

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 104.3%					
CONSUMER, NON-CYCLICAL - 34.4%					
McKesson Corp. ¹	2,433	\$ 474,532			
Molson Coors Beverage Co. — Class B ^{*1}	9,061	463,470			
Amgen, Inc. ¹	1,684	418,996			
J M Smucker Co. ¹	3,179	402,239			
Merck & Company, Inc.	5,183	399,558			
Bristol-Myers Squibb Co. ¹	6,324	399,234			
General Mills, Inc. ¹	6,415	393,368			
Altria Group, Inc. ¹	7,573	387,435			
Philip Morris International, Inc. ¹	4,211	373,684			
Johnson & Johnson ¹	2,264	372,088			
Colgate-Palmolive Co. ¹	4,718	371,920			
Cardinal Health, Inc. ¹	5,998	364,379			
Campbell Soup Co.	7,062	355,007			
Humana, Inc.	833	349,235			
Conagra Brands, Inc.	8,825	331,820			
Procter & Gamble Co. ¹	2,318	313,927			
Kraft Heinz Co.	7,809	312,360			
United Rentals, Inc. ^{*1}	944	310,869			
Kellogg Co.	4,654	294,598			
Kimberly-Clark Corp. ¹	2,004	278,656			
Gilead Sciences, Inc.	4,103	265,177			
United Therapeutics Corp. [*]	1,522	254,585			
Pfizer, Inc. ¹	6,483	234,879			
Tyson Foods, Inc. — Class A	2,878	213,835			
Quanta Services, Inc.	2,335	205,433			
DaVita, Inc. [*]	1,842	198,513			
Ingredion, Inc.	2,078	186,854			
John B Sanfilippo & Son, Inc.	2,051	185,349			
Quest Diagnostics, Inc.	1,420	182,243			
Regeneron Pharmaceuticals, Inc. [*]	381	180,266			
Sprouts Farmers Market, Inc. [*]	6,682	177,875			
Kroger Co.	4,934	177,575			
Cigna Corp. ¹	728	175,987			
H&R Block, Inc. ¹	7,823	170,542			
Post Holdings, Inc. [*]	1,491	157,628			
Laboratory Corporation of America Holdings [*]	577	147,152			
Incyte Corp. [*]	1,765	143,442			
Coca-Cola Co.	2,689	141,737			
Hologic, Inc. [*]	1,856	138,049			
CVS Health Corp.	1,758	132,254			
Vector Group Ltd.	9,136	127,447			
Hill-Rom Holdings, Inc. ¹	1,056	116,667			
Ionis Pharmaceuticals, Inc. ^{*1}	2,578	115,907			
Becton Dickinson and Co.	465	113,065			
Innoviva, Inc. [*]	8,859	105,865			
Prestige Consumer Healthcare, Inc. [*]	2,278	100,414			
Hershey Co.	593	93,789			
Perrigo Company plc	2,247	90,936			
Abbott Laboratories	749	89,760			
Medtronic plc ¹	755	89,188			
Constellation Brands, Inc. — Class A ¹	391	89,148			
Encompass Health Corp.	1,079	88,370			
USANA Health Sciences, Inc. [*]	894	87,254			
			Boston Scientific Corp. [*]	2,247	\$ 86,847
			FleetCor Technologies, Inc. [*]	310	83,275
			Total Consumer, Non-cyclical		<u>12,514,682</u>
			INDUSTRIAL - 17.9%		
			General Dynamics Corp.	2,382	432,476
			Parker-Hannifin Corp.	1,029	324,577
			Lockheed Martin Corp.	816	301,512
			3M Co.	1,535	295,764
			Vishay Intertechnology, Inc.	12,159	292,789
			Acuity Brands, Inc.	1,542	254,430
			Oshkosh Corp.	1,920	227,827
			Arrow Electronics, Inc. ^{*1}	1,967	217,983
			Owens Corning	2,362	217,516
			Union Pacific Corp.	911	200,794
			Masco Corp. ¹	3,344	200,306
			Trane Technologies plc ¹	1,191	197,182
			CSX Corp.	1,977	190,622
			Fortive Corp.	2,615	184,724
			AGCO Corp. ¹	1,245	178,844
			Snap-on, Inc. ¹	755	174,208
			Northrop Grumman Corp.	536	173,471
			Caterpillar, Inc. ¹	745	172,743
			Timken Co.	2,085	169,239
			Agilent Technologies, Inc.	1,329	168,969
			Hubbell, Inc. ¹	833	155,679
			Norfolk Southern Corp.	546	146,612
			Energizer Holdings, Inc.	2,973	141,099
			Westinghouse Air Brake Technologies Corp.	1,704	134,889
			Hillenbrand, Inc.	2,642	126,050
			Lincoln Electric Holdings, Inc. ¹	988	121,465
			Eaton Corporation plc ¹	870	120,304
			Sanmina Corp. [*]	2,882	119,257
			Lennox International, Inc.	374	116,535
			Waters Corp. ^{*1}	408	115,941
			AECOM [*]	1,626	104,243
			O-I Glass, Inc. [*]	7,070	104,212
			Mettler-Toledo International, Inc. [*]	87	100,545
			Berry Global Group, Inc. ^{*1}	1,481	90,933
			TE Connectivity Ltd.	695	89,732
			Westrock Co. ¹	1,704	88,693
			Donaldson Company, Inc.	1,495	86,949
			Total Industrial		<u>6,539,114</u>
			UTILITIES - 13.8%		
			Eergy, Inc.	6,928	412,424
			PPL Corp. ¹	14,151	408,115
			Public Service Enterprise Group, Inc. ¹	6,722	404,732
			Southern Co.	6,027	374,638
			UGI Corp.	8,602	352,768
			Duke Energy Corp.	3,381	326,368
			Exelon Corp. ¹	7,283	318,558
			IDACORP, Inc.	3,155	315,405
			Consolidated Edison, Inc.	3,941	294,787
			ONE Gas, Inc.	3,715	285,721
			NiSource, Inc.	11,214	270,370
			OGE Energy Corp. ¹	8,329	269,526

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	SHARES	VALUE		SHARES	VALUE
Southwest Gas Holdings, Inc.	3,192	\$ 219,322	O'Reilly Automotive, Inc.*	263	\$ 133,407
Pinnacle West Capital Corp.	2,585	210,290	Dolby Laboratories, Inc. — Class A ¹	1,002	98,917
CenterPoint Energy, Inc.	8,130	184,145	Total Consumer, Cyclical		<u>3,421,089</u>
DTE Energy Co.	1,360	181,070	COMMUNICATIONS - 9.1%		
Sempra Energy	742	98,374	Verizon Communications, Inc. ¹	8,006	465,549
AES Corp.	3,253	87,213	Cisco Systems, Inc. ¹	8,012	414,300
Total Utilities		<u>5,013,826</u>	Viavi Solutions, Inc.*	20,698	324,958
TECHNOLOGY - 12.3%			Juniper Networks, Inc. ¹	10,290	260,646
International Business Machines Corp. ¹	3,547	472,673	T-Mobile US, Inc.*	1,761	220,636
SS&C Technologies Holdings, Inc. ¹	6,685	467,081	VeriSign, Inc.*	1,049	208,499
Cerner Corp.	4,313	310,018	Ciena Corp.*	3,651	199,783
Seagate Technology plc	4,026	308,995	Charter Communications, Inc. — Class A*	307	189,425
Dell Technologies, Inc. — Class C*	2,666	235,008	Cogent Communications Holdings, Inc.	2,494	171,488
CDK Global, Inc. ¹	4,178	225,863	Sirius XM Holdings, Inc.	24,866	151,434
HP, Inc.	6,112	194,056	Omnicom Group, Inc. ¹	1,957	145,112
Kulicke & Soffa Industries, Inc.	3,584	176,010	Motorola Solutions, Inc.	735	138,217
Intel Corp. ¹	2,733	174,912	InterDigital, Inc.	2,028	128,676
Dropbox, Inc. — Class A*	5,933	158,174	AT&T, Inc. ¹	3,955	119,718
NetApp, Inc.	2,051	149,046	Vonage Holdings Corp.*	10,000	118,200
Qorvo, Inc.*	708	129,351	Facebook, Inc. — Class A*	144	42,412
Bandwidth, Inc. — Class A*	982	124,459	Discovery, Inc. — Class A*	644	27,988
Cirrus Logic, Inc.*	1,454	123,285	Total Communications		<u>3,327,041</u>
Texas Instruments, Inc.	637	120,387	FINANCIAL - 7.2%		
VMware, Inc. — Class A*	789	118,705	MetLife, Inc. ¹	7,448	452,764
Cognizant Technology Solutions Corp. — Class A	1,505	117,571	Allstate Corp. ¹	2,774	318,733
Oracle Corp. ¹	1,589	111,500	Highwoods Properties, Inc. REIT	7,259	311,701
KLA Corp.	317	104,737	Prudential Financial, Inc.	2,669	243,146
Skyworks Solutions, Inc.	526	96,510	Travelers Companies, Inc.	1,522	228,909
Accenture plc — Class A	347	95,859	Berkshire Hathaway, Inc. — Class B* ¹	884	225,835
Microchip Technology, Inc. ¹	617	95,771	Brandywine Realty Trust REIT ¹	14,036	181,205
CSG Systems International, Inc.	2,082	93,461	Aflac, Inc. ¹	3,398	173,910
Fiserv, Inc.*	782	93,089	Hartford Financial Services Group, Inc.	2,369	158,225
Paychex, Inc. ¹	941	92,237	Synchrony Financial	3,233	131,454
Western Digital Corp.	1,295	86,441	Western Union Co. ¹	4,009	98,862
Total Technology		<u>4,475,199</u>	Sabra Health Care REIT, Inc.	5,042	87,529
CONSUMER, CYCLICAL - 9.4%			Total Financial		<u>2,612,273</u>
Gentex Corp. ¹	8,170	291,424	BASIC MATERIALS - 0.2%		
Allison Transmission Holdings, Inc. ¹	6,911	282,176	International Paper Co.	1,606	86,837
AutoZone, Inc.* ¹	195	273,838	Total Common Stocks		<u>37,990,061</u>
Genuine Parts Co.	2,328	269,094	(Cost \$33,155,236)		
Gentherm, Inc.*	3,256	241,302	MONEY MARKET FUND[†] - 4.7%		
Best Buy Company, Inc. ¹	2,095	240,527	Goldman Sachs Financial Square Treasury Instruments Fund — Institutional Shares, 0.01% ²	1,715,994	1,715,994
AutoNation, Inc.* ¹	2,497	232,770	Total Money Market Fund		<u>1,715,994</u>
Lowe's Companies, Inc.	1,009	191,892	(Cost \$1,715,994)		
MSC Industrial Direct Company, Inc. — Class A	2,116	190,842	Total Investments - 109.0%		<u>\$ 39,706,055</u>
Lear Corp.	1,052	190,675	(Cost \$34,871,230)		
Cummins, Inc.	715	185,264	Other Assets & Liabilities, net - (9.0)%		<u>(3,279,105)</u>
Lennar Corp. — Class A	1,572	159,134	Total Net Assets - 100.0%		<u>\$ 36,426,950</u>
PACCAR, Inc.	1,707	158,614			
PulteGroup, Inc.	2,791	146,360			
Brunswick Corp. ¹	1,414	134,853			

ALPHA OPPORTUNITY FUND

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Custom Basket Swap Agreements^{††}						
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	0.47% (Federal Funds Rate + 0.40%)	At Maturity	02/01/24	\$ 3,235,092	\$ 340,231
Goldman Sachs International	GS Equity Custom Basket	0.52% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	<u>3,235,098</u>	<u>339,251</u>
					<u>\$ 6,470,190</u>	<u>\$ 679,482</u>
OTC Custom Basket Swap Agreements Sold Short^{††}						
Goldman Sachs International	GS Equity Custom Basket	(0.13)% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	\$ 13,320,112	\$ (1,561,868)
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	(0.23)% (Federal Funds Rate - 0.30%)	At Maturity	02/01/24	<u>13,214,069</u>	<u>(1,591,166)</u>
					<u>\$ 26,534,181</u>	<u>\$ (3,153,034)</u>

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
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MS EQUITY LONG CUSTOM BASKET

Industrial

Snap-on, Inc.	63	0.47%	\$ 6,863
AGCO Corp.	103	0.46%	6,508
Acuity Brands, Inc.	128	0.65%	6,144
Oshkosh Corp.	160	0.59%	4,433
Owens Corning	196	0.56%	4,419
Caterpillar, Inc.	62	0.44%	4,305
Vishay Intertechnology, Inc.	1,013	0.75%	3,958
General Dynamics Corp.	198	1.11%	3,730
TE Connectivity Ltd.	57	0.23%	3,538
Hubbell, Inc.	69	0.40%	3,480
Arrow Electronics, Inc.	164	0.56%	3,285
Timken Co.	173	0.43%	2,572
Lincoln Electric Holdings, Inc.	82	0.31%	2,288
Waters Corp.	34	0.30%	2,205
3M Co.	128	0.76%	1,743
Parker-Hannifin Corp.	85	0.83%	1,432
Eaton Corporation plc	72	0.31%	1,368
Trane Technologies plc	99	0.51%	1,258
Masco Corp.	278	0.51%	1,187
O-I Glass, Inc.	589	0.27%	1,112
Energizer Holdings, Inc.	247	0.36%	1,009
Northrop Grumman Corp.	44	0.44%	983
Lennox International, Inc.	31	0.30%	877
Lockheed Martin Corp.	68	0.78%	859
Westinghouse Air Brake Technologies Corp.	142	0.35%	737
Agilent Technologies, Inc.	110	0.43%	715
Mettler-Toledo International, Inc.	7	0.25%	684
AECOM	135	0.27%	607
Berry Global Group, Inc.	123	0.23%	575

CSX Corp.	164	0.49%	\$ 507
Union Pacific Corp.	75	0.51%	498
Sanmina Corp.	240	0.31%	429
Norfolk Southern Corp.	45	0.37%	275
Westrock Co.	142	0.23%	274
Fortive Corp.	218	0.48%	141
Donaldson Company, Inc.	124	0.22%	(152)
Hillenbrand, Inc.	220	0.32%	(533)
Total Industrial			<u>74,313</u>

Consumer, Non-cyclical

United Rentals, Inc.	79	0.79%	9,362
Cardinal Health, Inc.	457	0.86%	8,099
Molson Coors Beverage Co. — Class B	755	1.19%	7,485
Mckesson Corp.	202	1.22%	7,111
Amgen, Inc.	140	1.08%	4,719
Altria Group, Inc.	631	1.00%	4,681
Quanta Services, Inc.	194	0.53%	4,491
Kraft Heinz Co.	651	0.80%	4,373
United Therapeutics Corp.	126	0.65%	3,930
Johnson & Johnson	188	0.96%	3,506
J M Smucker Co.	265	1.04%	3,498
Campbell Soup Co.	718	1.12%	2,640
Philip Morris International, Inc.	351	0.96%	2,425
Sprouts Farmers Market, Inc.	557	0.46%	2,336
H&R Block, Inc.	652	0.44%	2,219
Procter & Gamble Co.	193	0.81%	2,192
Tyson Foods, Inc. — Class A	239	0.55%	1,993
Cigna Corp.	60	0.45%	1,980
Laboratory Corporation of America Holdings	48	0.38%	1,860

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General Mills, Inc.	534	1.01%	\$ 1,757	Berkshire Hathaway,			
DaVita, Inc.	153	0.51%	1,751	Inc. — Class B	73	0.58%	\$ 1,240
Vector Group Ltd.	761	0.33%	1,703	Sabra Health			
Colgate-Palmolive Co.	393	0.96%	1,655	Care REIT, Inc.	420	0.23%	(201)
Kellogg Co.	387	0.76%	1,466	Prudential Financial, Inc.	222	0.63%	(256)
Conagra Brands, Inc.	735	0.85%	1,398	Brandywine Realty Trust	1,170	0.47%	(595)
Hill-Rom Holdings, Inc.	88	0.30%	1,322	Total Financial			<u>23,280</u>
Kroger Co.	411	0.46%	1,283	Utilities			
Pfizer, Inc.	540	0.60%	1,244	Eergy, Inc.	577	1.06%	3,072
Post Holdings, Inc.	124	0.41%	1,234	Exelon Corp.	607	0.82%	2,994
Bristol-Myers Squibb Co.	527	1.03%	1,101	UGI Corp.	717	0.91%	2,824
John B Sanfilippo				Public Service			
& Son, Inc.	171	0.48%	1,008	Enterprise Group, Inc.	560	1.04%	2,467
Humana, Inc.	69	0.89%	966	IDACORP, Inc.	263	0.81%	2,341
USANA Health				PPL Corp.	1,179	1.05%	2,122
Sciences, Inc.	74	0.22%	951	Southern Co.	502	0.96%	2,067
Quest Diagnostics, Inc.	118	0.47%	903	NiSource, Inc.	934	0.70%	1,860
CVS Health Corp.	146	0.34%	797	CenterPoint Energy, Inc.	677	0.47%	1,654
Medtronic plc	63	0.23%	758	ONE Gas, Inc.	309	0.73%	1,407
Ingredion, Inc.	173	0.48%	671	Duke Energy Corp.	281	0.84%	1,062
Prestige Consumer				DTE Energy Co.	113	0.47%	979
Healthcare, Inc.	189	0.26%	567	OGE Energy Corp.	694	0.69%	786
Constellation Brands,				Pinnacle West			
Inc. — Class A	32	0.23%	554	Capital Corp.	215	0.54%	777
Kimberly-Clark Corp.	167	0.72%	465	Consolidated Edison, Inc.	328	0.76%	706
Innoviva, Inc.	738	0.27%	456	Sempra Energy	61	0.25%	572
Abbott Laboratories	62	0.23%	443	Southwest Gas			
Coca-Cola Co.	224	0.36%	346	Holdings, Inc.	266	0.56%	(157)
Hershey Co.	49	0.24%	330	AES Corp.	271	0.22%	(238)
Hologic, Inc.	154	0.35%	322	Total Utilities			<u>27,295</u>
Incyte Corp.	147	0.37%	252	Technology			
Merck & Company, Inc.	432	1.03%	207	Seagate Technology plc	335	0.79%	6,204
Encompass Health Corp.	90	0.23%	6	HP, Inc.	509	0.50%	5,842
Becton Dickinson and Co.	38	0.29%	(9)	Texas Instruments, Inc.	53	0.31%	4,008
Regeneron				Kulicke & Soffa			
Pharmaceuticals, Inc.	31	0.45%	(142)	Industries, Inc.	298	0.45%	3,970
Perrigo Company plc	187	0.23%	(175)	NetApp, Inc.	171	0.38%	3,750
Boston Scientific Corp.	187	0.22%	(243)	CDK Global, Inc.	348	0.58%	3,347
Gilead Sciences, Inc.	342	0.68%	(312)	International Business			
FleetCor Technologies, Inc.	25	0.21%	(430)	Machines Corp.	295	1.22%	3,009
Ionis Pharmaceuticals, Inc.	214	0.30%	(1,512)	SS&C Technologies			
Total Consumer, Non-cyclical			<u>101,993</u>	Holdings, Inc.	557	1.20%	2,902
Financial				Intel Corp.	227	0.45%	2,530
MetLife, Inc.	621	1.17%	6,812	KLA Corp.	26	0.27%	2,490
Hartford Financial				Dell Technologies,			
Services Group, Inc.	197	0.41%	4,032	Inc. — Class C	222	0.60%	2,066
Allstate Corp.	231	0.82%	2,842	Oracle Corp.	132	0.29%	1,713
Travelers Companies, Inc.	126	0.59%	2,040	Cirrus Logic, Inc.	121	0.32%	1,668
Aflac, Inc.	283	0.45%	1,941	Microchip Technology, Inc.	51	0.24%	1,458
Synchrony Financial	269	0.34%	1,936	Skyworks Solutions, Inc.	43	0.24%	1,323
Highwoods Properties, Inc.	605	0.80%	1,837	Dropbox, Inc. — Class A	494	0.41%	984
Western Union Co.	334	0.25%	1,652	Cerner Corp.	359	0.80%	760
				Qorvo, Inc.	59	0.33%	710

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Accenture plc — Class A	28	0.24%	\$ 535	Allison Transmission Holdings, Inc.	576	0.73%	\$ 1,382
Cognizant Technology Solutions Corp. — Class A	125	0.30%	397	Best Buy Company, Inc.	174	0.62%	1,267
VMware, Inc. — Class A	65	0.30%	371	Dolby Laboratories, Inc. — Class A	83	0.25%	1,123
Paychex, Inc.	78	0.24%	279	O'Reilly Automotive, Inc.	21	0.33%	846
Fiserv, Inc.	65	0.24%	116	Total Consumer, Cyclical			<u>41,065</u>
Western Digital Corp. CSG Systems International, Inc.	108	0.22%	(337)	Basic Materials			
Bandwidth, Inc. — Class A	173	0.24%	(422)	International Paper Co.	133	0.22%	114
Total Technology	81	0.32%	<u>(3,462)</u>	Total MS Equity Long Custom Basket			<u>\$ 340,231</u>
Communications			<u>46,211</u>	MS EQUITY SHORT CUSTOM BASKET			
Facebook, Inc. — Class A	189	1.72%	6,245	Basic Materials			
Cisco Systems, Inc.	667	1.07%	5,702	Southern Copper Corp.	1,310	(0.70)%	\$ 3,686
Viavi Solutions, Inc.	1,725	0.84%	2,622	LyondellBasell Industries N.V. — Class A	686	(0.56)%	2,717
Ciena Corp.	304	0.51%	2,555	Royal Gold, Inc.	499	(0.41)%	(653)
Discovery, Inc. — Class A	686	0.92%	2,256	Westlake Chemical Corp.	613	(0.41)%	(756)
Juniper Networks, Inc. Cogent Communications Holdings, Inc.	857	0.67%	1,985	PPG Industries, Inc.	975	(1.11)%	(2,591)
Omnicom Group, Inc.	207	0.44%	1,642	Steel Dynamics, Inc.	1,851	(0.71)%	(5,621)
Verizon Communications, Inc.	163	0.37%	1,577	Huntsman Corp.	3,537	(0.77)%	(9,631)
Motorola Solutions, Inc.	579	1.04%	1,522	Axalta Coating Systems Ltd.	2,958	(0.66)%	(11,143)
T-Mobile US, Inc.	61	0.35%	1,280	RPM International, Inc.	764	(0.53)%	(13,696)
VeriSign, Inc.	146	0.57%	786	Nucor Corp.	1,263	(0.77)%	(17,673)
Sirius XM Holdings, Inc. Charter Communications, Inc. — Class A	2,072	0.39%	448	United States Steel Corp.	3,538	(0.70)%	(18,242)
InterDigital, Inc.	25	0.48%	(27)	Air Products and Chemicals, Inc.	883	(1.88)%	(19,334)
Vonage Holdings Corp.	169	0.33%	(217)	Quaker Chemical Corp.	499	(0.92)%	(31,577)
AT&T, Inc.	833	0.30%	(747)	Balchem Corp.	1,074	(1.02)%	(33,448)
Total Communications	329	0.31%	<u>(2,233)</u>	Freeport-McMoRan, Inc.	2,566	(0.64)%	(39,173)
Consumer, Cyclical			<u>25,960</u>	Celanese Corp. — Class A	940	(1.07)%	(41,024)
Gentherm, Inc.	271	0.62%	5,930	Albemarle Corp.	611	(0.68)%	(42,579)
Lear Corp.	87	0.49%	3,835	Linde plc	871	(1.85)%	(49,231)
AutoZone, Inc.	16	0.69%	3,543	Total Basic Materials			<u>(329,969)</u>
AutoNation, Inc.	208	0.60%	3,391	Utilities			
Gentex Corp.	681	0.75%	2,726	ALLETE, Inc.	806	(0.41)%	(1,221)
Cummins, Inc.	59	0.47%	2,677	California Water Service Group	1,320	(0.56)%	(3,911)
Brunswick Corp.	117	0.34%	2,568	Total Utilities			<u>(5,132)</u>
Lennar Corp. — Class A	131	0.41%	2,398	Financial			
Genuine Parts Co.	194	0.69%	2,127	Realty Income Corp.	3,976	(1.91)%	14,475
MSC Industrial Direct Company, Inc. — Class A	176	0.49%	1,991	UDR, Inc.	1,509	(0.50)%	6,044
Lowe's Companies, Inc.	84	0.49%	1,940	Global Net Lease, Inc.	4,111	(0.56)%	5,541
PACCAR, Inc.	142	0.41%	1,787	Goldman Sachs Group, Inc.	686	(1.70)%	5,269
PulteGroup, Inc.	232	0.38%	1,534	JBG SMITH Properties	3,355	(0.81)%	5,224
				CyrusOne, Inc.	1,040	(0.53)%	4,751
				Federal Realty Investment Trust	688	(0.53)%	3,719

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
QTS Realty Trust, Inc. — Class A	1,081	(0.51)%	\$ 2,822	Verisk Analytics, Inc. — Class A	739	(0.99)%	\$ 8,202
Kilroy Realty Corp.	1,217	(0.60)%	2,277	CoStar Group, Inc.	136	(0.85)%	1,675
Nasdaq, Inc.	699	(0.78)%	(208)	Moody's Corp.	253	(0.57)%	(6,375)
CubeSmart	1,959	(0.56)%	(1,295)	Avalara, Inc.	247	(0.25)%	(8,843)
Host Hotels & Resorts, Inc.	5,135	(0.65)%	(1,297)	Equifax, Inc.	593	(0.81)%	(9,530)
Life Storage, Inc.	902	(0.59)%	(1,375)	WD-40 Co.	170	(0.39)%	(10,772)
Intercontinental Exchange, Inc.	997	(0.84)%	(1,813)	Avery Dennison Corp.	475	(0.66)%	(35,600)
Agree Realty Corp.	3,363	(1.71)%	(1,878)	Total Consumer, Non-cyclical			<u>(36,317)</u>
KKR & Company, Inc. — Class A	1,607	(0.59)%	(2,352)	Consumer, Cyclical			
Digital Realty Trust, Inc.	546	(0.58)%	(2,931)	Lululemon Athletica, Inc.	432	(1.00)%	19,611
CME Group, Inc. — Class A	591	(0.91)%	(3,505)	IAA, Inc.	1,131	(0.47)%	9,233
Equity LifeStyle Properties, Inc.	1,499	(0.72)%	(3,759)	Wingstop, Inc.	296	(0.28)%	(2,061)
Americold Realty Trust	2,749	(0.80)%	(4,220)	Avient Corp.	3,643	(1.30)%	(7,797)
Duke Realty Corp.	1,959	(0.62)%	(6,818)	Copart, Inc.	1,274	(1.05)%	(8,950)
Medical Properties Trust, Inc.	5,925	(0.95)%	(8,327)	TJX Companies, Inc.	1,103	(0.55)%	(11,805)
Healthpeak Properties, Inc.	3,483	(0.84)%	(9,459)	Delta Air Lines, Inc.	1,650	(0.60)%	(16,776)
Prologis, Inc.	1,264	(1.01)%	(9,979)	Live Nation Entertainment, Inc.	591	(0.38)%	(19,286)
Equinix, Inc.	168	(0.86)%	(11,259)	NIKE, Inc. — Class B	1,123	(1.13)%	(21,125)
Camden Property Trust	1,282	(1.07)%	(11,940)	Alaska Air Group, Inc.	1,453	(0.76)%	(24,665)
S&T Bancorp, Inc.	2,202	(0.56)%	(13,006)	Hilton Worldwide Holdings, Inc.	1,048	(0.96)%	(28,642)
Rayonier, Inc.	2,607	(0.64)%	(13,017)	Burlington Stores, Inc.	438	(0.99)%	(34,302)
TFS Financial Corp.	3,678	(0.57)%	(15,184)	Southwest Airlines Co.	2,434	(1.12)%	(45,291)
Southside Bancshares, Inc.	2,050	(0.60)%	(16,891)	Starbucks Corp.	1,629	(1.35)%	(51,775)
Alleghany Corp.	294	(1.39)%	(16,929)	Scotts Miracle-Gro Co. — Class A	477	(0.88)%	(57,566)
First Midwest Bancorp, Inc.	2,692	(0.45)%	(17,585)	Total Consumer, Cyclical			<u>(301,197)</u>
EastGroup Properties, Inc.	751	(0.81)%	(18,518)	Energy			
First Industrial Realty Trust, Inc.	4,942	(1.71)%	(19,218)	Exxon Mobil Corp.	2,371	(1.00)%	11,182
Howard Hughes Corp.	993	(0.71)%	(19,385)	Valero Energy Corp.	1,300	(0.70)%	8,410
Ares Management Corp. — Class A	2,028	(0.86)%	(19,457)	Chevron Corp.	1,578	(1.25)%	7,828
Loews Corp.	1,841	(0.71)%	(23,633)	Cheniere Energy, Inc.	1,280	(0.70)%	(274)
Terreno Realty Corp.	1,520	(0.66)%	(23,811)	NOV, Inc.	3,123	(0.32)%	(7,011)
American Tower Corp. — Class A	701	(1.27)%	(25,001)	Pioneer Natural Resources Co.	321	(0.39)%	(8,467)
Brookline Bancorp, Inc.	6,702	(0.76)%	(29,890)	Phillips 66	1,928	(1.19)%	(11,340)
Sun Communities, Inc.	1,091	(1.24)%	(31,195)	Hess Corp.	715	(0.38)%	(12,864)
First Financial Bankshares, Inc.	2,863	(1.01)%	(38,706)	Schlumberger N.V.	5,706	(1.17)%	(13,310)
Rexford Industrial Realty, Inc.	3,328	(1.27)%	(42,190)	ChampionX Corp.	7,549	(1.24)%	(50,591)
First Republic Bank	1,079	(1.36)%	(65,143)	Ovintiv, Inc.	6,565	(1.18)%	(66,245)
Total Financial			<u>(481,052)</u>	Total Energy			<u>(142,682)</u>
Consumer, Non-cyclical				Technology			
Nevro Corp.	845	(0.89)%	24,926	Pegasystems, Inc.	709	(0.61)%	4,960
				Clarivate plc	2,969	(0.59)%	1,653
				Coupa Software, Inc.	127	(0.24)%	(853)
				salesforce.com, Inc.	166	(0.27)%	(1,680)
				Rapid7, Inc.	877	(0.50)%	(1,782)
				Tyler Technologies, Inc.	87	(0.28)%	(3,379)
				Smartsheet, Inc. — Class A	552	(0.27)%	(9,494)
				HubSpot, Inc.	79	(0.27)%	(13,364)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Varonis Systems, Inc.	1,182	(0.46)%	\$ (14,805)	InterDigital, Inc.	169	0.33%	\$ (232)
Total Technology			<u>(38,744)</u>	Vonage Holdings Corp.	833	0.30%	(731)
Industrial				AT&T, Inc.	329	0.31%	<u>(2,258)</u>
Worthington				Total Communications			<u>25,351</u>
Industries, Inc.	1,083	(0.55)%	3,850	Consumer, Non-cyclical			
Exponent, Inc.	536	(0.40)%	(300)	United Rentals, Inc.	79	0.79%	9,334
Raytheon				Cardinal Health, Inc.	457	0.86%	8,127
Technologies Corp.	1,257	(0.74)%	(2,476)	Molson Coors Beverage			
TransDigm Group, Inc.	117	(0.52)%	(4,053)	Co. — Class B	755	1.19%	7,503
US Ecology, Inc.	1,452	(0.46)%	(5,972)	Mckesson Corp.	202	1.22%	5,901
HEICO Corp.	418	(0.40)%	(6,500)	Amgen, Inc.	140	1.08%	5,269
Boeing Co.	229	(0.44)%	(8,736)	Altria Group, Inc.	631	1.00%	4,661
Ball Corp.	2,211	(1.42)%	(12,665)	Quanta Services, Inc.	194	0.53%	4,487
Crown Holdings, Inc.	894	(0.66)%	(19,897)	Kraft Heinz Co.	651	0.80%	4,343
AptarGroup, Inc.	1,503	(1.61)%	(21,352)	United Therapeutics Corp.	126	0.65%	4,015
Martin Marietta				Johnson & Johnson	188	0.96%	3,561
Materials, Inc.	323	(0.82)%	(24,174)	J M Smucker Co.	265	1.04%	3,493
Ingersoll Rand, Inc.	3,218	(1.20)%	(27,125)	Campbell Soup Co.	718	1.12%	2,642
Casella Waste Systems,				Philip Morris			
Inc. — Class A	1,865	(0.90)%	(28,028)	International, Inc.	351	0.96%	2,410
Vulcan Materials Co.	589	(0.75)%	(29,287)	Sprouts Farmers			
Tetra Tech, Inc.	723	(0.74)%	<u>(33,027)</u>	Market, Inc.	557	0.46%	2,307
Total Industrial			<u>(219,742)</u>	H&R Block, Inc.	652	0.44%	2,248
Communications				Procter & Gamble Co.	193	0.81%	2,210
Q2 Holdings, Inc.	623	(0.47)%	(10,251)	Tyson Foods,			
Liberty Broadband				Inc. — Class A	239	0.55%	2,004
Corp. — Class C	1,272	(1.45)%	(11,691)	Cigna Corp.	60	0.45%	1,987
Zendesk, Inc.	554	(0.56)%	<u>(14,389)</u>	Laboratory Corporation			
Total Communications			<u>(36,331)</u>	of America Holdings	48	0.38%	1,847
Total MS Equity Short Custom Basket			<u>\$ (1,591,166)</u>	DaVita, Inc.	153	0.51%	1,788
GS EQUITY LONG CUSTOM BASKET				Colgate-Palmolive Co.	393	0.96%	1,752
Communications				General Mills, Inc.	534	1.01%	1,734
Facebook, Inc. — Class A	189	1.74%	\$ 6,223	Vector Group Ltd.	761	0.33%	1,700
Cisco Systems, Inc.	667	1.07%	5,747	Conagra Brands, Inc.	735	0.85%	1,429
Ciena Corp.	304	0.51%	2,585	Kellogg Co.	387	0.76%	1,415
Viavi Solutions, Inc.	1,725	0.84%	2,535	Hill-Rom Holdings, Inc.	88	0.30%	1,308
Discovery, Inc. — Class A	686	0.92%	2,267	Kroger Co.	411	0.46%	1,287
Juniper Networks, Inc.	857	0.67%	2,066	Post Holdings, Inc.	124	0.41%	1,270
Cogent				Bristol-Myers Squibb Co.	527	1.03%	1,106
Communications				John B Sanfilippo			
Holdings, Inc.	207	0.44%	1,643	& Son, Inc.	171	0.48%	1,074
Omnicom Group, Inc.	163	0.37%	1,620	USANA Health			
Motorola Solutions, Inc.	61	0.35%	1,264	Sciences, Inc.	74	0.22%	989
Verizon				Humana, Inc.	69	0.89%	988
Communications, Inc.	579	1.04%	842	Ingredion, Inc.	173	0.48%	906
T-Mobile US, Inc.	146	0.57%	777	Quest Diagnostics, Inc.	118	0.47%	898
VeriSign, Inc.	87	0.53%	566	Pfizer, Inc.	540	0.60%	889
Sirius XM Holdings, Inc.	2,072	0.39%	459	CVS Health Corp.	146	0.34%	790
Charter				Prestige Consumer			
Communications,				Healthcare, Inc.	189	0.26%	575
Inc. — Class A	25	0.48%	(22)	Constellation Brands,			
				Inc. — Class A	32	0.23%	558
				Medtronic plc	63	0.23%	556

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Innoviva, Inc.	738	0.27%	\$ 484	Sanmina Corp.	240	0.31%	\$ 425
Abbott Laboratories	62	0.23%	443	Westrock Co.	142	0.23%	283
Kimberly-Clark Corp.	167	0.72%	433	Norfolk Southern Corp.	45	0.37%	281
Coca-Cola Co.	224	0.36%	355	Fortive Corp.	218	0.48%	140
Hershey Co.	49	0.24%	337	Donaldson Company, Inc.	124	0.22%	(157)
Hologic, Inc.	154	0.35%	315	Hillenbrand, Inc.	220	0.32%	(533)
Incyte Corp.	147	0.37%	243	Total Industrial			<u>74,414</u>
Merck & Company, Inc.	432	1.03%	204	Financial			
Encompass Health Corp.	90	0.23%	10	MetLife, Inc.	621	1.17%	6,863
Becton Dickinson and Co. Regeneron Pharmaceuticals, Inc.	38	0.29%	(17)	Hartford Financial Services Group, Inc.	197	0.41%	4,071
Perrigo Company plc	31	0.45%	(140)	Allstate Corp.	231	0.82%	2,840
Boston Scientific Corp.	187	0.23%	(204)	Travelers Companies, Inc.	126	0.59%	2,032
Gilead Sciences, Inc.	187	0.22%	(240)	Aflac, Inc.	283	0.45%	1,933
Gilead Sciences, Inc.	342	0.68%	(270)	Synchrony Financial	269	0.34%	1,917
FleetCor Technologies, Inc.	25	0.21%	(418)	Highwoods Properties, Inc.	605	0.80%	1,848
Ionis Pharmaceuticals, Inc.	214	0.30%	(1,487)	Western Union Co.	334	0.25%	1,649
Total Consumer, Non-cyclical			<u>101,409</u>	Berkshire Hathaway, Inc. — Class B	73	0.58%	1,221
Industrial				Sabra Health Care REIT, Inc.	420	0.23%	(197)
Snap-on, Inc.	63	0.45%	6,830	Prudential Financial, Inc.	222	0.63%	(252)
AGCO Corp.	103	0.46%	6,472	Brandywine Realty Trust	1,170	0.47%	(588)
Acuity Brands, Inc.	128	0.65%	6,183	Total Financial			<u>23,337</u>
Owens Corning	196	0.56%	4,439	Basic Materials			
Oshkosh Corp.	160	0.59%	4,410	International Paper Co.	133	0.22%	135
Caterpillar, Inc.	62	0.44%	4,241	Consumer, Cyclical			
Vishay Intertechnology, Inc.	1,013	0.75%	3,945	Gentherm, Inc.	271	0.62%	5,961
General Dynamics Corp.	198	1.11%	3,853	Lear Corp.	87	0.49%	3,842
TE Connectivity Ltd.	57	0.23%	3,535	AutoZone, Inc.	16	0.69%	3,524
Hubbell, Inc.	69	0.40%	3,475	AutoNation, Inc.	208	0.60%	3,359
Arrow Electronics, Inc.	164	0.56%	3,283	Gentex Corp.	681	0.75%	2,718
Timken Co.	173	0.43%	2,647	Cummins, Inc.	59	0.47%	2,635
Lincoln Electric Holdings, Inc.	82	0.31%	2,240	Brunswick Corp.	117	0.34%	2,552
Waters Corp.	34	0.30%	2,196	Lennar Corp. — Class A	131	0.41%	2,360
3M Co.	128	0.76%	1,793	Genuine Parts Co.	194	0.69%	2,162
Parker-Hannifin Corp.	85	0.83%	1,426	MSC Industrial Direct Company, Inc. — Class A	176	0.49%	1,984
Eaton Corporation plc	72	0.31%	1,361	Lowe's Companies, Inc.	84	0.49%	1,948
Trane Technologies plc	99	0.51%	1,296	PACCAR, Inc.	142	0.41%	1,780
Masco Corp.	278	0.51%	1,177	PulteGroup, Inc.	232	0.38%	1,536
O-I Glass, Inc.	589	0.27%	1,101	Allison Transmission Holdings, Inc.	576	0.73%	1,452
Energizer Holdings, Inc.	247	0.36%	1,012	Best Buy Company, Inc.	174	0.62%	1,250
Northrop Grumman Corp.	44	0.44%	1,001	Dolby Laboratories, Inc. — Class A	83	0.25%	1,125
Lennox International, Inc.	31	0.30%	878	O'Reilly Automotive, Inc.	21	0.33%	874
Lockheed Martin Corp.	68	0.78%	847	Total Consumer, Cyclical			<u>41,062</u>
Westinghouse Air Brake Technologies Corp.	142	0.35%	737	Technology			
Agilent Technologies, Inc.	110	0.43%	722	Seagate Technology plc	335	0.79%	6,217
Mettler-Toledo International, Inc.	7	0.25%	683				
AECOM	135	0.27%	602				
Berry Global Group, Inc.	123	0.23%	588				
Union Pacific Corp.	75	0.51%	507				
CSX Corp.	164	0.49%	495				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
HP, Inc.	509	0.50%	\$ 5,867	AES Corp.	271	0.22%	\$ (244)
Texas Instruments, Inc.	53	0.31%	4,016	Total Utilities			<u>27,215</u>
Kulicke & Soffa Industries, Inc.	298	0.45%	4,014	Total GS Equity Long Custom Basket			<u>\$ 339,251</u>
NetApp, Inc.	171	0.38%	3,750	GS EQUITY SHORT CUSTOM BASKET			
CDK Global, Inc.	348	0.58%	3,379	Financial			
International Business Machines Corp.	295	1.22%	3,027	Morgan Stanley	4,254	(2.46)%	\$ 17,974
SS&C Technologies Holdings, Inc.	557	1.20%	2,905	Realty Income Corp.	3,976	(1.90)%	11,866
Intel Corp.	227	0.45%	2,551	UDR, Inc.	1,509	(0.50)%	6,006
KLA Corp.	26	0.27%	2,490	Global Net Lease, Inc.	4,111	(0.56)%	5,496
Dell Technologies, Inc. — Class C	222	0.60%	2,061	JBG SMITH Properties	3,355	(0.80)%	5,217
Cirrus Logic, Inc.	121	0.32%	1,695	CyrusOne, Inc.	1,040	(0.53)%	4,587
Oracle Corp.	132	0.29%	1,613	Federal Realty Investment Trust	688	(0.52)%	4,095
Microchip Technology, Inc.	51	0.24%	1,460	Kilroy Realty Corp.	1,217	(0.60)%	2,341
Skyworks Solutions, Inc.	43	0.24%	1,325	Nasdaq, Inc.	699	(0.77)%	(181)
Dropbox, Inc. — Class A	494	0.41%	967	CubeSmart	1,959	(0.56)%	(1,028)
Cerner Corp.	359	0.80%	820	Host Hotels & Resorts, Inc.	5,135	(0.65)%	(1,040)
Qorvo, Inc.	59	0.33%	708	Life Storage, Inc.	902	(0.58)%	(1,308)
Accenture plc — Class A	28	0.24%	530	Intercontinental Exchange, Inc.	997	(0.84)%	(1,812)
Cognizant Technology Solutions Corp. — Class A	125	0.30%	397	Agree Realty Corp.	3,363	(1.70)%	(2,181)
VMware, Inc. — Class A	65	0.30%	368	KKR & Company, Inc. — Class A	1,607	(0.59)%	(2,279)
Paychex, Inc.	78	0.24%	278	Digital Realty Trust, Inc.	546	(0.58)%	(2,880)
Fiserv, Inc.	65	0.24%	116	CME Group, Inc. — Class A	591	(0.91)%	(3,664)
Western Digital Corp.	108	0.22%	(352)	Equity LifeStyle Properties, Inc.	1,499	(0.72)%	(3,698)
CSG Systems International, Inc.	173	0.24%	(424)	QTS Realty Trust, Inc. — Class A	1,081	(0.50)%	(5,457)
Bandwidth, Inc. — Class A	81	0.32%	(3,450)	Duke Realty Corp.	1,959	(0.62)%	(6,973)
Total Technology			<u>46,328</u>	Equinix, Inc.	168	(0.86)%	(8,186)
Utilities				Medical Properties Trust, Inc.	5,925	(0.95)%	(8,326)
Evergy, Inc.	577	1.06%	3,108	Healthpeak Properties, Inc.	3,483	(0.83)%	(9,477)
Exelon Corp.	607	0.82%	2,966	Prologis, Inc.	1,264	(1.01)%	(9,783)
UGI Corp.	717	0.91%	2,836	Camden Property Trust	1,282	(1.06)%	(11,920)
Public Service Enterprise Group, Inc.	560	1.04%	2,465	Rayonier, Inc.	2,607	(0.63)%	(12,923)
IDACORP, Inc.	263	0.81%	2,341	S&T Bancorp, Inc.	2,202	(0.55)%	(13,008)
PPL Corp.	1,179	1.05%	2,121	TFS Financial Corp.	3,678	(0.56)%	(15,234)
Southern Co.	502	0.96%	1,992	Terreno Realty Corp.	1,520	(0.66)%	(15,698)
NiSource, Inc.	934	0.70%	1,868	Alleghany Corp.	294	(1.38)%	(16,427)
CenterPoint Energy, Inc.	677	0.47%	1,648	Southside Bancshares, Inc.	2,050	(0.59)%	(17,112)
ONE Gas, Inc.	309	0.73%	1,440	First Midwest Bancorp, Inc.	2,692	(0.44)%	(17,438)
Duke Energy Corp.	281	0.84%	1,064	EastGroup Properties, Inc.	751	(0.81)%	(17,498)
DTE Energy Co.	113	0.47%	968	Howard Hughes Corp.	993	(0.71)%	(19,101)
Pinnacle West Capital Corp.	215	0.54%	793	Americold Realty Trust	2,749	(0.79)%	(19,108)
OGE Energy Corp.	694	0.69%	770	First Industrial Realty Trust, Inc.	4,942	(1.70)%	(19,229)
Consolidated Edison, Inc.	328	0.76%	700	Ares Management Corp. — Class A	2,028	(0.85)%	(19,310)
Sempra Energy	61	0.25%	566				
Southwest Gas Holdings, Inc.	266	0.56%	(187)				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Sun Communities, Inc.	1,091	(1.23)%	\$ (22,135)	Albemarle Corp.	611	(0.67)%	\$ (42,704)
Loews Corp.	1,841	(0.71)%	(23,601)	Linde plc	871	(1.83)%	(49,135)
American Tower Corp. — Class A	701	(1.26)%	(24,997)	Total Basic Materials			<u>(326,613)</u>
Brookline Bancorp, Inc.	6,702	(0.75)%	(29,930)	Energy			
Rexford Industrial Realty, Inc.	3,328	(1.26)%	(32,663)	Exxon Mobil Corp.	2,371	(0.99)%	11,299
First Financial Bankshares, Inc.	2,863	(1.00)%	(38,688)	Valero Energy Corp.	1,300	(0.70)%	8,436
First Republic Bank	1,079	(1.35)%	(64,870)	Chevron Corp.	1,578	(1.24)%	7,947
Total Financial			<u>(461,581)</u>	Cheniere Energy, Inc.	1,280	(0.69)%	(126)
Industrial				NOV, Inc.	3,123	(0.32)%	(7,037)
Worthington Industries, Inc.	1,083	(0.55)%	3,831	Pioneer Natural Resources Co.	321	(0.38)%	(8,523)
Exponent, Inc.	536	(0.39)%	(177)	Phillips 66	1,928	(1.18)%	(11,282)
Raytheon Technologies Corp.	1,257	(0.73)%	(2,385)	Schlumberger N.V.	5,706	(1.16)%	(12,727)
TransDigm Group, Inc.	117	(0.52)%	(4,098)	Hess Corp.	715	(0.38)%	(12,886)
US Ecology, Inc.	1,452	(0.45)%	(5,999)	ChampionX Corp.	7,549	(1.23)%	(49,619)
HEICO Corp.	418	(0.39)%	(6,429)	Ovintiv, Inc.	6,565	(1.17)%	(65,445)
Boeing Co.	229	(0.44)%	(8,775)	Total Energy			<u>(139,963)</u>
Ball Corp.	2,211	(1.41)%	(12,605)	Consumer, Non-cyclical			
Crown Holdings, Inc.	894	(0.65)%	(19,958)	Nevro Corp.	845	(0.88)%	25,686
AptarGroup, Inc.	1,503	(1.60)%	(21,284)	Verisk Analytics, Inc. — Class A	739	(0.98)%	8,226
Martin Marietta Materials, Inc.	323	(0.81)%	(24,220)	CoStar Group, Inc.	136	(0.84)%	1,506
Ingersoll Rand, Inc.	3,218	(1.19)%	(27,160)	Moody's Corp.	253	(0.57)%	(6,420)
Casella Waste Systems, Inc. — Class A	1,865	(0.89)%	(28,164)	Avalara, Inc.	247	(0.25)%	(7,263)
Vulcan Materials Co.	589	(0.75)%	(29,372)	Equifax, Inc.	593	(0.81)%	(9,627)
Tetra Tech, Inc.	723	(0.74)%	(33,066)	WD-40 Co.	170	(0.39)%	(10,815)
Total Industrial			<u>(219,861)</u>	Avery Dennison Corp.	475	(0.65)%	(35,711)
Basic Materials				Total Consumer, Non-cyclical			<u>(34,418)</u>
Southern Copper Corp.	1,310	(0.67)%	3,967	Consumer, Cyclical			
LyondellBasell Industries N.V. — Class A	686	(0.54)%	2,710	Lululemon Athletica, Inc.	432	(0.99)%	19,517
Royal Gold, Inc.	499	(0.40)%	(546)	IAA, Inc.	1,131	(0.47)%	9,314
Westlake Chemical Corp.	613	(0.41)%	(657)	Wingstop, Inc.	296	(0.28)%	(2,063)
PPG Industries, Inc.	975	(1.10)%	(2,532)	Avient Corp.	3,643	(1.29)%	(7,269)
Steel Dynamics, Inc.	1,851	(0.71)%	(5,867)	Copart, Inc.	1,274	(1.04)%	(9,011)
Huntsman Corp.	3,537	(0.77)%	(9,549)	TJX Companies, Inc.	1,103	(0.55)%	(11,755)
Axalta Coating Systems Ltd.	2,958	(0.66)%	(11,076)	Delta Air Lines, Inc.	1,650	(0.60)%	(16,766)
RPM International, Inc.	764	(0.53)%	(13,762)	Live Nation Entertainment, Inc.	591	(0.38)%	(19,230)
Nucor Corp.	1,263	(0.76)%	(17,796)	NIKE, Inc. — Class B	1,123	(1.12)%	(21,165)
United States Steel Corp.	3,538	(0.70)%	(18,233)	Alaska Air Group, Inc.	1,453	(0.75)%	(24,983)
Air Products and Chemicals, Inc.	883	(1.87)%	(19,234)	Hilton Worldwide Holdings, Inc.	1,048	(0.95)%	(28,527)
Balchem Corp.	1,074	(1.01)%	(30,175)	Burlington Stores, Inc.	438	(0.98)%	(34,752)
Quaker Chemical Corp.	499	(0.91)%	(31,810)	Southwest Airlines Co.	2,434	(1.12)%	(45,274)
Freeport-McMoRan, Inc.	2,566	(0.63)%	(39,142)	Starbucks Corp.	1,629	(1.34)%	(51,840)
Celanese Corp. — Class A	940	(1.06)%	(41,072)	Scotts Miracle-Gro Co. — Class A	477	(0.88)%	(57,551)
				Total Consumer, Cyclical			<u>(301,355)</u>
				Utilities			
				ALLETE, Inc.	806	(0.41)%	(1,236)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED DEPRECIATION		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
California Water Service Group	1,320	(0.56)%	\$ (3,865)	Technology			
Total Utilities			<u>(5,101)</u>	Pegasystems, Inc.	709	(0.61)%	\$ 4,994
Communications				Clarivate plc	2,969	(0.59)%	1,619
Q2 Holdings, Inc.	623	(0.47)%	(8,806)	Coupa Software, Inc.	127	(0.24)%	(851)
Liberty Broadband Corp. — Class C	1,272	(1.43)%	(11,647)	Rapid7, Inc.	877	(0.49)%	(1,366)
Zendesk, Inc.	554	(0.55)%	(14,291)	salesforce.com, Inc.	166	(0.26)%	(1,822)
Total Communications			<u>(34,744)</u>	Tyler Technologies, Inc.	87	(0.28)%	(3,392)
				Smartsheet, Inc. — Class A	552	(0.26)%	(9,510)
				HubSpot, Inc.	79	(0.27)%	(13,259)
				Varonis Systems, Inc.	1,182	(0.46)%	(14,645)
				Total Technology			<u>(38,232)</u>
				Total GS Equity Short Custom Basket			<u>\$ (1,561,868)</u>

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or a portion of this security is pledged as custom basket swap collateral at March 31, 2021.

² Rate indicated is the 7-day yield as of March 31, 2021.

GS — Goldman Sachs International

MS — Morgan Stanley Capital Services LLC

plc — Public Limited Company

REIT — Real Estate Investment Trust