

SCHEDULE OF INVESTMENTS

September 30, 2018

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 102.4%					
CONSUMER, NON-CYCLICAL - 31.4%					
Archer-Daniels-Midland Co. ¹	43,245	\$ 2,173,926	Alexion Pharmaceuticals, Inc.*	3,346	\$ 465,128
McKesson Corp. ¹	14,372	1,906,446	Simply Good Foods Co.*	23,859	464,057
Cardinal Health, Inc. ¹	34,563	1,866,402	Bio-Rad Laboratories, Inc. — Class A*	1,440	450,706
Pfizer, Inc. ¹	37,113	1,635,570	Altria Group, Inc. ¹	7,453	449,491
Danaher Corp. ¹	14,282	1,551,882	HCA Healthcare, Inc. ¹	3,201	445,323
Jazz Pharmaceuticals plc*	9,087	1,527,797	Medpace Holdings, Inc.*	7,421	444,592
Kellogg Co. ¹	21,781	1,525,105	Illumina, Inc.*	1,200	440,472
Tyson Foods, Inc. — Class A ¹	24,934	1,484,321	Ligand Pharmaceuticals, Inc. — Class B*	1,602	439,733
Amgen, Inc. ¹	7,122	1,476,319	Celgene Corp.* ¹	4,910	439,396
Ingredion, Inc.	12,479	1,309,796	Brown-Forman Corp. — Class B	8,665	438,016
Medtronic plc ¹	12,706	1,249,889	Biogen, Inc.* ¹	1,239	437,751
CVS Health Corp. ¹	15,836	1,246,610	McCormick & Company, Inc.	3,317	437,015
Molson Coors Brewing Co. — Class B ¹	19,806	1,218,069	Innoviva, Inc.*	28,647	436,580
Kraft Heinz Co. ¹	21,355	1,176,874	Estee Lauder Companies, Inc. — Class A	2,994	435,088
Abbott Laboratories	15,994	1,173,320	Intuitive Surgical, Inc.*	755	433,370
Zoetis, Inc. ¹	12,649	1,158,142	Monster Beverage Corp.*	7,375	429,815
Procter & Gamble Co. ¹	12,933	1,076,414	MEDNAX, Inc.*	9,189	428,759
Mondelez International, Inc. — Class A ¹	23,203	996,801	Constellation Brands, Inc. — Class A ¹	1,987	428,437
Lamb Weston Holdings, Inc.	14,300	952,380	Colgate-Palmolive Co. ¹	6,398	428,346
US Foods Holding Corp.*	29,679	914,707	Becton Dickinson and Co.	1,638	427,518
Western Union Co. ¹	47,899	912,955	Humana, Inc. ¹	1,262	427,212
Performance Food Group Co.*	26,441	880,485	LivaNova plc*	3,445	427,077
Sysco Corp. ¹	11,739	859,882	Herbalife Nutrition Ltd.*	7,798	425,381
Post Holdings, Inc.*	8,721	855,007	Flowers Foods, Inc.	22,524	420,298
Thermo Fisher Scientific, Inc. ¹	3,283	801,315	Central Garden & Pet Co. — Class A*	12,167	403,214
Baxter International, Inc. ¹	10,111	779,457	Edwards Lifesciences Corp.* ¹	2,165	376,926
CoreLogic, Inc.*	15,590	770,302	WellCare Health Plans, Inc.* ¹	1,165	373,371
Travelport Worldwide Ltd.	44,995	759,066	Darling Ingredients, Inc.*	19,090	368,819
Eli Lilly & Co. ¹	6,969	747,843	Hologic, Inc.*	8,810	361,034
Charles River Laboratories International, Inc.*	5,436	731,359	Anthem, Inc. ¹	1,311	359,280
Varian Medical Systems, Inc.* ¹	6,504	727,993	Molina Healthcare, Inc.*	2,360	350,932
Hill-Rom Holdings, Inc.	7,583	715,835	Total Consumer, Non-cyclical		62,215,122
Kimberly-Clark Corp. ¹	6,298	715,705	INDUSTRIAL - 16.5%		
United Rentals, Inc.* ¹	3,921	641,475	Genesee & Wyoming, Inc. — Class A*	15,283	1,390,600
PepsiCo, Inc. ¹	5,423	606,291	Regal Beloit Corp.	16,100	1,327,445
Bruker Corp.	18,038	603,371	EMCOR Group, Inc.	17,625	1,323,814
Mylan N.V.* ¹	16,468	602,729	AECOM*	36,300	1,185,558
IQVIA Holdings, Inc.*	4,611	598,231	Cummins, Inc. ¹	7,559	1,104,143
Bristol-Myers Squibb Co. ¹	9,548	592,740	WestRock Co. ¹	20,288	1,084,191
IDEXX Laboratories, Inc.*	2,361	589,447	Masco Corp. ¹	26,790	980,514
Quanta Services, Inc.*	17,633	588,589	TE Connectivity Ltd. ¹	11,059	972,418
Gilead Sciences, Inc. ¹	7,399	571,277	Greenbrier Companies, Inc.	15,866	953,546
Pilgrim's Pride Corp.*	31,019	561,134	Packaging Corporation of America ¹	8,558	938,727
Kroger Co. ¹	19,004	553,206	Louisiana-Pacific Corp.	34,797	921,773
Johnson & Johnson	3,985	550,608	FedEx Corp. ¹	3,629	873,827
Sabre Corp.	21,047	548,906	Crane Co.	8,385	824,665
STERIS plc	4,754	543,858	Boise Cascade Co.	22,308	820,934
Zimmer Biomet Holdings, Inc. ¹	4,058	533,505	EnerSys	8,821	768,574
Hershey Co. ¹	5,223	532,746	Arrow Electronics, Inc.*	10,404	766,983
Vector Group Ltd.	38,100	525,018	Pentair plc	17,560	761,226
Allergan plc ¹	2,711	516,391	Gibraltar Industries, Inc.*	16,573	755,729
Merck & Company, Inc. ¹	7,267	515,521	AGCO Corp.	11,753	714,465
Cardtronics plc — Class A*	14,822	468,968	Caterpillar, Inc. ¹	4,649	708,926
			Trinseo S.A.	8,948	700,628
			Oshkosh Corp.	9,815	699,221
			Dover Corp. ¹	7,884	697,970

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
Waters Corp.* ¹	3,496	\$ 680,601	CyrusOne, Inc. REIT	4,253	\$ 269,640
Snap-on, Inc.	3,405	625,158	Total Financial		<u>22,444,725</u>
Spirit AeroSystems Holdings, Inc. — Class A ¹	6,675	611,897	CONSUMER, CYCLICAL - 9.7%		
Jabil, Inc.	22,176	600,526	Southwest Airlines Co. ¹	16,594	1,036,295
Belden, Inc.	8,300	592,703	Delta Air Lines, Inc. ¹	16,210	937,424
Avnet, Inc.	13,089	585,994	La-Z-Boy, Inc.	27,703	875,415
Trinity Industries, Inc.	15,498	567,847	Lear Corp. ¹	5,968	865,360
Eaton Corporation plc ¹	6,272	543,970	PACCAR, Inc. ¹	12,410	846,238
Norfolk Southern Corp. ¹	2,952	532,836	JetBlue Airways Corp.*	42,786	828,337
Benchmark Electronics, Inc.	22,253	520,720	Allison Transmission Holdings, Inc.	15,919	827,947
Corning, Inc. ¹	14,614	515,874	Copa Holdings S.A. — Class A	9,792	781,793
Parker-Hannifin Corp. ¹	2,516	462,768	PulteGroup, Inc.	26,524	657,000
Rexnord Corp.*	14,747	454,208	United Continental Holdings, Inc.*	7,042	627,161
KBR, Inc.	20,364	430,291	Lions Gate Entertainment Corp. — Class A	22,505	548,897
Kansas City Southern ¹	3,785	428,765	Toll Brothers, Inc.	16,324	539,182
Sonoco Products Co.	7,609	422,299	BorgWarner, Inc.	11,513	492,526
Tech Data Corp.*	5,875	420,474	Meritor, Inc.*	24,678	477,766
Werner Enterprises, Inc.	11,877	419,852	PVH Corp.	3,060	441,864
Gentex Corp.	19,247	413,041	Alaska Air Group, Inc.	6,407	441,186
Owens Corning	7,509	407,513	Children's Place, Inc.	3,448	440,655
Vishay Intertechnology, Inc.	19,953	406,044	Dollar General Corp.	4,018	439,167
PGT Innovations, Inc.*	18,228	393,725	TJX Companies, Inc.	3,919	439,006
Coherent, Inc.*	2,246	386,739	AutoZone, Inc.*	562	435,944
Total Industrial		<u>32,699,722</u>	Best Buy Company, Inc.	5,452	432,671
FINANCIAL - 11.3%			Walmart, Inc.	4,530	425,412
Senior Housing Properties Trust REIT	101,541	1,783,060	Darden Restaurants, Inc.	3,795	421,966
Allstate Corp. ¹	12,221	1,206,213	Las Vegas Sands Corp.	7,112	421,955
JPMorgan Chase & Co. ¹	10,132	1,143,295	Nu Skin Enterprises, Inc. — Class A	5,031	414,655
Ventas, Inc. REIT ¹	18,216	990,586	Dana, Inc.	22,073	412,103
Travelers Companies, Inc. ¹	7,522	975,679	General Motors Co. ¹	12,077	406,633
Apartment Investment & Management Co. — Class A REIT	21,963	969,227	KB Home	16,910	404,318
Aflac, Inc. ¹	20,502	965,029	TRI Pointe Group, Inc.*	32,428	402,107
Prudential Financial, Inc. ¹	9,059	917,858	Delphi Technologies plc	12,584	394,634
Park Hotels & Resorts, Inc. REIT	27,540	903,863	Hyatt Hotels Corp. — Class A	4,658	370,730
Equity Commonwealth REIT*	26,871	862,290	DR Horton, Inc. ¹	8,541	360,259
Hospitality Properties Trust REIT	29,035	837,369	Carter's, Inc.	3,645	359,397
Visa, Inc. — Class A ¹	5,491	824,144	Cooper-Standard Holdings, Inc.*	2,923	350,702
Host Hotels & Resorts, Inc. REIT ¹	38,341	808,995	American Axle & Manufacturing Holdings, Inc.*	19,327	337,063
Bank of New York Mellon Corp. ¹	15,501	790,396	Visteon Corp.*	3,498	324,964
Principal Financial Group, Inc. ¹	12,893	755,401	Total Consumer, Cyclical		<u>19,218,732</u>
Hartford Financial Services Group, Inc. ¹	14,593	729,066	TECHNOLOGY - 8.7%		
MetLife, Inc. ¹	14,727	688,045	HP, Inc. ¹	49,487	1,275,280
Weingarten Realty Investors REIT	22,013	655,107	Fidelity National Information Services, Inc. ¹	9,562	1,042,927
Piedmont Office Realty Trust, Inc. — Class A REIT	34,035	644,283	Amdocs Ltd.	15,583	1,028,166
State Street Corp. ¹	7,053	590,900	DXC Technology Co. ¹	10,692	999,916
Lazard Ltd. — Class A	11,872	571,399	Cognizant Technology Solutions Corp. — Class A ¹	11,834	912,993
EPR Properties REIT	8,138	556,721	Skyworks Solutions, Inc. ¹	8,687	787,998
Ameriprise Financial, Inc. ¹	3,598	531,281	Cirrus Logic, Inc.*	19,444	750,538
Summit Hotel Properties, Inc. REIT	38,560	521,717	International Business Machines Corp. ¹	4,676	707,058
Raymond James Financial, Inc.	5,492	505,539	Intel Corp. ¹	13,859	655,392
Franklin Resources, Inc. ¹	16,504	501,887	MAXIMUS, Inc.	9,768	635,506
Capital One Financial Corp. ¹	5,169	490,693	Accenture plc — Class A	3,674	625,315
Synchrony Financial ¹	14,641	455,042			

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
Leidos Holdings, Inc. ¹	8,762	\$ 605,980	Boingo Wireless, Inc.*	13,337	\$ 465,461
Citrix Systems, Inc.*	5,404	600,709	CDW Corp. ¹	5,186	461,139
Paychex, Inc. ¹	8,045	592,514	Cogent Communications Holdings, Inc.	7,940	443,052
Oracle Corp. ¹	11,390	587,268	Shenandoah Telecommunications Co.	10,768	417,260
Apple, Inc.	2,340	528,232	TEGNA, Inc.	33,649	402,442
Broadridge Financial Solutions, Inc. ¹	3,864	509,855	Sirius XM Holdings, Inc.	61,604	389,337
Fiserv, Inc.* ¹	6,153	506,884	Total Communications		<u>15,190,774</u>
Microsoft Corp.	4,113	470,404	ENERGY - 4.9%		
ON Semiconductor Corp.* ¹	25,319	466,629	Exxon Mobil Corp. ¹	19,977	1,698,445
NetApp, Inc. ¹	5,374	461,573	Chevron Corp. ¹	12,516	1,530,456
Seagate Technology plc ¹	9,748	461,568	Valero Energy Corp. ¹	11,819	1,344,411
Texas Instruments, Inc.	4,126	442,679	Phillips 66 ¹	11,079	1,248,825
Western Digital Corp. ¹	7,458	436,591	Occidental Petroleum Corp. ¹	14,997	1,232,304
Hewlett Packard Enterprise Co.	25,413	414,486	HollyFrontier Corp. ¹	6,969	487,133
Analog Devices, Inc.	4,369	403,958	Williams Companies, Inc. ¹	16,834	457,717
Icad, Inc.*	71,645	208,487	PBF Energy, Inc. — Class A	8,903	444,349
Total Technology		<u>17,118,906</u>	Kinder Morgan, Inc. ¹	24,836	440,342
UTILITIES - 8.4%			ConocoPhillips ¹	5,581	431,969
National Fuel Gas Co.	35,576	1,994,391	Murphy USA, Inc.*	5,005	427,727
Portland General Electric Co.	40,782	1,860,067	Total Energy		<u>9,743,678</u>
Exelon Corp. ¹	41,304	1,803,333	BASIC MATERIALS - 3.8%		
UGI Corp.	27,654	1,534,244	Eastman Chemical Co. ¹	14,731	1,410,051
El Paso Electric Co.	26,760	1,530,672	LyondellBasell Industries N.V. — Class A ¹	10,535	1,079,943
PNM Resources, Inc.	35,603	1,404,538	Olin Corp.	35,158	902,858
Consolidated Edison, Inc. ¹	12,911	983,689	Huntsman Corp.	30,541	831,631
OGE Energy Corp.	26,319	955,906	Westlake Chemical Corp. ¹	9,830	816,971
Pinnacle West Capital Corp.	11,871	939,946	Cabot Corp.	10,807	677,815
Ameren Corp. ¹	14,200	897,724	Chemours Co.	14,401	567,976
AES Corp.	60,406	845,684	International Paper Co. ¹	8,911	437,975
Entergy Corp. ¹	8,816	715,242	Celanese Corp. — Class A ¹	3,686	420,204
FirstEnergy Corp. ¹	16,891	627,838	Domtar Corp.	6,657	347,296
American Electric Power Company, Inc.	6,129	434,424	Total Basic Materials		<u>7,492,720</u>
Total Utilities		<u>16,527,698</u>	Total Common Stocks		
COMMUNICATIONS - 7.7%			(Cost \$197,840,319)		<u>202,652,077</u>
Verizon Communications, Inc. ¹	34,799	1,857,919	MONEY MARKET FUND[†] - 4.6%		
Telephone & Data Systems, Inc.	42,885	1,304,991	Goldman Sachs Financial Square		
Zayo Group Holdings, Inc.*	36,409	1,264,120	Treasury Instruments Fund		
Cisco Systems, Inc. ¹	21,064	1,024,764	— Institutional Class 1.91% ²	9,094,554	<u>9,094,554</u>
Omnicom Group, Inc. ¹	13,546	921,399	Total Money Market Fund		<u>9,094,554</u>
F5 Networks, Inc.* ¹	4,045	806,654	(Cost \$9,094,554)		
ARRIS International plc*	28,268	734,685	Total Investments - 107.0%		
Juniper Networks, Inc. ¹	24,362	730,129	(Cost \$206,934,873)		<u>\$ 211,746,631</u>
Interpublic Group of Companies, Inc.	31,550	721,548	Other Assets & Liabilities, net - (7.0)%		<u>(13,847,818)</u>
News Corp. — Class A	48,429	638,779	Total Net Assets - 100.0%		<u>\$ 197,898,813</u>
CenturyLink, Inc. ¹	29,480	624,976			
Scholastic Corp.	11,083	517,465			
Vonage Holdings Corp.*	35,119	497,285			
AMC Networks, Inc. — Class A*	7,361	488,329			
InterDigital, Inc.	5,988	479,040			

ALPHA OPPORTUNITY FUND

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 Agreements^{††}						
Morgan Stanley	Alpha Opportunity Portfolio Long Custom Basket Swap ³	2.35%	At Maturity	02/01/19	\$ 78,662,706	\$ 1,469,676
OTC Custom Basket Swap Agreements Sold Short^{††}						
Morgan Stanley	Alpha Opportunity Portfolio Short Custom Basket Swap ⁴	(1.57%)	At Maturity	02/01/19	\$227,252,902	\$(11,316,175)

			VALUE AND UNREALIZED APPRECIATION				VALUE AND UNREALIZED APPRECIATION
	SHARES	PERCENTAGE VALUE			SHARES	PERCENTAGE VALUE	
CUSTOM BASKET OF LONG SECURITIES³							
Archer-Daniels-Midland Co.	16,693	7.8%	\$ 114,500	Merck & Company, Inc.	2,805	2.6%	\$ 38,200
Genesee & Wyoming, Inc. — Class A*	5,899	7.7%	112,465	Regal Beloit Corp.	6,214	2.6%	37,909
Cisco Systems, Inc.	8,131	6.6%	96,909	Juniper Networks, Inc.	9,404	2.5%	36,362
UGI Corp.	10,674	6.4%	93,758	AMC Networks, Inc. — Class A*	2,841	2.4%	35,730
Amgen, Inc.	2,749	6.1%	89,486	EMCOR Group, Inc.	6,803	2.3%	33,790
Telephone & Data Systems, Inc.	16,554	5.9%	87,302	STERIS plc	1,835	2.3%	33,312
Medtronic plc	4,904	5.8%	85,390	Allergan plc	1,046	2.2%	33,030
Pfizer, Inc.	14,326	5.7%	83,843	Bristol-Myers Squibb Co.	3,685	2.3%	32,941
Allison Transmission Holdings, Inc.	6,145	5.2%	76,830	Delta Air Lines, Inc.	6,257	2.2%	32,099
National Fuel Gas Co.	13,732	4.7%	68,753	Danaher Corp.	5,513	2.1%	31,523
Portland General Electric Co.	15,742	4.6%	67,356	Kroger Co.	7,335	2.1%	30,414
CVS Health Corp.	6,113	4.1%	60,874	AES Corp.	23,317	2.1%	30,328
Exxon Mobil Corp.	7,711	3.9%	57,949	Occidental Petroleum Corp.	5,789	2.1%	30,295
F5 Networks, Inc.*	1,561	3.9%	57,608	Corning, Inc.	5,641	2.0%	29,486
El Paso Electric Co.	10,329	3.9%	56,668	Chevron Corp.	4,831	2.0%	28,778
Exelon Corp.	15,943	3.9%	56,519	CenturyLink, Inc.	11,379	1.9%	28,204
WellCare Health Plans, Inc.*	449	3.8%	56,388	Fidelity National Information Services, Inc.	3,691	1.9%	27,501
Verizon Communications, Inc.	13,433	3.8%	56,119	Southwest Airlines Co.	6,405	1.8%	26,534
EnerSys	3,405	3.5%	52,029	Crane Co.	3,236	1.7%	25,343
Charles River Laboratories International, Inc.*	2,098	3.5%	51,097	Edwards Lifesciences Corp.*	835	1.6%	24,233
Eli Lilly & Co.	2,690	3.4%	50,214	Travelport Worldwide Ltd.	17,368	1.6%	24,202
Valero Energy Corp.	4,562	3.4%	49,620	Visa, Inc. — Class A	2,119	1.6%	24,126
Gibraltar Industries, Inc.*	6,397	3.2%	47,306	Eaton Corporation plc	2,421	1.6%	23,976
PNM Resources, Inc.	13,743	3.2%	46,546	Thermo Fisher Scientific, Inc.	1,267	1.6%	23,935
Greenbrier Companies, Inc.	6,124	3.1%	45,834	Zimmer Biomet Holdings, Inc.	1,566	1.6%	23,902
Park Hotels & Resorts, Inc.	10,631	3.1%	45,131	Broadridge Financial Solutions, Inc.	1,491	1.6%	23,028
Snap-on, Inc.	1,314	2.9%	43,119	Dover Corp.	3,043	1.5%	21,975
Procter & Gamble Co.	4,992	2.9%	43,033	Humana, Inc.	487	1.5%	21,946
Ameren Corp.	5,481	2.9%	42,341	DXC Technology Co.	4,127	1.3%	18,381
Cardtronics plc — Class A*	5,721	2.9%	41,879	ConocoPhillips	2,154	1.3%	18,372
KBR, Inc.	7,860	2.8%	41,168	Sysco Corp.	4,531	1.2%	18,229
Senior Housing Properties Trust	39,195	2.7%	39,842	Domtar Corp.	2,570	1.2%	18,215
Norfolk Southern Corp.	1,139	2.7%	39,245	Apartment Investment & Management Co. — Class A	8,478	1.2%	18,192
NetApp, Inc.	2,074	2.7%	39,118	Oracle Corp.	4,396	1.2%	18,057
HP, Inc.	19,102	2.6%	38,447	TEGNA, Inc.	12,989	1.2%	17,575

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED APPRECIATION
Allstate Corp.	4,717	1.1%	\$ 16,599	Interpublic Group of			
Biogen, Inc.*	478	1.1%	16,526	Companies, Inc.	12,178	0.4%	\$ 5,246
Sabre Corp.	8,124	1.1%	16,295	Hill-Rom Holdings, Inc.	2,927	0.4%	5,181
United Continental				PVH Corp.	1,181	0.4%	5,176
Holdings, Inc.*	2,718	1.1%	15,608	International Business			
FirstEnergy Corp.	6,520	1.0%	15,398	Machines Corp.	1,805	0.3%	5,123
Leidos Holdings, Inc.	3,382	1.0%	15,390	Post Holdings, Inc.*	3,366	0.3%	5,048
Gilead Sciences, Inc.	2,856	1.0%	14,346	Zoetis, Inc.	4,882	0.3%	4,872
Avnet, Inc.	5,052	1.0%	14,337	CenterPoint Energy, Inc.	14,558	0.3%	4,663
CoreLogic, Inc.*	6,018	0.9%	13,636	Hospitality Properties Trust	11,207	0.3%	4,617
Jazz Pharmaceuticals plc*	3,507	0.9%	13,560	Medpace Holdings, Inc.*	2,864	0.3%	4,599
Fiserv, Inc.*	2,375	0.9%	13,153	Aflac, Inc.	7,914	0.3%	4,194
Parker-Hannifin Corp.	971	0.9%	13,096	La-Z-Boy, Inc.	10,693	0.3%	3,941
Baxter International, Inc.	3,903	0.9%	13,054	Darling Ingredients, Inc.*	7,369	0.3%	3,758
Jabil, Inc.	8,560	0.9%	12,629	Shenandoah			
McCormick & Company, Inc.	1,280	0.9%	12,602	Telecommunications Co.	4,156	0.3%	3,746
Microsoft Corp.	1,587	0.8%	12,358	Apple, Inc.	903	0.2%	3,603
TreeHouse Foods, Inc.*	1,236	0.8%	12,113	Best Buy Company, Inc.	2,104	0.2%	3,472
Alexion Pharmaceuticals,				Estee Lauder Companies,			
Inc.*	1,291	0.8%	12,094	Inc. — Class A	1,155	0.2%	3,432
Kimberly-Clark Corp.	2,431	0.8%	11,778	Celgene Corp.*	1,895	0.2%	3,213
PepsiCo, Inc.	2,093	0.8%	11,757	American Electric			
Scholastic Corp.	4,278	0.8%	11,658	Power Company, Inc.	2,366	0.2%	2,803
Altria Group, Inc.	2,876	0.8%	11,275	Illumina, Inc.*	463	0.2%	2,772
Paychex, Inc.	3,105	0.8%	11,265	Bruker Corp.	6,962	0.2%	2,633
Alaska Air Group, Inc.	2,473	0.7%	10,860	TJX Companies, Inc.	1,512	0.2%	2,600
Hershey Co.	2,016	0.7%	10,767	LivaNova plc*	1,329	0.2%	2,586
HCA Healthcare, Inc.	1,235	0.7%	10,682	Weingarten Realty Investors	8,497	0.2%	2,507
Vishay Intertechnology, Inc.	7,702	0.7%	10,435	Children's Place, Inc.	1,330	0.2%	2,490
Simply Good Foods Co.*	9,210	0.7%	10,369	Hyatt Hotels Corp. — Class A	1,798	0.1%	2,054
Pinnacle West Capital Corp.	4,582	0.7%	10,095	Trinseo S.A.	3,454	0.1%	1,922
InterDigital, Inc.	2,311	0.7%	9,962	Consolidated Edison, Inc.	4,983	0.1%	1,855
Equity Commonwealth*	10,372	0.7%	9,947	Summit Hotel Properties, Inc.	14,884	0.1%	1,686
Caterpillar, Inc.	1,794	0.7%	9,893	Dollar General Corp.	1,551	0.1%	1,499
Accenture plc — Class A	1,418	0.6%	9,464	Bio-Rad Laboratories,			
Abbott Laboratories	6,174	0.6%	9,151	Inc. — Class A*	556	0.1%	1,376
CDW Corp.	2,002	0.6%	9,092	Ligand Pharmaceuticals,			
Colgate-Palmolive Co.	2,469	0.6%	8,804	Inc. — Class B*	618	0.1%	1,319
IQVIA Holdings, Inc.*	1,779	0.6%	8,476	Sirius XM Holdings, Inc.	23,779	0.1%	1,272
Trinity Industries, Inc.	5,982	0.5%	8,059	Brown-Forman			
Rexnord Corp.*	5,692	0.5%	8,010	Corp. — Class B	3,345	0.1%	1,078
Anthem, Inc.	506	0.5%	7,948	AutoZone, Inc.*	216	0.1%	1,028
Entergy Corp.	3,403	0.5%	7,496	Constellation Brands,			
Ameriprise Financial, Inc.	1,389	0.5%	7,390	Inc. — Class A	767	0.1%	1,012
Carter's, Inc.	1,707	0.5%	7,364	Raymond James			
Kansas City Southern	1,461	0.5%	7,262	Financial, Inc.	2,120	0.1%	901
ARRIS International plc*	10,912	0.5%	6,744	Innoviva, Inc.*	11,058	0.1%	890
PBF Energy, Inc. — Class A	3,436	0.4%	5,961	Monster Beverage Corp.*	2,847	0.1%	878
MetLife, Inc.	5,685	0.4%	5,951	Intuitive Surgical, Inc.*	291	0.0%	639
OGE Energy Corp.	10,159	0.4%	5,918	Citrix Systems, Inc.*	2,086	0.0%	596
IDEXX Laboratories, Inc.*	911	0.4%	5,870	Spirit AeroSystems			
Boingo Wireless, Inc.*	2,163	0.4%	5,802	Holdings, Inc. — Class A	2,576	0.0%	568
Synchrony Financial	5,651	0.4%	5,484	JetBlue Airways Corp.*	16,515	0.0%	319
JPMorgan Chase & Co.	3,911	0.4%	5,389	Analog Devices, Inc.	1,686	0.0%	314
				Kinder Morgan, Inc.	9,587	0.0%	219

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION
Piedmont Office Realty Trust, Inc. — Class A	13,138	0.0%	\$ (39)	Packaging Corporation of America	3,303	(0.5%)	\$ (6,655)
Travelers Companies, Inc. Cooper-Standard Holdings, Inc.*	2,903	0.0%	(41)	Oshkosh Corp.	3,788	(0.5%)	(6,751)
Cogent Communications Holdings, Inc.	1,128	0.0%	(144)	Ventas, Inc.	7,031	(0.5%)	(7,024)
Texas Instruments, Inc.	3,065	0.0%	(164)	Visteon Corp.*	1,350	(0.5%)	(7,618)
Becton Dickinson and Co.	1,592	(0.1%)	(1,062)	State Street Corp.	2,722	(0.6%)	(8,474)
Hologic, Inc.*	632	(0.1%)	(1,076)	Williams Companies, Inc.	6,498	(0.7%)	(9,695)
EPR Properties	3,401	(0.1%)	(1,128)	KB Home	6,527	(0.7%)	(10,056)
United Rentals, Inc.*	3,141	(0.1%)	(1,633)	Werner Enterprises, Inc.	4,584	(0.7%)	(10,098)
Flowers Foods, Inc.	1,513	(0.1%)	(1,653)	Quanta Services, Inc.*	6,806	(0.7%)	(10,881)
Pentair plc	8,694	(0.1%)	(1,794)	Hartford Financial Services Group, Inc.	5,633	(0.7%)	(10,937)
Herbalife Nutrition Ltd.*	6,778	(0.1%)	(1,864)	Bank of New York Mellon Corp.	5,983	(0.7%)	(10,979)
Vonage Holdings Corp.*	3,010	(0.1%)	(1,944)	Principal Financial Group, Inc.	4,976	(0.8%)	(11,271)
Murphy USA, Inc.*	13,556	(0.1%)	(1,976)	McKesson Corp.	5,547	(0.8%)	(11,284)
Waters Corp.*	1,932	(0.1%)	(2,052)	Prudential Financial, Inc.	3,496	(0.8%)	(11,300)
Sonoco Products Co.	1,349	(0.2%)	(2,232)	Western Union Co.	18,489	(0.8%)	(11,363)
Nu Skin Enterprises, Inc. — Class A	2,937	(0.2%)	(2,285)	TRI Pointe Group, Inc.*	12,517	(0.8%)	(11,991)
Molina Healthcare, Inc.*	1,942	(0.2%)	(2,439)	Varian Medical Systems, Inc.*	2,510	(0.8%)	(12,304)
Johnson & Johnson	911	(0.2%)	(2,466)	BorgWarner, Inc.	4,444	(0.9%)	(12,691)
MEDNAX, Inc.*	1,538	(0.2%)	(2,661)	Gentex Corp.	7,429	(0.9%)	(13,491)
Walmart, Inc.	3,547	(0.2%)	(2,690)	PACCAR, Inc.	4,790	(0.9%)	(13,519)
FedEx Corp.	1,748	(0.2%)	(2,735)	Toll Brothers, Inc.	6,301	(0.9%)	(13,520)
Capital One Financial Corp.	1,400	(0.2%)	(2,993)	Mylan N.V.*	6,357	(1.0%)	(14,414)
Belden, Inc.	1,995	(0.2%)	(3,204)	Evo Payments, Inc. — Class A*	10,625	(1.0%)	(14,627)
Lazard Ltd. — Class A	3,204	(0.2%)	(3,274)	Lamb Weston Holdings, Inc.	5,520	(1.0%)	(14,883)
American Axle & Manufacturing Holdings, Inc.*	4,582	(0.2%)	(3,301)	WestRock Co.	7,831	(1.0%)	(15,184)
Celanese Corp. — Class A	7,460	(0.2%)	(3,326)	Lions Gate Entertainment Corp. — Class A	8,687	(1.0%)	(15,351)
Las Vegas Sands Corp.	1,423	(0.2%)	(3,616)	Franklin Resources, Inc.	6,371	(1.0%)	(15,369)
Darden Restaurants, Inc.	2,745	(0.3%)	(3,709)	Zayo Group Holdings, Inc.*	14,054	(1.1%)	(15,871)
Mondelez International, Inc. — Class A	1,465	(0.3%)	(3,829)	Cabot Corp.	4,171	(1.1%)	(15,957)
HollyFrontier Corp.	8,956	(0.3%)	(4,033)	Masco Corp.	10,341	(1.1%)	(16,224)
Amdocs Ltd.	2,690	(0.3%)	(4,038)	Icad, Inc.*	28,684	(1.2%)	(17,067)
Skyworks Solutions, Inc.	6,015	(0.3%)	(4,146)	Arrow Electronics, Inc.*	4,016	(1.2%)	(17,644)
DR Horton, Inc.	3,353	(0.3%)	(4,360)	Dana, Inc.	8,520	(1.2%)	(17,814)
Hewlett Packard Enterprise Co.	3,297	(0.3%)	(4,410)	Phillips 66	4,276	(1.3%)	(18,881)
Edgewell Personal Care Co.*	9,809	(0.3%)	(4,945)	Pilgrim's Pride Corp.*	11,973	(1.3%)	(19,728)
Performance Food Group Co.*	1,234	(0.3%)	(4,948)	Louisiana-Pacific Corp.	13,432	(1.4%)	(20,377)
Host Hotels & Resorts, Inc.	10,206	(0.3%)	(5,050)	International Paper Co.	3,439	(1.5%)	(21,465)
Central Garden & Pet Co. — Class A*	14,799	(0.4%)	(5,277)	Meritor, Inc.*	9,526	(1.5%)	(22,598)
MAXIMUS, Inc.	4,696	(0.4%)	(5,324)	AGCO Corp.	4,537	(1.7%)	(24,750)
Cognizant Technology Solutions Corp. — Class A	3,770	(0.4%)	(5,622)	Intel Corp.	5,349	(1.7%)	(25,204)
Kellogg Co.	4,568	(0.4%)	(5,629)	US Foods Holding Corp.*	11,456	(1.8%)	(26,036)
Vector Group Ltd.	8,407	(0.4%)	(6,185)	Coherent, Inc.*	867	(1.9%)	(27,748)
	14,707	(0.4%)	(6,412)	Boise Cascade Co.	8,611	(1.9%)	(28,066)
				Cirrus Logic, Inc.*	7,505	(2.0%)	(29,588)
				Omnicom Group, Inc.	5,229	(2.0%)	(29,939)
				Eastman Chemical Co.	5,686	(2.1%)	(30,308)
				TE Connectivity Ltd.	4,268	(2.1%)	(30,811)
				Seagate Technology plc	3,763	(2.1%)	(31,271)
				General Motors Co.	4,661	(2.2%)	(32,054)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE	VALUE AND		SHARES	PERCENTAGE	VALUE AND
		VALUE	UNREALIZED			VALUE	UNREALIZED
			APPRECIATION	(DEPRECIATION)			APPRECIATION
Kraft Heinz Co.	8,243	(2.3%)	\$	(33,661)			
PulteGroup, Inc.	10,238	(2.4%)		(34,668)			
LyondellBasell Industries N.V. — Class A	4,066	(2.5%)		(37,059)			
Cummins, Inc.	2,918	(2.6%)		(38,567)			
AECOM*	14,012	(2.7%)		(39,745)			
Chemours Co.	5,559	(2.7%)		(39,755)			
Westlake Chemical Corp.	3,794	(3.0%)		(44,474)			
Huntsman Corp.	11,789	(3.0%)		(44,708)			
Benchmark Electronics, Inc.	8,589	(3.1%)		(46,248)			
Cardinal Health, Inc.	13,341	(3.2%)		(46,899)			
Olin Corp.	13,571	(3.4%)		(49,625)			
ON Semiconductor Corp.*	9,773	(3.4%)		(50,104)			
Tech Data Corp.*	2,268	(3.4%)		(50,532)			
Western Digital Corp.	2,879	(3.7%)		(55,062)			
Delphi Technologies plc	4,857	(3.8%)		(55,825)			
News Corp. — Class A	18,694	(3.9%)		(57,145)			
Owens Corning	2,898	(4.7%)		(69,481)			
Ingredion, Inc.	4,817	(5.5%)		(80,119)			
Lear Corp.	2,303	(5.8%)		(85,539)			
Tyson Foods, Inc. — Class A	9,624	(6.7%)		(98,269)			
Molson Coors Brewing Co. — Class B	7,645	(7.9%)		(116,265)			
Copa Holdings S.A. — Class A	3,779	(8.9%)		(131,415)			
Total Custom Basket of Long Securities			\$	1,469,676			
CUSTOM BASKET OF SHORT SECURITIES⁴							
Healthcare Services Group, Inc.	(51,518)	(3.4%)		380,443			
Summit Materials, Inc. — Class A*	(83,211)	(2.7%)		311,125			
Southern Copper Corp.	(43,662)	(2.6%)		296,417			
Tesla, Inc.*	(2,321)	(1.8%)		204,015			
NewMarket Corp.	(7,366)	(1.6%)		180,270			
Martin Marietta Materials, Inc.	(4,738)	(1.3%)		152,433			
Royal Gold, Inc.	(14,060)	(1.3%)		142,911			
Texas Capital Bancshares, Inc.*	(7,970)	(1.2%)		131,624			
LendingTree, Inc.*	(2,637)	(1.0%)		116,285			
Valley National Bancorp	(83,570)	(1.0%)		112,912			
Goldman Sachs Group, Inc.	(3,997)	(0.9%)		106,735			
MarketAxess Holdings, Inc.	(5,130)	(0.9%)		105,091			
Sterling Bancorp	(36,292)	(0.8%)		92,098			
Vulcan Materials Co.	(10,988)	(0.8%)		89,102			
Capitol Federal Financial, Inc.	(137,575)	(0.7%)		83,280			
First Horizon National Corp.	(49,716)	(0.7%)		79,633			
Charles Schwab Corp.	(14,530)	(0.7%)		75,974			
Schlumberger Ltd.	(9,711)	(0.6%)		72,267			
Whirlpool Corp.	(4,905)	(0.6%)		71,054			
TripAdvisor, Inc.*	(11,657)	(0.6%)		69,218			
BB&T Corp.	(19,086)	(0.6%)		68,136			
Steven Madden Ltd.	(29,169)	(0.6%)		64,227			
New York Community Bancorp, Inc.	(56,674)	(0.5%)	\$	61,046			
Investors Bancorp, Inc.	(82,741)	(0.5%)		59,991			
Nucor Corp.	(12,973)	(0.5%)		59,455			
Robert Half International, Inc.	(9,694)	(0.5%)		57,527			
Signature Bank	(5,595)	(0.5%)		55,184			
Pinnacle Financial Partners, Inc.	(14,131)	(0.5%)		54,423			
People's United Financial, Inc.	(33,424)	(0.5%)		52,380			
Associated Banc-Corp.	(26,392)	(0.4%)		50,535			
ABM Industries, Inc.	(31,188)	(0.4%)		50,518			
Wabtec Corp.	(5,711)	(0.4%)		48,657			
PriceSmart, Inc.	(11,300)	(0.4%)		48,379			
Meredith Corp.	(22,972)	(0.4%)		41,244			
BWX Technologies, Inc.	(9,618)	(0.4%)		41,019			
KeyCorp	(29,395)	(0.4%)		40,993			
Douglas Emmett, Inc.	(45,753)	(0.3%)		39,405			
Washington Federal, Inc.	(18,672)	(0.3%)		38,741			
Chubb Ltd.	(8,180)	(0.3%)		36,128			
Multi-Color Corp.	(14,604)	(0.3%)		33,363			
Fifth Third Bancorp	(20,216)	(0.3%)		31,507			
Liberty Property Trust	(18,503)	(0.3%)		29,482			
Devon Energy Corp.	(17,227)	(0.3%)		29,365			
WR Grace & Co.	(23,416)	(0.2%)		28,630			
Covanta Holding Corp.	(50,304)	(0.2%)		27,657			
First Republic Bank	(17,111)	(0.2%)		27,244			
DowDuPont, Inc.	(8,684)	(0.2%)		27,139			
U.S. Bancorp	(17,771)	(0.2%)		26,866			
Compass Minerals International, Inc.	(20,498)	(0.2%)		24,879			
Commercial Metals Co.	(64,149)	(0.2%)		19,630			
Marriott International, Inc. — Class A	(11,363)	(0.2%)		19,570			
Polaris Industries, Inc.	(5,690)	(0.2%)		19,520			
American Homes 4 Rent — Class A	(41,067)	(0.2%)		17,918			
US Ecology, Inc.	(7,786)	(0.2%)		17,599			
Public Storage	(3,858)	(0.1%)		16,645			
Huntington Bancshares, Inc.	(38,712)	(0.1%)		16,348			
Corporate Office Properties Trust	(20,142)	(0.1%)		14,189			
Leggett & Platt, Inc.	(37,131)	(0.1%)		14,047			
Old National Bancorp	(30,065)	(0.1%)		13,914			
JBG SMITH Properties	(28,084)	(0.1%)		12,212			
PolyOne Corp.	(26,755)	(0.1%)		11,096			
Asbury Automotive Group, Inc.*	(8,371)	(0.1%)		10,483			
CarMax, Inc.*	(7,925)	(0.1%)		9,700			
Praxair, Inc.	(3,029)	(0.1%)		9,574			
Camden Property Trust	(13,724)	(0.1%)		9,472			
Ally Financial, Inc.	(24,757)	(0.1%)		9,297			
S&P Global, Inc.	(3,096)	(0.1%)		8,288			

ALPHA OPPORTUNITY FUND

	PERCENTAGE		VALUE AND		PERCENTAGE		VALUE AND
	SHARES	VALUE	UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	VALUE	UNREALIZED DEPRECIATION
Mid-America Apartment Communities, Inc.	(6,016)	(0.1%)	\$ 8,113	Boston Properties, Inc.	(9,958)	0.1%	\$ (17,418)
Paramount Group, Inc.	(78,877)	(0.1%)	6,531	National Oilwell Varco, Inc.	(20,191)	0.2%	(19,708)
Air Products & Chemicals, Inc.	(2,925)	(0.1%)	6,514	Welltower, Inc.	(18,984)	0.2%	(21,488)
Coca-Cola Co.	(12,937)	(0.1%)	6,189	Vornado Realty Trust	(18,942)	0.2%	(21,551)
Ball Corp.	(11,072)	(0.1%)	5,806	Church & Dwight Company, Inc.	(10,085)	0.2%	(21,811)
Floor & Decor Holdings, Inc. — Class A*	(2,305)	(0.0%)	5,751	Palo Alto Networks, Inc.*	(2,747)	0.2%	(23,218)
Sealed Air Corp.	(14,331)	0.0%	4,764	American Campus Communities, Inc.	(31,668)	0.2%	(25,984)
Graphic Packaging Holding Co.	(41,503)	0.0%	4,549	NVIDIA Corp.	(2,244)	0.3%	(29,273)
Berry Global Group, Inc.*	(11,923)	0.0%	4,193	Parsley Energy, Inc. — Class A*	(22,512)	0.3%	(30,437)
Caesars Entertainment Corp.*	(55,184)	0.0%	3,951	WPX Energy, Inc.*	(40,627)	0.3%	(31,587)
Guidewire Software, Inc.*	(8,325)	0.0%	3,732	FMC Corp.	(9,078)	0.3%	(32,543)
Hormel Foods Corp.	(14,956)	0.0%	3,239	AMETEK, Inc.	(11,934)	0.3%	(32,567)
Sensient Technologies Corp.	(28,471)	0.0%	2,456	Cooper Companies, Inc.	(1,844)	0.3%	(33,419)
Silgan Holdings, Inc.	(20,824)	0.0%	1,287	HB Fuller Co.	(21,959)	0.3%	(34,489)
Royal Caribbean Cruises Ltd.	(4,584)	0.0%	(349)	Crown Castle International Corp.	(10,974)	0.3%	(34,573)
Roper Technologies, Inc.	(3,680)	0.0%	(2,109)	Essex Property Trust, Inc.	(5,362)	0.3%	(35,049)
Tractor Supply Co.	(6,582)	0.0%	(2,158)	Ellie Mae, Inc.*	(6,396)	0.3%	(35,475)
Charter Communications, Inc. — Class A*	(1,823)	0.0%	(2,394)	Republic Services, Inc. — Class A	(23,202)	0.3%	(36,659)
Choice Hotels International, Inc.	(7,203)	0.0%	(3,024)	Equifax, Inc.	(18,659)	0.3%	(39,178)
Regency Centers Corp.	(10,205)	0.0%	(3,326)	Equinix, Inc.	(2,523)	0.3%	(39,391)
Viad Corp.	(9,950)	0.0%	(5,619)	General Dynamics Corp.	(4,353)	0.4%	(41,385)
Intercontinental Exchange, Inc.	(9,193)	0.0%	(5,992)	Alliant Energy Corp.	(17,677)	0.4%	(43,351)
Everest Re Group Ltd.	(3,348)	0.0%	(6,208)	Garmin Ltd.	(8,554)	0.4%	(43,998)
Dentsply Sirona, Inc.	(15,647)	0.1%	(6,232)	Booking Holdings, Inc.*	(313)	0.4%	(45,249)
Howard Hughes Corp.*	(10,353)	0.1%	(6,504)	SBA Communications Corp.*	(7,053)	0.4%	(45,441)
Service Corporation International	(13,564)	0.1%	(6,847)	American Tower Corp. — Class A	(8,168)	0.4%	(45,796)
Henry Schein, Inc.*	(7,123)	0.1%	(6,868)	Netflix, Inc.*	(1,613)	0.4%	(46,320)
Mobile Mini, Inc.	(29,136)	0.1%	(7,175)	FireEye, Inc.*	(38,831)	0.4%	(46,995)
Sotheby's*	(12,166)	0.1%	(8,351)	Terreno Realty Corp.	(52,870)	0.4%	(47,575)
Norwegian Cruise Line Holdings Ltd.*	(10,467)	0.1%	(8,938)	IBERIABANK Corp.	(8,552)	0.4%	(47,685)
Ulta Beauty, Inc.*	(2,121)	0.1%	(9,091)	Aon plc	(4,643)	0.4%	(48,366)
PPG Industries, Inc.	(16,787)	0.1%	(10,469)	Planet Fitness, Inc. — Class A*	(8,397)	0.4%	(49,261)
Sempra Energy	(8,676)	0.1%	(10,475)	Eaton Vance Corp.	(11,411)	0.4%	(51,410)
Genuine Parts Co.	(13,257)	0.1%	(10,514)	Wolverine World Wide, Inc.	(32,042)	0.5%	(53,914)
Northrop Grumman Corp.	(2,090)	0.1%	(10,694)	Xylem, Inc.	(14,708)	0.5%	(54,958)
Alexandria Real Estate Equities, Inc.	(9,759)	0.1%	(12,154)	Federal Realty Investment Trust	(5,180)	0.5%	(57,632)
Atmos Energy Corp.	(6,472)	0.1%	(12,265)	CF Industries Holdings, Inc.	(11,286)	0.5%	(58,422)
EOG Resources, Inc.	(7,485)	0.1%	(12,674)	Waste Management, Inc.	(16,877)	0.5%	(62,263)
Invitation Homes, Inc.	(82,530)	0.1%	(14,072)	Incyte Corp.*	(8,965)	0.6%	(63,864)
Hanesbrands, Inc.	(32,909)	0.1%	(14,865)	RenaissanceRe Holdings Ltd.	(6,675)	0.6%	(67,492)
PayPal Holdings, Inc.*	(6,948)	0.1%	(15,696)	Texas Roadhouse, Inc. — Class A	(9,889)	0.6%	(67,680)
Scotts Miracle-Gro Co. — Class A	(15,119)	0.1%	(16,232)	Workday, Inc. — Class A*	(4,817)	0.6%	(67,781)
Omniceil, Inc.*	(8,515)	0.1%	(16,746)	Realty Income Corp.	(27,476)	0.6%	(71,440)
				Sherwin-Williams Co.	(1,805)	0.6%	(71,779)
				KAR Auction Services, Inc.	(16,878)	0.6%	(72,319)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE VALUE	VALUE AND UNREALIZED DEPRECIATION
Monolithic Power Systems, Inc.	(7,794)	0.6%	\$ (73,909)	FactSet Research Systems, Inc.	(4,041)	1.4%	\$ (160,331)
Allegheny Corp.	(1,029)	0.7%	(74,932)	Equity LifeStyle Properties, Inc.	(22,070)	1.4%	(160,902)
Equity Residential	(20,263)	0.7%	(75,176)	Cannae Holdings, Inc.*	(46,817)	1.5%	(164,225)
Ashland Global Holdings, Inc.	(5,822)	0.7%	(76,266)	Axis Capital Holdings Ltd.	(26,549)	1.6%	(178,529)
Digital Realty Trust, Inc.	(10,252)	0.7%	(79,951)	salesforce.com, Inc.*	(8,961)	1.6%	(178,919)
Aramark	(13,913)	0.7%	(82,024)	TransUnion	(9,835)	1.6%	(180,071)
Dominion Energy, Inc.	(22,857)	0.7%	(82,839)	White Mountains Insurance Group Ltd.	(1,686)	1.6%	(183,851)
Healthcare Trust of America, Inc. — Class A	(81,245)	0.8%	(85,734)	Allegheny Technologies, Inc.*	(42,651)	1.7%	(190,558)
Redwood Trust, Inc.	(54,620)	0.8%	(86,203)	MSCI, Inc. — Class A	(4,612)	1.9%	(211,583)
ServiceNow, Inc.*	(3,618)	0.8%	(86,611)	EastGroup Properties, Inc.	(16,244)	1.9%	(212,798)
Costco Wholesale Corp.	(2,129)	0.8%	(86,677)	Shake Shack, Inc. — Class A*	(10,173)	1.9%	(212,888)
TransDigm Group, Inc.*	(1,663)	0.8%	(86,884)	Cornerstone OnDemand, Inc.*	(12,003)	2.0%	(220,672)
Eversource Energy	(12,864)	0.8%	(87,730)	Markel Corp.*	(2,442)	2.0%	(220,806)
AvalonBay Communities, Inc.	(7,544)	0.9%	(98,280)	Pegasystems, Inc.	(15,123)	2.0%	(226,146)
HCP, Inc.	(45,909)	0.9%	(101,022)	UDR, Inc.	(32,483)	2.0%	(228,708)
Rexford Industrial Realty, Inc.	(38,069)	0.9%	(103,057)	PTC, Inc.*	(5,781)	2.1%	(234,641)
Kilroy Realty Corp.	(17,582)	0.9%	(106,718)	Hess Corp.	(19,580)	2.1%	(235,379)
Vail Resorts, Inc.	(1,746)	1.0%	(111,961)	Ecolab, Inc.	(8,412)	2.1%	(241,782)
Haemonetics Corp.*	(11,249)	1.0%	(116,448)	Tyler Technologies, Inc.*	(4,564)	2.3%	(256,793)
Retail Opportunity Investments Corp.	(73,314)	1.1%	(123,463)	SPS Commerce, Inc.*	(8,316)	2.9%	(329,263)
IHS Markit Ltd.*	(38,752)	1.2%	(131,071)	Crocs, Inc.*	(27,876)	3.0%	(340,916)
CyrusOne, Inc.	(14,380)	1.2%	(131,545)	Ultimate Software Group, Inc.*	(2,971)	3.0%	(340,972)
Glacier Bancorp, Inc.	(17,616)	1.2%	(134,582)	CoStar Group, Inc.*	(3,789)	3.2%	(363,795)
Amazon.com, Inc.*	(326)	1.2%	(135,276)	Cintas Corp.	(8,335)	3.4%	(388,433)
Cable One, Inc.	(1,385)	1.2%	(137,760)	Tetra Tech, Inc.	(36,915)	4.2%	(473,094)
American Water Works Company, Inc.	(18,955)	1.3%	(147,448)	RLI Corp.	(26,539)	4.5%	(508,554)
AptarGroup, Inc.	(9,795)	1.3%	(147,625)	Team, Inc.*	(67,383)	4.7%	(534,984)
ASGN, Inc.*	(17,261)	1.3%	(150,280)	Exponent, Inc.	(37,076)	5.1%	(576,267)
RPM International, Inc.	(29,943)	1.3%	(151,156)	Verisk Analytics, Inc. — Class A*	(19,855)	5.1%	(581,145)
South Jersey Industries, Inc.	(25,724)	1.4%	(154,316)	Balchem Corp.	(25,916)	5.7%	(646,308)
Sun Communities, Inc.	(23,386)	1.4%	(155,004)	Rollins, Inc.	(48,122)	6.1%	(691,089)
MSA Safety, Inc.	(13,761)	1.4%	(155,272)				
Copart, Inc.*	(11,633)	1.4%	(155,650)				
Moody's Corp.	(7,945)	1.4%	(156,252)	Total Custom Basket of Short Securities			\$ (11,316,175)

* 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 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 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 rate effective at September 30, 2018.

plc — Public Limited Company

REIT — Real Estate Investment Trust