta Air Lines, Inc.	3,031	174,586	Institutional Class 1.86% ³	633,697	633,697
Southwest Airlines Co. ¹	2,845	153,658	Total Money Market Fund		<u>633,697</u>
United Airlines Holdings, Inc.* ¹	1,616	142,871	(Cost \$633,697)		
Allison Transmission Holdings, Inc. ¹	2,849	134,046			
World Fuel Services Corp.	2,956	118,063			
JetBlue Airways Corp.* ¹	6,918	115,876			

LONG SHORT EQUITY FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,4} - 0.6%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.83% ³	120,823	\$ 120,823
Total Securities Lending Collateral (Cost \$120,823)		<u>120,823</u>
Total Investments - 103.0% (Cost \$19,606,043)		<u>\$ 20,736,393</u>
Other Assets & Liabilities, net - (3.0)%		<u>(608,855)</u>
Total Net Assets - 100.0%		<u>\$ 20,127,538</u>

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Custom Basket Swap Agreements^{††}						
Goldman Sachs International	GS Equity Custom Basket	2.28%	At Maturity	05/06/24	\$ 3,807,571	\$ 109,564
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	2.25%	At Maturity	03/27/24	3,807,734	71,589
					<u>\$ 7,615,305</u>	<u>\$ 181,153</u>
OTC Custom Basket Swap Agreements Sold Short^{††}						
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	(1.55)%	At Maturity	03/27/24	\$ 8,561,526	\$ (404,810)
Goldman Sachs International	GS Equity Custom Basket	(1.63)%	At Maturity	05/06/24	8,238,573	(175,207)
					<u>\$ 16,800,099</u>	<u>\$ (580,017)</u>

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION
GS EQUITY LONG CUSTOM BASKET				Zimmer Biomet			
Saia, Inc.*	255	0.63%	\$ 8,688	Holdings, Inc.	237	0.85%	\$ 3,979
HollyFrontier Corp.	609	0.86%	7,990	Valero Energy Corp.	396	0.89%	3,516
Marathon Petroleum Corp.	515	0.82%	6,602	AT&T, Inc.	559	0.56%	3,203
United Parcel Service, Inc. — Class B	333	1.05%	6,597	Medical Properties Trust, Inc.	2,065	1.06%	3,180
Phillips 66	345	0.93%	6,103	Old Dominion Freight Line, Inc.	99	0.44%	2,894
ONEOK, Inc.	620	1.20%	4,941	Werner Enterprises, Inc.	492	0.46%	2,863
J.B. Hunt Transport Services, Inc.	202	0.59%	4,593	Knight-Swift Transportation Holdings, Inc.	528	0.50%	2,767
CVS Health Corp.	498	0.82%	4,532	Verizon Communications, Inc.	780	1.24%	2,753
World Fuel Services Corp.	643	0.67%	4,353	Baxter International, Inc.	277	0.64%	2,720
Pilgrim's Pride Corp.*	859	0.72%	4,308	Deluxe Corp.	320	0.41%	2,614
Apple, Inc.	146	0.86%	4,257	Heartland Express, Inc.	930	0.53%	2,585
HCP, Inc.	1,034	0.97%	4,239	Landstar System, Inc.	233	0.69%	2,547
Amgen, Inc.	224	1.14%	4,231	Medtronic plc	228	0.65%	2,522
Schneider National, Inc. — Class B	1,090	0.62%	4,098	Ameren Corp.	477	1.00%	2,442
Alphabet, Inc. — Class C*	29	0.93%	4,068	Scholastic Corp.	500	0.50%	2,365
Molson Coors Brewing Co. — Class B	1,153	1.74%	4,061	Kansas City Southern	155	0.54%	2,135
FirstEnergy Corp.	733	0.93%	4,017				

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	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Sysco Corp.	316	0.66%	\$ 2,098	Apartment Investment & Management Co. — Class A	832	1.14%	\$ 840
News Corp. — Class A	951	0.35%	2,016	Equity Commonwealth	1,271	1.14%	839
Cardinal Health, Inc.	572	0.71%	1,982	Walmart, Inc.	73	0.23%	784
Southern Co.	273	0.44%	1,956	Renewable Energy Group, Inc.*	763	0.30%	774
Becton Dickinson and Co.	122	0.81%	1,945	PBF Energy, Inc. — Class A	731	0.52%	724
Toll Brothers, Inc.	422	0.45%	1,904	Autoliv, Inc.	121	0.25%	705
Hartford Financial Services Group, Inc.	316	0.50%	1,851	Lamb Weston Holdings, Inc.	170	0.32%	693
Marten Transport Ltd.	636	0.35%	1,838	Avista Corp.	330	0.42%	682
Southwest Airlines Co.	526	0.75%	1,804	Parker-Hannifin Corp.	50	0.24%	677
United Airlines Holdings, Inc.*	298	0.69%	1,681	Northern Trust Corp.	153	0.37%	673
Allison Transmission Holdings, Inc.	526	0.65%	1,631	Ingredion, Inc.	407	0.87%	615
Microsoft Corp.	226	0.83%	1,566	Merck & Company, Inc.	511	1.13%	613
Kimberly-Clark Corp.	205	0.76%	1,525	Vishay Intertechnology, Inc.	552	0.25%	596
Delta Air Lines, Inc.	560	0.85%	1,523	Targa Resources Corp.	332	0.35%	561
Tyson Foods, Inc. — Class A	385	0.87%	1,475	Walgreens Boots Alliance, Inc.	253	0.37%	558
Forward Air Corp.	280	0.47%	1,456	Delek US Holdings, Inc.	668	0.64%	468
DR Horton, Inc.	197	0.27%	1,452	Coca-Cola Co.	162	0.23%	458
Portland General Electric Co.	642	0.95%	1,445	Humana, Inc.	34	0.23%	424
Diodes, Inc.*	227	0.24%	1,419	Public Service Enterprise Group, Inc.	264	0.43%	415
JPMorgan Chase & Co.	196	0.61%	1,374	TEGNA, Inc.	649	0.26%	396
Echo Global Logistics, Inc.*	606	0.36%	1,357	Westlake Chemical Corp.	123	0.21%	367
Intel Corp.	290	0.39%	1,357	Hill-Rom Holdings, Inc.	208	0.57%	314
Kellogg Co.	180	0.30%	1,352	Bank of America Corp.	295	0.23%	274
Home Depot, Inc.	39	0.24%	1,326	Biogen, Inc.*	71	0.43%	266
Procter & Gamble Co.	87	0.28%	1,305	Pinnacle West Capital Corp.	388	0.99%	264
Agilent Technologies, Inc.	199	0.40%	1,301	Abbott Laboratories	101	0.22%	258
Campbell Soup Co.	239	0.29%	1,268	Mondelez International, Inc. — Class A	162	0.24%	215
McKesson Corp.	436	1.56%	1,213	Thermo Fisher Scientific, Inc.	84	0.64%	177
US Foods Holding Corp.*	279	0.30%	1,205	Oracle Corp.	290	0.42%	133
Skyworks Solutions, Inc.	228	0.47%	1,204	Danaher Corp.	49	0.19%	95
Bristol-Myers Squibb Co.	159	0.21%	1,149	Colgate-Palmolive Co.	367	0.71%	66
Hologic, Inc.*	411	0.54%	1,122	Berkshire Hathaway, Inc. — Class B*	40	0.22%	56
PepsiCo, Inc.	274	0.99%	1,069	Textron, Inc.	172	0.22%	52
Waters Corp.*	69	0.40%	1,058	PACCAR, Inc.	177	0.33%	39
Urban Edge Properties	497	0.26%	1,054	Post Holdings, Inc.*	158	0.44%	32
Alaska Air Group, Inc.	253	0.43%	1,050	Facebook, Inc. — Class A*	123	0.58%	(2)
General Mills, Inc.	371	0.54%	1,017	State Street Corp.	150	0.23%	(11)
Archer-Daniels- Midland Co.	1,070	1.15%	963	Avnet, Inc.	250	0.29%	(21)
PPL Corp.	1,085	0.90%	955	AES Corp.	971	0.42%	(39)
Central Garden & Pet Co. — Class A*	374	0.27%	952	Jazz Pharmaceuticals plc*	106	0.36%	(43)
Hormel Foods Corp.	401	0.46%	899	Bank of New York Mellon Corp.	188	0.22%	(54)
OGE Energy Corp.	359	0.43%	890	AMERCO	47	0.48%	(59)
Kroger Co.	773	0.52%	866				
Eli Lilly & Co.	203	0.60%	861				
Brinker International, Inc.	312	0.35%	861				

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	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Caterpillar, Inc.	83	0.28%	\$ (81)	Alexion			
Expeditors International of Washington, Inc.	121	0.24%	(107)	Pharmaceuticals, Inc.*	110	0.28%	\$ (2,112)
Summit Hotel Properties, Inc.	1,283	0.39%	(143)	Johnson & Johnson	221	0.75%	(2,298)
TrueBlue, Inc.*	448	0.25%	(148)	Norfolk Southern Corp.	120	0.57%	(2,317)
Clorox Co.	52	0.21%	(222)	Lions Gate Entertainment Corp. — Class A*	2,227	0.54%	(2,523)
Cummins, Inc.	147	0.63%	(226)	AMC Networks, Inc. — Class A*	490	0.63%	(2,661)
Starbucks Corp.	92	0.21%	(229)	Herbalife Nutrition Ltd.*	542	0.54%	(2,962)
STERIS plc	77	0.29%	(234)	JetBlue Airways Corp.*	1,279	0.56%	(2,993)
Visa, Inc. — Class A	32	0.14%	(255)	Exxon Mobil Corp.	709	1.31%	(2,999)
Citigroup, Inc.	117	0.21%	(272)	FedEx Corp.	217	0.83%	(3,010)
MetLife, Inc.	202	0.25%	(281)	Innoviva, Inc.*	891	0.25%	(3,012)
Walt Disney Co.	60	0.21%	(286)	National Fuel Gas Co.	637	0.78%	(3,841)
International Business Machines Corp.	56	0.21%	(322)	Williams Companies, Inc.	1,183	0.75%	(4,223)
Oshkosh Corp.	135	0.27%	(323)	CSX Corp.	481	0.88%	(4,277)
Darling Ingredients, Inc.*	1,077	0.54%	(334)	H&R Block, Inc.	940	0.58%	(4,522)
Kinder Morgan, Inc.	2,084	1.13%	(354)	Meredith Corp.	319	0.31%	(4,578)
Integer Holdings Corp.*	174	0.35%	(365)	Shenandoah Telecommunications Co.	730	0.61%	(4,584)
Omnicom Group, Inc.	458	0.94%	(417)	Unit Corp.*	4,077	0.36%	(6,738)
Principal Financial Group, Inc.	165	0.25%	(472)	Pfizer, Inc.	1,003	0.95%	(6,761)
Comerica, Inc.	121	0.21%	(476)	Total GS Equity Long Custom Basket			<u>109,564</u>
Exelon Corp.	560	0.71%	(504)	GS EQUITY SHORT CUSTOM BASKET			
John Wiley & Sons, Inc. — Class A	386	0.45%	(521)	PTC, Inc.*	1,023	(0.85)%	20,627
Cogent Communications Holdings, Inc.	107	0.15%	(552)	Fortive Corp.	1,533	(1.28)%	16,434
Cal-Maine Foods, Inc.	611	0.64%	(643)	Allegheny Technologies, Inc.*	3,585	(0.88)%	13,695
Kraft Heinz Co.	304	0.22%	(701)	International Flavors & Fragrances, Inc.	404	(0.60)%	11,902
Philip Morris International, Inc.	331	0.66%	(732)	WR Grace & Co.	1,476	(1.20)%	11,483
AmerisourceBergen Corp. — Class A	441	0.95%	(744)	Diamondback Energy, Inc.	791	(0.86)%	8,873
General Motors Co.	357	0.35%	(783)	Autodesk, Inc.*	478	(0.86)%	8,656
ATN International, Inc.	218	0.33%	(861)	Workday, Inc. — Class A*	163	(0.34)%	7,664
Host Hotels & Resorts, Inc.	889	0.40%	(928)	Transocean Ltd.*	5,396	(0.29)%	6,806
Regeneron Pharmaceuticals, Inc.*	46	0.34%	(971)	Roper Technologies, Inc.	256	(1.11)%	4,939
Chevron Corp.	403	1.26%	(1,036)	ServiceNow, Inc.*	124	(0.38)%	4,895
Cisco Systems, Inc.	146	0.19%	(1,124)	FireEye, Inc.*	3,376	(0.55)%	4,890
Union Pacific Corp.	114	0.48%	(1,170)	Guardant Health, Inc.*	329	(0.25)%	4,806
Kennametal, Inc.	476	0.38%	(1,171)	Wingstop, Inc.	688	(0.73)%	4,573
Domtar Corp.	589	0.55%	(1,217)	Materion Corp.	1,175	(0.88)%	4,500
ManpowerGroup, Inc.	157	0.35%	(1,302)	Southern Copper Corp.	1,461	(0.61)%	4,500
JM Smucker Co.	121	0.35%	(1,584)	Okta, Inc.*	124	(0.15)%	4,227
Gilead Sciences, Inc.	587	0.98%	(1,597)	Linde plc	459	(1.08)%	4,167
BorgWarner, Inc.	453	0.44%	(1,771)	Everbridge, Inc.*	107	(0.08)%	3,970
B&G Foods, Inc.	440	0.22%	(1,786)	Schlumberger Ltd.	1,519	(0.63)%	3,828
Discovery, Inc. — Class A*	823	0.58%	(1,926)	Rollins, Inc.	1,101	(0.46)%	3,820
Lear Corp.	107	0.33%	(1,980)	Woodward, Inc.	600	(0.79)%	3,726
UnitedHealth Group, Inc.	64	0.37%	(2,106)	Hudson Pacific Properties, Inc.	4,187	(1.70)%	3,513
				Core Laboratories N.V.	862	(0.49)%	3,448
				Fair Isaac Corp.*	149	(0.55)%	3,314

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Chegg, Inc.*	239	(0.09)%	\$ 3,313	Blackline, Inc.*	213	(0.12)%	\$ 196
Pegasystems, Inc.	1,119	(0.92)%	2,921	Casella Waste Systems, Inc. — Class A*	681	(0.35)%	184
Sensient Technologies Corp.	573	(0.48)%	2,848	Q2 Holdings, Inc.*	129	(0.12)%	175
MongoDB, Inc.*	64	(0.09)%	2,827	Compass Minerals International, Inc.	922	(0.63)%	138
Twilio, Inc. — Class A*	72	(0.10)%	2,667	California Water Service Group	561	(0.36)%	64
Avalara, Inc.*	223	(0.18)%	2,648	Capitol Federal Financial, Inc.	8,233	(1.38)%	—
AptarGroup, Inc.	577	(0.83)%	2,383	BankUnited, Inc.	746	(0.30)%	(90)
Coupa Software, Inc.*	127	(0.20)%	2,364	Copart, Inc.*	331	(0.32)%	(277)
Ares Management Corp. — Class A	1,617	(0.53)%	2,315	Intuit, Inc.	37	(0.12)%	(299)
Appian Corp.*	365	(0.21)%	2,308	Exponent, Inc.	727	(0.62)%	(299)
Wyndham Hotels & Resorts, Inc.	522	(0.33)%	2,292	Toro Co.	457	(0.41)%	(343)
Trade Desk, Inc. — Class A*	44	(0.10)%	2,229	Synopsys, Inc.*	331	(0.55)%	(367)
Zendesk, Inc.*	114	(0.10)%	2,117	Glacier Bancorp, Inc.	1,300	(0.64)%	(377)
Universal Display Corp.	51	(0.10)%	2,027	Verisk Analytics, Inc. — Class A	263	(0.50)%	(438)
EPAM Systems, Inc.*	161	(0.36)%	1,954	Intuitive Surgical, Inc.*	20	(0.13)%	(492)
Elastic N.V.*	107	(0.11)%	1,837	Avery Dennison Corp. Federal Realty	392	(0.54)%	(510)
HubSpot, Inc.*	58	(0.11)%	1,765	Investment Trust	80	(0.13)%	(627)
Planet Fitness, Inc. — Class A*	137	(0.10)%	1,744	McDonald's Corp.	100	(0.26)%	(805)
Alteryx, Inc. — Class A*	110	(0.14)%	1,667	Palo Alto Networks, Inc.*	294	(0.73)%	(894)
Advanced Micro Devices, Inc.*	474	(0.17)%	1,621	Five9, Inc.*	216	(0.14)%	(997)
HEICO Corp.	114	(0.17)%	1,581	American Campus Communities, Inc.	903	(0.53)%	(1,020)
MercadoLibre, Inc.*	17	(0.11)%	1,472	ANSYS, Inc.*	51	(0.14)%	(1,171)
Alarm.com Holdings, Inc.*	199	(0.11)%	1,433	Healthcare Realty Trust, Inc.	1,030	(0.42)%	(1,215)
VeriSign, Inc.*	49	(0.11)%	1,325	Alexandria Real Estate Equities, Inc.	406	(0.76)%	(1,222)
People's United Financial, Inc.	2,264	(0.43)%	1,324	CubeSmart	1,565	(0.66)%	(1,299)
Paycom Software, Inc.*	44	(0.11)%	1,194	CoStar Group, Inc.*	41	(0.30)%	(1,356)
Veeva Systems, Inc. — Class A*	61	(0.11)%	1,138	Bright Horizons Family Solutions, Inc.*	363	(0.67)%	(1,590)
Mastercard, Inc. — Class A	109	(0.36)%	1,097	WesBanco, Inc.	947	(0.43)%	(1,648)
Qualys, Inc.*	119	(0.11)%	1,055	Columbia Financial, Inc.*	2,083	(0.40)%	(1,791)
CVB Financial Corp.	1,912	(0.48)%	956	Cintas Corp.	60	(0.20)%	(2,149)
CNO Financial Group, Inc.	2,772	(0.53)%	915	Balchem Corp.	857	(1.03)%	(2,177)
Aspen Technology, Inc.*	78	(0.12)%	908	Old National Bancorp	3,575	(0.75)%	(2,199)
Paylocity Holding Corp.*	99	(0.12)%	820	Pebblebrook Hotel Trust	2,528	(0.85)%	(2,229)
Atlassian Corporation plc — Class A*	77	(0.12)%	808	Douglas Emmett, Inc.	1,156	(0.60)%	(2,254)
MSCI, Inc. — Class A Charter	64	(0.17)%	791	Fastenal Co.	1,101	(0.44)%	(2,270)
Communications, Inc. — Class A*	99	(0.50)%	516	RealPage, Inc.*	500	(0.38)%	(2,280)
IDEXX Laboratories, Inc.*	36	(0.12)%	511	Tyler Technologies, Inc.*	81	(0.26)%	(2,325)
First Republic Bank	681	(0.80)%	469	DocuSign, Inc.*	197	(0.15)%	(2,397)
Appfolio, Inc. — Class A*	97	(0.11)%	448	BOK Financial Corp.	963	(0.93)%	(2,429)
PROS Holdings, Inc.*	156	(0.11)%	403	Liberty Property Trust	2,397	(1.49)%	(2,546)
Signature Bank	275	(0.40)%	303	Pool Corp.	166	(0.41)%	(2,634)
National Oilwell Varco, Inc.	2,772	(0.71)%	277	Monolithic Power Systems, Inc.	108	(0.20)%	(2,642)
MarketAxess Holdings, Inc.	42	(0.17)%	273	Valley National Bancorp	6,072	(0.80)%	(2,672)

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
AMETEK, Inc.	1,073	(1.20)%	\$ (2,774)	Martin Marietta			
South Jersey				Materials, Inc.	293	(0.97)%	\$ (12,322)
Industries, Inc.	2,657	(1.06)%	(2,816)	Sherwin-Williams Co.	179	(1.19)%	(15,265)
Crown Castle				IHS Markit Ltd.*	2,158	(1.75)%	(15,624)
International Corp.	932	(1.57)%	(2,899)	Rexford Industrial			
WEC Energy Group, Inc.	518	(0.60)%	(2,979)	Realty, Inc.	3,454	(1.85)%	(15,647)
Kaiser Aluminum Corp.	444	(0.53)%	(3,015)	TransDigm Group, Inc.	306	(1.93)%	(16,377)
American Homes 4				TransUnion	1,509	(1.49)%	(16,659)
Rent — Class A	2,612	(0.82)%	(3,056)	Sun Communities, Inc.	1,090	(1.96)%	(21,604)
WP Carey, Inc.	670	(0.73)%	(3,089)	Total GS Equity Short Custom Basket			(175,207)
Essex Property Trust, Inc.	104	(0.41)%	(3,236)	MS EQUITY LONG CUSTOM BASKET			
Atmos Energy Corp.	289	(0.40)%	(3,257)	Pilgrim's Pride Corp.*	859	0.72%	8,929
Extra Space Storage, Inc.	423	(0.60)%	(3,261)	Saia, Inc.*	255	0.63%	8,344
Digital Realty Trust, Inc.	308	(0.49)%	(3,262)	Tyson Foods,			
American States Water Co.	566	(0.62)%	(3,433)	Inc. — Class A	385	0.87%	6,984
American Tower				World Fuel Services Corp.	643	0.67%	6,957
Corp. — Class A	303	(0.81)%	(3,684)	McKesson Corp.	436	1.56%	5,729
American Water Works				Apple, Inc.	146	0.86%	5,183
Company, Inc.	546	(0.82)%	(3,706)	Microsoft Corp.	226	0.83%	5,031
Camden Property Trust	778	(1.05)%	(4,327)	United Parcel Service,			
Axis Capital Holdings Ltd.	696	(0.56)%	(4,414)	Inc. — Class B	333	1.05%	4,951
UDR, Inc.	1,817	(1.07)%	(4,654)	CVS Health Corp.	498	0.82%	4,942
Everest Re Group Ltd.	289	(0.93)%	(4,925)	FirstEnergy Corp.	733	0.93%	4,772
Washington Federal, Inc.	1,283	(0.58)%	(5,196)	Sysco Corp.	316	0.66%	4,348
First Industrial				Delta Air Lines, Inc.	560	0.85%	4,273
Realty Trust, Inc.	1,788	(0.86)%	(5,579)	HCP, Inc.	1,034	0.97%	4,260
Scotts Miracle-Gro				Medtronic plc	228	0.65%	4,186
Co. — Class A	644	(0.80)%	(5,674)	PepsiCo, Inc.	274	0.99%	4,168
Vulcan Materials Co.	412	(0.76)%	(5,892)	ONEOK, Inc.	620	1.20%	4,039
First Financial				Kimberly-Clark Corp.	205	0.76%	3,833
Bankshares, Inc.	1,551	(0.63)%	(5,894)	AT&T, Inc.	559	0.56%	3,600
Equity LifeStyle				JPMorgan Chase & Co.	196	0.61%	3,550
Properties, Inc.	547	(0.89)%	(6,088)	Hartford Financial			
Ball Corp.	1,155	(1.02)%	(6,149)	Services Group, Inc.	316	0.50%	3,543
NextEra Energy, Inc.	199	(0.56)%	(6,173)	Marathon Petroleum Corp.	515	0.82%	3,107
RLI Corp.	1,247	(1.41)%	(6,513)	United Airlines			
STORE Capital Corp.	2,175	(0.99)%	(6,590)	Holdings, Inc.*	298	0.69%	2,944
Realty Income Corp.	1,537	(1.43)%	(6,840)	Kansas City Southern	155	0.54%	2,809
Equity Residential	771	(0.81)%	(6,881)	Portland General			
Invitation Homes, Inc.	2,606	(0.94)%	(6,958)	Electric Co.	642	0.95%	2,748
NewMarket Corp.	105	(0.60)%	(7,039)	Ameren Corp.	477	1.00%	2,700
Guidewire Software, Inc.*	914	(1.17)%	(7,137)	Old Dominion			
Proofpoint, Inc.*	448	(0.70)%	(8,879)	Freight Line, Inc.	99	0.44%	2,598
RPM International, Inc.	1,180	(0.99)%	(9,016)	Knight-Swift			
SBA Communications				Transportation			
Corp.	526	(1.54)%	(9,405)	Holdings, Inc.	528	0.50%	2,598
Terreno Realty Corp.	2,362	(1.46)%	(9,495)	Alaska Air Group, Inc.	253	0.43%	2,510
New York Community				Omnicom Group, Inc.	458	0.94%	2,492
Bancorp, Inc.	4,424	(0.67)%	(9,600)	Zimmer Biomet			
EastGroup Properties, Inc.	922	(1.40)%	(9,718)	Holdings, Inc.	237	0.85%	2,460
Welltower, Inc.	1,429	(1.57)%	(11,519)	Colgate-Palmolive Co.	367	0.71%	2,386
Agree Realty Corp.	1,795	(1.59)%	(12,044)	J.B. Hunt Transport			
Equinix, Inc.	168	(1.18)%	(12,190)	Services, Inc.	202	0.59%	2,333

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Baxter International, Inc.	277	0.64%	\$ 2,321	OGE Energy Corp.	359	0.43%	\$ 886
Hologic, Inc.*	411	0.54%	2,317	Schneider National, Inc. — Class B	1,090	0.62%	850
Toll Brothers, Inc.	422	0.45%	2,239	Werner Enterprises, Inc.	492	0.46%	827
Southwest Airlines Co.	526	0.75%	2,199	Parker-Hannifin Corp.	50	0.24%	795
Deluxe Corp.	320	0.41%	2,198	Autoliv, Inc.	121	0.25%	790
Marten Transport Ltd.	636	0.35%	2,131	JetBlue Airways Corp.*	1,279	0.56%	780
Southern Co.	273	0.44%	2,107	Lamb Weston Holdings, Inc.	170	0.32%	761
Medical Properties Trust, Inc.	2,065	1.06%	2,106	Thermo Fisher Scientific, Inc.	84	0.64%	755
Heartland Express, Inc.	930	0.53%	2,102	Brinker International, Inc.	312	0.35%	723
Equity Commonwealth	1,271	1.14%	1,957	ManpowerGroup, Inc.	157	0.35%	683
Skyworks Solutions, Inc.	228	0.47%	1,954	Public Service Enterprise Group, Inc.	264	0.43%	653
Landstar System, Inc.	233	0.69%	1,890	Urban Edge Properties	497	0.26%	616
Procter & Gamble Co.	87	0.28%	1,869	ATN International, Inc.	218	0.33%	558
US Foods Holding Corp.*	279	0.30%	1,864	Mondelez International, Inc. — Class A	162	0.24%	527
Hill-Rom Holdings, Inc.	208	0.57%	1,840	Northern Trust Corp.	153	0.37%	519
Phillips 66	345	0.93%	1,770	Coca-Cola Co.	162	0.23%	516
Agilent Technologies, Inc.	199	0.40%	1,752	Abbott Laboratories	101	0.22%	499
HollyFrontier Corp.	609	0.86%	1,717	Avnet, Inc.	250	0.29%	474
Home Depot, Inc.	39	0.24%	1,668	Oracle Corp.	290	0.42%	431
Amgen, Inc.	224	1.14%	1,611	PACCAR, Inc.	177	0.33%	388
Central Garden & Pet Co. — Class A*	374	0.27%	1,591	Oshkosh Corp.	135	0.27%	356
Walmart, Inc.	73	0.23%	1,567	Integer Holdings Corp.*	174	0.35%	355
News Corp. — Class A	951	0.35%	1,531	Pinnacle West Capital Corp.	388	0.99%	241
DR Horton, Inc.	197	0.27%	1,527	Berkshire Hathaway, Inc. — Class B*	40	0.22%	240
Facebook, Inc. — Class A*	123	0.58%	1,502	Summit Hotel Properties, Inc.	1,283	0.39%	237
Kellogg Co.	180	0.30%	1,461	Bank of America Corp.	295	0.23%	219
Apartment Investment & Management Co. — Class A	832	1.14%	1,439	Biogen, Inc.*	71	0.43%	204
Diodes, Inc.*	227	0.24%	1,428	Clorox Co.	52	0.21%	183
General Mills, Inc.	371	0.54%	1,413	Forward Air Corp.	280	0.47%	143
Campbell Soup Co.	239	0.29%	1,369	Caterpillar, Inc.	83	0.28%	138
Alphabet, Inc. — Class C*	29	0.93%	1,333	Danaher Corp.	49	0.19%	122
Kinder Morgan, Inc.	2,084	1.13%	1,313	State Street Corp.	150	0.23%	51
Molson Coors Brewing Co. — Class B	1,153	1.74%	1,266	John Wiley & Sons, Inc. — Class A	386	0.45%	35
Bristol-Myers Squibb Co.	159	0.21%	1,221	Bank of New York Mellon Corp.	188	0.22%	16
Walt Disney Co.	60	0.21%	1,202	Expeditors International of Washington, Inc.	121	0.24%	(100)
Kroger Co.	773	0.52%	1,167	AmerisourceBergen Corp. — Class A	441	0.95%	(104)
AMERCO	47	0.48%	1,157	Textron, Inc.	172	0.22%	(141)
Eli Lilly & Co.	203	0.60%	1,066	Westlake Chemical Corp.	123	0.21%	(160)
Cummins, Inc.	147	0.63%	1,047	Gilead Sciences, Inc.	587	0.98%	(164)
Echo Global Logistics, Inc.*	606	0.36%	1,022	Citigroup, Inc.	117	0.21%	(205)
Allison Transmission Holdings, Inc.	526	0.65%	994	STERIS plc	77	0.29%	(215)
TEGNA, Inc.	649	0.26%	986	Starbucks Corp.	92	0.21%	(235)
Merck & Company, Inc.	511	1.13%	966	Humana, Inc.	34	0.23%	(245)
MetLife, Inc.	202	0.25%	941				
Hormel Foods Corp.	401	0.46%	941				
Cardinal Health, Inc.	572	0.71%	903				
Avista Corp.	330	0.42%	899				
Becton Dickinson and Co.	122	0.81%	898				

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Visa, Inc. — Class A International Business Machines Corp.	33	0.15%	\$ (261)	Philip Morris International, Inc.	331	0.66%	\$ (3,674)
Valero Energy Corp.	396	0.89%	(309)	AMC Networks, Inc. — Class A*	490	0.63%	(3,798)
Principal Financial Group, Inc.	165	0.25%	(319)	PBF Energy, Inc. — Class A	730	0.52%	(3,949)
Norfolk Southern Corp.	120	0.57%	(331)	H&R Block, Inc.	940	0.58%	(4,133)
Cogent Communications Holdings, Inc.	107	0.15%	(346)	Lions Gate Entertainment Corp. — Class A*	2,229	0.54%	(4,251)
Verizon Communications, Inc.	780	1.24%	(406)	Williams Companies, Inc.	1,183	0.75%	(4,540)
Union Pacific Corp.	114	0.48%	(466)	Ingredion, Inc.	407	0.87%	(4,550)
Intel Corp.	290	0.39%	(473)	Renewable Energy Group, Inc.*	763	0.30%	(6,032)
Targa Resources Corp.	332	0.35%	(485)	Pfizer, Inc.	1,003	0.95%	(6,108)
Delek US Holdings, Inc.	668	0.64%	(494)	Meredith Corp.	319	0.31%	(6,570)
Comerica, Inc.	121	0.21%	(499)	FedEx Corp.	217	0.83%	(6,623)
Post Holdings, Inc.*	158	0.44%	(521)	Exxon Mobil Corp.	709	1.31%	(6,899)
Cisco Systems, Inc.	146	0.19%	(545)	Herbalife Nutrition Ltd.*	542	0.54%	(7,139)
JM Smucker Co.	121	0.35%	(590)	National Fuel Gas Co.	637	0.78%	(8,924)
Vishay Intertechnology, Inc.	552	0.25%	(789)	Unit Corp.*	4,077	0.36%	(10,299)
Regeneron Pharmaceuticals, Inc.*	46	0.34%	(837)	Shenandoah Telecommunications Co.	730	0.61%	(10,446)
Scholastic Corp.	500	0.50%	(870)	Total MS Equity Long Custom Basket			71,589
General Motors Co.	357	0.35%	(876)	MS EQUITY SHORT CUSTOM BASKET			
PPL Corp.	1,085	0.90%	(922)	PTC, Inc.*	1,023	(0.81)%	22,262
TrueBlue, Inc.*	448	0.25%	(945)	Fortive Corp.	1,533	(1.23)%	19,417
Jazz Pharmaceuticals plc*	106	0.36%	(970)	Core Laboratories N.V.	862	(0.47)%	17,990
Discovery, Inc. — Class A*	823	0.58%	(1,006)	Allegheny Technologies, Inc.*	3,585	(0.85)%	17,060
Host Hotels & Resorts, Inc.	889	0.40%	(1,119)	Diamondback Energy, Inc.	791	(0.83)%	14,681
Exelon Corp.	560	0.71%	(1,243)	National Oilwell Varco, Inc.	2,772	(0.69)%	14,165
Kraft Heinz Co.	304	0.22%	(1,430)	WR Grace & Co.	1,476	(1.15)%	13,948
B&G Foods, Inc.	440	0.22%	(1,439)	Autodesk, Inc.*	478	(0.82)%	11,747
Walgreens Boots Alliance, Inc.	253	0.37%	(1,485)	Palo Alto Networks, Inc.*	294	(0.70)%	10,472
Archer-Daniels-Midland Co.	1,070	1.15%	(1,519)	FireEye, Inc.*	3,376	(0.53)%	9,235
Lear Corp.	107	0.33%	(1,594)	Transocean Ltd.*	5,396	(0.28)%	7,318
Waters Corp.*	69	0.40%	(1,622)	Guardant Health, Inc.*	329	(0.25)%	7,104
Chevron Corp.	403	1.26%	(1,689)	Southern Copper Corp.	1,461	(0.58)%	6,911
BorgWarner, Inc.	453	0.44%	(1,744)	Schlumberger Ltd.	1,519	(0.61)%	6,658
AES Corp.	971	0.42%	(1,855)	Workday, Inc. — Class A*	163	(0.32)%	6,315
UnitedHealth Group, Inc.	64	0.37%	(1,885)	International Flavors & Fragrances, Inc.	404	(0.58)%	5,653
CSX Corp.	481	0.88%	(1,908)	Wingstop, Inc.	688	(0.70)%	4,413
Johnson & Johnson	221	0.75%	(2,060)	Roper Technologies, Inc.	256	(1.07)%	4,412
Darling Ingredients, Inc.*	1,077	0.54%	(2,326)	Rollins, Inc.	1,102	(0.44)%	3,799
Kennametal, Inc.	476	0.38%	(2,342)	ServiceNow, Inc.*	124	(0.37)%	3,642
Cal-Maine Foods, Inc.	611	0.64%	(2,399)	Hudson Pacific Properties, Inc.	4,187	(1.64)%	3,173
Domtar Corp.	589	0.55%	(2,427)	Okta, Inc.*	124	(0.14)%	3,024
Innoviva, Inc.*	891	0.25%	(2,807)	Alarm.com Holdings, Inc.*	199	(0.11)%	2,875
Alexion Pharmaceuticals, Inc.*	110	0.28%	(3,108)	Appian Corp.*	365	(0.20)%	2,856
				Everbridge, Inc.*	107	(0.08)%	2,711

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION
Planet Fitness, Inc. — Class A*	137	(0.09)%	\$ 2,392	Exponent, Inc.	727	(0.59)%	\$ (392)
Signature Bank	275	(0.38)%	2,384	Toro Co.	457	(0.39)%	(397)
MongoDB, Inc.*	64	(0.09)%	2,374	Verisk Analytics, Inc. — Class A	263	(0.49)%	(470)
Ares Management Corp. — Class A	1,617	(0.51)%	2,087	ANSYS, Inc.*	51	(0.13)%	(492)
EPAM Systems, Inc.*	161	(0.34)%	2,035	Synopsys, Inc.*	331	(0.53)%	(500)
WesBanco, Inc.	947	(0.41)%	1,989	Q2 Holdings, Inc.*	129	(0.12)%	(534)
Fair Isaac Corp.*	149	(0.53)%	1,981	Columbia Financial, Inc.*	2,083	(0.38)%	(542)
Twilio, Inc. — Class A*	72	(0.09)%	1,950	Paylocity Holding Corp.*	99	(0.11)%	(561)
Kaiser Aluminum Corp.	444	(0.51)%	1,891	American Campus Communities, Inc.	903	(0.51)%	(578)
Trade Desk, Inc. — Class A*	44	(0.10)%	1,712	Federal Realty Investment Trust	80	(0.13)%	(674)
People's United Financial, Inc.	2,264	(0.41)%	1,641	Elastic N.V.*	107	(0.10)%	(841)
Chegg, Inc.*	239	(0.08)%	1,638	Advanced Micro Devices, Inc.*	474	(0.16)%	(847)
First Republic Bank	681	(0.77)%	1,621	Sensient Technologies Corp.	573	(0.46)%	(848)
Zendesk, Inc.*	114	(0.10)%	1,593	Avery Dennison Corp.	392	(0.52)%	(968)
Qualys, Inc.*	119	(0.11)%	1,405	McDonald's Corp.	100	(0.25)%	(1,006)
MSCI, Inc. — Class A	64	(0.16)%	1,387	RealPage, Inc.*	500	(0.37)%	(1,030)
HEICO Corp.	114	(0.17)%	1,328	Healthcare Realty Trust, Inc.	1,030	(0.40)%	(1,123)
CNO Financial Group, Inc.	2,772	(0.51)%	1,275	Five9, Inc.*	216	(0.14)%	(1,203)
PROS Holdings, Inc.*	156	(0.11)%	1,122	Wyndham Hotels & Resorts, Inc.	522	(0.32)%	(1,232)
HubSpot, Inc.*	58	(0.10)%	1,095	Glacier Bancorp, Inc.	1,300	(0.61)%	(1,300)
Blackline, Inc.*	213	(0.12)%	1,086	DocuSign, Inc.*	197	(0.14)%	(1,454)
Mastercard, Inc. — Class A	109	(0.35)%	1,082	CoStar Group, Inc.*	41	(0.28)%	(1,495)
MercadoLibre, Inc.*	17	(0.11)%	1,059	South Jersey Industries, Inc.	2,657	(1.02)%	(1,940)
VeriSign, Inc.*	49	(0.11)%	950	Linde plc	459	(1.04)%	(2,110)
Avalara, Inc.*	223	(0.18)%	768	Fastenal Co.	1,101	(0.42)%	(2,140)
IDEXX Laboratories, Inc.*	36	(0.11)%	626	Monolithic Power Systems, Inc.	108	(0.20)%	(2,184)
Coupa Software, Inc.*	127	(0.19)%	577	Douglas Emmett, Inc.	1,156	(0.58)%	(2,358)
Intuit, Inc.	37	(0.11)%	528	Tyler Technologies, Inc.*	81	(0.25)%	(2,394)
Appfolio, Inc. — Class A*	97	(0.11)%	496	Cintas Corp.	60	(0.19)%	(2,504)
Universal Display Corp. Charter	51	(0.10)%	482	Pebblebrook Hotel Trust	2,528	(0.82)%	(2,927)
Communications, Inc. — Class A*	99	(0.48)%	441	Compass Minerals International, Inc.	922	(0.61)%	(3,036)
Alteryx, Inc. — Class A*	110	(0.14)%	411	WEC Energy Group, Inc.	518	(0.58)%	(3,053)
Paycom Software, Inc.*	44	(0.11)%	410	AMETEK, Inc.	1,073	(1.15)%	(3,130)
CVB Financial Corp.	1,912	(0.47)%	363	Old National Bancorp	3,575	(0.72)%	(3,164)
BOK Financial Corp.	963	(0.89)%	258	Atmos Energy Corp.	289	(0.38)%	(3,165)
Veeva Systems, Inc. — Class A*	61	(0.11)%	249	Essex Property Trust, Inc.	104	(0.40)%	(3,345)
Casella Waste Systems, Inc. — Class A*	681	(0.34)%	142	Liberty Property Trust	1,994	(1.20)%	(3,385)
Atlassian Corporation plc — Class A*	77	(0.11)%	4	Digital Realty Trust, Inc.	308	(0.47)%	(3,400)
Livent Corp.*	0	0.00%	3	MarketAxess Holdings, Inc.	42	(0.16)%	(3,462)
California Water Service Group	561	(0.35)%	(1)	American States Water Co.	566	(0.59)%	(3,567)
Intuitive Surgical, Inc.*	20	(0.13)%	(163)	Capitol Federal Financial, Inc.	8,233	(1.33)%	(3,870)
BankUnited, Inc.	746	(0.29)%	(209)	New York Community Bancorp, Inc.	4,424	(0.65)%	(3,937)
Aspen Technology, Inc.*	78	(0.11)%	(232)				
Copart, Inc.*	331	(0.31)%	(273)				

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION
NewMarket Corp.	105	(0.58)%	\$ (4,219)	American Homes 4			
CubeSmart	1,565	(0.64)%	(4,445)	Rent — Class A	2,612	(0.79)%	\$ (8,750)
Bright Horizons Family Solutions, Inc.*	363	(0.65)%	(4,487)	Guidewire Software, Inc.*	914	(1.12)%	(9,864)
Alexandria Real Estate Equities, Inc.	406	(0.73)%	(4,519)	Vulcan Materials Co.	412	(0.73)%	(9,938)
Axis Capital Holdings Ltd.	696	(0.54)%	(4,719)	Washington Federal, Inc.	1,283	(0.55)%	(10,084)
Proofpoint, Inc.*	448	(0.68)%	(4,726)	Equity LifeStyle Properties, Inc.	547	(0.85)%	(10,792)
Pegasystems, Inc.	1,119	(0.89)%	(4,809)	Dominion Energy, Inc.	2,836	(2.68)%	(11,433)
Realty Income Corp.	1,537	(1.38)%	(4,965)	Crown Castle International Corp.	932	(1.51)%	(11,836)
WP Carey, Inc.	670	(0.70)%	(5,375)	EastGroup Properties, Inc.	922	(1.35)%	(12,253)
UDR, Inc.	1,817	(1.03)%	(5,683)	Ball Corp.	1,155	(0.98)%	(13,343)
Agree Realty Corp.	1,795	(1.53)%	(5,708)	Welltower, Inc.	1,429	(1.51)%	(13,628)
Materion Corp.	1,175	(0.84)%	(5,870)	Invitation Homes, Inc.	2,606	(0.90)%	(14,229)
Balchem Corp.	857	(0.99)%	(6,256)	Everest Re Group Ltd.	289	(0.90)%	(14,866)
American Tower Corp. — Class A	303	(0.78)%	(6,306)	Scotts Miracle-Gro Co. — Class A	644	(0.77)%	(15,643)
Extra Space Storage, Inc.	423	(0.58)%	(6,530)	IHS Markit Ltd.*	2,158	(1.69)%	(17,160)
Pool Corp.	166	(0.39)%	(6,783)	Martin Marietta Materials, Inc.	293	(0.94)%	(17,650)
Camden Property Trust	778	(1.01)%	(6,868)	SBA Communications Corp.	526	(1.48)%	(18,381)
American Water Works Company, Inc.	546	(0.79)%	(6,935)	Sherwin-Williams Co.	179	(1.15)%	(19,493)
Equity Residential	771	(0.78)%	(7,035)	Americold Realty Trust	3,069	(1.33)%	(20,532)
STORE Capital Corp.	2,175	(0.95)%	(7,286)	Equinix, Inc.	168	(1.13)%	(21,625)
Valley National Bancorp	6,074	(0.77)%	(7,350)	Terreno Realty Corp.	2,362	(1.41)%	(21,742)
AptarGroup, Inc.	577	(0.80)%	(7,461)	TransDigm Group, Inc.	306	(1.86)%	(21,961)
NextEra Energy, Inc.	199	(0.54)%	(7,775)	TransUnion	1,509	(1.43)%	(22,551)
First Financial Bankshares, Inc.	1,551	(0.60)%	(7,856)	RLI Corp.	1,247	(1.35)%	(24,488)
First Industrial Realty Trust, Inc.	1,788	(0.83)%	(7,885)	Rexford Industrial Realty, Inc.	3,454	(1.78)%	(28,702)
RPM International, Inc.	1,180	(0.95)%	(8,592)	Sun Communities, Inc.	1,090	(1.89)%	(32,993)
Woodward, Inc.	600	(0.76)%	(8,670)	Total MS Equity Short Custom Basket			<u>(404,810)</u>

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.

² All or a portion of this security is on loan at September 30, 2019.

³ Rate indicated is the 7-day yield as of September 30, 2019.

⁴ Securities lending collateral.

GS — Goldman Sachs International

MS — Morgan Stanley Capital Services LLC

plc — Public Limited Company

REIT — Real Estate Investment Trust