

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 94.4%					
CONSUMER, NON-CYCLICAL - 27.6%					
Tyson Foods, Inc. — Class A ¹	15,481	\$ 1,074,846	Archer-Daniels-Midland Co.	2,512	\$ 108,342
Pfizer, Inc. ¹	23,818	1,011,550	Total Consumer, Non-cyclical		<u>26,221,436</u>
Gilead Sciences, Inc. ¹	15,548	1,010,776	FINANCIAL - 12.9%		
Ingredion, Inc. ¹	10,651	1,008,543	Apartment Investment & Management Co. — Class A REIT	20,914	1,051,765
Amgen, Inc. ¹	5,255	998,345	Medical Properties Trust, Inc. REIT ¹	54,766	1,013,719
Medtronic plc ¹	10,950	997,326	Equity Commonwealth REIT	30,734	1,004,694
Kimberly-Clark Corp. ¹	7,648	947,587	Hartford Financial Services Group, Inc. ¹	15,028	747,192
ManpowerGroup, Inc.	10,482	866,757	Park Hotels & Resorts, Inc. REIT	20,846	647,894
McKesson Corp. ¹	7,037	823,751	HCP, Inc. REIT	19,642	614,794
Zimmer Biomet Holdings, Inc. ¹	5,884	751,387	Travelers Companies, Inc. ¹	4,364	598,566
Pilgrim's Pride Corp.*	32,816	731,469	Chesapeake Lodging Trust REIT	20,786	578,059
Merck & Company, Inc.	7,700	640,409	Northern Trust Corp.	5,970	539,748
Kroger Co. ¹	25,250	621,150	Bank of New York Mellon Corp.	10,619	535,516
Humana, Inc.	2,289	608,874	Host Hotels & Resorts, Inc. REIT	27,542	520,544
Darling Ingredients, Inc.*	28,109	608,560	Deluxe Corp.	11,612	507,677
Colgate-Palmolive Co.	8,783	601,987	Ameriprise Financial, Inc.	3,934	503,945
Molson Coors Brewing Co. — Class B ¹	10,027	598,110	Prudential Financial, Inc. ¹	5,445	500,287
Sysco Corp.	8,787	586,620	MetLife, Inc.	11,276	480,019
Cal-Maine Foods, Inc.	12,472	556,625	Western Union Co.	25,543	471,779
Philip Morris International, Inc.	5,666	500,818	Franklin Resources, Inc. ¹	13,662	452,759
Becton Dickinson and Co.	2,001	499,710	Assured Guaranty Ltd.	8,614	382,720
Baxter International, Inc.	6,108	496,642	Hospitality Properties Trust REIT	12,797	336,689
Cardinal Health, Inc. ¹	10,175	489,926	JPMorgan Chase & Co.	3,116	315,433
Abbott Laboratories	6,051	483,717	Summit Hotel Properties, Inc. REIT	19,293	220,133
AMERCO	1,293	480,362	Visa, Inc. — Class A	1,306	203,984
Herbalife Nutrition Ltd.*	8,626	457,092	Total Financial		<u>12,227,916</u>
Vector Group Ltd.	40,067	432,323	INDUSTRIAL - 11.9%		
Post Holdings, Inc.*	3,841	420,205	FedEx Corp. ¹	5,737	1,040,749
Bio-Rad Laboratories, Inc. — Class A*	1,330	406,554	Cummins, Inc. ¹	4,976	785,561
Mylan N.V.* ¹	13,514	382,987	Werner Enterprises, Inc.	20,286	692,767
Jazz Pharmaceuticals plc*	2,528	361,377	J.B. Hunt Transport Services, Inc.	6,716	680,264
HCA Healthcare, Inc. ¹	2,716	354,112	Heartland Express, Inc.	34,606	667,204
Johnson & Johnson	2,511	351,013	Kansas City Southern ¹	5,608	650,416
Biogen, Inc.*	1,366	322,895	Schneider National, Inc. — Class B	27,787	584,916
JM Smucker Co.	2,766	322,239	Knight-Swift Transportation Holdings, Inc.	15,366	502,161
United Therapeutics Corp.*	2,726	319,951	Huntington Ingalls Industries, Inc.	2,316	479,875
US Foods Holding Corp.*	8,503	296,840	Union Pacific Corp. ¹	2,744	458,797
Allergan plc ¹	1,976	289,306	CSX Corp. ¹	5,635	421,611
Thermo Fisher Scientific, Inc.	985	269,614	United Parcel Service, Inc. — Class B	3,626	405,169
CONMED Corp.	3,218	267,673	Saia, Inc.*	6,446	393,851
TrueBlue, Inc.*	11,070	261,695	Arrow Electronics, Inc.*	5,049	389,076
Innoviva, Inc.*	17,907	251,235	Norfolk Southern Corp. ¹	2,005	374,714
AbbVie, Inc.	3,081	248,298	Textron, Inc.	7,096	359,483
Perrigo Company plc	4,998	240,704	Forward Air Corp.	5,235	338,861
MEDNAX, Inc.*	8,178	222,196	Kennametal, Inc.	9,205	338,284
Molina Healthcare, Inc.*	1,543	219,045	Oshkosh Corp.	4,380	329,069
General Mills, Inc.	4,160	215,280	Waters Corp.*	1,020	256,744
Constellation Brands, Inc. — Class A ¹	1,220	213,903	Marten Transport Ltd.	14,260	254,256
Flowers Foods, Inc.	9,974	212,646	Avnet, Inc.	5,840	253,281
Brown-Forman Corp. — Class B	3,967	209,378	Belden, Inc.	4,320	231,984
Kraft Heinz Co. ¹	6,205	202,593	Vishay Intertechnology, Inc.	11,500	212,405
Central Garden & Pet Co. — Class A*	8,045	187,046	Greenbrier Companies, Inc.	5,639	181,745
Integer Holdings Corp.*	2,374	179,047	Total Industrial		<u>11,283,243</u>

ALPHA OPPORTUNITY FUND

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^{††}						
Morgan Stanley	Alpha Opportunity Portfolio Long Custom Basket Swap ³	2.81%	At Maturity	02/01/24	\$ 40,933,307	\$ 204,676
OTC Custom Basket Swap Agreements Sold Short^{††}						
Morgan Stanley	Alpha Opportunity Portfolio Short Custom Basket Swap ⁴	(2.11%)	At Maturity	02/01/24	97,894,942	(1,552,671)

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION
CUSTOM BASKET OF LONG SECURITIES³							
Kinder Morgan, Inc.	18,977	0.94%	\$ 29,144	Union Pacific Corp.	1,201	0.49%	\$ 6,217
Philip Morris International, Inc.	2,481	0.55%	28,929	Baxter International, Inc.	2,675	0.53%	6,042
Tyson Foods, Inc. — Class A	6,780	1.16%	23,638	Molina Healthcare, Inc.*	676	0.23%	6,003
Sinclair Broadcast Group, Inc. — Class A	6,977	0.67%	22,382	CSX Corp.	2,468	0.45%	5,906
Pinnacle West Capital Corp.	4,643	1.08%	18,630	Skyworks Solutions, Inc.	1,793	0.36%	5,846
Delek US Holdings, Inc.	8,194	0.73%	17,987	Ameriprise Financial, Inc.	1,723	0.54%	5,765
Kimberly-Clark Corp.	3,349	1.01%	16,358	Icad, Inc.*	9,390	0.12%	5,634
Deluxe Corp.	5,086	0.54%	15,484	Casey's General Stores, Inc.	1,304	0.41%	5,571
Jazz Pharmaceuticals plc*	1,107	0.39%	14,866	Kennametal, Inc.	4,031	0.36%	5,553
Delta Air Lines, Inc.	8,053	1.02%	13,580	AES Corp.	16,591	0.73%	5,274
Merck & Company, Inc.	3,372	0.69%	12,337	El Paso Electric Co.	6,128	0.88%	4,753
Apple, Inc.	735	0.34%	11,937	SkyWest, Inc.	1,964	0.26%	4,687
AT&T, Inc.	11,535	0.88%	11,682	Scholastic Corp.	5,203	0.51%	4,589
Pilgrim's Pride Corp.*	14,372	0.78%	11,553	Hartford Financial Services Group, Inc.	6,582	0.80%	4,524
TEGNA, Inc.	13,678	0.47%	10,467	United Parcel Service, Inc. — Class B	1,588	0.43%	4,470
Zimmer Biomet Holdings, Inc.	2,577	0.80%	10,237	Exxon Mobil Corp.	5,409	1.07%	4,434
FedEx Corp.	2,512	1.11%	9,429	Werner Enterprises, Inc.	8,885	0.74%	4,392
Colgate-Palmolive Co.	3,846	0.64%	8,933	Huntington Ingalls Industries, Inc.	1,014	0.51%	4,370
Nomad Foods Ltd.*	14,803	0.74%	8,876	Pfizer, Inc.	10,431	1.08%	4,172
Williams Companies, Inc.	7,131	0.50%	8,747	NRG Energy, Inc.	3,874	0.40%	4,044
FirstEnergy Corp.	10,837	1.10%	8,533	AMERCO	566	0.51%	4,017
J.B. Hunt Transport Services, Inc.	2,941	0.73%	7,794	JetBlue Airways Corp.*	16,227	0.65%	3,937
Cummins, Inc.	2,179	0.84%	7,683	Norfolk Southern Corp.	878	0.40%	3,925
Knight-Swift Transportation Holdings, Inc.	6,730	0.54%	7,490	TrueBlue, Inc.*	4,848	0.28%	3,917
Darling Ingredients, Inc.*	12,311	0.65%	7,399	Portland General Electric Co.	8,618	1.09%	3,902
Southwest Airlines Co.	3,540	0.45%	7,363	Franklin Resources, Inc.	5,984	0.48%	3,899
Ingredion, Inc.	4,665	1.08%	6,825	HP, Inc.	11,621	0.55%	3,858
Becton Dickinson and Co.	876	0.53%	6,506	Oshkosh Corp.	1,918	0.35%	3,855
Amgen, Inc.	2,301	1.07%	6,309	Forward Air Corp.	2,293	0.36%	3,634
Seagate Technology plc	3,057	0.36%	6,280	Sysco Corp.	3,848	0.63%	3,629
Marten Transport Ltd.	6,245	0.27%	6,253	Northern Trust Corp.	2,614	0.58%	3,595
				Assured Guaranty Ltd.	3,772	0.41%	3,552
				Alaska Air Group, Inc.	3,056	0.42%	3,367
				Cal-Maine Foods, Inc.	5,462	0.60%	3,315

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Abbott Laboratories	2,650	0.52%	\$ 3,292	Post Holdings, Inc.*	1,682	0.45%	\$ 446
Lam Research Corp.	991	0.43%	3,285	Facebook, Inc. — Class A*	531	0.22%	435
Medical Properties Trust, Inc.	23,986	1.08%	3,279	United Therapeutics Corp.*	1,194	0.34%	240
JM Smucker Co.	1,211	0.34%	3,142	Vishay Intertechnology, Inc.	5,037	0.23%	198
Applied Materials, Inc.	4,528	0.44%	3,142	MEDNAX, Inc.*	3,582	0.24%	179
Perrigo Company plc	2,189	0.26%	3,037	ON Semiconductor Corp.*	4,597	0.23%	46
Kansas City Southern	2,456	0.70%	2,996	Cardinal Health, Inc.	4,456	0.52%	3
McKesson Corp.	3,082	0.88%	2,884	Summit Hotel Properties, Inc.	8,450	0.24%	(7)
ManpowerGroup, Inc.	4,591	0.93%	2,879	Bank of New York Mellon Corp.	4,651	0.57%	(23)
Oracle Corp.	3,193	0.42%	2,874	Occidental Petroleum Corp.	6,540	1.06%	(107)
Constellation Brands, Inc. — Class A	534	0.23%	2,850	PPL Corp.	13,700	1.06%	(139)
NetApp, Inc.	1,302	0.22%	2,825	Innoviva, Inc.*	7,842	0.27%	(416)
Travelers Companies, Inc.	1,911	0.64%	2,589	Western Union Co.	11,187	0.50%	(495)
Arrow Electronics, Inc.*	2,211	0.42%	2,586	Spirit Airlines, Inc.*	1,672	0.22%	(592)
General Mills, Inc.	1,822	0.23%	2,388	Lions Gate Entertainment Corp. — Class A	6,727	0.26%	(748)
ONEOK, Inc.	2,352	0.40%	2,352	Cinemark Holdings, Inc.	10,397	1.02%	(773)
Johnson & Johnson	1,099	0.38%	2,285	Lear Corp.	908	0.30%	(812)
CONMED Corp.	1,409	0.29%	2,172	Central Garden & Pet Co. — Class A*	3,523	0.20%	(1,047)
Thermo Fisher Scientific, Inc.	431	0.29%	2,099	World Fuel Services Corp.	3,323	0.23%	(1,050)
Intel Corp.	3,800	0.50%	2,052	Hospitality Properties Trust	5,604	0.36%	(1,284)
Avnet, Inc.	2,557	0.27%	1,994	John Wiley & Sons, Inc. — Class A	4,278	0.46%	(1,306)
Brown-Forman Corp. — Class B	1,737	0.22%	1,970	Greenbrier Companies, Inc.	2,470	0.19%	(1,342)
Juniper Networks, Inc.	3,703	0.24%	1,963	Hewlett Packard Enterprise Co.	8,294	0.31%	(1,350)
CVR Energy, Inc.	2,381	0.24%	1,801	Apartment Investment & Management Co. — Class A	9,135	1.12%	(1,579)
JPMorgan Chase & Co.	1,364	0.34%	1,788	Marathon Petroleum Corp.	1,382	0.20%	(1,899)
PACCAR, Inc.	3,200	0.53%	1,743	Archer-Daniels-Midland Co.	31,364	3.30%	(2,288)
Belden, Inc.	1,892	0.25%	1,741	Nu Skin Enterprises, Inc. — Class A	1,804	0.21%	(2,352)
Westlake Chemical Corp.	1,698	0.28%	1,740	Exelon Corp.	7,049	0.86%	(2,820)
US Foods Holding Corp.*	3,724	0.32%	1,739	LyondellBasell Industries N.V. — Class A	1,189	0.24%	(2,830)
Allergan plc	865	0.31%	1,699	HCA Healthcare, Inc.	1,189	0.38%	(2,939)
Bio-Rad Laboratories, Inc. — Class A*	582	0.43%	1,661	Vector Group Ltd.	17,548	0.46%	(3,149)
Medtronic plc	4,796	1.07%	1,604	Valero Energy Corp.	4,071	0.84%	(3,747)
Domtar Corp.	2,491	0.30%	1,592	Ameren Corp.	6,030	1.08%	(3,841)
Equity Commonwealth	13,461	1.08%	1,453	Walgreens Boots Alliance, Inc.	2,802	0.43%	(3,937)
Alphabet, Inc. — Class C*	119	0.34%	1,430	Kraft Heinz Co.	2,717	0.22%	(4,305)
Chevron Corp.	3,528	1.06%	1,376	Schneider National, Inc. — Class B	12,170	0.63%	(4,418)
National Fuel Gas Co.	6,629	0.99%	1,331	Saia, Inc.*	2,823	0.42%	(4,851)
AbbVie, Inc.	1,349	0.27%	1,139	Activision Blizzard, Inc.	3,401	0.38%	(5,373)
Host Hotels & Resorts, Inc.	12,063	0.56%	1,128	HCP, Inc.	8,602	0.66%	(5,710)
Visa, Inc. — Class A	572	0.22%	1,127	Chesapeake Lodging Trust	9,103	0.62%	(5,937)
Humana, Inc.	1,002	0.65%	1,110	Phillips 66	2,987	0.69%	(6,273)
Prudential Financial, Inc.	2,385	0.54%	1,095	UGI Corp.	8,073	1.09%	(6,548)
Textron, Inc.	3,108	0.38%	1,068	Herbalife Nutrition Ltd.*	3,778	0.49%	(6,876)
MetLife, Inc.	4,938	0.51%	1,054	InterDigital, Inc.	4,025	0.65%	(7,810)
Waters Corp.*	447	0.27%	1,019				
Molson Coors Brewing Co. — Class B	4,391	0.64%	956				
DXC Technology Co.	2,163	0.34%	863				
News Corp. — Class A	7,353	0.22%	849				
Flowers Foods, Inc.	4,368	0.23%	568				
Park Hotels & Resorts, Inc.	9,130	0.69%	501				

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Verizon Communications, Inc.	7,628	1.10%	\$ (8,160)	NextEra Energy, Inc.	(3,815)	(0.75%)	\$ 4,693
Heartland Express, Inc.	15,156	0.71%	(8,706)	National Oilwell Varco, Inc.	(33,094)	(0.90%)	4,636
Integer Holdings Corp.*	1,039	0.19%	(9,154)	Physicians Realty Trust	(22,942)	(0.44%)	4,588
MSG Networks, Inc. — Class A*	8,971	0.48%	(9,413)	Washington Federal, Inc.	(11,060)	(0.33%)	3,807
Omnicom Group, Inc.	5,921	1.06%	(9,920)	Glacier Bancorp, Inc.	(9,956)	(0.41%)	3,444
AMC Networks, Inc. — Class A*	6,203	0.86%	(11,314)	BankUnited, Inc.	(14,394)	(0.49%)	3,273
Shenandoah Telecommunications Co.	5,848	0.63%	(11,964)	Hudson Pacific Properties, Inc.	(21,202)	(0.75%)	3,176
Allison Transmission Holdings, Inc.	6,073	0.67%	(12,442)	MFA Financial, Inc.	(50,555)	(0.38%)	2,528
New Media Investment Group, Inc.	11,514	0.30%	(12,694)	Sotheby's*	(7,394)	(0.29%)	1,669
Mylan N.V.*	5,919	0.41%	(13,549)	Commercial Metals Co.	(52,339)	(0.91%)	1,558
Gilead Sciences, Inc.	6,809	1.08%	(14,565)	Empire State Realty Trust, Inc. — Class A	(45,791)	(0.74%)	1,167
United Continental Holdings, Inc.*	4,143	0.81%	(21,724)	Arthur J Gallagher & Co.	(7,872)	(0.63%)	945
HollyFrontier Corp.	5,699	0.69%	(25,144)	CubeSmart	(13,274)	(0.43%)	928
PBF Energy, Inc. — Class A Renewable Energy Group, Inc.*	6,106	0.46%	(27,432)	AGNC Investment Corp.	(53,522)	(0.98%)	501
Kroger Co.	11,059	0.66%	(32,216)	STORE Capital Corp.	(14,284)	(0.49%)	429
Biogen, Inc.*	598	0.35%	(34,846)	Everest Re Group Ltd.	(4,141)	(0.91%)	119
ATN International, Inc.	3,007	0.41%	(35,657)	Marriott Vacations Worldwide Corp.	(6,506)	(0.62%)	99
Total Custom Basket of Long Securities			\$ 204,676	Atmos Energy Corp.	(7,977)	(0.84%)	80
CUSTOM BASKET OF SHORT SECURITIES⁴				Steven Madden Ltd.	(1)	0.00%	2
Two Harbors Investment Corp.	(68,187)	(0.94%)	64,284	First Republic Bank	(5,142)	(0.53%)	(51)
Valley National Bancorp	(140,777)	(1.38%)	56,402	Signature Bank	(2,844)	(0.37%)	(563)
CNO Financial Group, Inc.	(31,863)	(0.53%)	53,694	Extra Space Storage, Inc.	(3,673)	(0.38%)	(739)
First Financial Bankshares, Inc.	(11,874)	(0.70%)	50,999	Healthcare Realty Trust, Inc.	(9,139)	(0.30%)	(814)
CVB Financial Corp.	(29,952)	(0.64%)	30,188	Healthcare Trust of America, Inc. — Class A	(30,482)	(0.89%)	(914)
Annaly Capital Management, Inc.	(84,997)	(0.87%)	26,917	White Mountains Insurance Group Ltd.	(895)	(0.85%)	(1,095)
Chimera Investment Corp.	(45,505)	(0.87%)	22,493	WesBanco, Inc.	(7,265)	(0.29%)	(1,107)
FireEye, Inc.*	(19,152)	(0.33%)	19,076	Allegheny Technologies, Inc.*	(11,426)	(0.30%)	(1,143)
New York Community Bancorp, Inc.	(89,324)	(1.06%)	13,957	UDR, Inc.	(14,118)	(0.66%)	(1,977)
Wyndham Hotels & Resorts, Inc.	(17,654)	(0.90%)	10,859	CyrusOne, Inc.	(8,525)	(0.46%)	(2,019)
Douglas Emmett, Inc.	(27,670)	(1.14%)	10,238	Realty Income Corp.	(16,820)	(1.26%)	(2,045)
Royal Gold, Inc.	(6,912)	(0.64%)	9,981	IBERIABANK Corp.	(5,874)	(0.43%)	(2,167)
Axis Capital Holdings Ltd.	(8,584)	(0.48%)	9,859	BancorpSouth Bank	(20,780)	(0.60%)	(2,730)
Blackstone Mortgage Trust, Inc. — Class A	(25,908)	(0.91%)	9,248	Prosperity Bancshares, Inc.	(5,364)	(0.38%)	(2,859)
Jagged Peak Energy, Inc.*	(61,247)	(0.66%)	9,230	Woodward, Inc.	(6,237)	(0.60%)	(2,927)
Pacific Premier Bancorp, Inc.	(13,650)	(0.37%)	7,062	Paramount Group, Inc.	(38,790)	(0.56%)	(3,491)
Ball Corp.	(16,430)	(0.97%)	5,817	American Homes 4 Rent — Class A	(20,741)	(0.48%)	(3,731)
Essex Property Trust, Inc.	(2,360)	(0.70%)	5,404	Kaiser Aluminum Corp.	(3,683)	(0.39%)	(3,752)
People's United Financial, Inc.	(34,544)	(0.58%)	5,130	Old National Bancorp	(55,508)	(0.93%)	(3,766)
				Associated Banc-Corp.	(17,216)	(0.38%)	(4,032)
				salesforce.com, Inc.*	(6,812)	(1.10%)	(5,211)
				Alexandria Real Estate Equities, Inc.	(4,876)	(0.71%)	(5,389)
				Sherwin-Williams Co.	(925)	(0.41%)	(5,664)
				New Residential Investment Corp.	(23,467)	(0.41%)	(5,727)
				Sempra Energy	(8,295)	(1.07%)	(5,919)
				Howard Hughes Corp.*	(7,523)	(0.85%)	(6,297)

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	PERCENTAGE NOTIONAL	VALUE AND UNREALIZED DEPRECIATION	
SHARES	AMOUNT		
Texas Roadhouse, Inc. — Class A	(7,164)	(0.46%)	\$ (6,663)
Sterling Bancorp	(27,317)	(0.52%)	(6,733)
Crown Holdings, Inc.*	(13,091)	(0.73%)	(6,859)
Southern Copper Corp. Crown Castle	(8,454)	(0.34%)	(6,932)
International Corp.	(2,808)	(0.37%)	(7,560)
Markel Corp.*	(730)	(0.74%)	(7,753)
Liberty Property Trust	(26,916)	(1.33%)	(8,627)
RPM International, Inc.	(11,061)	(0.66%)	(9,529)
Brandywine Realty Trust	(28,584)	(0.46%)	(9,635)
Dunkin' Brands Group, Inc.	(5,707)	(0.44%)	(9,801)
Xylem, Inc.	(9,400)	(0.76%)	(9,964)
Invitation Homes, Inc.	(55,934)	(1.39%)	(10,068)
MarketAxess Holdings, Inc.	(1,988)	(0.50%)	(10,138)
Spire, Inc.	(11,614)	(0.98%)	(10,202)
Columbia Financial, Inc.*	(18,743)	(0.30%)	(10,408)
Compass Minerals International, Inc.	(8,988)	(0.50%)	(10,606)
Redwood Trust, Inc.	(55,778)	(0.92%)	(11,100)
Avery Dennison Corp.	(3,239)	(0.37%)	(11,223)
RLI Corp.	(13,506)	(0.99%)	(11,581)
HB Fuller Co.	(8,245)	(0.41%)	(11,790)
Bright Horizons Family Solutions, Inc.*	(4,239)	(0.55%)	(11,958)
Cincinnati Financial Corp.	(12,738)	(1.12%)	(12,018)
Linde plc	(1,868)	(0.34%)	(12,049)
Capitol Federal Financial, Inc.	(66,014)	(0.90%)	(12,747)
Amazon.com, Inc.*	(343)	(0.62%)	(12,860)
Federal Realty Investment Trust	(5,965)	(0.84%)	(13,702)
American Campus Communities, Inc.	(24,780)	(1.20%)	(14,262)
Pool Corp.	(3,591)	(0.61%)	(14,831)
Washington Real Estate Investment Trust	(28,373)	(0.82%)	(15,093)
Materion Corp.	(10,370)	(0.60%)	(15,709)
Americold Realty Trust	(14,119)	(0.44%)	(16,474)
Boeing Co.	(1,017)	(0.40%)	(16,582)
South Jersey Industries, Inc.	(26,599)	(0.87%)	(17,295)
Core Laboratories N.V.	(13,265)	(0.93%)	(17,467)
Marriott International, Inc. — Class A	(4,947)	(0.63%)	(18,627)
Starbucks Corp.	(5,846)	(0.44%)	(18,890)
BOK Financial Corp.	(8,133)	(0.68%)	(19,267)
Proofpoint, Inc.*	(4,247)	(0.53%)	(19,753)
Fortive Corp.	(16,074)	(1.38%)	(19,772)
PPG Industries, Inc.	(4,032)	(0.46%)	(19,794)
Scotts Miracle-Gro Co. — Class A	(14,117)	(1.13%)	(20,571)
Camden Property Trust	(6,730)	(0.70%)	(20,857)
Prologis, Inc.	(8,147)	(0.60%)	(22,667)
AptarGroup, Inc.	(12,519)	(1.36%)	(22,837)

	PERCENTAGE NOTIONAL	VALUE AND UNREALIZED DEPRECIATION	
SHARES	AMOUNT		
Monolithic Power Systems, Inc.	(4,110)	(0.57%)	\$ (22,858)
SBA Communications Corp.*	(3,398)	(0.69%)	(24,218)
Pegasystems, Inc.	(13,818)	(0.92%)	(27,001)
Palo Alto Networks, Inc.*	(3,312)	(0.82%)	(27,647)
Guidewire Software, Inc.*	(8,152)	(0.81%)	(27,960)
Allegion plc	(9,474)	(0.88%)	(28,404)
WR Grace & Co.	(16,259)	(1.30%)	(29,754)
TransDigm Group, Inc.*	(2,314)	(1.07%)	(31,189)
PTC, Inc.*	(9,028)	(0.85%)	(32,678)
Oil States International, Inc.*	(18,144)	(0.31%)	(34,472)
EastGroup Properties, Inc.	(8,985)	(1.02%)	(36,832)
Terreno Realty Corp.	(20,064)	(0.86%)	(37,717)
Costco Wholesale Corp.	(3,518)	(0.87%)	(38,795)
First Industrial Realty Trust, Inc.	(18,028)	(0.65%)	(39,423)
American Tower Corp. — Class A	(1,509)	(0.30%)	(39,691)
Sun Communities, Inc.	(12,517)	(1.52%)	(41,027)
Roper Technologies, Inc.	(3,715)	(1.30%)	(42,927)
Vulcan Materials Co.	(3,474)	(0.42%)	(45,541)
AMETEK, Inc.	(17,864)	(1.51%)	(49,793)
Equinix, Inc.	(1,731)	(0.80%)	(50,034)
Agree Realty Corp.	(14,621)	(1.04%)	(50,637)
Air Products & Chemicals, Inc.	(6,258)	(1.22%)	(51,230)
NewMarket Corp.	(2,253)	(1.00%)	(53,068)
SPS Commerce, Inc.*	(3,364)	(0.36%)	(59,946)
Balchem Corp.	(10,406)	(0.99%)	(62,582)
Sensient Technologies Corp.	(13,046)	(0.90%)	(63,180)
Martin Marietta Materials, Inc.	(3,994)	(0.82%)	(64,289)
Rexford Industrial Realty, Inc.	(40,824)	(1.49%)	(72,517)
Equity LifeStyle Properties, Inc.	(8,579)	(1.00%)	(74,005)
CarMax, Inc.*	(11,733)	(0.84%)	(82,353)
Total Custom Basket of Short Securities			\$ (1,552,671)

ALPHA OPPORTUNITY FUND

* 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 custom basket swap collateral at March 31, 2019.

² Rate indicated is the 7-day yield as of March 31, 2019.

³ Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2019.

⁴ Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at March 31, 2019.

plc — Public Limited Company

REIT — Real Estate Investment Trust