

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|---|--------|------------------|
| COMMON STOCKS¹ - 93.3% | | |
| Industrial - 16.5% | | |
| Apogee Enterprises, Inc. | 1,962 | \$ 123,282 |
| Vontier Corp. | 3,089 | 118,000 |
| Avnet, Inc. | 2,267 | 116,728 |
| Vishay Intertechnology, Inc. | 5,146 | 114,756 |
| International Seaways, Inc. | 1,935 | 114,417 |
| Acuity Brands, Inc. | 468 | 112,994 |
| TD SYNNEX Corp. | 946 | 109,168 |
| Caterpillar, Inc. ¹ | 309 | 102,928 |
| Sonoco Products Co. | 1,997 | 101,288 |
| Mueller Industries, Inc. | 1,769 | 100,727 |
| Teekay Corp.* | 11,051 | 99,127 |
| Applied Industrial Technologies, Inc. | 495 | 96,030 |
| Teekay Tankers Ltd. — Class A | 1,288 | 88,627 |
| Snap-on, Inc. | 331 | 86,520 |
| Scorpio Tankers, Inc. | 1,062 | 86,330 |
| UFP Industries, Inc. | 728 | 81,536 |
| Boise Cascade Co. ¹ | 654 | 77,970 |
| A O Smith Corp. | 929 | 75,974 |
| Owens Corning | 398 | 69,140 |
| Berry Global Group, Inc. | 1,108 | 65,206 |
| Mettler-Toledo International, Inc.* | 44 | 61,494 |
| Kennametal, Inc. | 2,151 | 50,635 |
| Atkore, Inc. | 372 | 50,194 |
| Garmin Ltd. | 306 | 49,853 |
| Timken Co. | 619 | 49,601 |
| Terex Corp. | 903 | 49,520 |
| Deere & Co. ¹ | 132 | 49,319 |
| Lindsay Corp. | 392 | 48,169 |
| AZZ, Inc. | 613 | 47,354 |
| Oshkosh Corp. | 434 | 46,959 |
| Griffon Corp. | 720 | 45,979 |
| Masco Corp. ¹ | 671 | 44,736 |
| Ardmore Shipping Corp. | 1,841 | 41,478 |
| Dorian LPG Ltd. | 968 | 40,617 |
| Worthington Enterprises, Inc. | 588 | 27,830 |
| AGCO Corp. | 283 | 27,700 |
| Watts Water Technologies, Inc. — Class A | 141 | 25,855 |
| Total Industrial | | 2,698,041 |
| Consumer, Non-cyclical - 16.1% | | |
| Johnson & Johnson ¹ | 960 | 140,314 |
| United Therapeutics Corp.* | 436 | 138,888 |
| Gilead Sciences, Inc. ¹ | 1,969 | 135,093 |
| Merck & Company, Inc. ¹ | 1,077 | 133,333 |
| Bristol-Myers Squibb Co. ¹ | 3,072 | 127,580 |
| Philip Morris International, Inc. | 1,259 | 127,574 |
| Kimberly-Clark Corp. | 914 | 126,315 |
| Becton Dickinson & Co. | 531 | 124,100 |
| Neurocrine Biosciences, Inc.* | 899 | 123,765 |
| Colgate-Palmolive Co. | 1,138 | 110,432 |
| Innoviva, Inc.* ¹ | 6,470 | 106,108 |
| Jazz Pharmaceuticals plc* | 866 | 92,428 |
| United Rentals, Inc. | 126 | 81,488 |
| Molina Healthcare, Inc.* | 251 | 74,622 |
| Royalty Pharma plc — Class A | 2,777 | 73,230 |
| Collegium Pharmaceutical, Inc.* | 2,232 | 71,870 |
| Zimmer Biomet Holdings, Inc. | 654 | 70,978 |
| Catalyst Pharmaceuticals, Inc.* | 3,703 | 57,359 |
| Amgen, Inc. | 167 | 52,179 |
| Stride, Inc.* | 617 | 43,498 |
| USANA Health Sciences, Inc.* | 957 | 43,295 |
| Pacira BioSciences, Inc.* | 1,511 | 43,230 |
| Alkermes plc* | 1,689 | 40,705 |
| Biogen, Inc.* ¹ | 157 | 36,396 |
| ZipRecruiter, Inc. — Class A* | 3,828 | 34,797 |
| Perdoceo Education Corp. ¹ | 1,599 | 34,251 |
| Exelixis, Inc.* | 1,471 | 33,053 |
| Centene Corp.* ¹ | 484 | 32,089 |
| Heidrick & Struggles International, Inc. ¹ | 969 | 30,601 |
| Organon & Co. | 1,395 | 28,877 |
| Eli Lilly & Co. | 29 | 26,256 |
| Inmode Ltd.* | 1,399 | 25,518 |
| Medtronic plc | 322 | 25,345 |
| Vertex Pharmaceuticals, Inc.* | 54 | 25,311 |
| Alarm.com Holdings, Inc.* | 391 | 24,844 |
| LiveRamp Holdings, Inc.* | 779 | 24,102 |
| Quest Diagnostics, Inc. | 172 | 23,544 |
| Pfizer, Inc. | 830 | 23,223 |
| Bio-Rad Laboratories, Inc. — Class A* | 85 | 23,214 |
| OraSure Technologies, Inc.* | 5,162 | 21,990 |
| Xencor, Inc.* | 1,041 | 19,706 |
| Total Consumer, Non-cyclical | | 2,631,501 |
| Consumer, Cyclical - 13.8% | | |
| General Motors Co. ¹ | 2,762 | 128,323 |
| Cummins, Inc. ¹ | 444 | 122,957 |
| PACCAR, Inc. ¹ | 1,146 | 117,969 |
| Lennar Corp. — Class A | 767 | 114,950 |
| Lear Corp. | 1,002 | 114,438 |
| MSC Industrial Direct Company, Inc. — Class A | 1,439 | 114,127 |
| Monarch Casino & Resort, Inc. | 1,642 | 111,869 |
| GMS, Inc.* | 1,349 | 108,743 |
| Allison Transmission Holdings, Inc. | 1,173 | 89,031 |
| BorgWarner, Inc. | 2,584 | 83,308 |
| Polaris, Inc. | 1,034 | 80,973 |
| Gentex Corp. ¹ | 2,286 | 77,061 |
| KB Home | 1,030 | 72,285 |
| Buckle, Inc. | 1,845 | 68,154 |
| Meritage Homes Corp. | 412 | 66,682 |
| Movado Group, Inc. | 2,571 | 63,915 |
| Steven Madden Ltd. | 1,448 | 61,251 |
| Las Vegas Sands Corp. | 1,374 | 60,799 |
| DR Horton, Inc. ¹ | 359 | 50,594 |
| Skechers USA, Inc. — Class A* | 728 | 50,319 |

| | | |
|--|-------|--------|
| PulteGroup, Inc. | 455 | 50,096 |
| Visteon Corp.* | 464 | 49,509 |
| M/I Homes, Inc.* | 385 | 47,024 |
| Carter's, Inc. | 736 | 45,610 |
| Dillard's, Inc. — Class A ^{1,2} | 94 | 41,397 |
| MasterCraft Boat Holdings, Inc.* | 2,164 | 40,856 |
| Toll Brothers, Inc. | 320 | 36,858 |
| Wabash National Corp. | 1,574 | 34,376 |
| Dana, Inc. ¹ | 2,664 | 32,288 |
| Ethan Allen Interiors, Inc. | 1,155 | 32,213 |
| Sonos, Inc.* | 2,005 | 29,594 |
| Golden Entertainment, Inc. | 941 | 29,275 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|---|--------|------------------|
| COMMON STOCKS[†] - 93.3% (continued) | | |
| Consumer, Cyclical - 13.8% (continued) | | |
| Build-A-Bear Workshop, Inc. — Class A | 1,139 | \$ 28,782 |
| Total Consumer, Cyclical Financial - 13.5% | | <u>2,255,626</u> |
| MetLife, Inc. | 1,774 | 124,517 |
| Janus Henderson Group plc | 3,676 | 123,918 |
| MGIC Investment Corp. ¹ | 5,721 | 123,288 |
| Enact Holdings, Inc. ¹ | 4,001 | 122,671 |
| Equity Commonwealth REIT [*] | 6,318 | 122,569 |
| Loews Corp. ¹ | 1,632 | 121,976 |
| Essent Group Ltd. | 2,134 | 119,909 |
| National Storage Affiliates Trust REIT | 2,266 | 93,405 |
| Preferred Bank/Los Angeles CA | 1,103 | 83,266 |
| Synchrony Financial ¹ | 1,707 | 80,553 |
| Sunstone Hotel Investors, Inc. REIT | 7,120 | 74,475 |
| Hilltop Holdings, Inc. | 2,329 | 72,851 |
| Citigroup, Inc. ¹ | 1,101 | 69,869 |
| Travelers Companies, Inc. | 343 | 69,746 |
| Everest Group Ltd. | 168 | 64,011 |
| Ally Financial, Inc. | 1,589 | 63,035 |
| OneMain Holdings, Inc. | 1,270 | 61,582 |
| Central Pacific Financial Corp. | 2,825 | 59,890 |
| NMI Holdings, Inc. — Class A [*] | 1,708 | 58,140 |
| Western Union Co. | 4,545 | 55,540 |
| International Bancshares Corp. ¹ | 911 | 52,118 |
| Markel Group, Inc. [*] | 32 | 50,421 |
| Innovative Industrial Properties, Inc. REIT | 460 | 50,241 |
| Cullen/Frost Bankers, Inc. | 482 | 48,986 |
| Assured Guaranty Ltd. | 630 | 48,604 |
| Jackson Financial, Inc. — Class A | 652 | 48,418 |
| Enova International, Inc. ^{*,1} | 699 | 43,513 |
| Westamerica BanCorp | 852 | 41,348 |
| Affiliated Managers Group, Inc. | 238 | 37,183 |
| SiriusPoint Ltd. [*] | 2,511 | 30,634 |
| Total Financial | | <u>2,216,677</u> |
| Communications - 10.7% | | |
| Cisco Systems, Inc. ¹ | 2,891 | 137,351 |
| AT&T, Inc. ¹ | 7,070 | 135,108 |
| Verizon Communications, Inc. ¹ | 3,168 | 130,648 |
| Yelp, Inc. — Class A [*] | 3,404 | 125,778 |
| T-Mobile US, Inc. ¹ | 704 | 124,031 |
| InterDigital, Inc. | 1,050 | 122,388 |
| Fox Corp. — Class B | 3,785 | 121,195 |
| Alphabet, Inc. — Class C ¹ | 637 | 116,838 |
| IDT Corp. — Class B ¹ | 3,084 | 110,777 |
| Amazon.com, Inc. ^{*,1} | 495 | 95,659 |
| eBay, Inc. ¹ | 1,686 | 90,572 |
| TEGNA, Inc. | 6,371 | 88,812 |
| Meta Platforms, Inc. — Class A | 139 | 70,087 |
| Gogo, Inc. ^{*,1} | 7,157 | 68,850 |
| Spok Holdings, Inc. | 4,586 | 67,919 |
| Ooma, Inc. [*] | 5,618 | 55,787 |
| Anterix, Inc. [*] | 1,219 | 48,260 |
| Ciena Corp. [*] | 901 | 43,410 |
| Total Communications | | <u>1,753,470</u> |
| Technology - 10.0% | | |
| Microsoft Corp. ¹ | 520 | 232,414 |
| Apple, Inc. | 945 | 199,036 |
| NVIDIA Corp. ¹ | 1,090 | 134,658 |
| Dropbox, Inc. — Class A ^{*,1} | 5,633 | 126,574 |
| Amdocs Ltd. | 1,583 | 124,930 |
| Zoom Video Communications, Inc. — Class A [*] | 1,961 | 116,072 |
| NetApp, Inc. | 557 | 71,741 |
| International Business Machines Corp. | 407 | 70,391 |
| Qualys, Inc. [*] | 463 | 66,024 |
| Amkor Technology, Inc. | 1,441 | 57,669 |
| Immersion Corp. ¹ | 5,538 | 52,113 |
| Clear Secure, Inc. — Class A | 2,441 | 45,671 |
| Cognizant Technology Solutions Corp. — Class A ¹ | 614 | 41,752 |
| QUALCOMM, Inc. | 209 | 41,629 |
| IPG Photonics Corp. [*] | 461 | 38,904 |
| Cirrus Logic, Inc. [*] | 287 | 36,638 |
| Teradata Corp. [*] | 859 | 29,687 |
| Playtika Holding Corp. | 3,539 | 27,852 |
| Adeia, Inc. | 2,375 | 26,564 |
| Applied Materials, Inc. ¹ | 111 | 26,195 |
| Pure Storage, Inc. — Class A [*] | 399 | 25,620 |
| DocuSign, Inc. [*] | 465 | 24,877 |
| Photronics, Inc. [*] | 997 | 24,596 |
| Total Technology | | <u>1,641,607</u> |
| Utilities - 5.9% | | |
| ONE Gas, Inc. | 1,953 | 124,699 |
| OGE Energy Corp. | 3,377 | 120,559 |
| Black Hills Corp. | 2,201 | 119,690 |
| WEC Energy Group, Inc. | 1,512 | 118,631 |
| CMS Energy Corp. ¹ | 1,973 | 117,453 |
| National Fuel Gas Co. ¹ | 2,157 | 116,888 |
| New Jersey Resources Corp. | 2,304 | 98,473 |
| Avista Corp. | 2,679 | 92,720 |
| Otter Tail Corp. | 757 | 66,306 |
| Total Utilities | | <u>975,419</u> |
| Energy - 5.3% | | |
| CVR Energy, Inc. ¹ | 4,500 | 120,465 |
| PBF Energy, Inc. — Class A | 2,489 | 114,544 |
| Cheniere Energy, Inc. | 557 | 97,380 |
| HF Sinclair Corp. | 1,695 | 90,411 |
| Valero Energy Corp. | 537 | 84,180 |
| EOG Resources, Inc. ¹ | 650 | 81,816 |
| Marathon Petroleum Corp. ¹ | 411 | 71,300 |
| SandRidge Energy, Inc. ¹ | 5,313 | 68,697 |

| | | |
|---|-------|----------------|
| Magnolia Oil & Gas Corp. — Class A | 2,164 | 54,836 |
| Liberty Energy, Inc. — Class A | 2,575 | 53,792 |
| Par Pacific Holdings, Inc.* | 1,017 | 25,679 |
| Total Energy | | <u>863,100</u> |
| Basic Materials - 1.1% | | |
| Olin Corp. | 1,178 | 55,543 |
| CF Industries Holdings, Inc. ¹ | 647 | 47,956 |
| Sylvamo Corp. | 541 | 37,112 |
| Cabot Corp. | 397 | 36,480 |
| Total Basic Materials | | <u>177,091</u> |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|---|--------|---------------|
| COMMON STOCKS[†] - 93.3% (continued) | | |
| Government - 0.4% | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 2,172 | \$ 64,443 |
| Total Common Stocks (Cost \$14,241,914) | | 15,276,975 |
| MONEY MARKET FUND^{†,**} - 0.2% | | |
| Invesco Short-Term Treasury Obligations Portfolio—Institutional Class, 5.15% ³ | 35,556 | 35,556 |
| Total Money Market Fund (Cost \$35,556) | | 35,556 |
| SECURITIES LENDING COLLATERAL^{†,4} - 0.1% | | |
| Money Market Fund^{**} | | |
| First American Government Obligations Fund - Class X, 5.23% ³ | 14,537 | 14,537 |
| Total Securities Lending Collateral (Cost \$14,537) | | 14,537 |
| Total Investments - 93.6% (Cost \$14,292,007) | | \$ 15,327,068 |
| Other Assets & Liabilities, net - 6.4% | | 1,045,440 |
| Total Net Assets - 100.0% | | \$ 16,372,508 |

Custom Basket Swap Agreements

| Counterparty | Reference Obligation | Type | Financing Rate | Payment Frequency | Maturity Date | Notional Amount | Value and Unrealized Appreciation |
|--|-------------------------|---------|------------------------------------|-------------------|---------------|-----------------|-----------------------------------|
| OTC Custom Basket Swap Agreements^{††} | | | | | | | |
| Morgan Stanley Capital Services LLC | MS Equity Custom Basket | Pay | 5.73% (Federal Funds Rate + 0.40%) | At Maturity | 11/27/24 | \$ 8,613,770 | \$ 540,672 |
| Goldman Sachs International | GS Equity Custom Basket | Pay | 5.78% (Federal Funds Rate + 0.45%) | At Maturity | 05/16/28 | 8,613,767 | 322,680 |
| | | | | | | \$ 17,227,537 | \$ 863,352 |
| OTC Custom Basket Swap Agreements Sold Short^{††} | | | | | | | |
| Morgan Stanley Capital Services LLC | MS Equity Custom Basket | Receive | 5.03% (Federal Funds Rate - 0.30%) | At Maturity | 11/27/24 | \$ 9,509,156 | \$ 211,972 |
| Goldman Sachs International | GS Equity Custom Basket | Receive | 5.13% (Federal Funds Rate - 0.20%) | At Maturity | 05/16/28 | 9,400,422 | 151,652 |
| | | | | | | \$ 18,909,578 | \$ 363,624 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

GS EQUITY LONG CUSTOM BASKET

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|--------|----------------------------|--|
| Industrial | | | |
| Mueller Industries, Inc. | 998 | 0.74% | \$ 16,665 |
| Apogee Enterprises, Inc. | 1,106 | 0.81% | 15,447 |
| International Seaways, Inc. | 1,091 | 0.75% | 14,389 |
| Teekay Tankers Ltd. — Class A | 726 | 0.58% | 13,720 |
| Teekay Corp. | 6,231 | 0.65% | 13,343 |
| Owens Corning | 225 | 0.45% | 11,841 |
| Ardmore Shipping Corp. | 1,038 | 0.27% | 10,489 |
| Scorpio Tankers, Inc. | 599 | 0.57% | 8,636 |
| TD SYNEX Corp. | 534 | 0.72% | 3,040 |
| UFP Industries, Inc. | 410 | 0.53% | 2,690 |
| Applied Industrial Technologies, Inc. | 279 | 0.63% | 1,839 |
| Lindsay Corp. | 221 | 0.32% | 1,369 |
| Masco Corp. | 379 | 0.29% | 885 |
| AZZ, Inc. | 345 | 0.31% | 484 |
| Caterpillar, Inc. | 174 | 0.67% | 186 |
| A O Smith Corp. | 524 | 0.50% | 8 |
| Garmin Ltd. | 173 | 0.33% | (181) |
| Watts Water Technologies, Inc. — Class A | 80 | 0.17% | (695) |
| Atkore, Inc. | 210 | 0.33% | (696) |
| Snap-on, Inc. | 186 | 0.56% | (785) |
| Mettler-Toledo International, Inc. | 25 | 0.41% | (952) |
| Berry Global Group, Inc. | 625 | 0.43% | (1,353) |
| Oshkosh Corp. | 245 | 0.31% | (1,540) |
| Vishay Intertechnology, Inc. | 2,901 | 0.75% | (1,616) |
| Griffon Corp. | 406 | 0.30% | (1,872) |
| Kennametal, Inc. | 1,213 | 0.33% | (2,026) |
| Deere & Co. | 74 | 0.32% | (2,031) |
| Worthington Enterprises, Inc. | 332 | 0.18% | (2,277) |
| Vontier Corp. | 1,742 | 0.77% | (2,562) |
| Terex Corp. | 509 | 0.32% | (2,688) |
| AGCO Corp. | 160 | 0.18% | (2,704) |
| Timken Co. | 349 | 0.32% | (3,284) |
| Avnet, Inc. | 1,278 | 0.76% | (3,295) |
| Acuity Brands, Inc. | 264 | 0.74% | (3,363) |
| Dorian LPG Ltd. | 546 | 0.27% | (4,309) |
| Boise Cascade Co. | 369 | 0.51% | (5,585) |
| Sonoco Products Co. | 1,126 | 0.66% | (6,537) |
| Total Industrial | | | 64,680 |
| Communications | | | |
| InterDigital, Inc. | 592 | 0.80% | 20,321 |
| AT&T, Inc. | 3,986 | 0.88% | 14,620 |
| IDT Corp. — Class B | 1,739 | 0.73% | 14,202 |
| Verizon Communications, Inc. | 1,786 | 0.86% | 12,741 |
| Amazon.com, Inc. | 279 | 0.63% | 11,728 |
| T-Mobile US, Inc. | 397 | 0.81% | 8,001 |
| Alphabet, Inc. — Class C | 359 | 0.76% | 7,814 |
| Meta Platforms, Inc. — Class A | 78 | 0.46% | 3,936 |
| Cisco Systems, Inc. | 1,630 | 0.90% | 3,382 |
| eBay, Inc. | 951 | 0.59% | 3,316 |
| Anterix, Inc. | 687 | 0.32% | 2,695 |
| Yelp, Inc. — Class A | 1,919 | 0.82% | 1,447 |
| Gogo, Inc. | 4,035 | 0.45% | 982 |
| Ciena Corp. | 508 | 0.28% | (225) |
| Fox Corp. — Class B | 2,134 | 0.79% | (450) |
| Spok Holdings, Inc. | 2,586 | 0.44% | (1,357) |
| TEGNA, Inc. | 3,592 | 0.58% | (1,668) |
| Ooma, Inc. | 3,167 | 0.37% | (2,004) |
| Total Communications | | | 99,481 |
| Technology | | | |
| NVIDIA Corp. | 610 | 0.87% | 32,500 |
| Apple, Inc. | 533 | 1.30% | 28,968 |
| Microsoft Corp. | 293 | 1.52% | 12,431 |
| Immersion Corp. | 3,123 | 0.34% | 8,061 |
| NetApp, Inc. | 314 | 0.47% | 7,724 |
| International Business Machines Corp. | 229 | 0.46% | 6,911 |
| Applied Materials, Inc. | 62 | 0.17% | 6,343 |
| Amkor Technology, Inc. | 812 | 0.38% | 6,114 |
| Playtika Holding Corp. | 1,995 | 0.18% | 2,081 |
| Qualys, Inc. | 261 | 0.43% | 1,768 |
| Clear Secure, Inc. — Class A | 1,376 | 0.30% | 1,708 |
| Cirrus Logic, Inc. | 162 | 0.24% | 1,704 |
| Adeia, Inc. | 1,339 | 0.17% | 893 |
| Pure Storage, Inc. — Class A | 225 | 0.17% | 232 |
| DocuSign, Inc. | 262 | 0.16% | (75) |
| IPG Photonics Corp. | 260 | 0.25% | (618) |
| Cognizant Technology Solutions Corp. — Class A | 346 | 0.27% | (908) |
| QUALCOMM, Inc. | 118 | 0.27% | (1,480) |
| Photronics, Inc. | 562 | 0.16% | (1,772) |
| Dropbox, Inc. — Class A | 3,176 | 0.83% | (1,946) |
| Teradata Corp. | 484 | 0.19% | (2,103) |
| Zoom Video Communications, Inc. — Class A | 1,106 | 0.76% | (4,704) |
| Amdocs Ltd. | 893 | 0.82% | (5,459) |
| Total Technology | | | 98,373 |
| Financial | | | |
| Essent Group Ltd. | 1,203 | 0.78% | 8,765 |
| Synchrony Financial | 963 | 0.53% | 8,468 |
| Preferred Bank/Los Angeles CA | 622 | 0.55% | 5,389 |
| Enact Holdings, Inc. | 2,256 | 0.80% | 5,163 |
| Innovative Industrial Properties, Inc. | 259 | 0.33% | 4,510 |
| MGIC Investment Corp. | 3,226 | 0.81% | 4,272 |
| International Bancshares Corp. | 514 | 0.34% | 4,244 |
| NMI Holdings, Inc. — Class A | 963 | 0.38% | 4,129 |
| National Storage Affiliates Trust | 1,278 | 0.61% | 3,811 |
| Janus Henderson Group plc | 2,072 | 0.81% | 2,968 |
| Loews Corp. | 920 | 0.80% | 2,169 |
| Affiliated Managers Group, Inc. | 134 | 0.24% | 1,925 |
| Citigroup, Inc. | 621 | 0.46% | 1,318 |
| Markel Group, Inc. | 18 | 0.33% | 1,224 |
| Sunstone Hotel Investors, Inc. | 4,015 | 0.49% | 1,177 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Central Pacific Financial Corp. | 1,593 | 0.39% | \$ 940 |
| Cullen/Frost Bankers, Inc. | 272 | 0.32% | 688 |
| Ally Financial, Inc. | 896 | 0.41% | 591 |
| Westamerica BanCorp | 481 | 0.27% | 318 |
| Hilltop Holdings, Inc. | 1,313 | 0.48% | 313 |
| OneMain Holdings, Inc. | 716 | 0.40% | 294 |
| Enova International, Inc. | 394 | 0.28% | 272 |
| MetLife, Inc. | 1,000 | 0.81% | 257 |
| Everest Group Ltd. | 95 | 0.42% | 210 |
| Equity Commonwealth | 3,563 | 0.80% | 139 |
| Jackson Financial, Inc. — Class A | 368 | 0.32% | 103 |
| SiriusPoint Ltd. | 1,416 | 0.20% | 49 |
| Western Union Co. | 2,562 | 0.36% | (1,873) |
| Travelers Companies, Inc. | 194 | 0.46% | (2,045) |
| Assured Guaranty Ltd. | 355 | 0.32% | (2,804) |
| Total Financial | | | 56,984 |
| Consumer, Non-cyclical | | | |
| United Therapeutics Corp. | 246 | 0.91% | 22,762 |
| Merck & Company, Inc. | 608 | 0.87% | 12,331 |
| Innoviva, Inc. | 3,648 | 0.69% | 9,681 |
| Eli Lilly & Co. | 17 | 0.18% | 5,443 |
| Perdoceo Education Corp. | 901 | 0.22% | 3,948 |
| Amgen, Inc. | 94 | 0.34% | 3,308 |
| Heidrick & Struggles International, Inc. | 546 | 0.20% | 2,835 |
| Colgate-Palmolive Co. | 642 | 0.72% | 2,256 |
| Organon & Co. | 787 | 0.19% | 2,252 |
| Gilead Sciences, Inc. | 1,110 | 0.88% | 2,107 |
| Vertex Pharmaceuticals, Inc. | 31 | 0.17% | 1,636 |
| Alarm.com Holdings, Inc. | 221 | 0.16% | 1,337 |
| Neurocrine Biosciences, Inc. | 507 | 0.81% | 1,029 |
| Kimberly-Clark Corp. | 515 | 0.83% | 940 |
| Exelixis, Inc. | 830 | 0.22% | 491 |
| Stride, Inc. | 348 | 0.28% | 357 |
| Pacira BioSciences, Inc. | 852 | 0.28% | 272 |
| Catalyst Pharmaceuticals, Inc. | 2,088 | 0.38% | (58) |
| LiveRamp Holdings, Inc. | 439 | 0.16% | (314) |
| Biogen, Inc. | 89 | 0.24% | (381) |
| Medtronic plc | 182 | 0.17% | (556) |
| Quest Diagnostics, Inc. | 97 | 0.15% | (563) |
| Pfizer, Inc. | 468 | 0.15% | (691) |
| Bio-Rad Laboratories, Inc. — Class A | 48 | 0.15% | (739) |
| Becton Dickinson & Co. | 299 | 0.81% | (802) |
| United Rentals, Inc. | 71 | 0.53% | (1,440) |
| Inmode Ltd. | 789 | 0.17% | (1,512) |
| Zimmer Biomet Holdings, Inc. | 369 | 0.46% | (1,546) |
| OraSure Technologies, Inc. | 2,911 | 0.14% | (1,621) |
| Xencor, Inc. | 587 | 0.13% | (1,654) |
| Royalty Pharma plc — Class A | 1,566 | 0.48% | (1,743) |
| Philip Morris International, Inc. | 710 | 0.84% | (1,792) |
| USANA Health Sciences, Inc. | 540 | 0.28% | (1,932) |
| Centene Corp. | 273 | 0.21% | (2,421) |
| Alkermes plc | 952 | 0.27% | (2,421) |
| Collegium Pharmaceutical, Inc. | 1,258 | 0.47% | (2,717) |
| ZipRecruiter, Inc. — Class A | 2,158 | 0.23% | (3,296) |
| Johnson & Johnson | 541 | 0.92% | (3,337) |
| Jazz Pharmaceuticals plc | 488 | 0.60% | (4,943) |
| Molina Healthcare, Inc. | 141 | 0.49% | (5,829) |
| Bristol-Myers Squibb Co. | 1,732 | 0.84% | (13,396) |
| Total Consumer, Non-cyclical | | | 17,281 |
| Consumer, Cyclical | | | |
| Allison Transmission Holdings, Inc. | 661 | 0.58% | 9,571 |
| KB Home | 581 | 0.47% | 8,558 |
| M/I Homes, Inc. | 217 | 0.31% | 7,650 |
| Lennar Corp. — Class A | 428 | 0.74% | 6,104 |
| Monarch Casino & Resort, Inc. | 926 | 0.73% | 3,365 |
| General Motors Co. | 1,557 | 0.84% | 2,120 |
| Gentex Corp. | 1,289 | 0.50% | 1,816 |
| Build-A-Bear Workshop, Inc. — Class A | 642 | 0.19% | 909 |
| Las Vegas Sands Corp. | 775 | 0.40% | 614 |
| Skechers USA, Inc. — Class A | 410 | 0.33% | 545 |
| Dillard's, Inc. — Class A | 53 | 0.27% | 387 |
| Cummins, Inc. | 251 | 0.81% | (458) |
| Toll Brothers, Inc. | 180 | 0.24% | (642) |
| Ethan Allen Interiors, Inc. | 651 | 0.21% | (828) |
| Buckle, Inc. | 1,040 | 0.45% | (1,113) |
| Sonos, Inc. | 1,130 | 0.19% | (1,347) |
| DR Horton, Inc. | 203 | 0.33% | (1,538) |
| Visteon Corp. | 262 | 0.32% | (1,540) |
| Movado Group, Inc. | 1,450 | 0.42% | (1,729) |
| Steven Madden Ltd. | 816 | 0.40% | (1,752) |
| Golden Entertainment, Inc. | 531 | 0.19% | (1,936) |
| Dana, Inc. | 1,502 | 0.21% | (2,005) |
| PulteGroup, Inc. | 257 | 0.33% | (2,014) |
| PACCAR, Inc. | 646 | 0.77% | (2,234) |
| Carter's, Inc. | 415 | 0.30% | (2,471) |
| BorgWarner, Inc. | 1,457 | 0.55% | (3,270) |
| Meritage Homes Corp. | 232 | 0.44% | (3,375) |
| MasterCraft Boat Holdings, Inc. | 1,220 | 0.27% | (3,494) |
| Wabash National Corp. | 887 | 0.22% | (4,368) |
| Polaris, Inc. | 583 | 0.53% | (4,736) |
| GMS, Inc. | 761 | 0.71% | (5,933) |
| Lear Corp. | 565 | 0.75% | (6,867) |
| MSC Industrial Direct Company, Inc. — Class A | 812 | 0.75% | (8,045) |
| Total Consumer, Cyclical | | | (20,056) |
| Utilities | | | |
| OGE Energy Corp. | 1,904 | 0.79% | 3,730 |
| National Fuel Gas Co. | 1,216 | 0.76% | 3,409 |
| Black Hills Corp. | 1,241 | 0.78% | 2,105 |
| ONE Gas, Inc. | 1,101 | 0.82% | 1,664 |
| Otter Tail Corp. | 427 | 0.43% | (882) |
| New Jersey Resources Corp. | 1,299 | 0.64% | (1,606) |
| WEC Energy Group, Inc. | 852 | 0.78% | (2,180) |
| Avista Corp. | 1,510 | 0.61% | (2,314) |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| CMS Energy Corp. | 1,112 | 0.77% | \$ (2,457) |
| Total Utilities | | | 1,469 |
| Basic Materials | | | |
| Cabot Corp. | 224 | 0.24% | (19) |
| Sylvamo Corp. | 305 | 0.24% | (798) |
| CF Industries Holdings, Inc. | 365 | 0.31% | (2,672) |
| Olin Corp. | 664 | 0.36% | (2,795) |
| Total Basic Materials | | | (6,284) |
| Energy | | | |
| Marathon Petroleum Corp. | 232 | 0.47% | 9,143 |
| Cheniere Energy, Inc. | 314 | 0.64% | 7,044 |
| EOG Resources, Inc. | 367 | 0.54% | 2,191 |
| Magnolia Oil & Gas Corp. — Class A | 1,220 | 0.36% | 1,235 |
| Valero Energy Corp. | 303 | 0.55% | 972 |
| HF Sinclair Corp. | 956 | 0.59% | (249) |
| PBF Energy, Inc. — Class A | 1,404 | 0.75% | (943) |
| Liberty Energy, Inc. — Class A | 1,452 | 0.35% | (1,453) |
| Par Pacific Holdings, Inc. | 573 | 0.17% | (3,276) |
| SandRidge Energy, Inc. | 2,996 | 0.45% | (3,567) |
| CVR Energy, Inc. | 2,537 | 0.79% | (8,059) |
| Total Energy | | | 3,038 |
| Government | | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 1,225 | 0.42% | 7,714 |
| Total GS Equity Long Custom Basket | | | \$ 322,680 |
| GS EQUITY SHORT CUSTOM BASKET | | | |
| Technology | | | |
| Paycom HCM, Inc. | 6,279 | (0.90)% | 54,605 |
| Dayforce, Inc. | 1,942 | (1.02)% | 25,243 |
| Braze, Inc. — Class A | 1,822 | (0.75)% | 16,530 |
| Take-Two Interactive Software, Inc. | 761 | (1.26)% | (2,560) |
| ACV Auctions, Inc. — Class A | 4,944 | (0.96)% | (3,580) |
| KBR, Inc. | 2,069 | (1.41)% | (5,651) |
| Parsons Corp. | 1,736 | (1.51)% | (19,898) |
| Total Technology | | | 64,689 |
| Utilities | | | |
| AES Corp. | 6,046 | (1.13)% | 21,180 |
| Middlesex Water Co. | 2,379 | (1.32)% | 8,446 |
| PNM Resources, Inc. | 3,370 | (1.32)% | (1,218) |
| Total Utilities | | | 28,408 |
| Financial | | | |
| Kennedy-Wilson Holdings, Inc. | 12,498 | (1.29)% | 61,584 |
| New York Mortgage Trust, Inc. | 16,441 | (1.02)% | 32,308 |
| Americold Realty Trust, Inc. | 4,722 | (1.28)% | 24,911 |
| PotlatchDeltic Corp. | 3,016 | (1.26)% | 18,269 |
| Marcus & Millichap, Inc. | 4,168 | (1.40)% | 17,113 |
| Sun Communities, Inc. | 1,094 | (1.40)% | 11,578 |
| Cannae Holdings, Inc. | 4,825 | (0.93)% | 11,078 |
| Howard Hughes Holdings, Inc. | 1,950 | (1.34)% | 10,120 |
| Terreno Realty Corp. | 1,125 | (0.71)% | 5,836 |
| TFS Financial Corp. | 9,990 | (1.34)% | 5,575 |
| Capitol Federal Financial, Inc. | 16,579 | (0.97)% | 5,021 |
| Northern Trust Corp. | 1,288 | (1.15)% | 151 |
| Global Net Lease, Inc. | 3,432 | (0.27)% | (22) |
| American Tower Corp. — Class A | 179 | (0.37)% | (189) |
| COPT Defense Properties | 3,541 | (0.94)% | (850) |
| Veris Residential, Inc. | 5,319 | (0.85)% | (1,110) |
| State Street Corp. | 1,720 | (1.35)% | (1,168) |
| Rexford Industrial Realty, Inc. | 2,799 | (1.33)% | (1,248) |
| Ventas, Inc. | 1,397 | (0.76)% | (1,800) |
| Air Lease Corp. — Class A | 2,355 | (1.19)% | (2,099) |
| Digital Realty Trust, Inc. | 325 | (0.53)% | (2,155) |
| Equinix, Inc. | 109 | (0.88)% | (2,883) |
| CBRE Group, Inc. — Class A | 992 | (0.94)% | (2,919) |
| Prologis, Inc. | 723 | (0.86)% | (3,884) |
| Redwood Trust, Inc. | 16,256 | (1.12)% | (5,243) |
| Bank of New York Mellon Corp. | 2,163 | (1.38)% | (5,863) |
| Apartment Investment and Management Co. — Class A | 15,314 | (1.35)% | (8,869) |
| Triumph Financial, Inc. | 1,041 | (0.91)% | (9,440) |
| Iron Mountain, Inc. | 1,045 | (1.00)% | (10,904) |
| Merchants Bancorp | 1,699 | (0.73)% | (11,313) |
| Elme Communities | 8,416 | (1.43)% | (12,998) |
| Welltower, Inc. | 1,203 | (1.33)% | (21,177) |
| FTAI Infrastructure, Inc. | 10,386 | (0.95)% | (30,372) |
| Total Financial | | | 67,038 |
| Consumer, Cyclical | | | |
| Walgreens Boots Alliance, Inc. | 6,335 | (0.82)% | 64,374 |
| Floor & Decor Holdings, Inc. — Class A | 667 | (0.71)% | 12,353 |
| Camping World Holdings, Inc. — Class A | 3,279 | (0.62)% | 6,843 |
| American Airlines Group, Inc. | 2,875 | (0.35)% | 5,952 |
| Allegiant Travel Co. — Class A | 1,469 | (0.78)% | 4,784 |
| Copart, Inc. | 2,362 | (1.36)% | (690) |
| Southwest Airlines Co. | 1,507 | (0.46)% | (1,058) |
| CarMax, Inc. | 1,255 | (0.98)% | (2,759) |
| VSE Corp. | 733 | (0.69)% | (3,436) |
| JetBlue Airways Corp. | 11,329 | (0.73)% | (5,742) |
| Freshpet, Inc. | 525 | (0.72)% | (10,172) |
| Total Consumer, Cyclical | | | 70,449 |
| Consumer, Non-cyclical | | | |
| Flowers Foods, Inc. | 5,595 | (1.32)% | 8,002 |
| Utz Brands, Inc. | 2,683 | (0.47)% | 7,710 |
| Avis Budget Group, Inc. | 388 | (0.43)% | 4,885 |
| CBIZ, Inc. | 1,695 | (1.34)% | 3,599 |
| U-Haul Holding Co. | 1,387 | (0.91)% | 2,938 |
| Limoneira Co. | 2,555 | (0.57)% | 2,055 |
| Dun & Bradstreet Holdings, Inc. | 3,842 | (0.38)% | 1,020 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|--------|-------------------------------|--|
| NeoGenomics, Inc. | 3,602 | (0.53)% | (1,703) |
| RB Global, Inc. | 996 | (0.81)% | (2,273) |
| GXO Logistics, Inc. | 2,017 | (1.08)% | (2,945) |
| Equifax, Inc. | 538 | (1.39)% | (5,477) |
| TransUnion | 953 | (0.75)% | (6,131) |
| Spectrum Brands Holdings, Inc. | 1,326 | (1.21)% | (11,637) |
| Total Consumer, Non-cyclical | | | 43 |
| Energy | | | |
| Dril-Quip, Inc. | 4,315 | (0.85)% | 16,068 |
| Range Resources Corp. | 1,876 | (0.67)% | 5,684 |
| Oceanenergy International, Inc. | 3,640 | (0.92)% | (3,152) |
| Sitio Royalties Corp. — Class A | 2,970 | (0.75)% | (3,695) |
| Valaris Ltd. | 1,797 | (1.42)% | (8,953) |
| NOV, Inc. | 7,411 | (1.50)% | (11,151) |
| Antero Resources Corp. | 3,796 | (1.32)% | (12,994) |
| Bristow Group, Inc. | 2,178 | (0.78)% | (13,392) |
| Helix Energy Solutions Group, Inc. | 6,702 | (0.85)% | (13,730) |
| TechnipFMC plc | 4,028 | (1.12)% | (21,688) |
| Archrock, Inc. | 3,589 | (0.77)% | (23,923) |
| Total Energy | | | (90,926) |
| Industrial | | | |
| Norfolk Southern Corp. | 571 | (1.30)% | 15,291 |
| Old Dominion Freight Line, Inc. | 407 | (0.76)% | 13,695 |
| Knight-Swift Transportation Holdings, Inc. | 2,738 | (1.45)% | 6,625 |
| XPO, Inc. | 329 | (0.37)% | 5,965 |
| Boeing Co. | 410 | (0.79)% | 5,703 |
| Xylem, Inc. | 919 | (1.33)% | 3,092 |
| Union Pacific Corp. | 509 | (1.23)% | 3,066 |
| Genco Shipping & Trading Ltd. | 1,662 | (0.38)% | 2,027 |
| Werner Enterprises, Inc. | 2,101 | (0.80)% | 1,650 |
| CSX Corp. | 1,790 | (0.64)% | 514 |
| NVS Global, Inc. | 450 | (0.45)% | (344) |
| Ryder System, Inc. | 248 | (0.33)% | (858) |
| GATX Corp. | 974 | (1.37)% | (4,474) |
| Covenant Logistics Group, Inc. — Class A | 1,344 | (0.70)% | (4,532) |
| Waste Management, Inc. | 597 | (1.35)% | (5,985) |
| Saia, Inc. | 87 | (0.44)% | (6,027) |
| Expeditors International of Washington, Inc. | 745 | (0.99)% | (7,369) |
| Casella Waste Systems, Inc. — Class A | 1,319 | (1.39)% | (20,116) |
| RXO, Inc. | 6,272 | (1.74)% | (28,491) |
| Total Industrial | | | (20,568) |
| Communications | | | |
| Boston Omaha Corp. — Class A | 4,429 | (0.63)% | 6,705 |
| Uber Technologies, Inc. | 1,220 | (0.94)% | (8,195) |
| Total Communications | | | (1,490) |
| Basic Materials | | | |
| Compass Minerals International, Inc. | 2,999 | (0.33)% | 35,224 |
| Novagold Resources, Inc. | 14,083 | (0.52)% | 8,484 |
| Hecla Mining Co. | 7,163 | (0.37)% | 3,134 |
| Huntsman Corp. | 4,024 | (0.97)% | 3,084 |
| Ivanhoe Electric Incorporated / US | 6,098 | (0.61)% | 2,865 |
| Newmont Corp. | 1,400 | (0.62)% | (1,447) |
| Kronos Worldwide, Inc. | 5,240 | (0.70)% | (17,335) |
| Total Basic Materials | | | 34,009 |
| Total GS Equity Short Custom Basket | | | \$ 151,652 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

MS EQUITY LONG CUSTOM BASKET

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|--------|----------------------------|--|
| Industrial | | | |
| Mueller Industries, Inc. | 998 | 0.74% | \$ 26,213 |
| International Seaways, Inc. | 1,091 | 0.75% | 17,715 |
| Apogee Enterprises, Inc. | 1,106 | 0.81% | 15,467 |
| Scorpio Tankers, Inc. | 599 | 0.57% | 15,286 |
| Teekay Tankers Ltd. — Class A | 726 | 0.58% | 13,761 |
| Teekay Corp. | 6,231 | 0.65% | 13,387 |
| Boise Cascade Co. | 369 | 0.51% | 13,169 |
| Owens Corning | 225 | 0.45% | 11,786 |
| Ardmore Shipping Corp. | 1,038 | 0.27% | 10,876 |
| Snap-on, Inc. | 186 | 0.56% | 4,960 |
| UFP Industries, Inc. | 410 | 0.53% | 2,896 |
| TD SYNEX Corp. | 534 | 0.72% | 2,852 |
| Applied Industrial Technologies, Inc. | 279 | 0.63% | 1,858 |
| Lindsay Corp. | 221 | 0.32% | 1,326 |
| Masco Corp. | 379 | 0.29% | 920 |
| AZZ, Inc. | 345 | 0.31% | 642 |
| Caterpillar, Inc. | 174 | 0.67% | 209 |
| Garmin Ltd. | 173 | 0.33% | (156) |
| A O Smith Corp. | 524 | 0.50% | (175) |
| Watts Water Technologies, Inc. — Class A | 80 | 0.17% | (681) |
| Atkore, Inc. | 210 | 0.33% | (697) |
| Mettler-Toledo International, Inc. | 25 | 0.41% | (980) |
| Berry Global Group, Inc. | 625 | 0.43% | (1,361) |
| Oshkosh Corp. | 245 | 0.31% | (1,557) |
| Vishay Intertechnology, Inc. | 2,901 | 0.75% | (1,661) |
| Griffon Corp. | 406 | 0.30% | (2,023) |
| Deere & Co. | 74 | 0.32% | (2,026) |
| Kennametal, Inc. | 1,213 | 0.33% | (2,080) |
| Worthington Enterprises, Inc. | 332 | 0.18% | (2,287) |
| Vontier Corp. | 1,742 | 0.77% | (2,529) |
| AGCO Corp. | 160 | 0.18% | (2,704) |
| Terex Corp. | 509 | 0.32% | (2,727) |
| Timken Co. | 349 | 0.32% | (3,340) |
| Acuity Brands, Inc. | 264 | 0.74% | (3,379) |
| Avnet, Inc. | 1,278 | 0.76% | (3,470) |
| Dorian LPG Ltd. | 546 | 0.27% | (4,430) |
| Sonoco Products Co. | 1,126 | 0.66% | (6,572) |
| Total Industrial | | | 108,488 |
| Communications | | | |
| Alphabet, Inc. — Class C | 359 | 0.76% | 36,313 |
| InterDigital, Inc. | 592 | 0.80% | 20,297 |
| Meta Platforms, Inc. — Class A | 78 | 0.46% | 16,520 |
| Amazon.com, Inc. | 279 | 0.63% | 15,006 |
| AT&T, Inc. | 3,986 | 0.88% | 14,636 |
| IDT Corp. — Class B | 1,739 | 0.73% | 14,248 |
| Verizon Communications, Inc. | 1,786 | 0.86% | 12,819 |
| T-Mobile US, Inc. | 397 | 0.81% | 8,043 |
| eBay, Inc. | 951 | 0.59% | 3,285 |
| Anterix, Inc. | 687 | 0.32% | 2,772 |
| Cisco Systems, Inc. | 1,630 | 0.90% | 1,610 |
| Yelp, Inc. — Class A | 1,919 | 0.82% | 1,440 |
| Gogo, Inc. | 4,035 | 0.45% | 1,273 |
| Ciena Corp. | 508 | 0.28% | (215) |
| Fox Corp. — Class B | 2,134 | 0.79% | (488) |
| Spok Holdings, Inc. | 2,586 | 0.44% | (1,270) |
| TEGNA, Inc. | 3,592 | 0.58% | (1,548) |
| Ooma, Inc. | 3,167 | 0.37% | (2,000) |
| Total Communications | | | 142,741 |
| Technology | | | |
| Microsoft Corp. | 293 | 1.52% | 57,525 |
| Apple, Inc. | 533 | 1.30% | 51,268 |
| NVIDIA Corp. | 610 | 0.87% | 43,740 |
| Immersion Corp. | 3,123 | 0.34% | 8,083 |
| NetApp, Inc. | 314 | 0.47% | 7,663 |
| International Business Machines Corp. | 229 | 0.46% | 6,904 |
| Applied Materials, Inc. | 62 | 0.17% | 6,353 |
| Amkor Technology, Inc. | 812 | 0.38% | 6,125 |
| Playtika Holding Corp. | 1,995 | 0.18% | 2,041 |
| Clear Secure, Inc. — Class A | 1,376 | 0.30% | 1,836 |
| Qualys, Inc. | 261 | 0.43% | 1,735 |
| Cirrus Logic, Inc. | 162 | 0.24% | 1,700 |
| Adeia, Inc. | 1,339 | 0.17% | 884 |
| Pure Storage, Inc. — Class A | 225 | 0.17% | 231 |
| DocuSign, Inc. | 262 | 0.16% | (66) |
| IPG Photonics Corp. | 260 | 0.25% | (623) |
| Cognizant Technology Solutions Corp. — Class A | 346 | 0.27% | (905) |
| QUALCOMM, Inc. | 118 | 0.27% | (1,491) |
| Photronics, Inc. | 562 | 0.16% | (1,824) |
| Dropbox, Inc. — Class A | 3,176 | 0.83% | (1,924) |
| Teradata Corp. | 484 | 0.19% | (2,098) |
| Zoom Video Communications, Inc. — Class A | 1,106 | 0.76% | (4,618) |
| Amdocs Ltd. | 893 | 0.82% | (5,425) |
| Total Technology | | | 177,114 |
| Financial | | | |
| MGIC Investment Corp. | 3,226 | 0.81% | 22,188 |
| Essent Group Ltd. | 1,203 | 0.78% | 15,426 |
| Synchrony Financial | 963 | 0.53% | 8,411 |
| International Bancshares Corp. | 514 | 0.34% | 7,150 |
| Preferred Bank/Los Angeles CA | 622 | 0.55% | 6,281 |
| Enact Holdings, Inc. | 2,256 | 0.80% | 5,128 |
| Innovative Industrial Properties, Inc. | 259 | 0.33% | 4,484 |
| NMI Holdings, Inc. — Class A | 963 | 0.38% | 4,232 |
| National Storage Affiliates Trust | 1,278 | 0.61% | 3,634 |
| Janus Henderson Group plc | 2,072 | 0.81% | 3,069 |
| Loews Corp. | 920 | 0.80% | 2,215 |
| Affiliated Managers Group, Inc. | 134 | 0.24% | 1,924 |
| Citigroup, Inc. | 621 | 0.46% | 1,311 |
| Markel Group, Inc. | 18 | 0.33% | 1,209 |
| Sunstone Hotel Investors, Inc. | 4,015 | 0.49% | 1,040 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Central Pacific Financial Corp. | 1,593 | 0.39% | \$ 962 |
| Cullen/Frost Bankers, Inc. | 272 | 0.32% | 660 |
| Ally Financial, Inc. | 896 | 0.41% | 609 |
| Westamerica BanCorp | 481 | 0.27% | 325 |
| OneMain Holdings, Inc. | 716 | 0.40% | 318 |
| Hilltop Holdings, Inc. | 1,313 | 0.48% | 317 |
| Enova International, Inc. | 394 | 0.28% | 290 |
| Everest Group Ltd. | 95 | 0.42% | 215 |
| Equity Commonwealth | 3,563 | 0.80% | 124 |
| MetLife, Inc. | 1,000 | 0.81% | 61 |
| Jackson Financial, Inc. — Class A | 368 | 0.32% | 12 |
| SiriusPoint Ltd. | 1,416 | 0.20% | (84) |
| Western Union Co. | 2,562 | 0.36% | (1,966) |
| Travelers Companies, Inc. | 194 | 0.46% | (2,056) |
| Assured Guaranty Ltd. | 355 | 0.32% | (2,750) |
| Total Financial | | | 84,739 |
| Consumer, Non-cyclical | | | |
| United Therapeutics Corp. | 246 | 0.91% | 22,696 |
| Merck & Company, Inc. | 608 | 0.87% | 12,306 |
| Innoviva, Inc. | 3,648 | 0.69% | 10,210 |
| Perdoceo Education Corp. | 901 | 0.22% | 9,908 |
| Eli Lilly & Co. | 17 | 0.18% | 5,454 |
| Amgen, Inc. | 94 | 0.34% | 3,321 |
| Heidrick & Struggles International, Inc. | 546 | 0.20% | 2,829 |
| Organon & Co. | 787 | 0.19% | 2,310 |
| Colgate-Palmolive Co. | 642 | 0.72% | 2,237 |
| Gilead Sciences, Inc. | 1,110 | 0.88% | 2,081 |
| Vertex Pharmaceuticals, Inc. | 31 | 0.17% | 1,632 |
| Neurocrine Biosciences, Inc. | 507 | 0.81% | 1,305 |
| Alarm.com Holdings, Inc. | 221 | 0.16% | 1,301 |
| Kimberly-Clark Corp. | 515 | 0.83% | 936 |
| Exelixis, Inc. | 830 | 0.22% | 513 |
| Stride, Inc. | 348 | 0.28% | 331 |
| Pacira BioSciences, Inc. | 852 | 0.28% | 307 |
| Catalyst Pharmaceuticals, Inc. | 2,088 | 0.38% | (2) |
| LiveRamp Holdings, Inc. | 439 | 0.16% | (263) |
| Biogen, Inc. | 89 | 0.24% | (378) |
| Quest Diagnostics, Inc. | 97 | 0.15% | (555) |
| Medtronic plc | 182 | 0.17% | (559) |
| Pfizer, Inc. | 468 | 0.15% | (683) |
| Becton Dickinson & Co. | 299 | 0.81% | (698) |
| Bio-Rad Laboratories, Inc. — Class A | 48 | 0.15% | (716) |
| United Rentals, Inc. | 71 | 0.53% | (1,420) |
| Inmode Ltd. | 789 | 0.17% | (1,512) |
| Zimmer Biomet Holdings, Inc. | 369 | 0.46% | (1,548) |
| Xencor, Inc. | 587 | 0.13% | (1,579) |
| OraSure Technologies, Inc. | 2,911 | 0.14% | (1,712) |
| Royalty Pharma plc — Class A | 1,566 | 0.48% | (1,751) |
| Philip Morris International, Inc. | 710 | 0.84% | (1,797) |
| USANA Health Sciences, Inc. | 540 | 0.28% | (1,873) |
| Alkermes plc | 952 | 0.27% | (2,411) |
| Centene Corp. | 273 | 0.21% | (2,412) |
| Collegium Pharmaceutical, Inc. | 1,258 | 0.47% | (2,728) |
| ZipRecruiter, Inc. — Class A | 2,158 | 0.23% | (3,231) |
| Johnson & Johnson | 541 | 0.92% | (3,325) |
| Jazz Pharmaceuticals plc | 488 | 0.60% | (4,961) |
| Molina Healthcare, Inc. | 141 | 0.49% | (5,875) |
| Bristol-Myers Squibb Co. | 1,732 | 0.84% | (18,341) |
| Total Consumer, Non-cyclical | | | 19,347 |
| Consumer, Cyclical | | | |
| Allison Transmission Holdings, Inc. | 661 | 0.58% | 22,897 |
| KB Home | 581 | 0.47% | 8,547 |
| M/I Homes, Inc. | 217 | 0.31% | 7,653 |
| Lennar Corp. — Class A | 428 | 0.74% | 6,176 |
| Monarch Casino & Resort, Inc. | 926 | 0.73% | 3,396 |
| General Motors Co. | 1,557 | 0.84% | 2,147 |
| Gentex Corp. | 1,289 | 0.50% | 1,862 |
| Build-A-Bear Workshop, Inc. — Class A | 642 | 0.19% | 879 |
| Skechers USA, Inc. — Class A | 410 | 0.33% | 531 |
| Las Vegas Sands Corp. | 775 | 0.40% | 517 |
| Dillard's, Inc. — Class A | 53 | 0.27% | 280 |
| Cummins, Inc. | 251 | 0.81% | (500) |
| Toll Brothers, Inc. | 180 | 0.24% | (668) |
| Ethan Allen Interiors, Inc. | 651 | 0.21% | (821) |
| Buckle, Inc. | 1,040 | 0.45% | (1,189) |
| Sonos, Inc. | 1,130 | 0.19% | (1,399) |
| DR Horton, Inc. | 203 | 0.33% | (1,473) |
| Visteon Corp. | 262 | 0.32% | (1,537) |
| Steven Madden Ltd. | 816 | 0.40% | (1,776) |
| Movado Group, Inc. | 1,450 | 0.42% | (1,949) |
| Dana, Inc. | 1,502 | 0.21% | (1,967) |
| Golden Entertainment, Inc. | 531 | 0.19% | (1,973) |
| PulteGroup, Inc. | 257 | 0.33% | (1,989) |
| PACCAR, Inc. | 646 | 0.77% | (2,251) |
| Carter's, Inc. | 415 | 0.30% | (2,432) |
| BorgWarner, Inc. | 1,457 | 0.55% | (3,380) |
| Meritage Homes Corp. | 232 | 0.44% | (3,439) |
| MasterCraft Boat Holdings, Inc. | 1,220 | 0.27% | (3,478) |
| Wabash National Corp. | 887 | 0.22% | (4,437) |
| Polaris, Inc. | 583 | 0.53% | (4,667) |
| GMS, Inc. | 761 | 0.71% | (5,874) |
| Lear Corp. | 565 | 0.75% | (6,907) |
| MSC Industrial Direct Company, Inc. — Class A | 812 | 0.75% | (8,077) |
| Total Consumer, Cyclical | | | (7,298) |
| Utilities | | | |
| National Fuel Gas Co. | 1,216 | 0.76% | 3,958 |
| OGE Energy Corp. | 1,904 | 0.79% | 3,896 |
| Black Hills Corp. | 1,241 | 0.78% | 2,338 |
| ONE Gas, Inc. | 1,101 | 0.82% | 1,764 |
| Otter Tail Corp. | 427 | 0.43% | (857) |
| New Jersey Resources Corp. | 1,299 | 0.64% | (1,525) |
| Avista Corp. | 1,510 | 0.61% | (2,247) |
| WEC Energy Group, Inc. | 852 | 0.78% | (2,265) |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| CMS Energy Corp. | 1,112 | 0.77% | \$ (2,448) |
| Total Utilities | | | <u>2,614</u> |
| Basic Materials | | | |
| Cabot Corp. | 224 | 0.24% | (58) |
| Sylvamo Corp. | 305 | 0.24% | (801) |
| CF Industries Holdings, Inc. | 365 | 0.31% | (2,640) |
| Olin Corp. | 664 | 0.36% | (2,790) |
| Total Basic Materials | | | <u>(6,289)</u> |
| Energy | | | |
| Marathon Petroleum Corp. | 232 | 0.47% | 14,788 |
| Cheniere Energy, Inc. | 314 | 0.64% | 6,790 |
| EOG Resources, Inc. | 367 | 0.54% | 2,147 |
| PBF Energy, Inc. — Class A | 1,404 | 0.75% | 1,768 |
| Magnolia Oil & Gas Corp. — Class A | 1,220 | 0.36% | 1,275 |
| Valero Energy Corp. | 303 | 0.55% | 900 |
| HF Sinclair Corp. | 956 | 0.59% | (342) |
| Liberty Energy, Inc. — Class A | 1,452 | 0.35% | (1,339) |
| Par Pacific Holdings, Inc. | 573 | 0.17% | (3,237) |
| SandRidge Energy, Inc. | 2,996 | 0.45% | (3,554) |
| CVR Energy, Inc. | 2,537 | 0.79% | (7,930) |
| Total Energy | | | <u>11,266</u> |
| Government | | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 1,225 | 0.42% | 7,950 |
| Total MS Equity Long Custom Basket | | | <u>\$ 540,672</u> |
| MS EQUITY SHORT CUSTOM BASKET | | | |
| Technology | | | |
| Paycor HCM, Inc. | 6,279 | (0.82)% | 55,638 |
| Dayforce, Inc. | 1,942 | (1.01)% | 25,438 |
| Privia Health Group, Inc. | 6,256 | (1.14)% | 20,104 |
| Braze, Inc. — Class A | 1,822 | (0.74)% | 16,404 |
| Take-Two Interactive Software, Inc. | 761 | (1.24)% | (2,529) |
| ACV Auctions, Inc. — Class A | 4,944 | (0.95)% | (3,688) |
| KBR, Inc. | 2,069 | (1.40)% | (5,591) |
| Parsons Corp. | 1,736 | (1.49)% | (19,798) |
| Total Technology | | | <u>85,978</u> |
| Utilities | | | |
| AES Corp. | 6,046 | (1.12)% | 20,456 |
| Middlesex Water Co. | 2,379 | (1.31)% | 8,391 |
| PNM Resources, Inc. | 3,370 | (1.31)% | (1,371) |
| Total Utilities | | | <u>27,476</u> |
| Financial | | | |
| Kennedy-Wilson Holdings, Inc. | 12,498 | (1.28)% | 61,850 |
| Sun Communities, Inc. | 1,094 | (1.38)% | 36,022 |
| New York Mortgage Trust, Inc. | 16,441 | (1.01)% | 32,408 |
| Americold Realty Trust, Inc. | 4,722 | (1.27)% | 30,597 |
| PotlatchDeltic Corp. | 3,016 | (1.25)% | 18,143 |
| Marcus & Millichap, Inc. | 4,168 | (1.38)% | 17,194 |
| Cannae Holdings, Inc. | 4,825 | (0.92)% | 11,171 |
| Howard Hughes Holdings, Inc. | 1,950 | (1.33)% | 10,285 |
| Equinix, Inc. | 109 | (0.87)% | 8,623 |
| Terreno Realty Corp. | 1,125 | (0.70)% | 5,307 |
| Capitol Federal Financial, Inc. | 16,579 | (0.96)% | 5,044 |
| TFS Financial Corp. | 9,990 | (1.33)% | 4,122 |
| Northern Trust Corp. | 1,288 | (1.14)% | 170 |
| Global Net Lease, Inc. | 3,432 | (0.27)% | (73) |
| American Tower Corp. — Class A | 179 | (0.37)% | (227) |
| COPT Defense Properties | 3,541 | (0.93)% | (892) |
| Rexford Industrial Realty, Inc. | 2,799 | (1.31)% | (929) |
| Veris Residential, Inc. | 5,319 | (0.84)% | (1,116) |
| State Street Corp. | 1,720 | (1.34)% | (1,129) |
| Air Lease Corp. — Class A | 2,355 | (1.18)% | (1,686) |
| Ventas, Inc. | 1,397 | (0.75)% | (1,975) |
| Digital Realty Trust, Inc. | 325 | (0.52)% | (2,178) |
| CBRE Group, Inc. — Class A | 992 | (0.93)% | (2,667) |
| Prologis, Inc. | 723 | (0.85)% | (3,939) |
| Redwood Trust, Inc. | 16,256 | (1.11)% | (5,170) |
| Bank of New York Mellon Corp. | 2,163 | (1.36)% | (5,798) |
| Apartment Investment and Management Co. — Class A | 15,314 | (1.34)% | (8,832) |
| Triumph Financial, Inc. | 1,041 | (0.89)% | (9,626) |
| Iron Mountain, Inc. | 1,045 | (0.98)% | (10,992) |
| Merchants Bancorp | 1,699 | (0.72)% | (11,411) |
| Elme Communities | 8,416 | (1.41)% | (12,939) |
| Welltower, Inc. | 1,203 | (1.32)% | (21,202) |
| FTAI Infrastructure, Inc. | 10,386 | (0.94)% | (30,259) |
| Total Financial | | | <u>107,896</u> |
| Consumer, Cyclical | | | |
| Walgreens Boots Alliance, Inc. | 6,335 | (0.81)% | 64,228 |
| Floor & Decor Holdings, Inc. — Class A | 667 | (0.70)% | 12,805 |
| Camping World Holdings, Inc. — Class A | 3,279 | (0.62)% | 7,013 |
| American Airlines Group, Inc. | 2,875 | (0.34)% | 5,944 |
| Allegiant Travel Co. — Class A | 1,469 | (0.78)% | 4,898 |
| Copart, Inc. | 2,362 | (1.35)% | (560) |
| Southwest Airlines Co. | 1,507 | (0.45)% | (960) |
| CarMax, Inc. | 1,255 | (0.97)% | (2,797) |
| VSE Corp. | 733 | (0.68)% | (3,481) |
| JetBlue Airways Corp. | 11,329 | (0.73)% | (5,668) |
| Freshpet, Inc. | 525 | (0.71)% | (10,384) |
| Total Consumer, Cyclical | | | <u>71,038</u> |
| Consumer, Non-cyclical | | | |
| Flowers Foods, Inc. | 5,595 | (1.31)% | 7,928 |
| Avis Budget Group, Inc. | 388 | (0.43)% | 5,003 |
| CBIZ, Inc. | 1,695 | (1.32)% | 3,273 |
| U-Haul Holding Co. | 1,387 | (0.90)% | 2,794 |
| Utz Brands, Inc. | 2,683 | (0.47)% | 1,841 |
| Dun & Bradstreet Holdings, Inc. | 3,842 | (0.37)% | 1,188 |
| Limoneira Co. | 2,555 | (0.56)% | 722 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|--------|-------------------------------|--|
| NeoGenomics, Inc. | 3,602 | (0.53)% | (1,741) |
| RB Global, Inc. | 996 | (0.80)% | (2,120) |
| GXO Logistics, Inc. | 2,017 | (1.07)% | (3,550) |
| Equifax, Inc. | 538 | (1.37)% | (5,438) |
| TransUnion | 953 | (0.74)% | (6,049) |
| Spectrum Brands Holdings, Inc. | 1,326 | (1.20)% | (11,467) |
| Total Consumer, Non-cyclical | | | (7,616) |
| Energy | | | |
| Dril-Quip, Inc. | 4,315 | (0.84)% | 16,153 |
| Range Resources Corp. | 1,876 | (0.66)% | 5,617 |
| Oceanenergy International, Inc. | 3,640 | (0.91)% | (3,296) |
| Sitio Royalties Corp. — Class A | 2,970 | (0.74)% | (3,674) |
| Valaris Ltd. | 1,797 | (1.41)% | (9,058) |
| NOV, Inc. | 7,411 | (1.48)% | (11,107) |
| Antero Resources Corp. | 3,796 | (1.30)% | (12,954) |
| Bristow Group, Inc. | 2,178 | (0.77)% | (13,377) |
| Helix Energy Solutions Group, Inc. | 6,702 | (0.84)% | (13,802) |
| TechnipFMC plc | 4,028 | (1.11)% | (21,665) |
| Archrock, Inc. | 3,589 | (0.76)% | (23,959) |
| Total Energy | | | (91,122) |
| Industrial | | | |
| Norfolk Southern Corp. | 571 | (1.29)% | 15,385 |
| Old Dominion Freight Line, Inc. | 407 | (0.76)% | 13,559 |
| Knight-Swift Transportation Holdings, Inc. | 2,738 | (1.44)% | 6,612 |
| XPO, Inc. | 329 | (0.37)% | 5,699 |
| Boeing Co. | 410 | (0.78)% | 5,677 |
| Xylem, Inc. | 919 | (1.31)% | 3,322 |
| Union Pacific Corp. | 509 | (1.21)% | 3,111 |
| Genco Shipping & Trading Ltd. | 1,662 | (0.37)% | 2,081 |
| Werner Enterprises, Inc. | 2,101 | (0.79)% | 1,720 |
| CSX Corp. | 1,790 | (0.63)% | 591 |
| NVS Global, Inc. | 450 | (0.44)% | (350) |
| Ryder System, Inc. | 248 | (0.32)% | (841) |
| GATX Corp. | 974 | (1.36)% | (4,419) |
| Covenant Logistics Group, Inc. — Class A | 1,344 | (0.70)% | (4,561) |
| Waste Management, Inc. | 597 | (1.34)% | (5,964) |
| Saia, Inc. | 87 | (0.43)% | (6,065) |
| Expeditors International of Washington, Inc. | 745 | (0.98)% | (7,118) |
| Casella Waste Systems, Inc. — Class A | 1,319 | (1.38)% | (21,360) |
| RXO, Inc. | 6,272 | (1.72)% | (28,167) |
| Total Industrial | | | (21,088) |
| Communications | | | |
| Boston Omaha Corp. — Class A | 4,429 | (0.63)% | 6,885 |
| Uber Technologies, Inc. | 1,220 | (0.93)% | (8,250) |
| Total Communications | | | (1,365) |
| Basic Materials | | | |
| Compass Minerals International, Inc. | 2,999 | (0.33)% | 35,443 |
| Hecla Mining Co. | 7,163 | (0.37)% | 9,011 |
| Novagold Resources, Inc. | 14,083 | (0.51)% | 8,508 |
| Huntsman Corp. | 4,024 | (0.96)% | 3,806 |
| Ivanhoe Electric Incorporated / US | 6,098 | (0.60)% | 2,697 |
| Newmont Corp. | 1,400 | (0.62)% | (1,505) |
| Kronos Worldwide, Inc. | 5,240 | (0.69)% | (17,185) |
| Total Basic Materials | | | 40,775 |
| Total MS Equity Short Custom Basket | | | \$ 211,972 |

Long Short Equity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

-
- * Non-income producing security.
 - ** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
 - † 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 custom basket swap collateral at June 30, 2024.
 - 2 All or a portion of this security is on loan at June 30, 2024.
 - 3 Rate indicated is the 7-day yield as of June 30, 2024.
 - 4 Securities lending collateral.

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