

SCHEDULE OF INVESTMENTS

September 30, 2022

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 86.3%					
CONSUMER, NON-CYCLICAL - 26.5%					
Bristol-Myers Squibb Co.	4,291	\$ 305,047			
Johnson & Johnson	1,818	296,989			
Ironwood Pharmaceuticals, Inc. — Class A*	27,936	289,417			
John B Sanfilippo & Son, Inc.	3,731	282,549			
Conagra Brands, Inc.	8,657	282,478			
Amgen, Inc.	1,219	274,763			
Hologic, Inc.*	4,175	269,371			
Mondelez International, Inc. — Class A	4,910	269,215			
Colgate-Palmolive Co.	3,798	266,810			
Avery Dennison Corp.	1,566	254,788			
AbbVie, Inc.	1,872	251,241			
Perdoceo Education Corp.*	24,273	250,012			
Post Holdings, Inc.*	2,968	243,109			
Varex Imaging Corp.*	11,101	234,675			
Tyson Foods, Inc. — Class A	3,522	232,205			
USANA Health Sciences, Inc.*	4,032	225,994			
Archer-Daniels-Midland Co.	2,774	223,168			
Pilgrim's Pride Corp.*	9,472	218,045			
Reynolds Consumer Products, Inc.	8,351	217,209			
Prestige Consumer Healthcare, Inc.*	4,341	216,312			
Philip Morris International, Inc.	2,515	208,770			
United Therapeutics Corp.*	945	197,864			
CVS Health Corp.	2,074	197,797			
Altria Group, Inc.	4,898	197,781			
Regeneron Pharmaceuticals, Inc.*	260	179,106			
Integra LifeSciences Holdings Corp.*	4,135	175,159			
Ingredion, Inc.	1,967	158,383			
Merck & Company, Inc.	1,549	133,400			
SpartanNash Co.	4,529	131,432			
Eli Lilly & Co.	367	118,669			
Vanda Pharmaceuticals, Inc.*	11,466	113,284			
Vertex Pharmaceuticals, Inc.*	389	112,631			
Eagle Pharmaceuticals, Inc.*	4,140	109,379			
Innoviva, Inc.*	8,743	101,506			
Universal Corp.	2,035	93,692			
Amphastar Pharmaceuticals, Inc.*	2,867	80,563			
Medtronic plc	968	78,166			
Quanex Building Products Corp.	3,854	69,989			
Viatrix, Inc.	7,933	67,589			
Global Payments, Inc.	605	65,370			
EVERTEC, Inc.	1,955	61,289			
Globus Medical, Inc. — Class A*	1,002	59,689			
Quest Diagnostics, Inc.	470	57,664			
Hain Celestial Group, Inc.*	3,194	53,915			
Sotera Health Co.*	5,380	36,692			
Total Consumer, Non-cyclical		<u>7,963,176</u>			
INDUSTRIAL - 12.5%					
Barnes Group, Inc.	9,456	273,089			
Standex International Corp.	3,085	251,890			
OSI Systems, Inc.*	3,432	247,310			
Eagle Materials, Inc.	2,213	237,189			
Snap-on, Inc.	1,173	236,184			
Sonoco Products Co.	4,054	\$ 229,983			
Sturm Ruger & Company, Inc.	4,153	210,931			
Westrock Co.	6,611	204,214			
Vishay Intertechnology, Inc.	11,392	202,664			
Albany International Corp. — Class A	2,353	185,487			
AptarGroup, Inc.	1,938	184,168			
Timken Co.	2,546	150,316			
Energizer Holdings, Inc.	5,607	140,960			
EMCOR Group, Inc.	1,158	133,726			
EnPro Industries, Inc.	1,540	130,869			
Arrow Electronics, Inc.*	1,139	105,005			
Knowles Corp.*	7,278	88,573			
Sanmina Corp.*	1,728	79,626			
Dorian LPG Ltd.	5,561	75,463			
Louisiana-Pacific Corp.	1,402	71,768			
Packaging Corporation of America	631	70,855			
TTM Technologies, Inc.*	5,195	68,470			
Insteel Industries, Inc.	2,291	60,780			
Agilent Technologies, Inc.	458	55,670			
Lennox International, Inc.	235	52,328			
Total Industrial					<u>3,747,518</u>
FINANCIAL - 11.1%					
Associated Banc-Corp.	15,075	302,735			
S&T Bancorp, Inc.	10,116	296,500			
BankUnited, Inc.	8,366	285,866			
Eagle Bancorp, Inc.	6,340	284,159			
Renasant Corp.	8,383	262,220			
Preferred Bank/Los Angeles CA	3,646	237,829			
Global Net Lease, Inc. REIT	21,267	226,493			
National Bank Holdings Corp. — Class A	5,809	214,875			
Office Properties Income Trust REIT	11,831	166,226			
Central Pacific Financial Corp.	6,106	126,333			
Getty Realty Corp. REIT	4,636	124,662			
Stewart Information Services Corp.	2,700	117,828			
Everest Re Group Ltd.	408	107,075			
Hilltop Holdings, Inc.	4,210	104,619			
Highwoods Properties, Inc. REIT	3,671	98,970			
Marcus & Millichap, Inc.	2,674	87,654			
Bank of Hawaii Corp.	1,150	87,538			
NMI Holdings, Inc. — Class A*	3,737	76,123			
PennyMac Financial Services, Inc.	1,595	68,426			
Pathward Financial, Inc.	1,893	62,393			
Total Financial					<u>3,338,524</u>
ENERGY - 8.4%					
Kinder Morgan, Inc.	14,547	242,062			
Chevron Corp.	1,667	239,498			
DT Midstream, Inc.	4,444	230,599			
Phillips 66	2,856	230,536			
Antero Midstream Corp.	24,396	223,955			
Marathon Petroleum Corp.	2,234	221,903			
HF Sinclair Corp.	3,706	199,531			
Valero Energy Corp.	1,622	173,311			
Exxon Mobil Corp.	1,861	162,484			
Targa Resources Corp.	2,057	124,119			
Equitrans Midstream Corp.	13,620	101,878			

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
Williams Companies, Inc.	3,375	\$ 96,626			
REX American Resources Corp.*	2,969	82,895			
SunCoke Energy, Inc.	13,668	79,411			
CVR Energy, Inc.	2,298	66,596			
ONEOK, Inc.	1,206	61,796			
Total Energy		<u>2,537,200</u>			
UTILITIES - 7.1%					
Avista Corp.	5,866	217,335			
Portland General Electric Co.	4,948	215,040			
PPL Corp.	8,101	205,360			
Duke Energy Corp.	2,185	203,249			
WEC Energy Group, Inc.	2,262	202,291			
MGE Energy, Inc.	3,055	200,500			
NiSource, Inc.	7,929	199,731			
UGI Corp.	6,164	199,282			
Chesapeake Utilities Corp.	1,643	189,586			
NorthWestern Corp.	3,391	167,108			
Otter Tail Corp.	2,078	127,839			
Total Utilities		<u>2,127,321</u>			
TECHNOLOGY - 5.6%					
SS&C Technologies Holdings, Inc.	5,397	257,707			
Diodes, Inc.*	3,534	229,392			
Texas Instruments, Inc.	1,438	222,574			
Cirrus Logic, Inc.*	2,643	181,839			
Rambus, Inc.*	5,810	147,690			
IPG Photonics Corp.*	1,216	102,570			
NetApp, Inc.	1,363	84,302			
ACI Worldwide, Inc.*	3,999	83,579			
Hewlett Packard Enterprise Co.	5,892	70,586			
Fiserv, Inc.*	701	65,592			
CSG Systems International, Inc.	1,200	63,456			
Amkor Technology, Inc.	3,687	62,863			
Lumentum Holdings, Inc.*	785	53,827			
Synaptics, Inc.*	536	53,069			
Total Technology		<u>1,679,046</u>			
BASIC MATERIALS - 5.4%					
Minerals Technologies, Inc.	4,571	225,853			
Eastman Chemical Co.	2,860	203,203			
Balchem Corp.	1,583	192,461			
Steel Dynamics, Inc.	2,222	157,651			
NewMarket Corp.	456	137,179			
LyondellBasell Industries N.V. — Class A	1,711	128,804			
Nucor Corp.	923	98,751			
AdvanSix, Inc.	2,513	80,667			
Ingevity Corp.*	1,293	78,395			
Huntsman Corp.	3,132	76,859			
American Vanguard Corp.	4,024	75,249			
FMC Corp.	632	66,802			
Westlake Corp.	684	59,426			
Mercer International, Inc.	4,756	58,499			
Total Basic Materials		<u>1,639,799</u>			
			COMMUNICATIONS - 5.1%		
			Verizon Communications, Inc.	6,204	\$ 235,566
			T-Mobile US, Inc.*	1,656	222,186
			Meta Platforms, Inc. — Class A*	1,419	192,530
			Viavi Solutions, Inc.*	14,355	187,333
			InterDigital, Inc.	4,469	180,637
			VeriSign, Inc.*	906	157,372
			Alphabet, Inc. — Class C*	1,454	139,802
			Gogo, Inc.*	8,886	107,698
			Cisco Systems, Inc.	2,532	101,280
			Total Communications		<u>1,524,404</u>
			CONSUMER, CYCLICAL - 4.6%		
			Home Depot, Inc.	849	234,273
			Brunswick Corp.	2,983	195,237
			Methode Electronics, Inc.	4,364	162,123
			Allison Transmission Holdings, Inc.	4,492	151,650
			Haverty Furniture Companies, Inc.	6,065	151,019
			Boyd Gaming Corp.	2,710	129,131
			McDonald's Corp.	524	120,908
			G-III Apparel Group Ltd.*	7,822	116,939
			GMS, Inc.*	2,023	80,940
			Papa John's International, Inc.	735	51,457
			Total Consumer, Cyclical		<u>1,393,677</u>
			Total Common Stocks		
			(Cost \$29,756,408)		<u>25,950,665</u>
			MONEY MARKET FUND[†] - 4.5%		
			Goldman Sachs Financial Square Treasury Instruments Fund — Institutional Shares, 2.49% ¹	1,359,913	<u>1,359,913</u>
			Total Money Market Fund		<u>1,359,913</u>
			(Cost \$1,359,913)		
			Total Investments - 90.8%		
			(Cost \$31,116,321)		<u>27,310,578</u>
			Other Assets & Liabilities, net - 9.2%		<u>2,776,582</u>
			Total Net Assets - 100.0%		<u>\$ 30,087,160</u>

ALPHA OPPORTUNITY FUND

Custom Basket Swap Agreements

Counterparty	Reference Obligation	Type	Financing Rate	Payment Frequency	Maturity Date	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Centrally Cleared Custom Basket Swap Agreements^{††}							
Goldman Sachs International	GS Equity Custom Basket	Pay	3.53% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	\$ 6,753,620	\$ (859,754)
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	Pay	3.48% (Federal Funds Rate + 0.40%)	At Maturity	02/01/24	<u>6,753,620</u>	<u>(863,302)</u>
						<u>\$ 13,507,240</u>	<u>\$ (1,723,056)</u>
OTC Custom Basket Swap Agreements Sold Short^{††}							
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	Receive	2.78% (Federal Funds Rate - 0.30%)	At Maturity	02/01/24	\$ 12,374,681	\$ 2,506,327
Goldman Sachs International	GS Equity Custom Basket	Receive	2.88% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	<u>12,134,521</u>	<u>2,475,779</u>
						<u>\$ 24,509,202</u>	<u>\$ 4,982,106</u>

				VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)					VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
	SHARES	PERCENTAGE NOTIONAL AMOUNT				SHARES	PERCENTAGE NOTIONAL AMOUNT		
MS EQUITY LONG CUSTOM BASKET									
Consumer, Non-cyclical									
Regeneron Pharmaceuticals, Inc.	67	0.71%	\$	10,027	Ingredion, Inc.	511	0.61%	\$	(4,286)
Bristol-Myers Squibb Co.	1,115	1.17%		9,315	Reynolds Consumer Products, Inc.	2,171	0.84%		(4,441)
Vertex Pharmaceuticals, Inc.	101	0.43%		9,252	Quanex Building Products Corp.	1,002	0.27%		(4,585)
Amphastar Pharmaceuticals, Inc.	745	0.31%		6,554	United Therapeutics Corp.	245	0.76%		(4,790)
AbbVie, Inc.	486	0.97%		5,914	Johnson & Johnson	472	1.14%		(5,309)
Merck & Company, Inc.	402	0.51%		3,759	John B Sanfilippo & Son, Inc.	970	1.09%		(5,458)
Archer-Daniels-Midland Co.	721	0.86%		2,616	Ironwood Pharmaceuticals, Inc. — Class A	7,263	1.11%		(5,879)
Eli Lilly & Co.	95	0.45%		1,202	Post Holdings, Inc.	771	0.94%		(5,900)
Globus Medical, Inc. — Class A	260	0.23%		(263)	EVERTEC, Inc.	508	0.24%		(6,488)
Varex Imaging Corp.	2,886	0.90%		(877)	Amgen, Inc.	317	1.06%		(7,033)
Medtronic plc	251	0.30%		(1,380)	Avery Dennison Corp.	407	0.98%		(7,866)
Hain Celestial Group, Inc.	830	0.21%		(1,542)	Hologic, Inc.	1,270	1.21%		(7,989)
Quest Diagnostics, Inc.	122	0.22%		(1,617)	Colgate-Palmolive Co.	987	1.03%		(10,810)
Universal Corp.	529	0.36%		(1,741)	Philip Morris International, Inc.	654	0.80%		(10,818)
Innoviva, Inc.	2,273	0.39%		(2,216)	Sotera Health Co.	1,398	0.14%		(12,956)
CVS Health Corp.	539	0.76%		(2,800)	Mondelez International, Inc. — Class A	1,276	1.04%		(13,041)
Prestige Consumer Healthcare, Inc.	1,128	0.83%		(2,903)	Integra LifeSciences Holdings Corp.	1,075	0.67%		(14,082)
Altria Group, Inc.	1,273	0.76%		(3,102)	Pilgrim's Pride Corp.	2,462	0.84%		(15,100)
Global Payments, Inc.	157	0.25%		(3,289)	Vanda Pharmaceuticals, Inc.	2,981	0.44%		(15,350)
Conagra Brands, Inc.	2,250	1.09%		(3,616)	Eagle Pharmaceuticals, Inc.	1,076	0.42%		(17,918)
SpartanNash Co.	1,177	0.51%		(3,634)					
Viartis, Inc.	2,062	0.26%		(3,693)					
Perdoceo Education Corp.	6,310	0.96%		(3,810)					

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Tyson Foods, Inc. — Class A	915	0.89%	\$ (20,495)	Arrow Electronics, Inc.	296	0.40%	\$ (2,626)
USANA Health Sciences, Inc.	1,048	0.87%	(26,593)	Vishay Intertechnology, Inc.	2,961	0.78%	(3,000)
Total Consumer, Non-cyclical			<u>(215,031)</u>	Timken Co.	661	0.58%	(3,333)
Technology				Packaging Corporation of America	164	0.27%	(3,366)
Rambus, Inc.	1,510	0.57%	7,141	AptarGroup, Inc.	504	0.71%	(5,243)
CSG Systems International, Inc.	312	0.24%	2,460	Energizer Holdings, Inc.	1,457	0.54%	(6,043)
NetApp, Inc.	354	0.32%	1,195	Standex International Corp.	802	0.97%	(6,630)
IPG Photonics Corp.	316	0.39%	(1,537)	Insteel Industries, Inc.	595	0.23%	(6,688)
Amkor Technology, Inc.	958	0.24%	(1,674)	OSI Systems, Inc.	892	0.95%	(6,777)
Synaptics, Inc.	139	0.20%	(1,895)	Albany International Corp. — Class A	611	0.71%	(7,767)
Hewlett Packard Enterprise Co.	1,531	0.27%	(1,929)	Sonoco Products Co.	1,054	0.89%	(7,967)
Fiserv, Inc.	182	0.25%	(2,135)	Knowles Corp.	1,892	0.34%	(9,735)
Lumentum Holdings, Inc.	204	0.21%	(2,158)	Eagle Materials, Inc.	575	0.91%	(10,020)
Diodes, Inc.	919	0.88%	(3,303)	Barnes Group, Inc.	2,458	1.05%	(12,075)
ACI Worldwide, Inc.	1,039	0.32%	(6,425)	Westrock Co.	1,718	0.79%	(16,106)
Cirrus Logic, Inc.	687	0.70%	(8,775)	Sturm Ruger & Company, Inc.	1,079	0.81%	(18,451)
Texas Instruments, Inc.	373	0.85%	(10,609)	Total Industrial			<u>(134,812)</u>
SS&C Technologies Holdings, Inc.	1,403	0.99%	(18,068)	Consumer, Cyclical			
Total Technology			<u>(47,712)</u>	Papa John's International, Inc.	191	0.20%	(2,249)
Basic Materials				Allison Transmission Holdings, Inc.	1,168	0.58%	(2,632)
FMC Corp.	164	0.26%	(453)	GMS, Inc.	526	0.31%	(2,655)
Ingevity Corp.	336	0.30%	(805)	McDonald's Corp.	136	0.46%	(3,785)
NewMarket Corp.	118	0.53%	(892)	Home Depot, Inc.	220	0.90%	(4,203)
Nucor Corp.	240	0.38%	(1,272)	Methode Electronics, Inc.	1,134	0.62%	(5,323)
Westlake Corp.	177	0.23%	(1,802)	Boyd Gaming Corp.	704	0.50%	(5,485)
American Vanguard Corp.	1,046	0.29%	(2,374)	Haverty Furniture Companies, Inc.	1,577	0.58%	(6,060)
Steel Dynamics, Inc.	577	0.61%	(3,645)	Brunswick Corp.	775	0.75%	(9,813)
Balchem Corp.	411	0.74%	(4,522)	G-III Apparel Group Ltd.	2,033	0.45%	(11,714)
Mercer International, Inc.	1,236	0.23%	(4,690)	Total Consumer, Cyclical			<u>(53,919)</u>
Huntsman Corp.	814	0.30%	(6,200)	Communications			
AdvanSix, Inc.	653	0.31%	(6,580)	T-Mobile US, Inc.	430	0.85%	458
LyondellBasell Industries N.V. — Class A	445	0.50%	(7,044)	Viavi Solutions, Inc.	3,732	0.72%	(313)
Eastman Chemical Co.	743	0.78%	(16,835)	Alphabet, Inc. — Class C	141	0.20%	(2,409)
Minerals Technologies, Inc.	1,188	0.87%	(19,455)	VeriSign, Inc.	235	0.60%	(3,057)
Total Basic Materials			<u>(76,569)</u>	Cisco Systems, Inc.	658	0.39%	(3,248)
Industrial				Meta Platforms, Inc. — Class A	384	0.77%	(8,441)
Dorian LPG Ltd.	1,446	0.29%	1,337	Gogo, Inc.	2,310	0.41%	(13,127)
EnPro Industries, Inc.	400	0.50%	278	Verizon Communications, Inc.	1,613	0.91%	(20,264)
EMCOR Group, Inc.	301	0.51%	(113)	InterDigital, Inc.	1,162	0.70%	(28,321)
Sanmina Corp.	449	0.31%	(651)	Total Communications			<u>(78,722)</u>
Agilent Technologies, Inc.	119	0.21%	(1,122)				
Lennox International, Inc.	61	0.20%	(1,299)				
Louisiana-Pacific Corp.	364	0.28%	(2,358)				
TTM Technologies, Inc.	1,350	0.26%	(2,511)				
Snap-on, Inc.	305	0.91%	(2,546)				

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	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Energy							
Equitrans Midstream Corp.	3,541	0.39%	\$ 1,985	PPL Corp.	2,106	0.79%	\$ (8,040)
HF Sinclair Corp.	963	0.77%	956	MGE Energy, Inc.	794	0.77%	(8,315)
Marathon Petroleum Corp.	580	0.85%	902	Duke Energy Corp.	568	0.78%	(9,493)
REX American Resources Corp.	772	0.32%	(939)	Portland General Electric Co.	1,286	0.83%	(9,568)
CVR Energy, Inc.	597	0.26%	(1,615)	NorthWestern Corp.	881	0.64%	(9,644)
Valero Energy Corp.	421	0.67%	(2,266)	WEC Energy Group, Inc.	588	0.78%	(9,725)
ONEOK, Inc.	313	0.24%	(2,775)	NiSource, Inc.	2,061	0.77%	(10,591)
Phillips 66	742	0.89%	(3,859)	UGI Corp.	1,602	0.77%	(15,144)
Williams Companies, Inc.	877	0.37%	(3,979)	Total Utilities			(88,949)
DT Midstream, Inc.	1,155	0.89%	(4,012)	Total MS Equity Long Custom Basket			\$ (863,302)
Targa Resources Corp.	534	0.48%	(4,156)				
Kinder Morgan, Inc.	3,782	0.93%	(4,382)	MS EQUITY SHORT CUSTOM BASKET			
Exxon Mobil Corp.	484	0.63%	(4,696)	Consumer, Non-cyclical			
Chevron Corp.	433	0.92%	(5,184)	TransUnion	3,017	(1.42)%	\$ 101,928
Antero Midstream Corp.	6,342	0.86%	(5,733)	Equifax, Inc.	747	(1.01)%	63,280
SunCoke Energy, Inc.	3,553	0.31%	(9,222)	ASGN, Inc.	1,669	(1.22)%	50,441
Total Energy			(48,975)	Viad Corp.	3,299	(0.84)%	41,610
				Verisk Analytics, Inc. — Class A	1,039	(1.43)%	37,737
Financial				CoStar Group, Inc.	1,343	(0.76)%	24,397
S&T Bancorp, Inc.	2,630	1.14%	2,945	Patterson Companies, Inc.	3,514	(0.68)%	23,338
NMI Holdings, Inc. — Class A	971	0.29%	1,876	ABM Industries, Inc.	3,949	(1.22)%	21,494
Everest Re Group Ltd.	106	0.41%	999	Cintas Corp.	466	(1.46)%	17,943
Getty Realty Corp.	1,205	0.48%	637	FTI Consulting, Inc.	289	(0.39)%	6,318
Associated Banc-Corp.	3,919	1.17%	180	Driven Brands Holdings, Inc.	4,512	(1.02)%	4,562
Douglas Elliman, Inc.	1	0.00%	(1)	Quanta Services, Inc.	792	(0.82)%	3,544
Bank of Hawaii Corp. Preferred Bank/ Los Angeles CA	299	0.34%	(485)	Robert Half International, Inc.	709	(0.44)%	606
PennyMac Financial Services, Inc.	948	0.92%	(1,788)	Total Consumer, Non-cyclical			397,198
Marcus & Millichap, Inc.	414	0.26%	(1,867)				
Hilltop Holdings, Inc.	695	0.34%	(2,930)	Financial			
National Bank Holdings Corp. — Class A	1,094	0.40%	(4,059)	Signature Bank	826	(1.01)%	78,371
Renasant Corp.	1,510	0.83%	(6,242)	Howard Hughes Corp.	2,315	(1.04)%	75,981
Pathward Financial, Inc.	2,805	1.30%	(6,246)	Welltower, Inc.	2,860	(1.49)%	68,354
Central Pacific Financial Corp.	492	0.24%	(7,437)	Equinix, Inc.	310	(1.43)%	64,052
BankUnited, Inc.	1,587	0.49%	(9,174)	Western Alliance Bancorporation	1,815	(0.96)%	63,766
Highwoods Properties, Inc.	2,175	1.10%	(9,345)	Outfront Media, Inc.	5,776	(0.71)%	54,898
Stewart Information Services Corp.	954	0.38%	(10,301)	Sun Communities, Inc.	1,048	(1.15)%	54,055
Eagle Bancorp, Inc.	702	0.45%	(11,044)	Americold Realty Trust, Inc.	4,839	(0.96)%	50,455
Eagle Bancorp, Inc.	1,648	1.09%	(12,991)	Invitation Homes, Inc.	5,905	(1.61)%	45,409
Global Net Lease, Inc.	5,529	0.87%	(20,458)	Kite Realty Group Trust	10,056	(1.40)%	44,351
Office Properties Income Trust	3,076	0.64%	(20,882)	Crown Castle, Inc.	1,148	(1.34)%	42,788
Total Financial			(118,613)	State Street Corp.	1,547	(0.76)%	41,793
				Rexford Industrial Realty, Inc.	3,138	(1.32)%	41,760
Utilities				KKR & Company, Inc. — Class A	2,924	(1.02)%	35,199
Otter Tail Corp.	540	0.49%	(693)	Digital Realty Trust, Inc.	1,273	(1.02)%	33,219
Chesapeake Utilities Corp.	427	0.73%	(2,056)	Goldman Sachs Group, Inc.	1,376	(3.26)%	32,704
Avista Corp.	1,525	0.84%	(5,680)	Ares Management Corp. — Class A	1,865	(0.93)%	31,130

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Realty Income Corp.	2,184	(1.03)%	\$ 30,921	Healthcare Services			
Apollo Global				Group, Inc.	6,870	(0.67)%	\$ 33,616
Management, Inc.	2,796	(1.05)%	30,797	CarMax, Inc.	724	(0.39)%	25,009
Ryman Hospitality				Copart, Inc.	1,931	(1.66)%	23,432
Properties, Inc.	1,906	(1.13)%	30,016	Genuine Parts Co.	1,393	(1.68)%	16,725
Bank of America Corp.	3,756	(0.92)%	28,117	Hilton Worldwide			
BlackRock, Inc. — Class A	220	(0.98)%	26,888	Holdings, Inc.	636	(0.62)%	16,125
Invesco Ltd.	9,033	(1.00)%	25,453	Dana, Inc.	4,334	(0.40)%	13,352
Iron Mountain, Inc.	3,917	(1.39)%	25,312	Live Nation			
SBA Communications				Entertainment, Inc.	827	(0.51)%	11,623
Corp.	465	(1.07)%	22,746	Delta Air Lines, Inc.	3,157	(0.72)%	11,168
Equitable Holdings, Inc.	6,665	(1.42)%	20,957	Southwest Airlines Co.	1,330	(0.33)%	10,891
Kennedy-Wilson				Lear Corp.	501	(0.48)%	9,069
Holdings, Inc.	2,845	(0.36)%	20,573	Tesla, Inc.	147	(0.32)%	6,102
American Tower				Floor & Decor Holdings,			
Corp. — Class A	563	(0.98)%	19,882	Inc. — Class A	886	(0.50)%	4,183
Extra Space Storage, Inc.	587	(0.82)%	18,671	WESCO International, Inc.	716	(0.69)%	1,819
First Republic Bank	589	(0.62)%	18,026	Royal Caribbean			
SLM Corp.	3,096	(0.35)%	17,608	Cruises Ltd.	1,291	(0.40)%	(2,945)
Ventas, Inc.	1,987	(0.65)%	16,879	Las Vegas Sands Corp.	2,328	(0.71)%	(3,374)
Northern Trust Corp.	1,189	(0.82)%	16,867	Total Consumer, Cyclical			<u>352,957</u>
Independence				Energy			
Realty Trust, Inc.	3,706	(0.50)%	14,748	Patterson-UTI Energy, Inc.	6,660	(0.63)%	35,150
Xenia Hotels &				Helmerich & Payne, Inc.	2,694	(0.80)%	28,037
Resorts, Inc.	3,475	(0.39)%	14,276	Baker Hughes Co.	5,504	(0.93)%	22,214
Public Storage	287	(0.68)%	13,899	Hess Corp.	1,228	(1.08)%	14,392
Marsh & McLennan				NexTier Oilfield			
Companies, Inc.	851	(1.03)%	13,213	Solutions, Inc.	8,065	(0.48)%	10,747
Alexandria Real				ChampionX Corp.	3,080	(0.49)%	5,623
Estate Equities, Inc.	924	(1.05)%	13,031	Liberty Energy,			
Wells Fargo & Co.	2,872	(0.93)%	11,764	Inc. — Class A	5,275	(0.54)%	5,438
CBRE Group,				Valaris Ltd.	1,689	(0.67)%	1,371
Inc. — Class A	979	(0.53)%	10,906	Continental Resources, Inc.	909	(0.49)%	1,170
Life Storage, Inc.	512	(0.46)%	10,208	Schlumberger N.V.	4,056	(1.18)%	511
Intercontinental				Equities Corp.	1,534	(0.51)%	(9,207)
Exchange, Inc.	824	(0.60)%	9,351	EOG Resources, Inc.	1,537	(1.39)%	(11,995)
Progressive Corp.	841	(0.79)%	8,305	Total Energy			<u>103,451</u>
Popular, Inc.	1,486	(0.87)%	8,001	Industrial			
Comerica, Inc.	1,870	(1.07)%	6,680	Stanley Black &			
Assurant, Inc.	372	(0.44)%	5,946	Decker, Inc.	1,278	(0.78)%	50,914
Mid-America Apartment				Stericycle, Inc.	1,132	(0.39)%	36,306
Communities, Inc.	278	(0.35)%	3,972	Boeing Co.	929	(0.91)%	35,571
Allstate Corp.	494	(0.50)%	(24)	Jacobs Solutions, Inc.	1,502	(1.32)%	30,043
Charles Schwab Corp.	1,378	(0.80)%	(392)	Old Dominion			
Cullen/Frost Bankers, Inc.	556	(0.59)%	(484)	Freight Line, Inc.	472	(0.95)%	21,389
Arthur J Gallagher & Co.	379	(0.52)%	(3,660)	CSX Corp.	3,493	(0.75)%	19,309
LPL Financial				Waste Management, Inc.	1,141	(1.48)%	15,029
Holdings, Inc.	511	(0.90)%	(19,101)	MSA Safety, Inc.	819	(0.72)%	13,597
Total Financial			<u>1,348,637</u>	Union Pacific Corp.	389	(0.61)%	13,112
Consumer, Cyclical				Eaton Corporation plc	1,623	(1.75)%	12,145
MillerKnoll, Inc.	6,162	(0.78)%	133,262	CH Robinson			
American Airlines				Worldwide, Inc.	486	(0.38)%	6,347
Group, Inc.	8,785	(0.85)%	42,900	Exponent, Inc.	1,451	(1.03)%	3,611

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
TransDigm Group, Inc.	84	(0.36)%	\$ 1,158	Conagra Brands, Inc.	2,250	1.09%	\$ (3,588)
General Electric Co.	1	0.00%	20	Viatis, Inc.	2,062	0.26%	(3,737)
Casella Waste Systems, Inc. — Class A	1,947	(1.20)%	(28,777)	Perdoceo Education Corp.	6,310	0.96%	(3,899)
Total Industrial			<u>229,774</u>	Ingredion, Inc.	511	0.61%	(4,241)
Utilities				Reynolds Consumer Products, Inc.	2,171	0.84%	(4,426)
Dominion Energy, Inc.	2,721	(1.52)%	38,414	Quanex Building Products Corp.	1,002	0.27%	(4,604)
Public Service Enterprise Group, Inc.	1,286	(0.58)%	11,757	United Therapeutics Corp.	245	0.76%	(4,826)
Total Utilities			<u>50,171</u>	Johnson & Johnson	472	1.14%	(5,323)
Technology				John B Sanfilippo & Son, Inc.	970	1.09%	(5,415)
MSCI, Inc. — Class A	182	(0.62)%	8,385	Post Holdings, Inc.	771	0.94%	(5,421)
Veeva Systems, Inc. — Class A	408	(0.54)%	4,476	Ironwood Pharmaceuticals, Inc. — Class A	7,263	1.11%	(5,997)
Total Technology			<u>12,861</u>	EVERTEC, Inc.	508	0.24%	(6,530)
Communications				Amgen, Inc.	317	1.06%	(7,022)
Paramount Global — Class B	4,471	(0.69)%	17,847	Avery Dennison Corp.	407	0.98%	(7,788)
Uber Technologies, Inc.	3,785	(0.81)%	(6,569)	Hologic, Inc.	1,270	1.21%	(7,953)
Total Communications			<u>11,278</u>	Colgate-Palmolive Co.	987	1.03%	(10,700)
Total MS Equity Short Custom Basket			<u>\$ 2,506,327</u>	Philip Morris International, Inc.	654	0.80%	(10,863)
GS EQUITY LONG CUSTOM BASKET				Sotera Health Co.	1,398	0.14%	(12,890)
Consumer, Non-cyclical				Mondelez International, Inc. — Class A	1,276	1.04%	(13,025)
Regeneron Pharmaceuticals, Inc.	67	0.71%	\$ 10,037	Integra LifeSciences Holdings Corp.	1,075	0.67%	(14,270)
Bristol-Myers Squibb Co.	1,115	1.17%	9,361	Pilgrim's Pride Corp.	2,462	0.84%	(14,945)
Vertex Pharmaceuticals, Inc.	101	0.43%	9,206	Vanda Pharmaceuticals, Inc.	2,981	0.44%	(15,389)
Amphastar Pharmaceuticals, Inc.	745	0.31%	6,547	Eagle Pharmaceuticals, Inc.	1,076	0.42%	(18,147)
AbbVie, Inc.	486	0.97%	5,912	Tyson Foods, Inc. — Class A	915	0.89%	(20,433)
Merck & Company, Inc.	402	0.51%	3,752	USANA Health Sciences, Inc.	1,048	0.87%	(26,719)
Archer-Daniels- Midland Co.	721	0.86%	2,705	Total Consumer, Non-cyclical			<u>(214,384)</u>
Eli Lilly & Co.	95	0.45%	1,211	Technology			
Globus Medical, Inc. — Class A	260	0.23%	(170)	Rambus, Inc.	1,510	0.57%	7,117
Varex Imaging Corp.	2,886	0.90%	(654)	CSG Systems International, Inc.	312	0.24%	2,419
Medtronic plc	251	0.30%	(1,368)	NetApp, Inc.	354	0.32%	1,199
Hain Celestial Group, Inc.	830	0.21%	(1,490)	IPG Photonics Corp.	316	0.39%	(1,411)
Quest Diagnostics, Inc.	122	0.22%	(1,615)	Amkor Technology, Inc.	958	0.24%	(1,498)
Universal Corp.	529	0.36%	(1,750)	Synaptics, Inc.	139	0.20%	(1,820)
Innoviva, Inc.	2,273	0.39%	(2,197)	Hewlett Packard Enterprise Co.	1,531	0.27%	(1,904)
CVS Health Corp.	539	0.76%	(2,808)	Lumentum Holdings, Inc.	204	0.21%	(2,105)
Prestige Consumer Healthcare, Inc.	1,128	0.83%	(2,927)	Fiserv, Inc.	182	0.25%	(2,135)
Altria Group, Inc.	1,273	0.76%	(3,115)	Diodes, Inc.	919	0.88%	(3,324)
Global Payments, Inc.	157	0.25%	(3,287)	ACI Worldwide, Inc.	1,039	0.32%	(6,368)
SpartanNash Co.	1,177	0.51%	(3,583)	Cirrus Logic, Inc.	687	0.70%	(8,945)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Texas Instruments, Inc.	373	0.85%	\$ (10,586)				
SS&C Technologies Holdings, Inc.	1,403	0.99%	(17,912)				
Total Technology			<u>(47,273)</u>				
Basic Materials							
FMC Corp.	164	0.26%	(347)				
NewMarket Corp.	118	0.53%	(812)				
Ingevity Corp.	336	0.30%	(869)				
Nucor Corp.	240	0.38%	(1,222)				
Westlake Corp.	177	0.23%	(1,681)				
American Vanguard Corp.	1,046	0.29%	(2,431)				
Steel Dynamics, Inc.	577	0.61%	(3,584)				
Balchem Corp.	411	0.74%	(4,531)				
Mercer International, Inc.	1,236	0.23%	(4,679)				
Huntsman Corp.	814	0.30%	(6,245)				
AdvanSix, Inc.	653	0.31%	(6,610)				
LyondellBasell Industries N.V. — Class A	445	0.50%	(7,055)				
Eastman Chemical Co.	743	0.78%	(16,581)				
Minerals Technologies, Inc.	1,188	0.87%	(19,382)				
Total Basic Materials			<u>(76,029)</u>				
Industrial							
Dorian LPG Ltd.	1,446	0.29%	1,313				
EnPro Industries, Inc.	400	0.50%	190				
EMCOR Group, Inc.	301	0.51%	(75)				
Sanmina Corp.	449	0.31%	(500)				
Agilent Technologies, Inc.	119	0.21%	(1,136)				
Lennox International, Inc.	61	0.20%	(1,268)				
Louisiana-Pacific Corp.	364	0.28%	(2,367)				
TTM Technologies, Inc.	1,350	0.26%	(2,432)				
Arrow Electronics, Inc.	296	0.40%	(2,566)				
Snap-on, Inc.	305	0.91%	(2,592)				
Vishay Intertechnology, Inc.	2,961	0.78%	(3,046)				
Timken Co.	661	0.58%	(3,293)				
Packaging Corporation of America	164	0.27%	(3,390)				
AptarGroup, Inc.	504	0.71%	(5,278)				
Energizer Holdings, Inc.	1,457	0.54%	(6,094)				
Insteel Industries, Inc.	595	0.23%	(6,357)				
Standex International Corp.	802	0.97%	(6,753)				
OSI Systems, Inc.	892	0.95%	(6,876)				
Albany International Corp. — Class A	611	0.71%	(7,815)				
Sonoco Products Co.	1,054	0.89%	(7,864)				
Knowles Corp.	1,892	0.34%	(9,729)				
Eagle Materials, Inc.	575	0.91%	(9,998)				
Barnes Group, Inc.	2,458	1.05%	(12,202)				
Westrock Co.	1,718	0.79%	(15,709)				
Sturm Ruger & Company, Inc.	1,079	0.81%	(18,956)				
Total Industrial			<u>(134,793)</u>				
Consumer, Cyclical							
Papa John's International, Inc.	191	0.20%	\$ (2,180)				
GMS, Inc.	526	0.31%	(2,577)				
Allison Transmission Holdings, Inc.	1,168	0.58%	(2,662)				
McDonald's Corp.	136	0.46%	(3,804)				
Home Depot, Inc.	220	0.90%	(4,103)				
Methode Electronics, Inc.	1,134	0.62%	(5,343)				
Boyd Gaming Corp.	704	0.50%	(5,377)				
Haverty Furniture Companies, Inc.	1,577	0.58%	(6,082)				
Brunswick Corp.	775	0.75%	(9,600)				
G-III Apparel Group Ltd.	2,033	0.45%	(11,786)				
Total Consumer, Cyclical			<u>(53,514)</u>				
Communications							
T-Mobile US, Inc.	430	0.85%	397				
Viavi Solutions, Inc.	3,732	0.72%	(394)				
Alphabet, Inc. — Class C	141	0.20%	(2,436)				
VeriSign, Inc.	235	0.60%	(2,961)				
Cisco Systems, Inc.	658	0.39%	(3,260)				
Meta Platforms, Inc. — Class A	384	0.77%	(8,421)				
Gogo, Inc.	2,310	0.41%	(13,294)				
Verizon Communications, Inc.	1,613	0.91%	(20,307)				
InterDigital, Inc.	1,162	0.70%	(28,424)				
Total Communications			<u>(79,100)</u>				
Energy							
Equitrans Midstream Corp.	3,541	0.39%	1,852				
HF Sinclair Corp.	963	0.77%	1,148				
Marathon Petroleum Corp.	580	0.85%	962				
REX American Resources Corp.	772	0.32%	(791)				
CVR Energy, Inc.	597	0.26%	(1,502)				
Valero Energy Corp.	421	0.67%	(2,183)				
ONEOK, Inc.	313	0.24%	(2,750)				
Phillips 66	742	0.89%	(3,775)				
DT Midstream, Inc.	1,155	0.89%	(3,940)				
Williams Companies, Inc.	877	0.37%	(3,952)				
Targa Resources Corp.	534	0.48%	(4,205)				
Kinder Morgan, Inc.	3,782	0.93%	(4,294)				
Exxon Mobil Corp.	484	0.63%	(4,677)				
Chevron Corp.	433	0.92%	(5,109)				
Antero Midstream Corp.	6,342	0.86%	(5,638)				
SunCoke Energy, Inc.	3,553	0.31%	(9,227)				
Total Energy			<u>(48,081)</u>				
Financial							
S&T Bancorp, Inc.	2,630	1.14%	2,906				
NMI Holdings, Inc. — Class A	971	0.29%	1,923				
Everest Re Group Ltd.	106	0.41%	985				
Getty Realty Corp.	1,205	0.48%	632				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION
Associated Banc-Corp.	3,919	1.17%	\$ 434	Quanta Services, Inc.	792	(0.83)%	\$ 3,671
Bank of Hawaii Corp.	299	0.34%	(491)	Robert Half International, Inc.	709	(0.45)%	540
PennyMac Financial Services, Inc.	414	0.26%	(1,827)	Total Consumer, Non-cyclical			<u>395,471</u>
Preferred Bank/ Los Angeles CA	948	0.92%	(1,827)	Financial			
Marcus & Millichap, Inc.	695	0.34%	(2,929)	Signature Bank	826	(1.03)%	78,255
Hilltop Holdings, Inc.	1,094	0.40%	(4,065)	Howard Hughes Corp.	2,315	(1.06)%	76,091
National Bank Holdings Corp. — Class A	1,510	0.83%	(5,962)	Welltower, Inc.	2,860	(1.52)%	68,434
Renasant Corp.	2,805	1.30%	(6,279)	Western Alliance Bancorporation	1,815	(0.98)%	63,877
Pathward Financial, Inc.	492	0.24%	(7,510)	Equinix, Inc.	310	(1.45)%	63,784
Central Pacific Financial Corp.	1,587	0.49%	(9,205)	Outfront Media, Inc.	5,776	(0.72)%	54,960
BankUnited, Inc.	2,175	1.10%	(9,325)	Sun Communities, Inc.	1,048	(1.17)%	53,849
Highwoods Properties, Inc.	954	0.38%	(10,383)	Americold Realty Trust, Inc.	4,839	(0.98)%	50,247
Stewart Information Services Corp.	702	0.45%	(11,051)	Invitation Homes, Inc.	5,905	(1.64)%	45,431
Eagle Bancorp, Inc.	1,648	1.09%	(12,998)	Kite Realty Group Trust	10,056	(1.43)%	44,484
Global Net Lease, Inc.	5,529	0.87%	(20,378)	Crown Castle, Inc.	1,148	(1.37)%	42,757
Office Properties Income Trust	3,077	0.64%	(20,840)	Rexford Industrial Realty, Inc.	3,138	(1.34)%	42,404
Total Financial			<u>(118,190)</u>	State Street Corp.	1,547	(0.78)%	41,799
Utilities				KKR & Company, Inc. — Class A	2,924	(1.04)%	35,436
Otter Tail Corp.	540	0.49%	(720)	Digital Realty Trust, Inc.	1,273	(1.04)%	33,023
Chesapeake Utilities Corp.	427	0.73%	(2,141)	Realty Income Corp.	2,184	(1.05)%	31,272
Avista Corp.	1,525	0.84%	(5,676)	Ares Management Corp. — Class A	1,865	(0.95)%	31,115
PPL Corp.	2,106	0.79%	(8,034)	Apollo Global Management, Inc.	2,796	(1.07)%	30,889
MGE Energy, Inc.	794	0.77%	(8,341)	Ryman Hospitality Properties, Inc.	1,906	(1.16)%	29,998
Duke Energy Corp.	568	0.78%	(9,419)	Bank of America Corp.	3,756	(0.93)%	28,236
Portland General Electric Co.	1,286	0.83%	(9,464)	BlackRock, Inc. — Class A	220	(1.00)%	26,850
WEC Energy Group, Inc.	588	0.78%	(9,613)	Iron Mountain, Inc.	3,917	(1.42)%	25,266
NorthWestern Corp.	881	0.64%	(9,664)	Invesco Ltd.	9,033	(1.02)%	25,156
NiSource, Inc.	2,061	0.77%	(10,291)	SBA Communications Corp.	465	(1.09)%	22,747
UGI Corp.	1,602	0.77%	(15,027)	Kennedy-Wilson Holdings, Inc.	2,845	(0.36)%	20,546
Total Utilities			<u>(88,390)</u>	Equitable Holdings, Inc.	6,665	(1.45)%	20,066
Total GS Equity Long Custom Basket			<u>\$ (859,754)</u>	American Tower Corp. — Class A	563	(1.00)%	19,930
GS EQUITY SHORT CUSTOM BASKET				Extra Space Storage, Inc.	587	(0.84)%	18,489
Consumer, Non-cyclical				First Republic Bank	589	(0.63)%	17,976
TransUnion	3,017	(1.48)%	\$ 101,455	SLM Corp.	3,096	(0.36)%	17,725
Equifax, Inc.	747	(1.06)%	63,110	Northern Trust Corp.	1,189	(0.84)%	16,882
ASGN, Inc.	1,669	(1.24)%	50,661	Ventas, Inc.	1,987	(0.66)%	16,475
Viad Corp.	3,299	(0.86)%	41,187	Xenia Hotels & Resorts, Inc.	3,475	(0.39)%	15,621
Verisk Analytics, Inc. — Class A	1,039	(1.46)%	37,698	Independence Realty Trust, Inc.	3,706	(0.51)%	14,644
CoStar Group, Inc.	1,343	(0.77)%	24,340	Public Storage	287	(0.69)%	13,863
Patterson Companies, Inc.	3,514	(0.70)%	23,031	Marsh & McLennan Companies, Inc.	851	(1.05)%	12,943
ABM Industries, Inc.	3,949	(1.24)%	21,492	Alexandria Real Estate Equities, Inc.	924	(1.07)%	12,459
Cintas Corp.	466	(1.49)%	17,200				
FTI Consulting, Inc.	289	(0.39)%	6,311				
Driven Brands Holdings, Inc.	4,512	(1.04)%	4,775				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Wells Fargo & Co.	2,872	(0.95)%	\$ 11,726	Liberty Energy, Inc. — Class A	5,275	(0.55)%	\$ 5,030
Morgan Stanley	2,064	(1.34)%	10,489	Continental Resources, Inc.	909	(0.50)%	1,247
CBRE Group, Inc. — Class A	979	(0.54)%	10,203	Valaris Ltd.	1,689	(0.68)%	1,110
Life Storage, Inc.	512	(0.47)%	10,185	Schlumberger N.V. Equities Corp.	4,056	(1.20)%	357
Intercontinental Exchange, Inc.	824	(0.61)%	9,276	EOG Resources, Inc.	1,537	(1.42)%	(9,396)
Progressive Corp.	841	(0.81)%	8,088	Total Energy			<u>101,442</u>
Popular, Inc.	1,486	(0.88)%	8,018	Industrial			
Comerica, Inc.	1,870	(1.10)%	6,746	Stanley Black & Decker, Inc.	1,279	(0.79)%	50,756
Assurant, Inc.	372	(0.45)%	5,914	Stericycle, Inc.	1,132	(0.39)%	36,287
Mid-America Apartment Communities, Inc.	278	(0.36)%	3,975	Boeing Co.	929	(0.93)%	35,306
Allstate Corp.	494	(0.51)%	(119)	Jacobs Solutions, Inc.	1,502	(1.34)%	30,275
Cullen/Frost Bankers, Inc.	556	(0.61)%	(494)	Old Dominion Freight Line, Inc.	472	(0.97)%	21,118
Charles Schwab Corp.	1,378	(0.82)%	(632)	CSX Corp.	3,493	(0.77)%	19,119
Arthur J Gallagher & Co.	379	(0.53)%	(3,505)	Waste Management, Inc.	1,141	(1.51)%	14,597
LPL Financial Holdings, Inc.	511	(0.92)%	(18,915)	MSA Safety, Inc.	819	(0.74)%	13,596
Total Financial			<u>1,324,934</u>	Union Pacific Corp.	389	(0.62)%	13,054
Consumer, Cyclical				Eaton Corporation plc	1,623	(1.78)%	10,852
MillerKnoll, Inc.	6,162	(0.79)%	133,259	CH Robinson Worldwide, Inc.	486	(0.39)%	6,167
American Airlines Group, Inc.	8,785	(0.87)%	43,024	Exponent, Inc.	1,451	(1.05)%	3,546
Healthcare Services Group, Inc.	6,870	(0.68)%	33,999	TransDigm Group, Inc.	84	(0.36)%	1,169
CarMax, Inc.	724	(0.39)%	25,187	Casella Waste Systems, Inc. — Class A	1,947	(1.23)%	(28,813)
Copart, Inc.	1,931	(1.69)%	22,044	Total Industrial			<u>227,029</u>
Genuine Parts Co.	1,393	(1.71)%	16,352	Utilities			
Hilton Worldwide Holdings, Inc.	636	(0.63)%	16,128	Dominion Energy, Inc.	2,721	(1.55)%	38,333
Dana, Inc.	4,334	(0.41)%	13,603	Public Service Enterprise Group, Inc.	1,286	(0.60)%	11,942
Live Nation Entertainment, Inc.	827	(0.52)%	11,728	Total Utilities			<u>50,275</u>
Delta Air Lines, Inc.	3,157	(0.73)%	11,157	Technology			
Southwest Airlines Co.	1,330	(0.34)%	10,892	MSCI, Inc. — Class A	182	(0.63)%	8,583
Lear Corp.	501	(0.49)%	8,784	Veeva Systems, Inc. — Class A	408	(0.55)%	4,379
Tesla, Inc.	147	(0.32)%	6,102	Total Technology			<u>12,962</u>
Floor & Decor Holdings, Inc. — Class A	886	(0.51)%	4,231	Communications			
WESCO International, Inc.	716	(0.70)%	2,114	Paramount Global — Class B	4,471	(0.70)%	17,862
Royal Caribbean Cruises Ltd.	1,291	(0.40)%	(3,005)	Uber Technologies, Inc.	3,785	(0.83)%	(6,472)
Las Vegas Sands Corp.	2,328	(0.72)%	(3,323)	Total Communications			<u>11,390</u>
Total Consumer, Cyclical			<u>352,276</u>	Total GS Equity Short Custom Basket			<u>\$ 2,475,779</u>
Energy							
Patterson-UTI Energy, Inc.	6,660	(0.64)%	35,558				
Helmerich & Payne, Inc.	2,694	(0.82)%	27,965				
Baker Hughes Co.	5,504	(0.95)%	22,100				
Hess Corp.	1,228	(1.10)%	14,538				
NexTier Oilfield Solutions, Inc.	8,065	(0.49)%	10,274				
ChampionX Corp.	3,080	(0.50)%	5,405				

ALPHA OPPORTUNITY FUND

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ Rate indicated is the 7-day yield as of September 30, 2022.

GS — Goldman Sachs International

MS — Morgan Stanley Capital Services LLC

plc — Public Limited Company

REIT — Real Estate Investment Trust