

LONG SHORT EQUITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 101.2%					
CONSUMER, NON-CYCLICAL - 29.9%					
Archer-Daniels-Midland Co. ¹	5,234	\$ 263,113	Hershey Co. ¹	612	\$ 62,424
Pfizer, Inc. ¹	5,333	235,025	Zimmer Biomet Holdings, Inc. ¹	468	61,528
McKesson Corp. ¹	1,694	224,709	Vector Group Ltd.	4,453	61,358
Cardinal Health, Inc. ¹	4,075	220,050	Celgene Corp.* ¹	684	61,211
Amgen, Inc. ¹	935	193,816	UnitedHealth Group, Inc. ¹	230	61,189
Danaher Corp. ¹	1,724	187,330	HCA Healthcare, Inc. ¹	439	61,074
Jazz Pharmaceuticals plc*	1,099	184,775	Biogen, Inc.* ¹	168	59,356
Procter & Gamble Co. ¹	2,127	177,030	Sabre Corp.	2,173	56,672
Kellogg Co. ¹	2,508	175,610	Anthem, Inc. ¹	206	56,454
Tyson Foods, Inc. — Class A ¹	2,934	174,661	McCormick & Company, Inc.	417	54,940
Medtronic plc ¹	1,698	167,032	Alexion Pharmaceuticals, Inc.*	394	54,770
Abbott Laboratories	2,254	165,353	Simply Good Foods Co.*	2,813	54,713
CVS Health Corp. ¹	2,082	163,895	Bio-Rad Laboratories, Inc. — Class A*	169	52,895
Ingredion, Inc.	1,461	153,347	Medpace Holdings, Inc.*	875	52,421
Zoetis, Inc. ¹	1,626	148,877	Regeneron Pharmaceuticals, Inc.*	129	52,121
Kraft Heinz Co. ¹	2,604	143,506	llumina, Inc.*	141	51,756
Molson Coors Brewing Co. — Class B ¹	2,306	141,819	Brown-Forman Corp. — Class B	1,021	51,612
Johnson & Johnson	1,006	138,999	Ligand Pharmaceuticals, Inc. — Class B*	188	51,604
Mondelez International, Inc. — Class A ¹	3,148	135,238	Innoviva, Inc.*	3,378	51,481
Lamb Weston Holdings, Inc. ¹	1,742	116,017	Estee Lauder Companies, Inc. — Class A	353	51,298
Eli Lilly & Co. ¹	1,050	112,676	Monster Beverage Corp.*	869	50,645
PepsiCo, Inc. ¹	1,000	111,800	MEDNAX, Inc.*	1,083	50,533
Thermo Fisher Scientific, Inc. ¹	448	109,348	Constellation Brands, Inc. — Class A ¹	234	50,455
Sysco Corp. ¹	1,453	106,432	LivaNova plc*	406	50,332
Post Holdings, Inc.*	1,073	105,197	Herbalife Nutrition Ltd.*	919	50,131
Becton Dickinson and Co.	398	103,878	Flowers Foods, Inc.	2,658	49,598
IQVIA Holdings, Inc.*	797	103,403	Hologic, Inc.*	1,187	48,643
US Foods Holding Corp.*	3,341	102,970	Cardtronics plc — Class A*	1,530	48,409
Performance Food Group Co.*	3,063	101,998	Philip Morris International, Inc.	584	47,620
Western Union Co. ¹	5,247	100,008	Central Garden & Pet Co. — Class A*	1,434	47,523
Baxter International, Inc. ¹	1,295	99,832	Edwards Lifesciences Corp.* ¹	255	44,396
Merck & Company, Inc. ¹	1,394	98,890	WellCare Health Plans, Inc.* ¹	137	43,907
Hill-Rom Holdings, Inc.	998	94,211	Darling Ingredients, Inc.*	2,270	43,856
CoreLogic, Inc.*	1,899	93,830	Molina Healthcare, Inc.*	278	41,339
Kimberly-Clark Corp. ¹	782	88,866	Total Consumer, Non-cyclical		8,197,283
Bristol-Myers Squibb Co. ¹	1,430	88,774	INDUSTRIAL - 15.1%		
Charles River Laboratories International, Inc.*	637	85,702	EMCOR Group, Inc.	2,087	156,755
Bruker Corp.	2,558	85,565	Regal Beloit Corp.	1,883	155,253
Gilead Sciences, Inc. ¹	1,093	84,391	Cummins, Inc. ¹	968	141,396
STERIS plc	736	84,198	AECOM*	4,219	137,792
Quanta Services, Inc.*	2,379	79,411	Genesee & Wyoming, Inc. — Class A*	1,487	135,302
Altria Group, Inc. ¹	1,300	78,403	WestRock Co. ¹	2,525	134,936
Varian Medical Systems, Inc.* ¹	699	78,239	Masco Corp. ¹	3,219	117,815
Travelport Worldwide Ltd.	4,607	77,720	FedEx Corp. ¹	475	114,375
Allergan plc ¹	387	73,716	Greenbrier Companies, Inc.	1,883	113,168
United Rentals, Inc.* ¹	450	73,620	Packaging Corporation of America ¹	1,023	112,213
Colgate-Palmolive Co. ¹	1,093	73,176	TE Connectivity Ltd. ¹	1,260	110,792
IDEXX Laboratories, Inc.*	279	69,655	Louisiana-Pacific Corp.	4,090	108,344
Mylan N.V.* ¹	1,900	69,540	Arrow Electronics, Inc.*	1,426	105,125
Kroger Co. ¹	2,344	68,234	Pentair plc	2,346	101,699
Humana, Inc. ¹	195	66,011	Caterpillar, Inc. ¹	665	101,406
Pilgrim's Pride Corp.*	3,584	64,835	Crane Co.	994	97,760
Intuitive Surgical, Inc.*	112	64,288	Boise Cascade Co.	2,630	96,784
			Trinseo S.A.	1,206	94,430
			Waters Corp.* ¹	476	92,668
			EnerSys	1,034	90,092

LONG SHORT EQUITY FUND

	SHARES	VALUE		SHARES	VALUE
Gibraltar Industries, Inc.*	1,955	\$ 89,148	Bank of America Corp.	2,445	\$ 72,030
Oshkosh Corp.	1,225	87,269	Franklin Resources, Inc. ¹	2,353	71,555
Dover Corp. ¹	980	86,759	Ameriprise Financial, Inc. ¹	481	71,025
AGCO Corp.	1,380	83,890	EPR Properties REIT	1,035	70,804
Avnet, Inc.	1,820	81,481	Berkshire Hathaway, Inc. — Class B*	319	68,301
Norfolk Southern Corp. ¹	410	74,005	Summit Hotel Properties, Inc. REIT	4,973	67,285
Snap-on, Inc.	401	73,624	Raymond James Financial, Inc.	725	66,736
Spirit AeroSystems Holdings, Inc. — Class A ¹	782	71,686	Capital One Financial Corp. ¹	649	61,609
Eaton Corporation plc ¹	814	70,598	Citigroup, Inc.	792	56,818
Trinity Industries, Inc.	1,822	66,758	Synchrony Financial ¹	1,736	53,955
Parker-Hannifin Corp. ¹	329	60,513	Mastercard, Inc. — Class A	229	50,978
Belden, Inc.	843	60,199	Wells Fargo & Co.	934	49,091
Jabil, Inc.	2,144	58,060	Northern Trust Corp.	463	47,286
Huntington Ingalls Industries, Inc.	220	56,338	Comerica, Inc.	498	44,920
PGT Innovations, Inc.*	2,589	55,923	East West Bancorp, Inc.	732	44,191
Gentex Corp.	2,598	55,753	Lincoln National Corp.	653	44,182
Corning, Inc. ¹	1,554	54,856	CyrusOne, Inc. REIT	593	37,596
Benchmark Electronics, Inc.	2,315	54,171	Total Financial		3,415,706
Rexnord Corp.*	1,748	53,839	TECHNOLOGY - 10.0%		
KBR, Inc.	2,414	51,008	Apple, Inc.	1,278	288,496
Kansas City Southern ¹	448	50,749	Microsoft Corp.	2,038	233,086
Werner Enterprises, Inc.	1,429	50,515	HP, Inc.	6,183	159,336
Sonoco Products Co.	897	49,783	Fidelity National Information Services, Inc. ¹	1,193	130,121
Tech Data Corp.*	692	49,526	Amdocs Ltd.	1,875	123,713
Johnson Controls International plc	1,376	48,160	Cognizant Technology Solutions Corp. — Class A ¹	1,522	117,422
Vishay Intertechnology, Inc.	2,352	47,863	DXC Technology Co. ¹	1,220	114,094
Owens Corning	875	47,486	Intel Corp. ¹	2,399	113,449
Ryder System, Inc.	627	45,815	International Business Machines Corp. ¹	664	100,403
Coherent, Inc.*	265	45,630	Oracle Corp. ¹	1,789	92,241
Union Pacific Corp.	209	34,032	Skyworks Solutions, Inc. ¹	933	84,632
Total Industrial		4,133,542	Accenture plc — Class A	490	83,398
FINANCIAL - 12.5%			MAXIMUS, Inc.	1,169	76,055
Senior Housing Properties Trust REIT	12,235	214,847	Fiserv, Inc.* ¹	890	73,318
JPMorgan Chase & Co. ¹	1,832	206,723	Cirrus Logic, Inc.*	1,861	71,835
Allstate Corp. ¹	1,534	151,406	Leidos Holdings, Inc. ¹	1,028	71,096
Visa, Inc. — Class A ¹	927	139,133	Citrix Systems, Inc.*	637	70,809
Prudential Financial, Inc. ¹	1,236	125,232	Paychex, Inc. ¹	959	70,630
Travelers Companies, Inc. ¹	944	122,446	Texas Instruments, Inc.	609	65,340
Ventas, Inc. REIT ¹	2,226	121,050	NetApp, Inc. ¹	655	56,258
Aflac, Inc. ¹	2,527	118,946	Seagate Technology plc ¹	1,123	53,174
Apartment Investment & Management Co. — Class A REIT	2,530	111,649	Veeva Systems, Inc. — Class A*	482	52,475
Principal Financial Group, Inc. ¹	1,875	109,856	Western Digital Corp. ¹	894	52,335
Bank of New York Mellon Corp. ¹	2,116	107,895	ON Semiconductor Corp.* ¹	2,799	51,586
Park Hotels & Resorts, Inc. REIT	3,272	107,387	Broadridge Financial Solutions, Inc. ¹	388	51,197
Equity Commonwealth REIT*	3,254	104,421	Hewlett Packard Enterprise Co. ¹	2,996	48,865
Hospitality Properties Trust REIT	3,436	99,094	Conduent, Inc.*	2,134	48,058
Hartford Financial Services Group, Inc. ¹	1,942	97,022	Xilinx, Inc.	597	47,861
Host Hotels & Resorts, Inc. REIT ¹	4,539	95,773	Analog Devices, Inc.	517	47,802
MetLife, Inc. ¹	2,005	93,674	Broadcom, Inc.	169	41,697
State Street Corp. ¹	952	79,758	QUALCOMM, Inc.	578	41,633
Lazard Ltd. — Class A	1,617	77,826	Total Technology		2,732,415
Piedmont Office Realty Trust, Inc. — Class A REIT	4,053	76,723	CONSUMER, CYCLICAL - 9.2%		
Weingarten Realty Investors REIT	2,570	76,483	Southwest Airlines Co. ¹	1,934	120,778
			Delta Air Lines, Inc. ¹	2,060	119,130

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	SHARES	VALUE		SHARES	VALUE
Walmart, Inc.	1,129	\$ 106,024	InterDigital, Inc.	730	\$ 58,400
Lear Corp. ¹	725	105,125	AT&T, Inc.	1,719	57,724
PACCAR, Inc. ¹	1,526	104,058	AMC Networks, Inc. — Class A*	864	57,318
La-Z-Boy, Inc.	3,276	103,522	Boingo Wireless, Inc.*	1,572	54,863
Allison Transmission Holdings, Inc.	1,876	97,571	Vonage Holdings Corp.*	3,858	54,629
JetBlue Airways Corp.*	4,531	87,720	CDW Corp. ¹	597	53,085
PulteGroup, Inc.	3,509	86,918	TEGNA, Inc.	4,291	51,320
United Continental Holdings, Inc.*	834	74,276	VeriSign, Inc.*	297	47,555
Copa Holdings S.A. — Class A	905	72,255	Sirius XM Holdings, Inc.	7,264	45,908
Lions Gate Entertainment Corp. — Class A	2,728	66,536	Walt Disney Co.	372	43,502
BorgWarner, Inc.	1,548	66,223	Comcast Corp. — Class A	1,226	43,413
Best Buy Company, Inc.	833	66,107	Cogent Communications Holdings, Inc.	775	43,245
TJX Companies, Inc.	585	65,532	Total Communications		2,406,664
Toll Brothers, Inc.	1,925	63,583	UTILITIES - 7.5%		
Meritor, Inc.*	2,872	55,602	National Fuel Gas Co.	4,190	234,891
Hyatt Hotels Corp. — Class A	657	52,291	Exelon Corp. ¹	5,062	221,007
PVH Corp.	360	51,984	Portland General Electric Co.	4,624	210,901
Children's Place, Inc.	406	51,887	UGI Corp.	3,398	188,521
General Motors Co. ¹	1,541	51,886	El Paso Electric Co.	3,184	182,125
Alaska Air Group, Inc.	753	51,852	PNM Resources, Inc.	4,177	164,783
Dollar General Corp.	473	51,699	OGE Energy Corp.	3,498	127,047
AutoZone, Inc.*	66	51,196	Pinnacle West Capital Corp.	1,449	114,732
DR Horton, Inc. ¹	1,208	50,953	Consolidated Edison, Inc. ¹	1,477	112,532
Home Depot, Inc.	243	50,337	Entergy Corp. ¹	1,169	94,841
American Airlines Group, Inc.	1,207	49,885	AES Corp.	6,520	91,280
Las Vegas Sands Corp.	838	49,718	Ameren Corp. ¹	1,440	91,037
Darden Restaurants, Inc.	447	49,702	FirstEnergy Corp. ¹	1,920	71,366
Nu Skin Enterprises, Inc. — Class A	593	48,875	American Electric Power Company, Inc.	816	57,838
Dana, Inc.	2,602	48,579	Black Hills Corp.	874	50,771
KB Home	1,994	47,677	Edison International	749	50,692
TRI Pointe Group, Inc.*	3,823	47,405	Total Utilities		2,064,364
Delphi Technologies plc	1,483	46,507	ENERGY - 5.0%		
Target Corp.	484	42,694	Exxon Mobil Corp. ¹	3,202	272,234
Carter's, Inc.	429	42,299	Chevron Corp. ¹	1,854	226,707
Cooper-Standard Holdings, Inc.*	344	41,273	Valero Energy Corp. ¹	1,473	167,554
American Axle & Manufacturing Holdings, Inc.*	2,279	39,746	Occidental Petroleum Corp. ¹	1,920	157,767
Visteon Corp.*	412	38,275	Phillips 66 ¹	1,387	156,343
Total Consumer, Cyclical		2,517,680	Williams Companies, Inc. ¹	2,312	62,863
COMMUNICATIONS - 8.8%			HollyFrontier Corp. ¹	861	60,184
Verizon Communications, Inc. ¹	4,953	264,441	Kinder Morgan, Inc. ¹	3,272	58,013
Cisco Systems, Inc. ¹	3,177	154,561	ConocoPhillips ¹	658	50,929
Zayo Group Holdings, Inc.*	4,278	148,532	Murphy USA, Inc.*	590	50,421
Alphabet, Inc. — Class C*	124	147,990	PBF Energy, Inc. — Class A	998	49,810
Telephone & Data Systems, Inc.	4,702	143,082	ONEOK, Inc.	637	43,182
Amazon.com, Inc.*	58	116,174	Total Energy		1,356,007
Omnicom Group, Inc. ¹	1,654	112,505	BASIC MATERIALS - 3.2%		
F5 Networks, Inc.* ¹	492	98,115	Eastman Chemical Co. ¹	1,768	169,233
ARRIS International plc*	3,374	87,690	LyondellBasell Industries N.V. — Class A ¹	1,305	133,776
Facebook, Inc. — Class A*	519	85,355	Olin Corp.	4,158	106,777
Juniper Networks, Inc. ¹	2,678	80,260	Westlake Chemical Corp. ¹	1,162	96,574
Interpublic Group of Companies, Inc.	3,434	78,536	Huntsman Corp.	3,473	94,570
CenturyLink, Inc. ¹	3,699	78,419	Cabot Corp.	1,278	80,156
News Corp. — Class A	5,851	77,175	Chemours Co.	1,484	58,529
Shenandoah Telecommunications Co.	1,602	62,077	International Paper Co. ¹	1,128	55,441
Scholastic Corp.	1,302	60,790			

LONG SHORT EQUITY FUND

	SHARES	VALUE		VALUE
Celanese Corp. — Class A ¹	434	\$ 49,476	Total Investments - 105.5%	
Domtar Corp.	807	42,101	(Cost \$27,665,138)	\$ 28,878,583
Total Basic Materials		886,633	Other Assets & Liabilities, net - (5.5)%	(1,502,401)
Total Common Stocks			Total Net Assets - 100.0%	\$ 27,376,182
(Cost \$26,496,849)		27,710,294		
MONEY MARKET FUND[†] - 4.3%				
Invesco Short-Term Investments				
Trust Treasury Obligations				
Portfolio Institutional Class 1.93% ²	1,168,289	1,168,289		
Total Money Market Fund				
(Cost \$1,168,289)		1,168,289		

Custom Basket Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Custom Basket Swap^{††}						
Morgan Stanley	Long Short Equity Portfolio Long Custom Basket Swap ³	2.35%	At Maturity	05/31/19	\$ 17,744,507	\$ 478,850
OTC Custom Basket Swap Sold Short^{††}						
Morgan Stanley	Long Short Equity Portfolio Short Custom Basket Swap ⁴	(1.57%)	At Maturity	05/31/19	29,721,152	(1,368,291)

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION
CUSTOM BASKET OF LONG SECURITIES³				Eli Lilly & Co.	671	3.3%	\$ 16,074
Apple, Inc.	817	8.0%	\$ 38,168	Portland General Electric Co.	2,955	3.3%	15,750
Cisco Systems, Inc.	2,030	6.6%	31,469	Verizon Communications, Inc.	3,165	3.2%	15,207
Microsoft Corp.	1,302	6.2%	29,575	Alphabet, Inc. — Class C*	79	2.9%	13,916
Pfizer, Inc.	3,408	4.8%	22,805	Merck & Company, Inc.	890	2.8%	13,367
Amgen, Inc.	597	4.7%	22,355	El Paso Electric Co.	2,035	2.7%	12,744
UGI Corp.	2,171	4.2%	20,070	Senior Housing Properties Trust	7,818	2.6%	12,351
Genesee & Wyoming, Inc. — Class A*	950	4.1%	19,640	F5 Networks, Inc.*	314	2.6%	12,290
Allison Transmission Holdings, Inc.	1,199	4.0%	19,372	CVS Health Corp.	1,330	2.6%	12,283
Medtronic plc	1,085	4.0%	19,205	Visa, Inc. — Class A	592	2.3%	11,271
Archer-Daniels-Midland Co.	3,345	4.0%	19,097	WellCare Health Plans, Inc.*	87	2.3%	10,909
Exelon Corp.	3,235	3.5%	16,575	Park Hotels & Resorts, Inc.	2,090	2.3%	10,788
Telephone & Data Systems, Inc.	3,005	3.4%	16,228	Charles River Laboratories International, Inc.*	407	2.2%	10,769
Exxon Mobil Corp.	2,046	3.4%	16,225				
Valero Energy Corp.	941	3.4%	16,199				

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	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION
Amazon.com, Inc.*	37	2.1%	\$ 10,040	Huntington Ingalls			
Gibraltar Industries, Inc.*	1,249	2.1%	9,951	Industries, Inc.	140	1.0%	\$ 4,586
Greenbrier				Sysco Corp.	928	0.9%	4,547
Companies, Inc.	1,203	2.0%	9,763	Scholastic Corp.	832	0.9%	4,461
DXC Technology Co.	780	2.0%	9,604	UnitedHealth Group, Inc.	147	0.9%	4,393
NetApp, Inc.	418	2.0%	9,497	Zimmer Biomet			
Allergan plc	247	1.9%	9,288	Holdings, Inc.	299	0.9%	4,358
Procter & Gamble Co.	1,359	1.9%	9,253	Union Pacific Corp.	133	0.8%	4,008
PNM Resources, Inc.	2,669	1.9%	9,156	Broadridge Financial			
KBR, Inc.	1,543	1.9%	9,065	Solutions, Inc.	248	0.8%	3,883
Snap-on, Inc.	256	1.9%	9,000	Biogen, Inc.*	107	0.8%	3,859
Norfolk Southern Corp.	262	1.8%	8,898	Shenandoah			
Occidental				Telecommunications Co.	1,023	0.8%	3,824
Petroleum Corp.	1,226	1.8%	8,597	Dover Corp.	626	0.8%	3,816
Cardtronics plc — Class A*	978	1.8%	8,513	TEGNA, Inc.	2,742	0.8%	3,805
ConocoPhillips	420	1.7%	8,475	Leidos Holdings, Inc.	657	0.8%	3,778
Ameren Corp.	920	1.8%	8,415	Domtar Corp.	516	0.8%	3,621
Chevron Corp.	1,185	1.7%	8,327	IQVIA Holdings, Inc.*	509	0.7%	3,580
EnerSys	661	1.7%	8,172	CoreLogic, Inc.*	1,213	0.7%	3,488
STERIS plc	470	1.7%	8,100	Allstate Corp.	980	0.7%	3,450
HP, Inc.	3,951	1.6%	7,910	Gilead Sciences, Inc.	698	0.7%	3,431
FirstEnergy Corp.	1,227	1.6%	7,807	Fiserv, Inc.*	569	0.7%	3,368
Thermo Fisher				Hershey Co.	391	0.7%	3,344
Scientific, Inc.	286	1.6%	7,757	Home Depot, Inc.	155	0.7%	3,343
Juniper Networks, Inc.	1,711	1.6%	7,588	American Electric			
AMC Networks,				Power Company, Inc.	521	0.7%	3,324
Inc. — Class A*	552	1.5%	7,213	Parker-Hannifin Corp.	210	0.7%	3,222
Regal Beloit Corp.	1,203	1.4%	6,697	Sabre Corp.	1,388	0.7%	3,203
AES Corp.	4,166	1.4%	6,653	United Continental			
Corning, Inc.	993	1.4%	6,638	Holdings, Inc.*	533	0.7%	3,155
Southwest Airlines Co.	1,236	1.4%	6,593	Pinnacle West			
Mastercard, Inc. — Class A	146	1.3%	6,504	Capital Corp.	926	0.7%	3,125
Danaher Corp.	1,101	1.3%	6,495	InterDigital, Inc.	466	0.6%	2,864
Travelport Worldwide Ltd.	2,944	1.3%	6,348	Walt Disney Co.	238	0.6%	2,804
Delta Air Lines, Inc.	1,316	1.3%	6,308	Caterpillar, Inc.	425	0.6%	2,776
Kroger Co.	1,498	1.3%	6,147	Jazz Pharmaceuticals plc*	702	0.6%	2,714
CenturyLink, Inc.	2,363	1.2%	5,857	McCormick &			
Bristol-Myers Squibb Co.	914	1.2%	5,744	Company, Inc.	266	0.5%	2,595
Fidelity National				Equity Commonwealth*	2,080	0.5%	2,548
Information				Paychex, Inc.	612	0.5%	2,511
Services, Inc.	762	1.2%	5,621	PepsiCo, Inc.	639	0.5%	2,510
Eaton Corporation plc	520	1.1%	5,413	OGE Energy Corp.	2,235	0.5%	2,482
Avnet, Inc.	1,163	1.1%	5,263	TreeHouse Foods, Inc.*	253	0.5%	2,479
Crane Co.	635	1.1%	5,205	Kimberly-Clark Corp.	499	0.5%	2,452
Humana, Inc.	125	1.1%	5,198	HCA Healthcare, Inc.	280	0.5%	2,422
Oracle Corp.	1,143	1.1%	5,166	Alexion			
Anthem, Inc.	132	1.0%	4,948	Pharmaceuticals, Inc.*	252	0.5%	2,361
Apartment Investment				Baxter International, Inc.	827	0.5%	2,360
& Management				Colgate-Palmolive Co.	698	0.5%	2,266
Co. — Class A	1,617	1.0%	4,776	Altria Group, Inc.	831	0.5%	2,223
Edwards Lifesciences				Abbott Laboratories	1,440	0.4%	2,134
Corp.*	163	1.0%	4,731	Entergy Corp.	747	0.4%	2,062
Johnson & Johnson	642	1.0%	4,684	Simply Good Foods Co.*	1,797	0.4%	2,023
				Alaska Air Group, Inc.	481	0.4%	2,019

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Accenture plc — Class A	313	0.4%	\$ 1,917	Hyatt Hotels			
Kansas City Southern	286	0.4%	1,904	Corp. — Class A	419	0.1%	\$ 479
Zoetis, Inc.	1,039	0.4%	1,883	Celgene Corp.*	437	0.1%	462
Rexnord Corp.*	1,117	0.4%	1,784	PACCAR, Inc.	975	0.1%	376
CDW Corp.	381	0.4%	1,754	MetLife, Inc.	1,281	0.1%	363
Comcast Corp. — Class A	783	0.4%	1,699	Trinseo S.A.	771	0.1%	330
JPMorgan Chase & Co.	1,170	0.4%	1,690	Edison International	478	0.1%	316
PBF Energy, Inc. — Class A	638	0.3%	1,556	Philip Morris			
Trinity Industries, Inc.	1,164	0.3%	1,486	International, Inc.	373	0.1%	298
Becton Dickinson and Co.	254	0.3%	1,442	Dollar General Corp.	302	0.1%	292
Carter's, Inc.	333	0.3%	1,437	Conduent, Inc.*	1,364	0.1%	267
Veeva Systems,				Bio-Rad Laboratories,			
Inc. — Class A*	308	0.3%	1,404	Inc. — Class A*	108	0.1%	267
Post Holdings, Inc.*	686	0.3%	1,372	Target Corp.	309	0.1%	261
Mondelez International,				Ligand Pharmaceuticals,			
Inc. — Class A	2,012	0.3%	1,371	Inc. — Class B*	120	0.1%	256
Aflac, Inc.	1,614	0.3%	1,286	Performance Food			
Vishay Intertechnology,				Group Co.*	1,957	0.1%	255
Inc.	1,503	0.3%	1,236	Sirius XM Holdings, Inc.	4,642	0.1%	248
Synchrony Financial	1,109	0.3%	1,218	Black Hills Corp.	558	0.1%	248
Hospitality Properties Trust	2,195	0.3%	1,207	Raymond James			
IDEXX Laboratories, Inc.*	178	0.2%	1,160	Financial, Inc.	463	0.1%	244
Boingo Wireless, Inc.*	422	0.2%	1,132	EMCOR Group, Inc.	1,333	0.0%	239
PVH Corp.	230	0.2%	1,008	Spirit AeroSystems			
Hill-Rom Holdings, Inc.	637	0.2%	989	Holdings,			
Bruker Corp.	1,634	0.2%	942	Inc. — Class A	499	0.0%	213
Regeneron				Brown-Forman			
Pharmaceuticals, Inc.*	83	0.2%	928	Corp. — Class B	653	0.0%	210
Medpace Holdings, Inc.*	559	0.2%	898	AutoZone, Inc.*	42	0.0%	200
Best Buy Company, Inc.	532	0.2%	878	Constellation Brands,			
ARRIS International plc*	2,156	0.2%	848	Inc. — Class A	149	0.0%	197
La-Z-Boy, Inc.	2,093	0.2%	841	Innoviva, Inc.*	2,158	0.0%	174
Ryder System, Inc.	401	0.2%	833	Monster Beverage Corp.*	555	0.0%	171
Interpublic Group of				Intuitive Surgical, Inc.*	72	0.0%	158
Companies, Inc.	2,194	0.2%	785	Citrix Systems, Inc.*	407	0.0%	116
Berkshire Hathaway,				Kellogg Co.	1,603	0.0%	66
Inc. — Class B*	204	0.2%	759	JetBlue Airways Corp.*	2,895	0.0%	65
Darling Ingredients, Inc.*	1,451	0.2%	740	Kinder Morgan, Inc.	2,091	0.0%	62
Xilinx, Inc.	382	0.1%	711	Analog Devices, Inc.	330	0.0%	61
Estee Lauder				ONEOK, Inc.	407	0.0%	55
Companies,				Skyworks Solutions, Inc.	596	0.0%	23
Inc. — Class A	225	0.1%	669	Prudential Financial, Inc.	790	0.0%	(10)
CenterPoint Energy, Inc.	2,030	0.1%	650	Broadcom, Inc.	108	0.0%	(20)
TJX Companies, Inc.	374	0.1%	643	Cogent			
Summit Hotel				Communications			
Properties, Inc.	3,178	0.1%	553	Holdings, Inc.	495	0.0%	(27)
LivaNova plc*	259	0.1%	546	Cooper-Standard			
Walmart, Inc.	721	0.1%	545	Holdings, Inc.*	220	0.0%	(28)
Illumina, Inc.*	90	0.1%	539	VeriSign, Inc.*	190	0.0%	(175)
Ameriprise Financial, Inc.	307	0.1%	531	International Business			
Children's Place, Inc.	259	0.1%	485	Machines Corp.	424	0.0%	(198)
Weingarten Realty				Travelers Companies, Inc.	603	0.0%	(199)
Investors	1,642	0.1%	485	Jabil, Inc.	1,370	0.0%	(227)
				Hologic, Inc.*	759	(0.1%)	(252)

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION
Texas Instruments, Inc.	389	(0.1%)	\$ (259)	Piedmont Office Realty			
Edgewell Personal Care Co.*	249	(0.1%)	(279)	Trust, Inc. — Class A	2,590	(0.3%)	\$ (1,382)
Citigroup, Inc.	506	(0.1%)	(281)	Visteon Corp.*	263	(0.3%)	(1,484)
Lincoln National Corp.	417	(0.1%)	(282)	Northern Trust Corp.	296	(0.3%)	(1,500)
EPR Properties	661	(0.1%)	(344)	Williams Companies, Inc.	1,477	(0.3%)	(1,631)
Vonage Holdings Corp.*	2,465	(0.1%)	(359)	Amdocs Ltd.	1,198	(0.4%)	(1,760)
Consolidated Edison, Inc.	944	(0.1%)	(374)	MAXIMUS, Inc.	747	(0.4%)	(1,811)
Herbalife Nutrition Ltd.*	587	(0.1%)	(379)	Bank of America Corp.	1,562	(0.4%)	(1,815)
Murphy USA, Inc.*	377	(0.1%)	(400)	Phillips 66	886	(0.4%)	(1,894)
FedEx Corp.	303	(0.1%)	(434)	Lamb Weston			
Sonoco Products Co.	573	(0.1%)	(446)	Holdings, Inc.	1,113	(0.4%)	(1,962)
Nu Skin Enterprises, Inc. — Class A	379	(0.1%)	(476)	KB Home	1,274	(0.4%)	(1,963)
Belden, Inc.	538	(0.1%)	(479)	Evo Payments, Inc. — Class A*	1,514	(0.4%)	(2,084)
Molina Healthcare, Inc.*	177	(0.1%)	(479)	AT&T, Inc.	1,098	(0.4%)	(2,085)
QUALCOMM, Inc.	369	(0.1%)	(480)	Oshkosh Corp.	783	(0.5%)	(2,204)
Ventas, Inc.	1,422	(0.1%)	(493)	Western Union Co.	3,353	(0.5%)	(2,249)
MEDNAX, Inc.*	692	(0.1%)	(525)	Quanta Services, Inc.*	1,520	(0.5%)	(2,283)
American Airlines Group, Inc.	771	(0.1%)	(541)	TRI Pointe Group, Inc.*	2,443	(0.5%)	(2,340)
Capital One Financial Corp.	414	(0.1%)	(645)	Toll Brothers, Inc.	1,230	(0.6%)	(2,636)
American Axle & Manufacturing Holdings, Inc.*	1,456	(0.1%)	(649)	BorgWarner, Inc.	989	(0.6%)	(2,739)
Host Hotels & Resorts, Inc.	2,901	(0.1%)	(668)	Hartford Financial Services Group, Inc.	1,241	(0.6%)	(2,770)
East West Bancorp, Inc.	468	(0.1%)	(689)	Lions Gate Entertainment Corp. — Class A	1,743	(0.6%)	(2,813)
Celanese Corp. — Class A	277	(0.1%)	(707)	Gentex Corp.	1,660	(0.6%)	(2,825)
Johnson Controls International plc	879	(0.2%)	(722)	WestRock Co.	1,613	(0.6%)	(3,038)
Las Vegas Sands Corp.	535	(0.2%)	(723)	Cabot Corp.	816	(0.7%)	(3,159)
HollyFrontier Corp.	550	(0.2%)	(743)	Werner Enterprises, Inc.	913	(0.7%)	(3,289)
Lazard Ltd. — Class A	1,033	(0.2%)	(744)	Zayo Group Holdings, Inc.*	2,734	(0.7%)	(3,327)
Darden Restaurants, Inc.	286	(0.2%)	(747)	Dana, Inc.	1,663	(0.8%)	(3,628)
National Fuel Gas Co.	2,677	(0.2%)	(952)	Flowers Foods, Inc.	1,699	(0.8%)	(3,674)
Pentair plc	1,499	(0.2%)	(956)	Mylan N.V.*	1,214	(0.8%)	(3,964)
Hewlett Packard Enterprise Co.	1,915	(0.2%)	(965)	Arrow Electronics, Inc.*	911	(0.8%)	(4,025)
DR Horton, Inc.	772	(0.2%)	(1,006)	Louisiana-Pacific Corp.	2,613	(0.9%)	(4,277)
Central Garden & Pet Co. — Class A*	916	(0.2%)	(1,039)	Franklin Resources, Inc.	1,503	(0.9%)	(4,395)
Wells Fargo & Co.	597	(0.2%)	(1,105)	Principal Financial Group, Inc.	1,198	(1.0%)	(4,558)
Cognizant Technology Solutions Corp. — Class A	973	(0.2%)	(1,107)	Bank of New York Mellon Corp.	1,352	(1.0%)	(4,626)
Comerica, Inc.	318	(0.2%)	(1,117)	US Foods Holding Corp.*	2,135	(1.0%)	(4,861)
Waters Corp.*	304	(0.2%)	(1,174)	Meritor, Inc.*	1,835	(1.0%)	(5,012)
United Rentals, Inc.*	287	(0.3%)	(1,216)	Omnicom Group, Inc.	1,057	(1.1%)	(5,061)
Packaging Corporation of America	654	(0.3%)	(1,258)	Coherent, Inc.*	169	(1.1%)	(5,216)
Varian Medical Systems, Inc.*	446	(0.3%)	(1,353)	State Street Corp.	608	(1.1%)	(5,223)
				International Paper Co.	721	(1.1%)	(5,331)
				Cirrus Logic, Inc.*	1,189	(1.1%)	(5,369)
				Masco Corp.	2,057	(1.1%)	(5,392)
				Boise Cascade Co.	1,681	(1.2%)	(5,627)
				AECOM*	2,696	(1.2%)	(5,721)
				AGCO Corp.	881	(1.2%)	(5,758)
				TE Connectivity Ltd.	805	(1.2%)	(5,851)

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION
Kraft Heinz Co.	1,664	(1.3%)	\$ (6,259)	MarketAxess			
Eastman Chemical Co.	1,130	(1.3%)	(6,284)	Holdings, Inc.	(626)	(1.1%)	\$ 14,637
Facebook, Inc. — Class A*	332	(1.3%)	(6,430)	First Horizon			
Chemours Co.	948	(1.4%)	(6,780)	National Corp.	(8,001)	(1.0%)	13,976
Pilgrim's Pride Corp.*	2,290	(1.4%)	(6,910)	Sterling Bancorp	(4,820)	(1.0%)	12,899
Intel Corp.	1,533	(1.5%)	(7,075)	BB&T Corp.	(2,648)	(0.9%)	12,180
Seagate Technology plc	717	(1.5%)	(7,272)	Vulcan Materials Co.	(1,526)	(0.8%)	11,304
General Motors Co.	985	(1.6%)	(7,480)	New York Community			
PulteGroup, Inc.	2,242	(1.6%)	(7,823)	Bancorp, Inc.	(8,874)	(0.8%)	11,127
News Corp. — Class A	3,739	(1.7%)	(8,196)	Charles Schwab Corp.	(1,612)	(0.8%)	11,107
ON Semiconductor Corp.*	1,789	(1.7%)	(8,245)	Goldman Sachs			
Vector Group Ltd.	2,846	(1.7%)	(8,352)	Group, Inc.	(396)	(0.8%)	10,283
Huntsman Corp.	2,219	(1.8%)	(8,385)	Whirlpool Corp.	(684)	(0.7%)	10,089
Westlake Chemical Corp.	742	(1.9%)	(8,998)	Signature Bank	(909)	(0.7%)	9,871
Benchmark				TripAdvisor, Inc.*	(1,626)	(0.7%)	9,469
Electronics, Inc.	1,479	(1.9%)	(9,298)	Pinnacle Financial			
LyondellBasell				Partners, Inc.	(2,178)	(0.7%)	9,136
Industries				Investors Bancorp, Inc.	(12,231)	(0.7%)	8,834
N.V. — Class A	834	(2.1%)	(9,929)	Robert Half			
Olin Corp.	2,657	(2.1%)	(9,929)	International, Inc.	(1,034)	(0.6%)	8,202
McKesson Corp.	1,083	(2.2%)	(10,683)	Washington Federal, Inc.	(2,709)	(0.6%)	8,091
Delphi Technologies plc	948	(2.4%)	(11,331)	Steven Madden Ltd.	(3,576)	(0.6%)	8,090
Tech Data Corp.*	442	(2.4%)	(11,554)	ABM Industries, Inc.	(3,720)	(0.6%)	8,087
Cummins, Inc.	618	(2.5%)	(11,919)	Associated Banc-Corp.	(3,725)	(0.5%)	7,371
Cardinal Health, Inc.	2,604	(2.5%)	(12,158)	Douglas Emmett, Inc.	(6,503)	(0.5%)	6,526
Western Digital Corp.	571	(2.7%)	(12,897)	Core Laboratories N.V.	(730)	(0.5%)	6,374
Owens Corning	559	(3.1%)	(14,896)	BWX Technologies, Inc.	(1,364)	(0.5%)	6,241
Lear Corp.	463	(3.1%)	(14,993)	KeyCorp	(4,450)	(0.5%)	6,206
Ingredion, Inc.	934	(4.0%)	(19,351)	PriceSmart, Inc.	(1,214)	(0.4%)	5,800
Copa Holdings				Cimpress N.V.*	(632)	(0.4%)	5,701
S.A. — Class A	578	(4.6%)	(21,817)	Meredith Corp.	(2,905)	(0.4%)	5,581
Molson Coors Brewing				Nucor Corp.	(1,961)	(0.4%)	5,292
Co. — Class B	1,474	(5.1%)	(24,407)	People's United			
Tyson Foods,				Financial, Inc.	(4,739)	(0.4%)	4,973
Inc. — Class A	1,875	(6.2%)	(29,529)	Southern Copper Corp.	(6,117)	(0.4%)	4,928
Total Custom Basket of Long Securities			<u>478,850</u>	Fifth Third Bancorp	(2,839)	(0.3%)	4,437
CUSTOM BASKET OF SHORT SECURITIES⁴				Multi-Color Corp.	(3,036)	(0.3%)	4,301
Healthcare Services				Chubb Ltd.	(907)	(0.3%)	4,263
Group, Inc.	(6,531)	(3.5%)	47,454	Liberty Property Trust	(2,595)	(0.3%)	4,186
Summit Materials,				Huntington			
Inc. — Class A*	(10,863)	(3.3%)	44,706	Bancshares, Inc.	(5,889)	(0.3%)	3,810
Tesla, Inc.*	(324)	(2.1%)	28,790	Boston Properties, Inc.	(1,335)	(0.3%)	3,632
NewMarket Corp.	(1,019)	(2.1%)	28,551	First Republic Bank	(2,383)	(0.2%)	3,407
Martin Marietta				WR Grace & Co.	(3,257)	(0.2%)	3,407
Materials, Inc.	(663)	(1.5%)	20,041	Public Storage	(425)	(0.2%)	2,909
Royal Gold, Inc.	(2,044)	(1.4%)	18,465	Covanta Holding Corp.	(5,175)	(0.2%)	2,845
Texas Capital				Parsley Energy,			
Bancshares, Inc.*	(1,128)	(1.4%)	18,396	Inc. — Class A*	(3,071)	(0.2%)	2,738
LendingTree, Inc.*	(368)	(1.3%)	18,360	Polaris Industries, Inc.	(794)	(0.2%)	2,724
Capitol Federal				Marriott International,			
Financial, Inc.	(19,621)	(1.3%)	17,771	Inc. — Class A	(1,292)	(0.2%)	2,664
Valley National Bancorp	(11,666)	(1.2%)	16,850	U.S. Bancorp	(1,712)	(0.2%)	2,588
				American Homes 4			
				Rent — Class A	(5,759)	(0.2%)	2,513

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION
US Ecology, Inc.	(1,086)	(0.2%)	\$ 2,455	Howard Hughes Corp.*	(1,545)	0.1%	\$ (791)
BancorpSouth Bank	(2,527)	(0.2%)	2,251	Dentsply Sirona, Inc.	(2,182)	0.1%	(869)
JBG SMITH Properties Corporate Office Properties Trust	(3,889)	(0.2%)	2,197	Service Corporation International	(1,892)	0.1%	(955)
Palo Alto Networks, Inc.*	(2,945)	(0.2%)	2,099	Henry Schein, Inc.*	(994)	0.1%	(958)
Old National Bancorp	(373)	(0.2%)	2,005	Sotheby's*	(1,697)	0.1%	(1,165)
Leggett & Platt, Inc.	(4,126)	(0.1%)	1,910	Sempra Energy	(1,022)	0.1%	(1,234)
PolyOne Corp.	(4,851)	(0.1%)	1,678	Norwegian Cruise Line Holdings Ltd.*	(1,460)	0.1%	(1,247)
Eaton Vance Corp.	(3,743)	(0.1%)	1,534	Ulta Beauty, Inc.*	(296)	0.1%	(1,269)
Asbury Automotive Group, Inc.*	(1,290)	(0.1%)	1,519	Genuine Parts Co.	(1,743)	0.1%	(1,433)
CarMax, Inc.*	(1,168)	(0.1%)	1,463	Atmos Energy Corp.	(894)	0.1%	(1,645)
Praxair, Inc.	(1,096)	(0.1%)	1,342	Sensient Technologies Corp.	(4,017)	0.1%	(1,860)
Ally Financial, Inc.	(423)	(0.1%)	1,337	Hanesbrands, Inc.	(4,590)	0.2%	(2,073)
Mid-America Apartment Communities, Inc.	(3,480)	(0.1%)	1,309	National Oilwell Varco, Inc.	(2,545)	0.2%	(2,110)
Mobile Mini, Inc.	(826)	(0.1%)	1,114	Scotts Miracle-Gro Co. — Class A	(2,109)	0.2%	(2,264)
S&P Global, Inc.	(3,302)	(0.1%)	1,103	PPG Industries, Inc.	(2,069)	0.2%	(2,306)
Air Products & Chemicals, Inc.	(396)	(0.1%)	1,004	FMC Corp.	(1,274)	0.2%	(2,327)
Paramount Group, Inc.	(422)	(0.1%)	940	Omnicell, Inc.*	(1,188)	0.2%	(2,336)
Ball Corp.	(10,966)	(0.1%)	908	American Campus Communities, Inc.	(4,473)	0.2%	(2,344)
Floor & Decor Holdings, Inc. — Class A*	(1,544)	(0.1%)	810	Alliant Energy Corp.	(2,413)	0.2%	(2,370)
Commercial Metals Co.	(322)	(0.1%)	803	Vornado Realty Trust	(2,636)	0.2%	(2,724)
Sealed Air Corp.	(8,216)	(0.1%)	794	Welltower, Inc.	(2,604)	0.2%	(3,005)
Graphic Packaging Holding Co.	(1,976)	0.0%	657	Church & Dwight Company, Inc.	(1,407)	0.2%	(3,043)
Guidewire Software, Inc.*	(5,788)	0.0%	634	AMETEK, Inc.	(1,318)	0.3%	(3,572)
Berry Global Group, Inc.*	(1,351)	0.0%	606	Invitation Homes, Inc.	(11,536)	0.3%	(3,994)
Caesars Entertainment Corp.*	(1,663)	0.0%	585	Republic Services, Inc. — Class A	(3,124)	0.3%	(4,503)
Hormel Foods Corp.	(7,696)	0.0%	551	Compass Minerals International, Inc.	(2,855)	0.3%	(4,531)
Silgan Holdings, Inc.	(2,086)	0.0%	452	Equifax, Inc.	(2,467)	0.3%	(4,626)
Royal Caribbean Cruises Ltd.	(2,904)	0.0%	179	Cooper Companies, Inc.	(258)	0.3%	(4,676)
Everest Re Group Ltd.	(640)	0.0%	(49)	Crown Castle International Corp.	(1,345)	0.4%	(5,217)
Intercontinental Exchange, Inc.	(456)	0.0%	(53)	SBA Communications Corp.*	(882)	0.4%	(5,490)
Roper Technologies, Inc.	(1,271)	0.0%	(156)	Essex Property Trust, Inc.	(738)	0.4%	(5,668)
Clean Harbors, Inc.*	(391)	0.0%	(206)	Garmin Ltd.	(1,193)	0.4%	(6,136)
Camden Property Trust	(1,200)	0.0%	(207)	WPX Energy, Inc.*	(8,059)	0.5%	(6,266)
Tractor Supply Co.	(1,974)	0.0%	(250)	Aon plc	(618)	0.5%	(6,266)
Charter Communications, Inc. — Class A*	(918)	0.0%	(301)	Netflix, Inc.*	(225)	0.5%	(6,461)
Alexandria Real Estate Equities, Inc.	(255)	0.0%	(335)	Equinix, Inc.	(300)	0.5%	(6,588)
Choice Hotels International, Inc.	(1,275)	0.0%	(354)	FireEye, Inc.*	(5,449)	0.5%	(6,607)
Regency Centers Corp.	(1,005)	0.0%	(422)	KAR Auction Services, Inc.	(2,807)	0.5%	(6,819)
General Dynamics Corp.	(1,355)	0.0%	(442)	Terreno Realty Corp.	(7,436)	0.5%	(6,920)
Viad Corp.	(518)	0.1%	(755)	HB Fuller Co.	(3,140)	0.5%	(6,925)
	(1,388)	0.1%	(784)	Planet Fitness, Inc. — Class A*	(1,197)	0.5%	(7,022)
				IBERIABANK Corp.	(1,258)	0.5%	(7,205)
				Xylem, Inc.	(1,559)	0.6%	(7,546)

LONG SHORT EQUITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION
Wolverine World Wide, Inc.	(4,313)	0.6%	\$ (7,590)	Cable One, Inc.	(177)	1.4%	\$ (19,265)
CF Industries Holdings, Inc.	(1,469)	0.6%	(7,604)	American Water Works Company, Inc.	(2,481)	1.4%	(19,432)
American Tower Corp. — Class A	(1,017)	0.6%	(7,725)	AptarGroup, Inc.	(1,391)	1.4%	(19,754)
Texas Roadhouse, Inc. — Class A	(1,360)	0.6%	(7,947)	Axis Capital Holdings Ltd.	(3,266)	1.5%	(19,961)
Federal Realty Investment Trust	(706)	0.6%	(8,244)	Sun Communities, Inc.	(3,262)	1.5%	(20,861)
Workday, Inc. — Class A*	(715)	0.6%	(8,737)	South Jersey Industries, Inc.	(3,653)	1.5%	(21,176)
Incyte Corp.*	(1,251)	0.7%	(8,912)	White Mountains Insurance Group Ltd.	(205)	1.6%	(21,667)
Aramark	(1,619)	0.7%	(9,225)	Cannae Holdings, Inc.*	(6,600)	1.6%	(21,949)
Equity Residential RenaissanceRe	(2,707)	0.7%	(9,306)	RPM International, Inc.	(4,220)	1.6%	(22,015)
Holdings Ltd.	(1,047)	0.7%	(9,430)	Equity LifeStyle Properties, Inc.	(3,032)	1.7%	(23,004)
CyrusOne, Inc.	(1,729)	0.7%	(9,645)	Tyler Technologies, Inc.*	(507)	1.7%	(23,539)
Retail Opportunity Investments Corp.	(7,625)	0.7%	(9,757)	salesforce.com, Inc.*	(1,081)	1.8%	(24,049)
Alleghany Corp.	(175)	0.7%	(9,803)	UDR, Inc.	(3,767)	1.8%	(24,541)
Sherwin-Williams Co.	(231)	0.8%	(10,641)	TransUnion	(1,385)	1.9%	(25,328)
Waste Management, Inc.	(2,157)	0.8%	(10,708)	Monolithic Power Systems, Inc.	(988)	1.9%	(25,381)
Digital Realty Trust, Inc.	(1,461)	0.8%	(10,780)	Copart, Inc.*	(1,638)	1.9%	(25,509)
Realty Income Corp.	(3,811)	0.8%	(11,159)	Ecolab, Inc.	(1,130)	2.0%	(26,742)
Ashland Global Holdings, Inc.	(850)	0.8%	(11,201)	MSA Safety, Inc.	(1,984)	2.0%	(27,386)
ServiceNow, Inc.*	(534)	0.8%	(11,423)	MSCI, Inc. — Class A	(603)	2.0%	(27,900)
AvalonBay Communities, Inc.	(973)	0.8%	(11,568)	EastGroup Properties, Inc.	(2,283)	2.1%	(28,246)
Kilroy Realty Corp.	(2,563)	0.9%	(11,658)	Pegasystems, Inc.	(1,858)	2.1%	(28,374)
Redwood Trust, Inc.	(7,718)	0.9%	(12,323)	Markel Corp.*	(299)	2.1%	(28,513)
Dominion Energy, Inc.	(2,900)	0.9%	(12,606)	Crocs, Inc.*	(3,888)	2.1%	(28,725)
Glacier Bancorp, Inc.	(2,523)	0.9%	(12,968)	Shake Shack, Inc. — Class A*	(1,419)	2.1%	(28,734)
TransDigm Group, Inc.*	(228)	1.0%	(13,212)	Hess Corp.	(3,070)	2.1%	(28,995)
Healthcare Trust of America, Inc. — Class A	(11,324)	1.0%	(13,330)	Cornerstone OnDemand, Inc.*	(1,582)	2.1%	(29,068)
Eversource Energy	(1,895)	1.1%	(14,369)	SPS Commerce, Inc.*	(924)	2.3%	(31,333)
Rexford Industrial Realty, Inc.	(5,397)	1.1%	(14,747)	Ultimate Software Group, Inc.*	(385)	2.8%	(37,824)
HCP, Inc.	(6,271)	1.1%	(14,758)	CoStar Group, Inc.*	(496)	3.4%	(46,906)
Moody's Corp.	(958)	1.1%	(15,310)	Cintas Corp.	(1,117)	4.0%	(54,251)
Vail Resorts, Inc.	(244)	1.1%	(15,646)	Tetra Tech, Inc.	(5,148)	4.5%	(61,984)
Haemonetics Corp.*	(1,474)	1.2%	(16,459)	Team, Inc.*	(8,273)	4.8%	(65,220)
ASGN, Inc.*	(2,022)	1.2%	(17,014)	Exponent, Inc.	(4,646)	5.1%	(69,827)
Allegheny Technologies, Inc.*	(5,349)	1.3%	(17,489)	RLI Corp.	(3,773)	5.3%	(73,068)
IHS Markit Ltd.*	(5,053)	1.3%	(18,091)	Verisk Analytics, Inc. — Class A*	(2,717)	5.8%	(79,581)
FactSet Research Systems, Inc.	(510)	1.3%	(18,393)	Balchem Corp.	(3,468)	7.1%	(96,993)
				Rollins, Inc.	(6,750)	7.3%	(100,154)
				Total Custom Basket of Short Securities			<u>(1,368,291)</u>

LONG SHORT EQUITY 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 equity index swap collateral at September 30, 2018.

² Rate indicated is the 7-day yield as of September 30, 2018.

³ Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2018.

⁴ Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is the rate effective at September 30, 2018.

plc — Public Limited Company

REIT — Real Estate Investment Trust