

LONG SHORT EQUITY FUND

	SHARES	VALUE
COMMON STOCKS† - 98.9%		
CONSUMER, NON-CYCLICAL - 28.6%		
Pfizer, Inc. ¹	16,076	\$ 573,913
Sysco Corp.	9,865	532,217
AbbVie, Inc. ¹	4,805	426,972
US Foods Holding Corp.*	13,052	348,488
Merck & Company, Inc. ¹	5,365	343,521
UnitedHealth Group, Inc.	1,627	318,649
DaVita, Inc.* ¹	5,229	310,550
Archer-Daniels-Midland Co. ¹	6,748	286,858
Aetna, Inc. ¹	1,759	279,699
Medtronic plc	3,519	273,673
Humana, Inc. ¹	1,007	245,335
Halyard Health, Inc.*	5,213	234,741
HealthSouth Corp.	4,915	227,810
Darling Ingredients, Inc.*	12,486	218,755
Johnson & Johnson ¹	1,656	215,297
Zimmer Biomet Holdings, Inc. ¹	1,717	201,044
WellCare Health Plans, Inc.*	1,169	200,764
Danaher Corp. ¹	2,339	200,639
PepsiCo, Inc.	1,799	200,462
Cardinal Health, Inc.	2,915	195,072
Eli Lilly & Co. ¹	2,197	187,931
Baxter International, Inc. ¹	2,965	186,054
McKesson Corp. ¹	1,191	182,950
Universal Corp.	3,068	175,796
Thermo Fisher Scientific, Inc.	910	172,172
Dean Foods Co.	15,757	171,436
United Natural Foods, Inc.*	3,969	165,071
Boston Beer Company, Inc. — Class A*	1,054	164,635
Universal Health Services, Inc. — Class B ¹	1,434	159,088
Conagra Brands, Inc. ¹	4,701	158,612
Mylan N.V.*	4,902	153,776
United Rentals, Inc.* ²	1,017	141,098
Spectrum Brands Holdings, Inc.	1,326	140,450
Sanderson Farms, Inc.	869	140,361
USANA Health Sciences, Inc.*	2,371	136,807
Hologic, Inc.* ¹	3,470	127,314
Sabre Corp.	6,930	125,432
Centene Corp.* ¹	1,194	115,543
Flowers Foods, Inc.	5,781	108,741
FTI Consulting, Inc.*	3,010	106,795
SpartanNash Co.	3,914	103,212
CoreLogic, Inc.*	2,225	102,840
Masimo Corp.*	1,152	99,717
TreeHouse Foods, Inc.*	1,472	99,699
United Therapeutics Corp.*	839	98,322
Total System Services, Inc.	1,489	97,530
Pilgrim's Pride Corp.*	3,378	95,969
Total Consumer, Non-cyclical		9,551,810
INDUSTRIAL - 17.0%		
Union Pacific Corp.	4,329	502,034
Corning, Inc. ¹	16,115	482,161
Cummins, Inc. ¹	2,236	375,715
Benchmark Electronics, Inc.*	10,759	367,420
Snap-on, Inc.	2,246	334,676
Plexus Corp.*	5,461	306,253
Timken Co.	5,676	275,570
Arrow Electronics, Inc.*	3,164	254,417
Gentex Corp.	11,944	236,491
Oshkosh Corp.	2,644	218,236
Avnet, Inc.	5,513	216,661
Huntington Ingalls Industries, Inc.	917	207,645
Eaton Corporation plc	2,407	184,833
Belden, Inc.	2,255	181,595
Regal Beloit Corp.	2,135	168,665
AECOM*	4,550	167,486
Jabil, Inc.	5,797	165,504
Sanmina Corp.*	3,877	144,031
USG Corp.*	4,396	143,529
Vishay Intertechnology, Inc.	6,888	129,494
ITT, Inc.	2,676	118,467
EnerSys	1,568	108,459
Crane Co.	1,330	106,387
Methode Electronics, Inc.	2,499	105,833
Owens-Illinois, Inc.*	4,167	104,842
Tech Data Corp.*	938	83,341
Total Industrial		5,689,745
TECHNOLOGY - 15.0%		
Intel Corp. ¹	14,744	561,451
International Business Machines Corp. ¹	3,778	548,113
Apple, Inc. ¹	2,509	386,687
KLA-Tencor Corp. ¹	3,466	367,396
Texas Instruments, Inc.	3,256	291,868
NetApp, Inc. ¹	6,004	262,735
HP, Inc. ¹	12,676	253,013
Convergys Corp.	9,751	252,453
Applied Materials, Inc. ¹	4,645	241,958
NCR Corp.*	5,644	211,763
CSRA, Inc.	5,377	173,516
Xerox Corp.	5,063	168,547
j2 Global, Inc.	1,969	145,470
Western Digital Corp. ¹	1,651	142,646
MKS Instruments, Inc.	1,506	142,242
Akamai Technologies, Inc.*	2,457	119,705
Skyworks Solutions, Inc.	1,172	119,427
Kulicke & Soffa Industries, Inc.*	5,253	113,307
Cirrus Logic, Inc.*	2,079	110,852
CACI International, Inc. — Class A*	783	109,111
Science Applications International Corp.	1,572	105,088
Seagate Technology plc	3,162	104,884
CA, Inc.	3,018	100,741
Total Technology		5,032,973
CONSUMER, CYCLICAL - 14.5%		
CVS Health Corp. ¹	7,298	593,471
Walgreens Boots Alliance, Inc. ¹	6,525	503,861
Wal-Mart Stores, Inc. ¹	5,208	406,953
Delta Air Lines, Inc. ¹	5,927	285,799
Lear Corp.	1,465	253,562
Tailored Brands, Inc. ²	15,147	218,723

LONG SHORT EQUITY FUND

	SHARES	VALUE
Alaska Air Group, Inc. ¹	2,817	\$ 214,853
Southwest Airlines Co. ¹	3,598	201,416
Brinker International, Inc.	6,273	199,858
Goodyear Tire & Rubber Co.	5,553	184,637
United Continental Holdings, Inc.*	2,899	176,491
Lowe's Companies, Inc. ¹	2,203	176,108
CalAtlantic Group, Inc.	4,610	168,864
Cooper-Standard Holdings, Inc.*	1,350	156,560
Anixter International, Inc.*	1,772	150,620
Ford Motor Co. ¹	12,197	145,998
Nu Skin Enterprises, Inc. — Class A	2,225	136,793
JetBlue Airways Corp.*	7,241	134,176
Bed Bath & Beyond, Inc.	5,010	117,585
Ralph Lauren Corp. — Class A	1,266	111,775
American Airlines Group, Inc.	2,202	104,573
Hawaiian Holdings, Inc.*	2,701	101,423
Dick's Sporting Goods, Inc.	3,675	99,262
Total Consumer, Cyclical		4,843,361
FINANCIAL - 9.7%		
Principal Financial Group, Inc.	6,367	409,652
Northern Trust Corp. ¹	4,080	375,074
Lazard Ltd. — Class A	6,494	293,658
CIT Group, Inc.	5,592	274,288
LaSalle Hotel Properties REIT	7,546	218,985
Franklin Resources, Inc. ¹	4,656	207,239
RenaissanceRe Holdings Ltd.	1,405	189,872
Old Republic International Corp.	9,269	182,507
Synchrony Financial ¹	5,212	161,833
Torchmark Corp.	1,706	136,634
Waddell & Reed Financial, Inc. — Class A	6,277	125,979
Hospitality Properties Trust REIT	4,177	119,003
State Street Corp. ¹	1,234	117,896
PacWest Bancorp	2,166	109,405
E*TRADE Financial Corp.* ¹	2,421	105,580
Sabra Health Care, Inc. REIT	4,777	104,807
Capital One Financial Corp. ¹	1,226	103,793
Total Financial		3,236,205
COMMUNICATIONS - 5.5%		
Verizon Communications, Inc. ¹	10,802	534,591
Juniper Networks, Inc. ¹	10,456	290,990
Motorola Solutions, Inc. ¹	3,243	275,233
InterDigital, Inc.	2,322	171,248
ARRIS International plc*	4,709	134,159
AT&T, Inc. ¹	3,321	130,084
Viavi Solutions, Inc.*	11,345	107,324
CommScope Holding Company, Inc.*	3,148	104,545
Viacom, Inc. — Class B	3,468	96,549
Total Communications		1,844,723
UTILITIES - 4.4%		
Hawaiian Electric Industries, Inc.	10,351	345,413
Entergy Corp. ¹	3,858	294,597
Portland General Electric Co.	5,949	271,512
American Electric Power Company, Inc. ¹	3,749	263,330
Vectren Corp.	2,885	189,746
PNM Resources, Inc.	2,957	119,167
Total Utilities		1,483,765
ENERGY - 2.8%		
Devon Energy Corp. ¹	9,910	363,795
Exxon Mobil Corp. ¹	3,819	313,082
ConocoPhillips ¹	2,880	144,144
Marathon Oil Corp.	8,919	120,942
Total Energy		941,963
BASIC MATERIALS - 1.4%		
Mosaic Co.	6,597	142,429
LyondellBasell Industries N.V. — Class A	1,277	126,487
AK Steel Holding Corp.* ²	18,705	104,561
International Paper Co. ¹	1,816	103,185
Total Basic Materials		476,662
Total Common Stocks		33,101,207
(Cost \$31,668,503)		
MONEY MARKET FUND[†] - 3.5%		
STIT — Treasury Obligations Portfolio 0.88% ³	1,170,021	1,170,021
Total Money Market Fund		1,170,021
(Cost \$1,170,021)		
SECURITIES LENDING COLLATERAL^{†,4} - 1.1%		
First American Government Obligations Fund — Class Z, 0.89% ³	352,633	352,633
Total Securities Lending Collateral		352,633
(Cost \$352,633)		
Total Investments - 103.5%		
(Cost \$33,191,157)		\$ 34,623,861
Other Assets & Liabilities, net - (3.5)%		(1,157,218)
Total Net Assets - 100.0%		\$ 33,466,643

Total Return Swap Agreements

COUNTERPARTY	INDEX	FINANCING RATE PAY (RECEIVE)	PAYMENT FREQUENCY	MATURITY DATE	NOTIONAL VALUE	UNREALIZED GAIN (LOSS)
OTC Equity Swap Agreements Sold Short^{††}						
Morgan Stanley	Long Short Equity Portfolio					
	Short Custom Basket Swap ⁵	(1.63%)	At Maturity	5/31/19	\$ 36,582,334	\$ (1,690,350)
OTC Equity Swap Agreements^{††}						
Morgan Stanley	Long Short Equity Portfolio					
	Long Custom Basket Swap ⁶	0.81%	At Maturity	5/31/19	\$ 27,408,371	\$ 1,055,596
					SHARES	UNREALIZED GAIN (LOSS)

CUSTOM BASKET OF LONG SECURITIES⁶

Amgen, Inc.	2,066	\$ 65,063
Gilead Sciences, Inc.	3,541	57,265
ManpowerGroup, Inc.	2,761	46,949
Teradata Corp.*	7,555	46,600
Lam Research Corp.	1,532	44,982
Tyson Foods, Inc. — Class A	3,475	44,237
Biogen, Inc.*	711	43,587
Cigna Corp.	1,633	37,658
Cisco Systems, Inc.	18,211	34,586
Deluxe Corp.	6,930	34,333
PACCAR, Inc.	4,157	33,771

Reinsurance Group of America, Inc. — Class A	2,242	33,614
Dolby Laboratories, Inc. — Class A	3,736	31,499
Jacobs Engineering Group, Inc.	5,443	31,328
Aflac, Inc.	5,046	30,977
Robert Half International, Inc.	6,366	30,209
JPMorgan Chase & Co.	3,933	28,819
Citigroup, Inc.	2,319	28,601
Berkshire Hathaway, Inc. — Class B*	1,585	28,451
Anadarko Petroleum Corp.	5,018	28,256
Discover Financial Services	6,023	25,730
FirstEnergy Corp.	15,318	24,535
WW Grainger, Inc.	1,460	24,174
Public Service Enterprise Group, Inc.	5,733	23,640
FedEx Corp.	1,574	21,378
VeriSign, Inc.*	1,358	21,370
Owens & Minor, Inc.	9,494	20,873
Textron, Inc.	3,832	20,830
Big Lots, Inc.	4,158	19,849
Cullen/Frost Bankers, Inc.	2,115	19,464
Microsoft Corp.	4,481	19,398
TE Connectivity Ltd.	5,051	18,941
Norfolk Southern Corp.	1,755	18,847
Teradyne, Inc.	3,369	18,026
Curtiss-Wright Corp.	1,196	18,012
Allstate Corp.	3,243	17,996
Federated Investors, Inc. — Class B	6,496	17,676
Oracle Corp.	7,552	17,656
Express Scripts Holding Co.*	4,434	16,543
Alphabet, Inc. — Class C*	527	16,444
WESCO International, Inc.*	1,954	15,514
Parker-Hannifin Corp.	921	14,841
Accenture plc — Class A	1,378	14,838
Exelon Corp.	10,907	14,720
Waste Management, Inc.	2,538	14,651
Prudential Financial, Inc.	4,707	14,109
Ingredion, Inc.	1,994	12,589
Maxim Integrated Products, Inc.	4,504	11,745
Freeport-McMoRan, Inc.*	7,516	11,585
Raymond James Financial, Inc.	2,167	10,905
Cerner Corp.*	1,679	10,540
Laboratory Corporation of America Holdings*	843	10,450
Bristol-Myers Squibb Co.	1,746	10,132
CenterPoint Energy, Inc.	14,797	9,914
PG&E Corp.	6,092	9,334
Illinois Tool Works, Inc.	831	9,113
Iridium Communications, Inc.*	31,351	9,064
Leucadia National Corp.	7,605	9,004
DST Systems, Inc.	2,350	8,599
Fidelity National Information Services, Inc.	1,074	8,419
Ameren Corp.	7,321	8,083
Unum Group	2,751	8,058
Allison Transmission Holdings, Inc.	4,877	7,861
Casey's General Stores, Inc.	1,232	7,706
CDW Corp.	1,601	7,638
Wells Fargo & Co.	2,547	7,088
Ingersoll-Rand plc	1,737	7,088
Anthem, Inc.	1,635	6,341
Procter & Gamble Co.	2,147	6,239
MAXIMUS, Inc.	1,921	5,615
Legg Mason, Inc.	2,876	5,230
OGE Energy Corp.	2,876	4,625
Western Union Co.	17,482	2,988
Hubbell, Inc.	1,984	2,471
HRG Group, Inc.*	7,086	1,630
Zayo Group Holdings, Inc.*	3,899	980
Bank of New York Mellon Corp.	4,604	744
Hill-Rom Holdings, Inc.	1,397	675
Alliance Data Systems Corp.	444	570
CoStar Group, Inc.*	254	556
Performance Food Group Co.*	2,400	196
Catalent, Inc.*	1,705	104
National Fuel Gas Co.	5,405	19
GoDaddy, Inc. — Class A*	924	(202)
WEC Energy Group, Inc.	2,813	(222)

LONG SHORT EQUITY FUND

	SHARES	UNREALIZED GAIN (LOSS)
Pinnacle West Capital Corp.	1,286	\$ (390)
Cloudera, Inc.*	1,951	(1,230)
Altria Group, Inc.	3,652	(1,370)
Portola Pharmaceuticals, Inc.*	1,749	(1,948)
Dr Pepper Snapple Group, Inc.	1,658	(2,784)
Xcel Energy, Inc.	5,678	(3,511)
Carlisle Companies, Inc.	5,175	(3,660)
Philip Morris International, Inc.	897	(3,760)
Telephone & Data Systems, Inc.	11,326	(4,308)
CMS Energy Corp.	4,690	(6,023)
Travelers Companies, Inc.	3,334	(6,395)
Consolidated Edison, Inc.	3,339	(7,084)
United Technologies Corp.	1,872	(8,910)
AmerisourceBergen Corp. — Class A	1,822	(9,609)
HCA Healthcare, Inc.*	4,267	(10,016)
Henry Schein, Inc.*	1,454	(12,535)
Fluor Corp.	6,007	(13,502)
Edison International	4,770	(13,984)
F5 Networks, Inc.*	2,068	(15,823)
Kroger Co.	7,419	(20,417)
Energizer Holdings, Inc.	7,114	(23,365)
Omnicom Group, Inc.	3,925	(35,673)
UGI Corp.	8,552	(36,602)
Kimberly-Clark Corp.	3,717	(37,020)
MEDNAX, Inc.*	3,571	(39,636)
Quest Diagnostics, Inc.	3,225	(48,878)
ATN International, Inc.	6,658	(90,051)
Total Custom Basket of Long Securities		1,025,830
CUSTOM BASKET OF SHORT SECURITIES⁵		
NewMarket Corp.	(1,018)	39,899
Pool Corp.	(1,868)	18,943
Charter Communications, Inc. — Class A*	(587)	18,620
iRobot Corp.*	(1,058)	17,992
Ultimate Software Group, Inc.*	(567)	17,338
Sensient Technologies Corp.	(4,636)	14,903
Dominion Energy, Inc.	(3,714)	14,079
Ecolab, Inc.	(3,678)	13,620
Papa John's International, Inc.	(1,815)	12,918
Martin Marietta Materials, Inc.	(744)	12,850
Sun Communities, Inc.	(2,763)	11,977
NIKE, Inc. — Class B	(1,819)	11,850
American Campus Communities, Inc.	(3,550)	11,302
Vulcan Materials Co.	(2,429)	11,062
Toro Co.	(1,396)	10,997
Wright Medical Group N.V.*	(3,809)	10,802
Dunkin' Brands Group, Inc.	(1,974)	10,117
RPM International, Inc.	(4,161)	9,069
Axon Enterprise, Inc.*	(4,972)	8,523
Equity LifeStyle Properties, Inc.	(2,028)	8,338
Crown Castle International Corp.	(2,090)	7,833
Southern Co.	(5,075)	7,096
Education Realty Trust, Inc.	(3,122)	6,845
CoStar Group, Inc.*	(533)	6,675
MarketAxess Holdings, Inc.	(1,027)	5,854
Wendy's Co.	(12,984)	5,819
Domino's Pizza, Inc.	(521)	5,587
Yum! Brands, Inc.	(1,989)	4,994
Essex Property Trust, Inc.	(799)	4,882
PTC, Inc.*	(2,607)	4,589
Sempra Energy	(1,815)	4,577
Healthcare Trust of America, Inc. — Class A	(6,637)	4,236
NiSource, Inc.	(9,937)	4,117
Cable One, Inc.	(131)	4,074
Atlassian Corporation plc — Class A*	(7,167)	3,268
Retail Opportunity Investments Corp.	(5,412)	3,092
Corporate Office Properties Trust	(4,324)	2,959
SBA Communications Corp.*	(1,345)	2,959
Kilroy Realty Corp.	(1,731)	2,914
McCormick & Company, Inc.	(1,643)	2,537
Southern Copper Corp.	(2,383)	2,497
TripAdvisor, Inc.*	(2,826)	2,335
Black Hills Corp.	(4,731)	2,249
Bio-Rad Laboratories, Inc. — Class A*	(971)	1,993
Realty Income Corp.	(2,667)	1,910
SPS Commerce, Inc.*	(1,834)	1,860
Rexford Industrial Realty, Inc.	(5,383)	1,337
Equinix, Inc.	(505)	620
Autodesk, Inc.*	(1,500)	548
Public Storage	(641)	392
SL Green Realty Corp.	(1,122)	(12)
Federal Realty Investment Trust	(2,043)	(80)
Mohawk Industries, Inc.*	(807)	(212)
Alliant Energy Corp.	(11,002)	(358)
Howard Hughes Corp.*	(1,202)	(697)
Lamb Weston Holdings, Inc.	(2,685)	(776)
Bank of Hawaii Corp.	(3,035)	(916)
Workday, Inc. — Class A*	(1,208)	(1,050)
ANSYS, Inc.*	(1,923)	(1,063)
Semtech Corp.*	(3,560)	(1,517)
Aqua America, Inc.	(4,020)	(1,682)
Madison Square Garden Co. — Class A*	(727)	(1,814)
Boston Properties, Inc.	(1,085)	(2,055)
Atmos Energy Corp.	(4,175)	(2,247)
Home BancShares, Inc.	(6,076)	(2,279)
AptarGroup, Inc.	(1,451)	(2,343)
Ladder Capital Corp. — Class A	(16,067)	(3,162)
Great Western Bancorp, Inc.	(5,256)	(3,224)
Extra Space Storage, Inc.	(1,395)	(3,482)
Trimble, Inc.*	(2,579)	(3,662)
CareTrust REIT, Inc.	(11,383)	(3,805)
Terreno Realty Corp.	(4,674)	(3,969)
CyrusOne, Inc.	(2,492)	(4,269)
Bio-Techne Corp.	(2,097)	(4,327)
Ball Corp.	(11,453)	(4,421)
Marriott International, Inc. — Class A	(1,483)	(4,590)
Rayonier, Inc.	(4,637)	(4,593)
Tyler Technologies, Inc.*	(1,274)	(4,597)
EastGroup Properties, Inc.	(2,361)	(4,795)
Vail Resorts, Inc.	(830)	(5,016)
Ingevity Corp.*	(1,617)	(5,670)

LONG SHORT EQUITY FUND

	SHARES	UNREALIZED LOSS
Compass Minerals International, Inc.	(4,507)	\$ (5,792)
Balchem Corp.	(2,013)	(5,803)
American Tower Corp. — Class A	(1,364)	(5,898)
WD-40 Co.	(927)	(6,031)
Aspen Technology, Inc.*	(3,044)	(6,344)
Provident Financial Services, Inc.	(9,337)	(6,438)
Air Products & Chemicals, Inc.	(1,114)	(6,472)
First Industrial Realty Trust, Inc.	(7,862)	(6,508)
BB&T Corp.	(4,238)	(6,590)
Service Corporation International	(5,101)	(6,681)
BWX Technologies, Inc.	(2,559)	(6,811)
salesforce.com, Inc.*	(2,314)	(6,873)
Acadia Realty Trust	(5,156)	(6,904)
Royal Gold, Inc.	(2,105)	(7,065)
Blackbaud, Inc.	(1,321)	(7,101)
Mid-America Apartment Communities, Inc.	(2,182)	(7,265)
Global Payments, Inc.	(1,160)	(7,284)
People's United Financial, Inc.	(21,620)	(7,294)
Watsco, Inc.	(1,064)	(7,374)
Laredo Petroleum, Inc.*	(8,182)	(7,396)
Alexandria Real Estate Equities, Inc.	(2,892)	(7,451)
PolyOne Corp.	(2,857)	(7,766)
CoreSite Realty Corp.	(1,181)	(7,995)
Douglas Emmett, Inc.	(5,417)	(8,080)
NVIDIA Corp.	(597)	(8,263)
WABCO Holdings, Inc.*	(899)	(8,280)
Cabot Oil & Gas Corp. — Class A	(3,940)	(8,501)
McDonald's Corp.	(1,458)	(9,369)
Adobe Systems, Inc.*	(1,636)	(9,395)
Allegion plc	(1,920)	(9,859)
ServiceNow, Inc.*	(1,343)	(10,088)
Medidata Solutions, Inc.*	(1,351)	(10,153)
Meritage Homes Corp.*	(2,295)	(10,894)
CommVault Systems, Inc.*	(2,369)	(10,978)
Eaton Vance Corp.	(3,584)	(11,135)
Diamondback Energy, Inc.*	(1,104)	(11,203)
Tractor Supply Co.	(1,719)	(11,377)
Facebook, Inc. — Class A*	(862)	(11,885)
Jack in the Box, Inc.	(2,277)	(12,030)
Silicon Laboratories, Inc.*	(1,815)	(12,161)
Bright Horizons Family Solutions, Inc.*	(2,114)	(12,247)
Willis Towers Watson plc	(1,369)	(12,291)
Iron Mountain, Inc.	(3,170)	(12,325)
Horace Mann Educators Corp.	(5,856)	(13,524)
KeyCorp	(10,341)	(13,543)
Old National Bancorp	(14,362)	(13,641)
Chemical Financial Corp.	(4,384)	(13,738)
National Instruments Corp.	(3,340)	(13,741)
United Parcel Service, Inc. — Class B	(1,229)	(13,896)
Arthur J Gallagher & Co.	(2,795)	(14,128)
S&P Global, Inc.	(1,268)	(14,326)
HB Fuller Co.	(1,935)	(15,032)
WR Grace & Co.	(4,407)	(15,173)
Matador Resources Co.*	(4,189)	(15,364)
Spire, Inc.	(3,861)	(15,694)
Genuine Parts Co.	(1,188)	(15,852)
Amphenol Corp. — Class A	(1,653)	(15,904)
Cadence Design Systems, Inc.*	(3,567)	(16,009)
AutoZone, Inc.*	(198)	(16,330)
BankUnited, Inc.	(7,010)	(16,456)
Investors Bancorp, Inc.	(26,263)	(16,897)
Neurocrine Biosciences, Inc.*	(1,891)	(17,203)
Red Hat, Inc.*	(1,282)	(17,330)
VF Corp.	(2,439)	(17,463)
Ross Stores, Inc.	(3,078)	(17,597)
KBR, Inc.	(6,614)	(17,940)
International Flavors & Fragrances, Inc.	(2,963)	(18,027)
Guidewire Software, Inc.*	(2,931)	(18,249)
FirstCash, Inc.	(1,868)	(18,723)
Ollie's Bargain Outlet Holdings, Inc.*	(3,116)	(18,745)
IPG Photonics Corp.*	(594)	(19,873)
Summit Materials, Inc. — Class A*	(5,314)	(19,967)
First Midwest Bancorp, Inc.	(13,521)	(20,931)
Century Aluminum Co.*	(7,945)	(21,163)
First Republic Bank	(3,146)	(22,373)
Trex Company, Inc.*	(1,330)	(22,555)
TopBuild Corp.*	(1,868)	(22,682)
AO Smith Corp.	(4,718)	(22,713)
Graco, Inc.	(2,117)	(22,904)
Goldman Sachs Group, Inc.	(956)	(23,942)
O'Reilly Automotive, Inc.*	(1,357)	(25,303)
John Bean Technologies Corp.	(1,555)	(25,395)
DCT Industrial Trust, Inc.	(4,794)	(26,281)
Cousins Properties, Inc.	(31,025)	(27,794)
Intercontinental Exchange, Inc.	(3,305)	(28,049)
ABIOMED, Inc.*	(977)	(28,722)
Healthcare Services Group, Inc.	(4,675)	(28,931)
CME Group, Inc. — Class A	(1,632)	(29,118)
Monolithic Power Systems, Inc.	(3,430)	(29,827)
Avery Dennison Corp.	(2,376)	(30,026)
Cognex Corp.	(1,608)	(30,449)
Cimarex Energy Co.	(2,301)	(30,516)
Rollins, Inc.	(8,759)	(30,748)
CF Industries Holdings, Inc.	(3,769)	(31,373)
Mercury Systems, Inc.*	(2,728)	(34,089)
Albemarle Corp.	(1,442)	(35,148)
Monro, Inc.	(3,316)	(35,663)
PayPal Holdings, Inc.*	(3,394)	(36,242)
FMC Corp.	(2,555)	(36,463)
Scotts Miracle-Gro Co. — Class A	(5,178)	(37,804)
Xylem, Inc.	(4,149)	(40,050)
Take-Two Interactive Software, Inc.*	(1,709)	(43,384)
CarMax, Inc.*	(3,308)	(43,993)
Moody's Corp.	(2,084)	(46,415)
Woodward, Inc.	(4,576)	(46,617)
Bottomline Technologies de, Inc.*	(6,928)	(49,005)
Allegheny Technologies, Inc.*	(5,721)	(50,350)
Total Custom Basket of Short Securities		(1,641,869)

* 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, 2017.² All or portion of this security is on loan at September 30, 2017.³ Rate indicated is the 7 day yield as of September 30, 2017.⁴ Securities lending collateral.⁵ Total Return based on the return of the custom short basket of securities +/- financing at a variable rate. Rate indicated is rate effective at September 30, 2017.⁶ Total Return based on the return of the custom long basket of securities +/- financing at a variable rate. Rate indicated is rate effective at September 30, 2017.

plc — Public Limited Company

REIT — Real Estate Investment Trust