

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Value
COMMON STOCKS[†] - 46.1%		
Technology - 10.9%		
Nuance Communications, Inc. ^{*,1}	30,874	\$ 1,699,305
Xilinx, Inc. ^{*,1}	9,242	1,395,449
Cloudera, Inc. [*]	54,264	866,596
Cornerstone OnDemand, Inc. [*]	14,946	855,808
Change Healthcare, Inc. ^{*,1}	36,682	768,121
Medallia, Inc. [*]	12,994	440,107
QAD, Inc. — Class A	4,928	430,658
Inovalon Holdings, Inc. — Class A [*]	10,478	422,159
ExOne Co. [*]	17,863	417,637
Five9, Inc. [*]	2,282	364,527
Magnachip Semiconductor Corp. [*]	5,407	96,028
Total Technology		7,756,395
Consumer, Non-cyclical - 10.6%		
IHS Markit Ltd. ¹	13,091	1,526,672
Magellan Health, Inc. ^{*,1}	11,030	1,042,886
PPD, Inc. ^{*,1}	19,583	916,289
Soliton, Inc. ^{*,2}	40,469	823,949
CAI International, Inc.	14,712	822,548
Intersect ENT, Inc. ^{*,1}	23,678	644,041
Hill-Rom Holdings, Inc.	2,832	424,800
Sanderson Farms, Inc.	2,214	416,675
Kadmon Holdings, Inc. [*]	46,679	406,574
GreenSky, Inc. — Class A [*]	28,683	320,676
Trillium Therapeutics, Inc. [*]	12,296	215,918
Total Consumer, Non-cyclical		7,561,028
Financial - 8.6%		
People's United Financial, Inc. ¹	48,387	845,321
VEREIT, Inc. REIT ¹	18,446	834,313
Athene Holding Ltd. — Class A ^{*,1}	11,013	758,465
MGM Growth Properties LLC — Class A REIT	16,551	633,903
CIT Group, Inc.	10,573	549,267
Flagstar Bancorp, Inc. ¹	9,355	475,047
Investors Bancorp, Inc. ¹	31,211	471,598
Columbia Property Trust, Inc. REIT	22,466	427,303
Great Western Bancorp, Inc.	10,324	338,008
Sterling Bancorp ¹	13,158	328,424
State Auto Financial Corp.	6,307	321,342
Retail Properties of America, Inc. — Class A REIT	9,319	120,029
Total Financial		6,103,020
Industrial - 7.9%		
Kansas City Southern ¹	3,161	855,493
Coherent, Inc. ^{*,1}	3,364	841,303
Forterra, Inc. ^{*,1}	31,588	744,213
Welbilt, Inc. ^{*,1}	28,767	668,545
Raven Industries, Inc. ^{*,1}	11,183	644,253
Aerojet Rocketdyne Holdings, Inc. ¹	13,359	581,785
Lydall, Inc. [*]	7,093	440,404
Covanta Holding Corp.	21,338	429,321
Echo Global Logistics, Inc. [*]	8,951	427,052
Total Industrial		5,632,369
Basic Materials - 3.3%		
Domtar Corp. ^{*,1}	16,682	909,837
Ferro Corp. ^{*,1}	30,260	615,488
Kraton Corp. [*]	9,514	434,219
Atotech Ltd. [*]	17,259	416,805
Total Basic Materials		2,376,349
Consumer, Cyclical - 2.4%		
Sportsman's Warehouse Holdings, Inc. ^{*,1}	60,381	1,062,705
Golden Nugget Online Gaming, Inc. ^{*,1}	23,257	403,974
Veoneer, Inc. [*]	5,814	198,025
Total Consumer, Cyclical		1,664,704
Communications - 1.2%		
Stamps.com, Inc. [*]	2,590	854,156
Utilities - 1.2%		
PNM Resources, Inc. ¹	16,944	838,389
Total Common Stocks (Cost \$32,359,054)		32,786,410
MASTER LIMITED PARTNERSHIPS[†] - 0.4%		
Energy - 0.4%		
Enable Midstream Partners, LP	32,260	261,951
Total Master Limited Partnerships (Cost \$223,191)		261,951
RIGHTS^{†††} - 0.0%		
Consumer, Non-cyclical - 0.0%		
Lantheus Holdings, Inc. [*]	42,200	—
Alexion Pharmaceuticals, Inc. [*]	34,843	—
Total Consumer, Non-cyclical		—
Financial - 0.0%		
Mexico Equity and Income Fund, Inc. [*]	559	—
Total Rights (Cost \$—)		—
MUTUAL FUNDS[†] - 4.2%		
Guggenheim Strategy Fund II ³	56,383	1,409,011
Guggenheim Strategy Fund III ³	38,895	977,811
Guggenheim Ultra Short Duration Fund — Institutional Class ³	59,731	595,515
Total Mutual Funds (Cost \$2,956,712)		2,982,337
CLOSED-END FUNDS[†] - 7.2%		
Invesco Senior Income Trust	36,404	161,998
Nuveen Credit Strategies Income Fund	24,531	160,923
Western Asset Inflation-Linked Opportunities & Income Fund	11,971	159,095
PGIM High Yield Bond Fund, Inc.	9,782	158,860
Apollo Tactical Income Fund, Inc.	10,041	158,849
Saba Capital Income & Opportunities Fund	34,814	158,404
Nuveen New Jersey Quality Municipal Income Fund	10,228	157,818
BrandywineGLOBAL Global Income Opportunities Fund, Inc.	12,555	157,189

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CLOSED-END FUNDS[†] - 7.2% (continued)		
PGIM Global High Yield Fund, Inc.	10,150	\$ 156,310
Nuveen New York AMT-Free Quality Municipal Income Fund	11,237	155,408
Delaware Ivy High Income Opportunities Fund	11,300	154,471
Virtus AllianzGI Convertible & Income Fund II	29,637	153,816
General American Investors Company, Inc.	3,543	152,561
Gabelli Dividend & Income Trust	5,901	152,187
Adams Diversified Equity Fund, Inc.	7,666	151,787
Royce Value Trust, Inc.	8,419	151,710
Morgan Stanley Emerging Markets Domestic Debt Fund, Inc. ²	25,927	151,673
LMP Capital and Income Fund, Inc.	10,936	150,479
Royce Micro-Capital Trust, Inc.	13,169	150,390
CBRE Clarion Global Real Estate Income Fund	17,313	144,737
BlackRock California Municipal Income Trust	9,620	141,895
Nuveen Pennsylvania Quality Municipal Income Fund	8,848	130,862
Invesco Pennsylvania Value Municipal Income Trust	9,519	126,222
Nuveen Senior Income Fund	20,977	122,715
Gabelli Healthcare & WellnessRx Trust	8,272	109,273
BlackRock MuniYield California Fund, Inc.	7,062	107,272
Tri-Continental Corp.	3,210	107,150
Mexico Fund, Inc.	6,413	95,233
Invesco Trust for Investment Grade New York Municipals	6,741	91,003
Nuveen Real Estate Income Fund	6,205	65,897
Eaton Vance New York Municipal Bond Fund	5,156	63,244
Tortoise Power and Energy Infrastructure Fund, Inc.	4,737	62,718
Nuveen Tax-Advantaged Dividend Growth Fund	3,753	59,447
Nuveen Ohio Quality Municipal Income Fund	3,225	51,116
New Germany Fund, Inc.	2,533	50,027
First Trust Dynamic Europe Equity Income Fund	3,846	49,575
Gabelli Global Small and Mid Capital Value Trust	3,102	49,419
Korea Fund, Inc.	1,206	49,386
Western Asset Municipal Partners Fund, Inc.	2,889	45,271
Western Asset Inflation - Linked Securities & Income Fund	3,160	43,545
Delaware Investments Minnesota Municipal Income Fund II, Inc.	3,067	43,490
Swiss Helvetia Fund, Inc.	4,354	39,970
Sprott Focus Trust, Inc.	4,679	38,461
Western Asset Intermediate Muni Fund, Inc.	3,934	38,356
Herzfeld Caribbean Basin Fund, Inc.	5,841	33,352
New Ireland Fund, Inc.*	2,679	33,005
Neuberger Berman California Municipal Fund, Inc.	2,286	32,735
Macquarie/First Trust Global Infrastructure/Utilities Dividend & Income Fund	3,257	30,974
Aberdeen Japan Equity Fund, Inc.	2,704	26,364
Delaware Investments National Municipal Income Fund	1,808	25,485
Neuberger Berman New York Municipal Fund, Inc. ²	1,807	23,735
DTF Tax-Free Income, Inc.	1,171	16,921
Miller/Howard High Dividend Fund	1,035	10,184
Royce Global Value Trust, Inc.*	646	9,981
Nuveen Tax-Advantaged Total Return Strategy Fund	889	9,877
Aberdeen Total Dynamic Dividend Fund	996	9,701
Aberdeen Global Dynamic Dividend Fund	834	9,691
Total Closed-End Funds		5,152,217
(Cost \$4,977,133)		
	Face	
	Amount	
U.S. TREASURY BILLS^{††} - 16.9%		
U.S. Cash Management Bill		
0.02% due 01/18/22 ^{4,5}	\$ 7,900,000	7,899,092
U.S. Treasury Bills		
0.04% due 10/07/21 ^{5,6}	4,128,000	4,127,977
Total U.S. Treasury Bills		12,027,069
(Cost \$12,027,434)		
REPURCHASE AGREEMENTS^{††,7} - 13.0%		
J.P. Morgan Securities LLC		
issued 09/30/21 at 0.05%		
due 10/01/21	5,191,790	5,191,790
BofA Securities, Inc.		
issued 09/30/21 at 0.02%		
due 10/01/21	2,017,275	2,017,275
Barclays Capital, Inc.		
issued 09/30/21 at 0.03%		
due 10/01/21	2,017,275	2,017,275
Total Repurchase Agreements		9,226,340
(Cost \$9,226,340)		
	Shares	
SECURITIES LENDING COLLATERAL^{†,8} - 0.9%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02% ⁹	669,381	669,381
Total Securities Lending Collateral		669,381
(Cost \$669,381)		
Total Investments - 88.7%		\$ 63,105,705
(Cost \$62,439,245)		

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COMMON STOCKS SOLD SHORT[†] - (15.2)%		
Consumer, Cyclical - (0.6)%		
DraftKings, Inc. — Class A*	8,489	\$ (408,830)
Industrial - (1.1)%		
IL-VI, Inc.*	3,061	(181,701)
Canadian Pacific Railway Ltd.	9,116	(593,178)
Total Industrial		(774,879)
Consumer, Non-cyclical - (2.2)%		
S&P Global, Inc.	3,715	(1,578,466)
Technology - (3.3)%		
MKS Instruments, Inc.	953	(143,817)
Desktop Metal, Inc. — Class A*	27,688	(198,523)
Zoom Video Communications, Inc. — Class A*	1,263	(330,275)
Advanced Micro Devices, Inc.*	15,928	(1,638,991)
Total Technology		(2,311,606)
Financial - (8.0)%		
Kite Realty Group Trust	5,722	(116,500)
Goldman Sachs Group, Inc.	860	(325,106)
Webster Financial Corp.	6,104	(332,424)
First Interstate BancSystem, Inc. — Class A	8,698	(350,181)
Citizens Financial Group, Inc.	9,270	(435,505)
New York Community Bancorp, Inc.	37,561	(483,410)
First Citizens BancShares, Inc. — Class A	656	(553,120)
VICI Properties, Inc.	22,609	(642,322)
Apollo Global Management, Inc.	12,654	(779,360)
Realty Income Corp.	13,004	(843,439)
M&T Bank Corp.	5,710	(852,731)
Total Financial		(5,714,098)
Total Common Stocks Sold Short (Proceeds \$10,175,004)		(10,787,879)
MASTER LIMITED PARTNERSHIPS SOLD SHORT[†] - (0.4)%		
Energy - (0.4)%		
Energy Transfer, LP	27,760	(265,941)
Total Master Limited Partnerships Sold Short (Proceeds \$224,325)		(265,941)
EXCHANGE-TRADED FUNDS SOLD SHORT[†] - (7.7)%		
iShares Mortgage Real Estate ETF	70	(2,533)
SPDR Gold Shares — Class D*	34	(5,583)
iShares Preferred & Income Securities ETF	395	(15,330)
Utilities Select Sector SPDR Fund	255	(16,289)
iShares Agency Bond ETF	169	(20,023)
VanEck Vectors Gold Miners ETF	915	(26,965)
iShares 7-10 Year Treasury Bond ETF	243	(27,999)
Energy Select Sector SPDR Fund	670	(34,900)
iShares Core High Dividend ETF	393	(37,044)
Health Care Select Sector SPDR Fund	614	(78,162)
iShares Russell 1000 Growth ETF	301	(82,486)
iShares TIPS Bond ETF	855	(109,175)
SPDR Bloomberg Barclays Convertible Securities ETF	1,313	(112,065)
iShares iBoxx \$ Investment Grade Corporate Bond ETF	996	(132,498)
VanEck High Yield Muni ETF	2,694	(168,321)
iShares U.S. Real Estate ETF	2,193	(224,541)
iShares Floating Rate Bond ETF	4,646	(236,203)
iShares National Muni Bond ETF	3,851	(447,371)
iShares Russell 2000 Index ETF	2,206	(482,563)
iShares Russell 1000 Value ETF	3,168	(495,824)
SPDR S&P 500 ETF Trust	1,282	(550,157)
SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	10,969	(565,671)
Invesco Senior Loan ETF	26,407	(583,859)
iShares iBoxx High Yield Corporate Bond ETF	11,935	(1,044,193)
Total Exchange-Traded Funds Sold Short (Proceeds \$5,495,536)		(5,499,755)
Total Securities Sold Short - (23.3)% (Proceeds \$15,894,865)		\$ (16,553,575)
Other Assets & Liabilities, net - 34.6%		24,671,863
Total Net Assets - 100.0%		\$ 71,223,993

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**	
Commodity Futures Contracts Purchased[†]					
Natural Gas Futures Contracts	43	Dec 2021	\$ 2,596,340	\$	172,450
Natural Gas Futures Contracts	8	Oct 2021	466,080		135,720
Cotton #2 Futures Contracts	67	May 2022	3,445,475		97,587
Gasoline RBOB Futures Contracts	35	Nov 2021	3,162,852		80,954
Low Sulphur Gas Oil Futures Contracts	9	Nov 2021	604,800		62,085
Gasoline RBOB Futures Contracts	6	Oct 2021	551,578		56,534
NY Harbor ULSD Futures Contracts	6	Oct 2021	588,974		33,677
Brent Crude Futures Contracts	7	Oct 2021	548,030		24,558

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Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)**
Commodity Futures Contracts Purchased† (continued)				
Soybean Oil Futures Contracts	13	Dec 2021	\$ 457,860	\$ 6,747
LME Primary Aluminum Futures Contracts	2	Nov 2021	142,838	3,239
WTI Crude Futures Contracts	6	Oct 2021	449,640	645
LME Zinc Futures Contracts	2	Nov 2021	149,588	(3,506)
LME Lead Futures Contracts	1	Nov 2021	52,513	(4,537)
Sugar #11 Futures Contracts	165	Jun 2022	3,509,352	(4,924)
Copper Futures Contracts	1	Dec 2021	102,625	(5,528)
LME Nickel Futures Contracts	1	Nov 2021	107,643	(10,663)
Live Cattle Futures Contracts	40	Dec 2021	2,014,000	(54,833)
Soybean Futures Contracts	12	Nov 2021	754,200	(58,566)
			\$ 19,704,388	\$ 531,639
Equity Futures Contracts Purchased†				
CBOE Volatility Index Futures Contracts	113	Oct 2021	\$ 2,593,350	\$ 229,547
Tokyo Stock Price Index Futures Contracts	2	Dec 2021	362,560	9,042
FTSE 100 Index Futures Contracts	2	Dec 2021	189,764	4,690
Russell 2000 Index Mini Futures Contracts	1	Dec 2021	110,020	1,248
IBEX 35 Index Futures Contracts††	1	Oct 2021	101,482	538
Euro STOXX 50 Index Futures Contracts	3	Dec 2021	139,695	168
FTSE MIB Index Futures Contracts	1	Dec 2021	146,664	(1,119)
S&P 500 Index Mini Futures Contracts	1	Dec 2021	214,850	(2,477)
CAC 40 10 Euro Index Futures Contracts	2	Oct 2021	150,683	(4,277)
Amsterdam Index Futures Contracts	1	Oct 2021	177,850	(5,364)
Nikkei 225 (OSE) Index Futures Contracts	1	Dec 2021	263,541	(5,867)
NASDAQ-100 Index Mini Futures Contracts	1	Dec 2021	293,535	(6,597)
OMX Stockholm 30 Index Futures Contracts††	5	Oct 2021	127,191	(7,430)
SPI 200 Index Futures Contracts	3	Dec 2021	388,768	(10,218)
S&P/TSX 60 IX Index Futures Contracts	2	Dec 2021	377,764	(11,897)
			\$ 5,637,717	\$ 189,987
Interest Rate Futures Contracts Purchased†				
Euro - Bund Futures Contracts	28	Dec 2021	\$ 5,514,041	\$ 3,982
Euro - BTP Italian Government Bond Futures Contracts††	15	Dec 2021	2,641,682	802
Euro - OATS Futures Contracts	80	Dec 2021	15,384,615	(33,941)
			\$ 23,540,338	\$ (29,157)
Currency Futures Contracts Purchased†				
Canadian Dollar Futures Contracts	53	Dec 2021	\$ 4,183,290	\$ 13,682
Euro FX Futures Contracts	8	Dec 2021	1,159,900	(13,016)
British Pound Futures Contracts	50	Dec 2021	4,210,000	(73,638)
Japanese Yen Futures Contracts	52	Dec 2021	5,843,175	(74,148)
New Zealand Dollar Futures Contracts	67	Dec 2021	4,621,660	(116,696)
			\$ 20,018,025	\$ (263,816)
Currency Futures Contracts Sold Short†				
Swiss Franc Futures Contracts	178	Dec 2021	\$ 23,918,750	\$ 465,586
Australian Dollar Futures Contracts	45	Dec 2021	3,253,050	100,210
			\$ 27,171,800	\$ 565,796
Interest Rate Futures Contracts Sold Short†				
Canadian Government 10 Year Bond Futures Contracts	124	Dec 2021	\$ 14,043,999	\$ 87,336
U.S. Treasury 10 Year Note Futures Contracts	3	Dec 2021	395,203	(408)
Euro - 30 year Bond Futures Contracts	2	Dec 2021	471,919	(800)
U.S. Treasury Long Bond Futures Contracts	4	Dec 2021	638,125	(1,287)
U.S. Treasury Ultra Long Bond Futures Contracts	3	Dec 2021	574,781	(1,612)
Australian Government 10 Year Bond Futures Contracts	33	Dec 2021	3,375,607	(2,795)

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Interest Rate Futures Contracts Sold Short† (continued)					
Long Gilt Futures Contracts††	47	Dec 2021	\$	7,944,170	\$ (17,723)
			\$	27,443,804	\$ 62,711
Equity Futures Contracts Sold Short†					
CBOE Volatility Index Futures Contracts	81	Mar 2022	\$	2,081,700	\$ (182)
CBOE Volatility Index Futures Contracts	139	Feb 2022	\$	3,509,750	\$ (39,086)
CBOE Volatility Index Futures Contracts	85	Jan 2022	\$	2,112,250	\$ (57,346)
			\$	7,703,700	\$ (96,614)
Commodity Futures Contracts Sold Short†					
Live Cattle Futures Contracts	69	Apr 2022	\$	3,699,780	\$ 63,087
Soybean Meal Futures Contracts	24	Dec 2021	\$	789,120	\$ 30,828
Cattle Feeder Futures Contracts	7	Jan 2022	\$	541,975	\$ 7,744
Corn Futures Contracts	17	Dec 2021	\$	456,875	\$ 7,611
Gold 100 oz. Futures Contracts	2	Dec 2021	\$	351,300	\$ 4,714
Wheat Futures Contracts	11	Dec 2021	\$	399,163	\$ 4,042
Silver Futures Contracts	2	Dec 2021	\$	221,450	\$ 1,269
Sugar #11 Futures Contracts	7	Apr 2022	\$	154,291	\$ 370
Cocoa Futures Contracts	1	Dec 2021	\$	26,390	\$ (1,943)
Hard Red Winter Wheat Futures Contracts	10	Dec 2021	\$	365,750	\$ (2,761)
Coffee 'C' Futures Contracts	3	Dec 2021	\$	218,644	\$ (8,278)
Sugar #11 Futures Contracts	87	Feb 2022	\$	1,973,160	\$ (30,861)
Cotton #2 Futures Contracts	44	Dec 2021	\$	2,325,180	\$ (82,639)
Gasoline RBOB Futures Contracts	36	Dec 2021	\$	3,227,818	\$ (86,578)
Natural Gas Futures Contracts	42	Nov 2021	\$	2,503,200	\$ (144,380)
			\$	17,254,096	\$ (237,775)

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Notional Amount		Value and Unrealized Appreciation
OTC Custom Basket Swap Agreements ††								
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Pay	0.48% (Federal Funds Rate + 0.40%)	At Maturity	08/31/23	\$	17,275,515	\$ 984,359
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Pay	0.53% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	\$	17,303,397	\$ 944,731
Goldman Sachs International	GS Long/Short Equity Custom Basket	Pay	0.53% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	\$	12,085,535	\$ 357,194
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Pay	0.48% (Federal Funds Rate + 0.40%)	At Maturity	08/31/23	\$	12,308,398	\$ 345,529
						\$	58,972,845	\$ 2,631,813

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OTC Custom Basket Swap Agreements Sold Short ^{††}							
Morgan Stanley Capital Services LLC	MS Long/Short Equity Custom Basket	Pay	(0.22)% (Federal Funds Rate - 0.30%)	At Maturity	08/31/23	\$ 6,925,216	\$ 74,878
Goldman Sachs International	GS Long/Short Equity Custom Basket	Pay	(0.12)% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	6,925,148	71,440
Morgan Stanley Capital Services LLC	MS Equity Market Neutral Custom Basket	Pay	(0.22)% (Federal Funds Rate - 0.30%)	At Maturity	08/31/23	17,173,779	(392,029)
Goldman Sachs International	GS Equity Market Neutral Custom Basket	Pay	(0.12)% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	17,143,441	(402,538)
						<u>\$ 48,167,584</u>	<u>\$ (648,249)</u>

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MS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET			
Financial			
Sun Communities, Inc.	3,984	4.26%	\$ 165,508
AvalonBay Communities, Inc.	3,733	4.78%	140,497
Regency Centers Corp.	9,720	3.78%	130,309
Innovative Industrial Properties, Inc.	1,099	1.47%	127,302
Equity Residential	9,066	4.24%	102,110
Jones Lang LaSalle, Inc.	1,766	2.54%	101,722
Ryman Hospitality Properties, Inc.	5,525	2.68%	64,841
Alexandria Real Estate Equities, Inc.	2,672	2.96%	61,967
American Assets Trust, Inc.	11,071	2.40%	55,478
Ventas, Inc.	7,585	2.42%	52,491
CyrusOne, Inc.	8,334	3.72%	51,067
Gaming and Leisure Properties, Inc.	12,559	3.37%	50,826
DiamondRock Hospitality Co.	50,048	2.74%	42,913
MGM Growth Properties LLC — Class A	7,748	1.72%	38,756
Healthpeak Properties, Inc.	11,537	2.24%	38,398
Prologis, Inc.	2,125	1.54%	37,028
Invitation Homes, Inc.	11,488	2.55%	24,335
Brixmor Property Group, Inc.	27,741	3.55%	21,676
American Campus Communities, Inc.	10,693	3.00%	20,958
Boston Properties, Inc.	1,906	1.20%	17,083
Highwoods Properties, Inc.	5,159	1.31%	11,698
VICI Properties, Inc.	14,698	2.42%	9,188
National Storage Affiliates Trust	12,454	3.80%	7,672
Hudson Pacific Properties, Inc.	15,752	2.40%	(27)
Agree Realty Corp.	8,529	3.27%	(15,731)
Medical Properties Trust, Inc.	14,952	1.74%	(17,293)
Rexford Industrial Realty, Inc.	7,201	2.37%	(20,563)
Four Corners Property Trust, Inc.	19,602	3.05%	(21,600)
Acadia Realty Trust	30,624	3.62%	(26,367)
Xenia Hotels & Resorts, Inc.	36,371	3.73%	(36,109)
Americold Realty Trust	7,642	1.29%	(60,780)
Empire State Realty Trust, Inc. — Class A	45,790	2.66%	(68,357)
CareTrust REIT, Inc.	24,529	2.89%	(75,761)
Total Financial			1,031,235
Consumer, Cyclical			
Hilton Grand Vacations, Inc.	8,240	2.27%	49,485
DR Horton, Inc.	2,442	1.19%	(8,209)
Lennar Corp. — Class A	2,139	1.16%	(8,329)
Marriott Vacations Worldwide Corp.	2,131	1.94%	(28,573)
PulteGroup, Inc.	6,509	1.73%	(51,250)
Total Consumer, Cyclical			(46,876)
Total MS Equity Market Neutral Long Custom Basket			\$ 984,359
MS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET			
Financial			
Omega Healthcare Investors, Inc.	22,912	(4.00)%	\$ 144,675
LTC Properties, Inc.	12,247	(2.26)%	111,660
National Health Investors, Inc.	3,240	(1.01)%	55,090
Broadstone Net Lease, Inc.	15,304	(2.21)%	42,965
Realty Income Corp.	16,001	(6.05)%	36,158
Office Properties Income Trust	16,260	(2.40)%	35,849
Urban Edge Properties	27,485	(2.93)%	30,165
American Finance Trust, Inc.	26,094	(1.22)%	28,426
STORE Capital Corp.	25,414	(4.74)%	25,583
Equity Commonwealth	8,024	(1.21)%	19,517
Sunstone Hotel Investors, Inc.	33,305	(2.32)%	16,776
Douglas Emmett, Inc.	12,988	(2.39)%	9,614
Healthcare Realty Trust, Inc.	13,967	(2.42)%	7,893
Easterly Government Properties, Inc.	9,895	(1.19)%	6,469
Digital Realty Trust, Inc.	2,887	(2.43)%	(1,520)
Corporate Office Properties Trust	15,157	(2.38)%	(2,541)
RLJ Lodging Trust	44,916	(3.89)%	(4,623)
Host Hotels & Resorts, Inc.	19,881	(1.89)%	(7,785)
Industrial Logistics Properties Trust	9,410	(1.39)%	(13,814)
Cousins Properties, Inc.	15,623	(3.39)%	(26,671)
Federal Realty Investment Trust	4,491	(3.09)%	(45,563)
Camden Property Trust	3,945	(3.39)%	(48,814)
SITE Centers Corp.	35,186	(3.16)%	(49,256)
Apple Hospitality REIT, Inc.	54,610	(5.00)%	(52,385)
CubeSmart	9,327	(2.63)%	(55,810)
Washington Real Estate Investment Trust	19,925	(2.87)%	(57,249)
Apartment Income REIT Corp.	14,915	(4.24)%	(57,781)
STAG Industrial, Inc.	12,135	(2.77)%	(60,774)
Essential Properties Realty Trust, Inc.	24,511	(3.98)%	(92,933)
Independence Realty Trust, Inc.	33,845	(4.01)%	(152,956)
Mid-America Apartment Communities, Inc.	5,510	(5.99)%	(216,914)
Total Financial			(376,549)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Exchange-Traded Funds			
Vanguard Real Estate ETF	12,058	(7.15)%	\$ (15,480)
Total MS Equity Market Neutral Short Custom Basket			\$ (392,029)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
GS EQUITY MARKET NEUTRAL LONG CUSTOM BASKET			
Financial			
AvalonBay Communities, Inc.	3,733	4.79%	\$ 140,495
Sun Communities, Inc.	3,984	4.27%	133,950
Regency Centers Corp.	9,720	3.78%	130,407
Innovative Industrial Properties, Inc.	1,099	1.47%	128,226
Jones Lang LaSalle, Inc.	1,766	2.53%	102,798
Equity Residential	9,066	4.25%	101,963
Ryman Hospitality Properties, Inc.	5,525	2.67%	66,473
Alexandria Real Estate Equities, Inc.	2,672	2.95%	62,171
American Assets Trust, Inc.	11,071	2.39%	55,883
Ventas, Inc.	7,585	2.42%	53,430
CyrusOne, Inc.	8,334	3.73%	51,614
Gaming and Leisure Properties, Inc.	12,559	3.36%	50,595
DiamondRock Hospitality Co.	50,048	2.73%	41,482
MGM Growth Properties LLC — Class A	7,748	1.71%	38,824
Prologis, Inc.	2,125	1.54%	36,885
Healthpeak Properties, Inc.	11,537	2.23%	25,564
Invitation Homes, Inc.	11,488	2.54%	24,683
Brixmor Property Group, Inc.	27,741	3.54%	23,095
American Campus Communities, Inc.	10,693	2.99%	19,015
Boston Properties, Inc.	1,906	1.19%	16,963
Highwoods Properties, Inc.	5,159	1.31%	11,567
VICI Properties, Inc.	14,698	2.41%	9,011
National Storage Affiliates Trust	12,982	3.97%	7,679
Hudson Pacific Properties, Inc.	15,752	2.39%	355
Agree Realty Corp.	8,529	3.26%	(16,846)
Medical Properties Trust, Inc.	14,952	1.73%	(17,387)
Four Corners Property Trust, Inc.	19,602	3.04%	(19,124)
Rexford Industrial Realty, Inc.	7,201	2.36%	(21,059)
Acadia Realty Trust	30,624	3.61%	(25,797)
Xenia Hotels & Resorts, Inc.	36,371	3.74%	(37,480)
Americold Realty Trust	7,642	1.28%	(60,756)
Empire State Realty Trust, Inc. — Class A	45,790	2.65%	(71,131)
CareTrust REIT, Inc.	24,529	2.88%	(73,375)
Total Financial			990,173
Consumer, Cyclical			
Hilton Grand Vacations, Inc.	8,240	2.27%	49,945
Lennar Corp. — Class A	2,139	1.16%	(8,121)
DR Horton, Inc.	2,442	1.19%	(8,600)
Marriott Vacations Worldwide Corp.	2,131	1.94%	(27,610)
PulteGroup, Inc.	6,509	1.73%	(51,056)
Total Consumer, Cyclical			(45,442)
Total GS Equity Market Neutral Long Custom Basket			\$ 944,731
GS EQUITY MARKET NEUTRAL SHORT CUSTOM BASKET			
Financial			
Omega Healthcare Investors, Inc.	22,912	(4.01)%	\$ 146,881
LTC Properties, Inc.	12,247	(2.26)%	111,136
National Health Investors, Inc.	3,240	(1.01)%	55,094
Office Properties Income Trust	16,260	(2.40)%	37,943
Broadstone Net Lease, Inc.	14,094	(2.04)%	35,884
Realty Income Corp.	16,001	(6.05)%	32,576
Urban Edge Properties	27,485	(2.94)%	30,549
American Finance Trust, Inc.	26,094	(1.22)%	28,691
STORE Capital Corp.	25,414	(4.75)%	24,844
Equity Commonwealth	8,024	(1.22)%	19,562
Sunstone Hotel Investors, Inc.	33,305	(2.32)%	15,937
Douglas Emmett, Inc.	12,988	(2.39)%	10,512
Healthcare Realty Trust, Inc.	13,967	(2.43)%	6,650
Easterly Government Properties, Inc.	9,895	(1.19)%	6,322
Digital Realty Trust, Inc.	2,887	(2.43)%	(2,024)
RLJ Lodging Trust	44,894	(3.89)%	(2,233)
Corporate Office Properties Trust	15,157	(2.39)%	(3,557)
Host Hotels & Resorts, Inc.	19,881	(1.89)%	(7,495)
Industrial Logistics Properties Trust	9,410	(1.39)%	(14,059)
Cousins Properties, Inc.	15,623	(3.40)%	(26,587)
Federal Realty Investment Trust	4,491	(3.09)%	(45,394)
Camden Property Trust	3,945	(3.39)%	(48,841)
Apple Hospitality REIT, Inc.	54,610	(5.01)%	(49,857)
SITE Centers Corp.	35,186	(3.17)%	(50,273)
CubeSmart	9,327	(2.64)%	(57,844)
Apartment Income REIT Corp.	14,915	(4.25)%	(58,246)
Washington Real Estate Investment Trust	19,925	(2.88)%	(58,607)
STAG Industrial, Inc.	12,135	(2.78)%	(61,584)
Essential Properties Realty Trust, Inc.	24,511	(3.99)%	(94,868)
Independence Realty Trust, Inc.	33,845	(4.02)%	(148,875)
Mid-America Apartment Communities, Inc.	5,510	(6.00)%	(217,984)
Total Financial			(385,747)
Exchange-Traded Funds			
Vanguard Real Estate ETF	12,058	(7.16)%	(16,791)
Total GS Equity Market Neutral Short Custom Basket			\$ (402,538)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
GS LONG/SHORT EQUITY LONG CUSTOM BASKET			
Industrial			
Waters Corp.	98	0.32%	\$ 17,137
AGCO Corp.	247	0.25%	15,547
Watts Water Technologies, Inc. — Class A	584	0.81%	14,900
Acuity Brands, Inc.	191	0.27%	13,735
Owens Corning	624	0.44%	13,630
Snap-on, Inc.	577	1.00%	13,554
Vishay Intertechnology, Inc.	3,401	0.57%	13,142
Lincoln Electric Holdings, Inc.	319	0.34%	12,028
Timken Co.	584	0.32%	9,972
Oshkosh Corp.	344	0.29%	9,537
Pentair plc	433	0.26%	1,874
Keysight Technologies, Inc.	421	0.57%	919
Louisiana-Pacific Corp.	706	0.36%	425
3M Co.	283	0.41%	(102)
Albany International Corp. — Class A	436	0.28%	(229)
Sanmina Corp.	818	0.26%	(874)
Mueller Industries, Inc.	1,026	0.35%	(1,833)
OSI Systems, Inc.	732	0.57%	(2,383)
Sturm Ruger & Company, Inc.	1,438	0.88%	(4,204)
Huntington Ingalls Industries, Inc.	459	0.73%	(5,014)
Hillenbrand, Inc.	746	0.26%	(5,271)
Boise Cascade Co.	875	0.39%	(6,219)
Donaldson Company, Inc.	1,694	0.80%	(6,267)
A O Smith Corp.	753	0.38%	(6,285)
Toro Co.	1,210	0.98%	(10,581)
Eagle Materials, Inc.	565	0.61%	(11,186)
Worthington Industries, Inc.	1,830	0.80%	(11,562)
MDU Resources Group, Inc.	3,775	0.93%	(13,876)
Total Industrial			50,514
Financial			
Synchrony Financial	2,730	1.10%	24,746
Allstate Corp.	573	0.60%	18,859
Houlihan Lokey, Inc.	746	0.57%	9,463
Jefferies Financial Group, Inc.	1,106	0.34%	5,536
Raymond James Financial, Inc.	1,187	0.91%	4,802
Stewart Information Services Corp.	1,684	0.88%	3,372
Janus Henderson Group plc	1,206	0.41%	2,791
MGIC Investment Corp.	2,204	0.27%	1,034
First American Financial Corp.	539	0.30%	672
Enstar Group Ltd.	578	1.12%	666
Brandywine Realty Trust	4,706	0.52%	251
Federated Hermes, Inc. — Class B	1,611	0.43%	243
Markel Corp.	34	0.34%	(370)
Discover Financial Services	588	0.60%	(492)
Radian Group, Inc.	2,198	0.41%	(650)
Everest Re Group Ltd.	210	0.44%	(822)
Industrial Logistics Properties Trust	946	0.20%	(1,413)
Safety Insurance Group, Inc.	1,627	1.07%	(1,425)
Arch Capital Group Ltd.	1,622	0.51%	(1,631)
SEI Investments Co.	784	0.38%	(2,062)
Artisan Partners Asset Management, Inc. — Class A	589	0.24%	(2,873)
Piper Sandler Cos.	550	0.63%	(2,956)
Interactive Brokers Group, Inc. — Class A	1,084	0.56%	(3,047)
Affiliated Managers Group, Inc.	342	0.43%	(3,730)
OneMain Holdings, Inc.	1,427	0.65%	(3,756)
BankUnited, Inc.	1,772	0.61%	(4,699)
Essent Group Ltd.	1,365	0.50%	(4,724)
AMERISAFE, Inc.	1,715	0.80%	(4,889)
Evercore, Inc. — Class A	862	0.95%	(5,877)
Hanover Insurance Group, Inc.	853	0.91%	(8,227)
Mercury General Corp.	2,262	1.04%	(9,460)
Old Republic International Corp.	5,143	0.98%	(14,915)
Total Financial			(5,583)
Consumer, Non-cyclical			
United Therapeutics Corp.	388	0.59%	23,228
Innoviva, Inc.	8,508	1.18%	21,421
Eagle Pharmaceuticals, Inc.	1,753	0.81%	19,440
H&R Block, Inc.	5,037	1.04%	17,430
Bio-Rad Laboratories, Inc. — Class A	116	0.72%	16,889
Prestige Consumer Healthcare, Inc.	1,168	0.54%	15,897
McKesson Corp.	212	0.35%	14,157
Molson Coors Beverage Co. — Class B	933	0.36%	10,682
Gilead Sciences, Inc.	1,823	1.05%	9,196
Blueprint Medicines Corp.	578	0.49%	8,475
Regeneron Pharmaceuticals, Inc.	63	0.32%	8,355
Enanta Pharmaceuticals, Inc.	551	0.26%	8,230
Pfizer, Inc.	872	0.31%	7,602
Coherus Biosciences, Inc.	4,308	0.57%	5,623
PerkinElmer, Inc.	359	0.51%	3,925
Vector Group Ltd.	2,552	0.27%	2,638
Hologic, Inc.	1,285	0.78%	1,639
Amgen, Inc.	430	0.76%	514
Quest Diagnostics, Inc.	831	1.00%	158
Merck & Company, Inc.	932	0.58%	(546)
EVERTEC, Inc.	2,173	0.82%	(1,460)
Vanda Pharmaceuticals, Inc.	3,928	0.56%	(1,566)
Sage Therapeutics, Inc.	713	0.26%	(1,760)
Grand Canyon Education, Inc.	372	0.27%	(1,925)
Bruker Corp.	446	0.29%	(1,986)
Exelixis, Inc.	2,024	0.35%	(2,007)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Perdoceo Education Corp.	8,516	0.74%	\$ (2,368)
Vertex Pharmaceuticals, Inc.	199	0.30%	(2,811)
Amphastar Pharmaceuticals, Inc.	2,610	0.41%	(3,186)
Laboratory Corporation of America Holdings	138	0.32%	(3,236)
John B Sanfilippo & Son, Inc.	1,545	1.04%	(3,611)
Corcept Therapeutics, Inc.	3,008	0.49%	(6,086)
USANA Health Sciences, Inc.	1,136	0.87%	(7,281)
Bristol-Myers Squibb Co.	1,994	0.98%	(9,084)
Philip Morris International, Inc.	878	0.69%	(9,382)
Incyte Corp.	818	0.47%	(9,440)
Herbalife Nutrition Ltd.	1,230	0.43%	(11,958)
Total Consumer, Non-cyclical			115,806
Utilities			
UGI Corp.	2,610	0.92%	16,864
IDACORP, Inc.	1,145	0.98%	10,746
Public Service Enterprise Group, Inc.	938	0.47%	8,945
Southern Co.	931	0.48%	6,134
American States Water Co.	1,213	0.86%	3,923
DTE Energy Co.	728	0.67%	825
Sempra Energy	295	0.31%	434
Chesapeake Utilities Corp.	930	0.92%	(800)
CMS Energy Corp.	1,629	0.81%	(1,029)
National Fuel Gas Co.	2,516	1.09%	(1,811)
MGE Energy, Inc.	1,509	0.92%	(4,352)
Total Utilities			39,879
Consumer, Cyclical			
AutoZone, Inc.	80	1.12%	37,345
Gentherm, Inc.	696	0.47%	30,990
AutoNation, Inc.	737	0.74%	30,465
Gentex Corp.	4,244	1.16%	17,446
Brunswick Corp.	920	0.73%	12,959
Cummins, Inc.	489	0.91%	8,084
Dick's Sporting Goods, Inc.	526	0.52%	7,562
MSC Industrial Direct Company, Inc. — Class A	792	0.53%	2,742
Yum! Brands, Inc.	959	0.97%	2,682
NVR, Inc.	8	0.32%	886
Sleep Number Corp.	542	0.42%	731
Dolby Laboratories, Inc. — Class A	843	0.61%	(174)
MarineMax, Inc.	601	0.24%	(235)
Buckle, Inc.	1,995	0.65%	(615)
Williams-Sonoma, Inc.	159	0.23%	(663)
Zumiez, Inc.	1,094	0.36%	(1,444)
Tri Pointe Homes, Inc.	1,328	0.23%	(1,473)
Polaris, Inc.	634	0.63%	(2,825)
WW Grainger, Inc.	91	0.30%	(2,960)
Jack in the Box, Inc.	334	0.27%	(3,780)
Carter's, Inc.	637	0.51%	(3,926)
Big Lots, Inc.	1,021	0.37%	(4,641)
Autoliv, Inc.	808	0.57%	(4,889)
Acushnet Holdings Corp.	1,478	0.57%	(5,075)
Whirlpool Corp.	380	0.64%	(8,479)
Allison Transmission Holdings, Inc.	2,785	0.81%	(8,594)
Hibbett, Inc.	474	0.28%	(12,969)
Foot Locker, Inc.	1,166	0.44%	(13,865)
Total Consumer, Cyclical			75,285
Communications			
Viavi Solutions, Inc.	7,758	1.01%	22,628
Cisco Systems, Inc.	2,215	1.00%	9,943
TEGNA, Inc.	3,624	0.59%	8,148
Juniper Networks, Inc.	2,068	0.47%	7,277
Ciena Corp.	545	0.23%	5,294
Omnicom Group, Inc.	1,774	1.06%	4,187
VeriSign, Inc.	224	0.38%	2,859
Fox Corp. — Class A	790	0.26%	1,794
F5 Networks, Inc.	216	0.36%	1,486
Nexstar Media Group, Inc. — Class A	282	0.35%	(327)
InterDigital, Inc.	758	0.43%	(1,035)
Arista Networks, Inc.	107	0.30%	(2,182)
Yelp, Inc. — Class A	1,512	0.47%	(2,833)
World Wrestling Entertainment, Inc. — Class A	738	0.34%	(3,221)
Cogent Communications Holdings, Inc.	741	0.43%	(4,238)
Telephone & Data Systems, Inc.	1,612	0.26%	(6,702)
Total Communications			43,078
Technology			
NetApp, Inc.	1,250	0.93%	22,424
Seagate Technology Holdings plc	597	0.41%	19,845
Texas Instruments, Inc.	205	0.33%	14,591
HP, Inc.	2,378	0.54%	13,036
CSG Systems International, Inc.	2,700	1.08%	7,642
Cirrus Logic, Inc.	1,423	0.97%	5,827
Progress Software Corp.	2,585	1.05%	5,350
ExlService Holdings, Inc.	259	0.26%	4,658
Rambus, Inc.	5,216	0.96%	1,559
Lumentum Holdings, Inc.	703	0.49%	(155)
Intel Corp.	1,028	0.45%	(332)
CommVault Systems, Inc.	328	0.20%	(2,890)
Oracle Corp.	963	0.69%	(2,927)
Dropbox, Inc. — Class A	1,422	0.34%	(4,529)
Xperi Holding Corp.	2,344	0.37%	(4,997)
Qorvo, Inc.	369	0.51%	(7,338)
Kulicke & Sofia Industries, Inc.	557	0.27%	(8,436)
Total Technology			63,328
Energy			
Equitrans Midstream Corp.	3,589	0.30%	2,420
Antero Midstream Corp.	3,159	0.27%	(439)
Total Energy			1,981
Basic Materials			
NewMarket Corp.	159	0.45%	460
Royal Gold, Inc.	236	0.19%	(4,243)
Ingevity Corp.	416	0.25%	(5,102)
Reliance Steel & Aluminum Co.	280	0.33%	(8,524)
Nucor Corp.	589	0.48%	(9,685)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Total Basic Materials			\$ (27,094)
Total GS Long/Short Equity Long Custom Basket			\$ 357,194
GS LONG/SHORT EQUITY SHORT CUSTOM BASKET			
Financial			
Americold Realty Trust	3,516	(1.47)%	\$ 31,680
Digital Realty Trust, Inc.	747	(1.56)%	11,966
JBG SMITH Properties	2,565	(1.10)%	8,292
Safehold, Inc.	559	(0.58)%	7,375
Crown Castle International Corp.	198	(0.50)%	4,143
Equitable Holdings, Inc.	1,978	(0.85)%	2,973
Ventas, Inc.	583	(0.46)%	2,739
CyrusOne, Inc.	796	(0.89)%	2,612
Healthpeak Properties, Inc.	2,222	(1.07)%	2,021
Apartment Income REIT Corp.	507	(0.36)%	1,587
State Street Corp.	1,423	(1.74)%	1,249
Welltower, Inc.	1,504	(1.79)%	890
Host Hotels & Resorts, Inc.	7,989	(1.88)%	749
Alexandria Real Estate Equities, Inc.	428	(1.18)%	684
Lincoln National Corp.	912	(0.91)%	(827)
Wells Fargo & Co.	950	(0.64)%	(841)
Howard Hughes Corp.	704	(0.89)%	(876)
Outfront Media, Inc.	2,313	(0.84)%	(1,837)
Sunstone Hotel Investors, Inc.	7,760	(1.34)%	(2,019)
Pebblebrook Hotel Trust	2,806	(0.91)%	(2,180)
Bank of America Corp.	3,216	(1.97)%	(2,250)
Apple Hospitality REIT, Inc.	2,459	(0.56)%	(2,348)
JPMorgan Chase & Co.	822	(1.94)%	(3,432)
Comerica, Inc.	616	(0.72)%	(4,102)
Rayonier, Inc.	1,609	(0.83)%	(5,374)
Equinix, Inc.	151	(1.72)%	(6,205)
UDR, Inc.	2,131	(1.63)%	(6,644)
Western Alliance Bancorporation	640	(1.01)%	(7,124)
First Republic Bank	376	(1.05)%	(7,448)
Rexford Industrial Realty, Inc.	1,359	(1.11)%	(13,648)
Sun Communities, Inc.	616	(1.65)%	(26,114)
Total Financial			(14,309)
Consumer, Non-cyclical			
Teladoc Health, Inc.	615	(1.13)%	10,862
ManpowerGroup, Inc.	784	(1.23)%	9,898
Brink's Co.	472	(0.43)%	6,058
CoStar Group, Inc.	1,513	(1.88)%	1,658
Guardant Health, Inc.	627	(1.13)%	1,185
Sysco Corp.	488	(0.55)%	(485)
Total Consumer, Non-cyclical			29,176
Energy			
Schlumberger N.V.	2,457	(1.05)%	13,138
Sunrun, Inc.	741	(0.47)%	1,292
NOV, Inc.	1,992	(0.38)%	1,187
Helmerich & Payne, Inc.	974	(0.39)%	(616)
Phillips 66	1,887	(1.91)%	(1,559)
Hess Corp.	412	(0.46)%	(3,436)
Pioneer Natural Resources Co.	881	(2.12)%	(5,052)
Patterson-UTI Energy, Inc.	5,418	(0.70)%	(6,743)
Valero Energy Corp.	2,023	(2.06)%	(12,784)
Devon Energy Corp.	1,297	(0.67)%	(13,327)
Range Resources Corp.	2,708	(0.88)%	(14,300)
Diamondback Energy, Inc.	734	(1.00)%	(14,524)
Halliburton Co.	5,950	(1.86)%	(15,733)
Total Energy			(72,457)
Technology			
Clarivate plc	2,905	(0.92)%	15,343
Coupa Software, Inc.	229	(0.72)%	10,772
DocuSign, Inc.	112	(0.42)%	5,813
Twilio, Inc. — Class A	84	(0.39)%	4,015
Splunk, Inc.	293	(0.61)%	3,988
Everbridge, Inc.	230	(0.50)%	3,538
KBR, Inc.	3,299	(1.88)%	1,984
Zscaler, Inc.	137	(0.52)%	(128)
Smartsheet, Inc. — Class A	391	(0.39)%	(884)
Ceridian HCM Holding, Inc.	386	(0.63)%	(8,922)
Total Technology			35,519
Utilities			
ONE Gas, Inc.	1,457	(1.33)%	20,383
Atmos Energy Corp.	1,342	(1.71)%	16,713
Edison International	2,231	(1.79)%	5,258
CenterPoint Energy, Inc.	1,395	(0.50)%	1,774
Total Utilities			44,128
Industrial			
Stericycle, Inc.	1,872	(1.84)%	10,926
Jacobs Engineering Group, Inc.	968	(1.85)%	7,216
US Ecology, Inc.	1,098	(0.51)%	6,312
Boeing Co.	501	(1.59)%	4,318
Harsco Corp.	3,110	(0.76)%	3,848
TransDigm Group, Inc.	73	(0.66)%	620
General Electric Co.	311	(0.46)%	(376)
Tetra Tech, Inc.	331	(0.71)%	(6,095)
Waste Management, Inc.	847	(1.83)%	(10,456)
Republic Services, Inc. — Class A	1,046	(1.81)%	(11,438)
Casella Waste Systems, Inc. — Class A	1,501	(1.65)%	(25,527)
Total Industrial			(20,652)
Communications			
Okta, Inc.	295	(1.01)%	7,118
Uber Technologies, Inc.	1,562	(1.01)%	4,203
Chewy, Inc. — Class A	350	(0.34)%	3,054
Anaplan, Inc.	598	(0.53)%	1,001
Lyft, Inc. — Class A	1,214	(0.94)%	(6,964)
Total Communications			8,412
Consumer, Cyclical			
United Airlines Holdings, Inc.	2,821	(1.93)%	15,743
JetBlue Airways Corp.	7,387	(1.63)%	14,482
Freshpet, Inc.	399	(0.82)%	7,415
Delta Air Lines, Inc.	3,231	(1.99)%	6,593
DraftKings, Inc. — Class A	519	(0.36)%	6,468
Alaska Air Group, Inc.	1,566	(1.33)%	5,736
Southwest Airlines Co.	2,128	(1.58)%	5,578

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Spirit Airlines, Inc.	1,714	(0.64)%	\$ 3,053
American Airlines Group, Inc.	6,675	(1.98)%	(7,505)
Royal Caribbean Cruises Ltd.	783	(1.01)%	(7,728)
Total Consumer, Cyclical			49,835
Basic Materials			
International Flavors & Fragrances, Inc.	768	(1.47)%	11,788
Total GS Long/Short Equity Short Custom Basket			\$ 71,440

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
MS LONG/SHORT EQUITY LONG CUSTOM BASKET			
Industrial			
Waters Corp.	98	0.31%	\$ 17,143
AGCO Corp.	247	0.28%	15,562
Watts Water Technologies, Inc. — Class A	584	0.80%	14,851
Snap-on, Inc.	577	0.98%	13,875
Acuity Brands, Inc.	191	0.27%	13,690
Owens Corning	624	0.43%	13,616
Vishay Intertechnology, Inc.	3,401	0.56%	13,237
Lincoln Electric Holdings, Inc.	319	0.33%	12,102
Oshkosh Corp.	344	0.29%	10,739
Timken Co.	584	0.31%	9,961
Pentair plc	433	0.26%	1,898
Keysight Technologies, Inc.	421	0.56%	916
Louisiana-Pacific Corp.	706	0.35%	437
3M Co.	283	0.40%	(103)
Albany International Corp. — Class A	436	0.27%	(221)
Sanmina Corp.	818	0.26%	(862)
Mueller Industries, Inc.	1,026	0.34%	(1,810)
OSI Systems, Inc.	732	0.56%	(2,359)
Sturm Ruger & Company, Inc.	1,438	0.86%	(4,181)
Huntington Ingalls Industries, Inc.	459	0.72%	(4,965)
Hillenbrand, Inc.	746	0.26%	(5,269)
Boise Cascade Co.	875	0.38%	(6,099)
Donaldson Company, Inc.	1,694	0.79%	(6,190)
A O Smith Corp.	753	0.37%	(6,257)
Toro Co.	1,210	0.96%	(10,421)
Eagle Materials, Inc.	565	0.60%	(11,046)
Worthington Industries, Inc.	1,830	0.78%	(11,371)
MDU Resources Group, Inc.	3,775	0.91%	(13,864)
Total Industrial			53,009
Financial			
Synchrony Financial	2,730	1.08%	24,784
Allstate Corp.	573	0.59%	18,849
Houlihan Lokey, Inc.	746	0.56%	9,314
Jefferies Financial Group, Inc.	1,106	0.33%	5,643
Raymond James Financial, Inc.	1,187	0.89%	4,910
Stewart Information Services Corp.	1,684	0.87%	3,362
Janus Henderson Group plc	1,206	0.40%	2,777
MGIC Investment Corp.	2,204	0.27%	1,148
First American Financial Corp.	539	0.29%	655
Brandywine Realty Trust	4,706	0.51%	229
Federated Hermes, Inc. — Class B	1,611	0.43%	118
Enstar Group Ltd.	503	0.96%	(60)
Markel Corp.	34	0.33%	(325)
Discover Financial Services	588	0.59%	(410)
Radian Group, Inc.	2,198	0.41%	(550)
Everest Re Group Ltd.	210	0.43%	(807)
Industrial Logistics Properties Trust	946	0.20%	(1,424)
Safety Insurance Group, Inc.	1,627	1.05%	(1,450)
Arch Capital Group Ltd.	1,622	0.50%	(1,593)
SEI Investments Co.	784	0.38%	(2,062)
Artisan Partners Asset Management, Inc. — Class A	589	0.23%	(2,876)
Interactive Brokers Group, Inc. — Class A	1,084	0.55%	(2,979)
Piper Sandler Cos.	550	0.62%	(2,992)
Affiliated Managers Group, Inc.	342	0.42%	(3,680)
OneMain Holdings, Inc.	1,427	0.64%	(3,685)
BankUnited, Inc.	1,772	0.60%	(4,495)
Essent Group Ltd.	1,365	0.49%	(4,551)
AMERISAFE, Inc.	1,715	0.78%	(4,863)
Evercore, Inc. — Class A	862	0.94%	(5,747)
Hanover Insurance Group, Inc.	853	0.90%	(8,231)
Mercury General Corp.	2,262	1.02%	(9,233)
Old Republic International Corp.	5,143	0.97%	(14,903)
Goldman Sachs Group, Inc.	636	1.95%	(21,361)
Total Financial			(26,488)
Consumer, Cyclical			
AutoZone, Inc.	80	1.10%	37,269
Gentherm, Inc.	696	0.46%	30,972
AutoNation, Inc.	737	0.73%	30,493
Gentex Corp.	4,244	1.14%	17,459
Brunswick Corp.	920	0.71%	12,975
Cummins, Inc.	489	0.89%	8,038
Dick's Sporting Goods, Inc.	526	0.51%	7,598
MSC Industrial Direct Company, Inc. — Class A	792	0.52%	2,778
Yum! Brands, Inc.	959	0.95%	2,643
NVR, Inc.	8	0.31%	891
Sleep Number Corp.	542	0.41%	697
MarineMax, Inc.	601	0.24%	(209)
Dolby Laboratories, Inc. — Class A	843	0.60%	(213)
Buckle, Inc.	1,995	0.64%	(472)
Williams-Sonoma, Inc.	159	0.23%	(639)
Zumiez, Inc.	1,094	0.35%	(891)
Tri Pointe Homes, Inc.	1,328	0.23%	(1,423)
Polaris, Inc.	634	0.62%	(2,858)
WW Grainger, Inc.	91	0.29%	(3,018)
Carter's, Inc.	637	0.50%	(3,942)
Jack in the Box, Inc.	334	0.26%	(3,981)
Big Lots, Inc.	1,021	0.36%	(4,454)
Autoliv, Inc.	808	0.56%	(4,828)
Acushnet Holdings Corp.	1,478	0.56%	(5,107)
Allison Transmission Holdings, Inc.	2,785	0.80%	(8,278)
Whirlpool Corp.	380	0.63%	(8,501)
Hibbett, Inc.	474	0.27%	(12,917)
Foot Locker, Inc.	1,166	0.43%	(13,850)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Total Consumer, Cyclical			\$ 76,232
Consumer, Non-cyclical			
United Therapeutics Corp.	388	0.58%	23,249
Innoviva, Inc.	8,508	1.16%	21,424
Eagle Pharmaceuticals, Inc.	1,753	0.79%	20,034
McKesson Corp.	212	0.34%	17,566
H&R Block, Inc.	5,037	1.02%	17,509
Bio-Rad Laboratories, Inc. — Class A	116	0.70%	16,942
Prestige Consumer Healthcare, Inc.	1,168	0.53%	15,928
Molson Coors Beverage Co. — Class B	933	0.35%	10,711
Gilead Sciences, Inc.	1,823	1.03%	9,404
Pfizer, Inc.	872	0.30%	8,601
Blueprint Medicines Corp.	578	0.48%	8,456
Regeneron Pharmaceuticals, Inc.	63	0.31%	8,349
Enanta Pharmaceuticals, Inc.	551	0.25%	8,224
Coherus Biosciences, Inc.	4,308	0.56%	5,548
PerkinElmer, Inc.	359	0.51%	3,916
Vector Group Ltd.	2,552	0.26%	2,649
Hologic, Inc.	1,285	0.77%	1,639
Quest Diagnostics, Inc.	831	0.98%	56
Merck & Company, Inc.	932	0.57%	(601)
Amgen, Inc.	430	0.74%	(650)
EVERTEC, Inc.	2,173	0.81%	(1,300)
Vanda Pharmaceuticals, Inc.	3,928	0.55%	(1,502)
Sage Therapeutics, Inc.	713	0.26%	(1,519)
Grand Canyon Education, Inc.	372	0.27%	(1,939)
Bruker Corp.	446	0.28%	(1,989)
Exelixis, Inc.	2,024	0.35%	(2,023)
Perdoceo Education Corp.	8,516	0.73%	(2,249)
Vertex Pharmaceuticals, Inc.	199	0.29%	(2,967)
Amphastar Pharmaceuticals, Inc.	2,610	0.40%	(3,136)
Laboratory Corporation of America Holdings	138	0.32%	(3,363)
John B Sanfilippo & Son, Inc.	1,545	1.03%	(3,664)
Corcept Therapeutics, Inc.	3,008	0.48%	(5,926)
USANA Health Sciences, Inc.	1,136	0.85%	(7,291)
Bristol-Myers Squibb Co.	1,994	0.96%	(9,138)
Incyte Corp.	818	0.46%	(9,420)
Philip Morris International, Inc.	878	0.68%	(9,492)
Herbalife Nutrition Ltd.	1,230	0.42%	(12,033)
Total Consumer, Non-cyclical			120,003
Utilities			
UGI Corp.	2,610	0.90%	16,944
IDACORP, Inc.	1,145	0.96%	10,658
Public Service Enterprise Group, Inc.	938	0.46%	8,938
Southern Co.	931	0.47%	6,315
American States Water Co.	1,213	0.84%	4,039
DTE Energy Co.	728	0.66%	678
Sempra Energy	295	0.30%	447
Chesapeake Utilities Corp.	930	0.91%	(646)
CMS Energy Corp.	1,629	0.79%	(1,291)
National Fuel Gas Co.	2,516	1.07%	(1,732)
MGE Energy, Inc.	1,509	0.90%	(4,308)
Total Utilities			40,042
Communications			
Viavi Solutions, Inc.	7,758	0.99%	23,105
Cisco Systems, Inc.	2,215	0.98%	9,965
TEGNA, Inc.	3,624	0.58%	8,159
Juniper Networks, Inc.	2,068	0.46%	7,191
Ciena Corp.	545	0.23%	5,227
Omnicom Group, Inc.	1,774	1.04%	4,202
VeriSign, Inc.	224	0.37%	2,853
Fox Corp. — Class A	790	0.26%	1,804
F5 Networks, Inc.	216	0.35%	1,527
Nexstar Media Group, Inc. — Class A	282	0.35%	(298)
InterDigital, Inc.	758	0.42%	(1,009)
Arista Networks, Inc.	107	0.30%	(2,155)
Yelp, Inc. — Class A	1,512	0.46%	(3,001)
World Wrestling Entertainment, Inc. — Class A	738	0.34%	(3,250)
Cogent Communications Holdings, Inc.	741	0.43%	(4,264)
Telephone & Data Systems, Inc.	1,612	0.26%	(6,630)
Total Communications			43,426
Technology			
NetApp, Inc.	1,250	0.91%	22,404
Seagate Technology Holdings plc	597	0.40%	19,835
Texas Instruments, Inc.	205	0.32%	14,568
HP, Inc.	2,378	0.53%	13,031
CSG Systems International, Inc.	2,700	1.06%	7,876
Cirrus Logic, Inc.	1,423	0.95%	5,998
Progress Software Corp.	2,585	1.03%	5,298
ExlService Holdings, Inc.	259	0.26%	4,700
Rambus, Inc.	5,216	0.94%	1,697
Lumentum Holdings, Inc.	703	0.48%	(151)
Intel Corp.	1,028	0.44%	(268)
CommVault Systems, Inc.	328	0.20%	(2,831)
Oracle Corp.	963	0.68%	(2,887)
Dropbox, Inc. — Class A	1,422	0.34%	(4,521)
Xperi Holding Corp.	2,344	0.36%	(4,733)
Qorvo, Inc.	369	0.50%	(7,175)
Kulicke & Soffa Industries, Inc.	557	0.26%	(8,489)
Total Technology			64,352
Basic Materials			
NewMarket Corp.	159	0.44%	468
Royal Gold, Inc.	236	0.18%	(4,237)
Ingevity Corp.	416	0.24%	(5,088)
Reliance Steel & Aluminum Co.	280	0.32%	(8,536)
Nucor Corp.	589	0.47%	(9,638)
Total Basic Materials			(27,031)
Energy			
Equitrans Midstream Corp.	3,589	0.30%	2,468
Antero Midstream Corp.	3,159	0.27%	(484)

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
Total Energy			\$ 1,984
Total MS Long/Short Equity Long Custom Basket			\$ 345,529
MS LONG/SHORT EQUITY SHORT CUSTOM BASKET			
Financial			
Americold Realty Trust	3,516	(1.45)%	\$ 31,950
Digital Realty Trust, Inc.	747	(1.56)%	11,969
JBG SMITH Properties	2,565	(1.10)%	8,274
Safehold, Inc.	559	(0.58)%	7,496
Crown Castle International Corp.	198	(0.50)%	4,135
Equitable Holdings, Inc.	1,978	(0.85)%	2,929
Ventas, Inc.	583	(0.46)%	2,764
CyrusOne, Inc.	796	(0.89)%	2,694
Healthpeak Properties, Inc.	2,222	(1.07)%	1,999
Apartment Income REIT Corp.	507	(0.36)%	1,584
State Street Corp.	1,423	(1.74)%	1,185
Welltower, Inc.	1,504	(1.79)%	909
Host Hotels & Resorts, Inc.	7,989	(1.88)%	847
Alexandria Real Estate Equities, Inc.	428	(1.18)%	710
Wells Fargo & Co.	950	(0.64)%	(853)
Howard Hughes Corp.	704	(0.89)%	(996)
Lincoln National Corp.	912	(0.91)%	(1,007)
Sunstone Hotel Investors, Inc.	7,760	(1.34)%	(1,771)
Outfront Media, Inc.	2,313	(0.84)%	(1,853)
Pebblebrook Hotel Trust	2,806	(0.91)%	(2,109)
Bank of America Corp.	3,216	(1.97)%	(2,268)
Apple Hospitality REIT, Inc.	2,459	(0.56)%	(2,359)
JPMorgan Chase & Co.	822	(1.94)%	(3,258)
Comerica, Inc.	616	(0.72)%	(4,220)
Rayonier, Inc.	1,609	(0.83)%	(5,386)
Equinix, Inc.	151	(1.72)%	(6,063)
UDR, Inc.	2,131	(1.63)%	(6,699)
Western Alliance Bancorporation	640	(1.01)%	(7,097)
First Republic Bank	376	(1.05)%	(7,394)
Rexford Industrial Realty, Inc.	1,359	(1.11)%	(13,749)
Sun Communities, Inc.	616	(1.65)%	(26,259)
Total Financial			(13,896)
Utilities			
ONE Gas, Inc.	1,457	(1.33)%	20,420
Atmos Energy Corp.	1,342	(1.71)%	16,806
Edison International	2,231	(1.79)%	5,502
CenterPoint Energy, Inc.	1,395	(0.50)%	1,775
Total Utilities			44,503
Energy			
Schlumberger N.V.	2,457	(1.05)%	13,056
Sunrun, Inc.	741	(0.47)%	1,239
NOV, Inc.	1,992	(0.38)%	1,187
Helmerich & Payne, Inc.	974	(0.39)%	(603)
Phillips 66	1,887	(1.91)%	(1,128)
Hess Corp.	412	(0.46)%	(3,366)
Pioneer Natural Resources Co.	881	(2.12)%	(4,967)
Patterson-UTI Energy, Inc.	5,418	(0.70)%	(6,770)
Valero Energy Corp.	2,023	(2.06)%	(12,246)
Devon Energy Corp.	1,297	(0.67)%	(13,235)
Diamondback Energy, Inc.	734	(1.00)%	(14,223)
Range Resources Corp.	2,708	(0.88)%	(14,541)
Halliburton Co.	5,950	(1.86)%	(15,678)
Total Energy			(71,275)
Technology			
Clarivate plc	2,905	(0.92)%	15,328
Coupa Software, Inc.	229	(0.72)%	10,834
DocuSign, Inc.	112	(0.42)%	5,889
Twilio, Inc. — Class A	84	(0.39)%	4,049
Splunk, Inc.	293	(0.61)%	4,013
Everbridge, Inc.	230	(0.50)%	3,555
KBR, Inc.	3,299	(1.88)%	2,123
Zscaler, Inc.	137	(0.52)%	(115)
Smartsheet, Inc. — Class A	391	(0.39)%	(849)
Ceridian HCM Holding, Inc.	386	(0.63)%	(8,878)
Total Technology			35,949
Basic Materials			
International Flavors & Fragrances, Inc.	768	(1.48)%	11,951
Consumer, Non-cyclical			
Teladoc Health, Inc.	615	(1.13)%	10,902
ManpowerGroup, Inc.	784	(1.23)%	9,951
Brink's Co.	472	(0.43)%	6,087
CoStar Group, Inc.	1,513	(1.88)%	1,820
Guardant Health, Inc.	627	(1.13)%	1,192
Sysco Corp.	488	(0.55)%	(516)
Total Consumer, Non-cyclical			29,436
Industrial			
Stericycle, Inc.	1,872	(1.84)%	10,866
Jacobs Engineering Group, Inc.	968	(1.85)%	7,209
US Ecology, Inc.	1,098	(0.51)%	6,301
Boeing Co.	501	(1.59)%	4,404
Harsco Corp.	3,110	(0.76)%	3,879
TransDigm Group, Inc.	73	(0.66)%	592
General Electric Co.	311	(0.46)%	(362)
Tetra Tech, Inc.	331	(0.71)%	(6,202)
Waste Management, Inc.	847	(1.83)%	(10,449)
Republic Services, Inc. — Class A	1,046	(1.81)%	(11,216)
Casella Waste Systems, Inc. — Class A	1,501	(1.65)%	(25,465)
Total Industrial			(20,443)
Communications			
Okta, Inc.	295	(1.01)%	7,158
Uber Technologies, Inc.	1,562	(1.01)%	4,179
Chewy, Inc. — Class A	350	(0.34)%	3,082
Anaplan, Inc.	598	(0.53)%	1,021
Lyft, Inc. — Class A	1,214	(0.94)%	(6,886)
Total Communications			8,554
Consumer, Cyclical			
United Airlines Holdings, Inc.	2,821	(1.94)%	15,739

Multi-Hedge Strategies Fund
CONSOLIDATED SCHEDULE OF INVESTMENTS (Unaudited)

September 30, 2021

	Shares	Percentage Notional Amount	Value and Unrealized Appreciation (Depreciation)
JetBlue Airways Corp.	7,387	(1.63)%	\$ 14,483
Freshpet, Inc.	399	(0.82)%	7,390
Delta Air Lines, Inc.	3,231	(1.99)%	6,605
DraftKings, Inc. — Class A	519	(0.36)%	6,449
Alaska Air Group, Inc.	1,566	(1.33)%	5,741
Southwest Airlines Co.	2,128	(1.58)%	5,602
Spirit Airlines, Inc.	1,714	(0.64)%	3,185
American Airlines Group, Inc.	6,675	(1.98)%	(7,361)
Royal Caribbean Cruises Ltd.	783	(1.01)%	(7,734)
Total Consumer, Cyclical			50,099
Total MS Long/Short Equity Short Custom Basket			\$ 74,878

- * *Non-income producing security.*
- ** *Includes cumulative appreciation (depreciation).*
- † *Value determined based on Level 1 inputs, unless otherwise noted.*
- †† *Value determined based on Level 2 inputs.*
- ††† *Value determined based on Level 3 inputs.*
- 1 *All or a portion of this security is pledged as short security collateral at September 30, 2021.*
- 2 *All or a portion of this security is on loan at September 30, 2021 — See Note 5.*
- 3 *Affiliated issuer:*
- 4 *All or a portion of this security is pledged as custom basket swap collateral at September 30, 2021.*
- 5 *Rate indicated is the effective yield at the time of purchase.*
- 6 *All or a portion of this security is pledged as futures collateral at September 30, 2021.*
- 7 *Repurchase Agreements.*
- 8 *Securities lending collateral — See Note 5.*
- 9 *Rate indicated is the 7-day yield as of September 30, 2021.*

GS — Goldman Sachs International
JPY — Japanese Yen
MS — Morgan Stanley Capital Services LLC
plc — Public Limited Company
REIT — Real Estate Investment Trust