

SCHEDULE OF INVESTMENTS

September 30, 2023

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS[†] - 90.8%					
INDUSTRIAL - 19.6%					
UFP Industries, Inc.	3,297	\$ 337,613			
Schneider National, Inc. — Class B	12,090	334,772			
ITT, Inc.	3,374	330,348			
Apogee Enterprises, Inc. ¹	6,889	324,334			
Watts Water Technologies, Inc. — Class A	1,852	320,063			
Donaldson Company, Inc. ¹	5,339	318,418			
Boise Cascade Co. ¹	3,042	313,448			
Snap-on, Inc. ¹	1,196	305,052			
Hub Group, Inc. — Class A* ¹	3,827	300,573			
Acuity Brands, Inc. ¹	1,586	270,111			
Mueller Industries, Inc.	3,557	267,344			
Sturm Ruger & Company, Inc.	4,962	258,619			
TE Connectivity Ltd.	2,081	257,066			
Simpson Manufacturing Company, Inc.	1,697	254,228			
Illinois Tool Works, Inc.	1,096	252,420			
Masco Corp. ¹	4,504	240,739			
Valmont Industries, Inc.	867	208,262			
Argan, Inc. ¹	3,851	175,297			
CH Robinson Worldwide, Inc.	1,801	155,120			
Encore Wire Corp.	771	140,677			
Teekay Corp.*	22,349	137,893			
Expeditors International of Washington, Inc. ¹	1,093	125,291			
Insteel Industries, Inc.	3,717	120,654			
Ardmore Shipping Corp.	8,810	114,618			
Owens Corning	832	113,493			
Keysight Technologies, Inc.*	855	113,125			
Scorpio Tankers, Inc.	2,006	108,565			
Northrop Grumman Corp.	240	105,646			
International Seaways, Inc.	2,346	105,570			
Sanmina Corp.*	1,736	94,230			
Landstar System, Inc.	529	93,601			
Builders FirstSource, Inc.*	676	84,155			
Teekay Tankers Ltd. — Class A	1,741	72,478			
Fortune Brands Innovations, Inc.	1,146	71,235			
Lindsay Corp.	552	64,959			
Total Industrial		<u>6,890,017</u>			
CONSUMER, NON-CYCLICAL - 18.1%					
Amgen, Inc. ¹	1,363	366,320			
H&R Block, Inc. ¹	8,309	357,785			
Humana, Inc. ¹	729	354,673			
Gilead Sciences, Inc. ¹	4,631	347,047			
United Therapeutics Corp.*	1,522	343,774			
Exelixis, Inc.*	15,332	335,004			
Merck & Company, Inc. ¹	3,222	331,705			
Bristol-Myers Squibb Co. ¹	5,681	329,725			
Pfizer, Inc.	9,825	325,895			
Hologic, Inc.* ¹	4,600	319,240			
Royalty Pharma plc — Class A	11,580	314,281			
Innoviva, Inc.* ¹	23,751	308,526			
Incyte Corp.* ¹	5,113	295,378			
Perdoceo Education Corp.	14,163	242,187			
Altria Group, Inc. ¹	5,189	218,197			
Molina Healthcare, Inc.*	659	\$ 216,079			
Dynavax Technologies Corp.* ¹	12,411	183,311			
Elevance Health, Inc.	304	132,368			
Philip Morris International, Inc.	1,208	111,837			
PayPal Holdings, Inc.*	1,797	105,053			
Heidrick & Struggles International, Inc. ¹	4,064	101,681			
Procter & Gamble Co.	683	99,622			
Hackett Group, Inc.	4,018	94,785			
Envista Holdings Corp.*	3,194	89,049			
John B Sanfilippo & Son, Inc.	888	87,734			
Organon & Co.	4,890	84,891			
Neurocrine Biosciences, Inc.*	640	72,000			
Alarm.com Holdings, Inc.*	1,171	71,595			
Voyager Therapeutics, Inc.*	8,607	66,704			
Alkermes plc*	2,342	65,600			
Total Consumer, Non-cyclical					<u>6,372,046</u>
CONSUMER, CYCLICAL - 12.6%					
MSC Industrial Direct Company, Inc. — Class A ¹	3,477	341,267			
Polaris, Inc.	3,106	323,459			
Home Depot, Inc. ¹	1,038	313,642			
Allison Transmission Holdings, Inc. ¹	4,924	290,811			
Lennar Corp. — Class A	2,353	264,077			
Boyd Gaming Corp. ¹	4,221	256,764			
Tri Pointe Homes, Inc.*	8,417	230,205			
KB Home	4,923	227,837			
M/I Homes, Inc.*	2,211	185,812			
Ulta Beauty, Inc.*	447	178,554			
PulteGroup, Inc. ¹	2,318	171,648			
Brunswick Corp. ¹	1,965	155,235			
Monarch Casino & Resort, Inc.	2,487	154,443			
BorgWarner, Inc.	3,743	151,105			
Murphy USA, Inc.	438	149,678			
Steven Madden Ltd.	4,659	148,016			
Taylor Morrison Home Corp. — Class A*	3,304	140,783			
Ethan Allen Interiors, Inc.	4,518	135,088			
Meritage Homes Corp.	1,016	124,348			
Malibu Boats, Inc. — Class A*	2,497	122,403			
MasterCraft Boat Holdings, Inc.*	4,043	89,835			
Williams-Sonoma, Inc.	477	74,126			
Everi Holdings, Inc.*	5,131	67,832			
Cavco Industries, Inc.*	248	65,884			
DR Horton, Inc.	595	63,945			
Total Consumer, Cyclical					<u>4,426,797</u>
FINANCIAL - 9.0%					
Equity Commonwealth REIT ¹	17,880	328,456			
MGIC Investment Corp. ¹	19,659	328,142			
Essent Group Ltd.	6,846	323,747			
Preferred Bank/Los Angeles CA	4,131	257,155			
Mr Cooper Group, Inc.*	4,303	230,469			
Western Union Co.	16,717	220,330			
Fulton Financial Corp.	13,729	166,258			
Enact Holdings, Inc.	4,787	130,350			
SouthState Corp.	1,772	119,362			
M&T Bank Corp.	901	113,931			

ALPHA OPPORTUNITY FUND

	SHARES	VALUE		SHARES	VALUE
NMI Holdings, Inc. — Class A*	4,173	\$ 113,047	NetApp, Inc.	2,045	\$ 155,175
Globe Life, Inc.	1,018	110,687	NextGen Healthcare, Inc.*	6,246	148,218
S&T Bancorp, Inc.	4,033	109,214	QUALCOMM, Inc.	1,261	140,047
Citizens Financial Group, Inc.	3,896	104,413	Veradigm, Inc.* ¹	9,159	120,349
Enova International, Inc.* ¹	1,883	95,788	Photonics, Inc.*	5,809	117,400
International Bancshares Corp.	2,159	93,571	Synaptics, Inc.*	1,228	109,832
Capital One Financial Corp.	907	88,024	Zoom Video Communications, Inc. — Class A*	1,558	108,966
FB Financial Corp.	2,965	84,087	Intuit, Inc.	206	105,254
Independent Bank Corp.	1,505	73,881	Immersion Corp.	11,269	74,488
East West Bancorp, Inc.	1,341	70,684	Box, Inc. — Class A*	2,878	69,676
Total Financial		<u>3,161,596</u>	Akamai Technologies, Inc.*	651	69,358
COMMUNICATIONS - 8.9%			Diodes, Inc.* ¹	861	67,881
Verizon Communications, Inc. ¹	9,957	322,706	Autodesk, Inc.*	309	63,935
VeriSign, Inc.* ¹	1,489	301,567	Total Technology		<u>2,573,999</u>
F5, Inc.*	1,802	290,374	UTILITIES - 4.8%		
Yelp, Inc. — Class A*	6,608	274,827	OGE Energy Corp.	10,237	341,199
AT&T, Inc. ¹	15,540	233,411	National Fuel Gas Co.	6,567	340,893
Juniper Networks, Inc.	8,073	224,349	Public Service Enterprise Group, Inc.	5,776	328,712
A10 Networks, Inc. ¹	12,876	193,526	Atmos Energy Corp. ¹	3,035	321,497
Booking Holdings, Inc.*	61	188,121	Chesapeake Utilities Corp. ¹	1,449	141,640
InterDigital, Inc.	2,340	187,762	ONE Gas, Inc.	1,628	111,160
Cisco Systems, Inc. ¹	3,202	172,139	Clearway Energy, Inc. — Class C ¹	4,459	94,353
IDT Corp. — Class B*	7,432	163,876	Total Utilities		<u>1,679,454</u>
Ziff Davis, Inc.*	2,329	148,334	BASIC MATERIALS - 2.1%		
eBay, Inc.	2,436	107,403	NewMarket Corp.	733	333,544
Gogo, Inc.*	7,366	87,876	Olin Corp.	6,418	320,772
GoDaddy, Inc. — Class A*	1,029	76,640	CF Industries Holdings, Inc. ¹	1,172	100,487
Ooma, Inc.*	5,885	76,564	Total Basic Materials		<u>754,803</u>
New York Times Co. — Class A	1,687	69,505	Total Common Stocks		
Total Communications		<u>3,118,980</u>	(Cost \$32,186,841)		<u>31,950,463</u>
ENERGY - 8.4%			MONEY MARKET FUND[†] - 3.1%		
Exxon Mobil Corp. ¹	2,984	350,859	Goldman Sachs Financial Square Treasury Instruments Fund — Institutional Shares, 5.22% ²	1,101,952	1,101,952
Chord Energy Corp.	2,069	335,323	Total Money Market Fund		<u>1,101,952</u>
Chesapeake Energy Corp.	3,841	331,209	(Cost \$1,101,952)		
Occidental Petroleum Corp. ¹	3,930	254,978	Total Investments - 93.9%		
Valero Energy Corp.	1,614	228,720	(Cost \$33,288,793)		<u>\$ 33,052,415</u>
CNX Resources Corp.*	9,132	206,201	Other Assets & Liabilities, net - 6.1%		<u>2,158,619</u>
Magnolia Oil & Gas Corp. — Class A	7,577	173,589	Total Net Assets - 100.0%		<u>\$ 35,211,034</u>
Cheniere Energy, Inc.	989	164,135			
Southwestern Energy Co.*	24,133	155,658			
Par Pacific Holdings, Inc.*	4,083	146,743			
Coterra Energy, Inc. — Class A	5,202	140,714			
Marathon Petroleum Corp. ¹	923	139,687			
SandRidge Energy, Inc.	6,574	102,949			
PBF Energy, Inc. — Class A	1,849	98,977			
Range Resources Corp.	2,232	72,339			
Equities Corp.	1,742	70,690			
Total Energy		<u>2,972,771</u>			
TECHNOLOGY - 7.3%					
International Business Machines Corp.	1,990	279,197			
Hewlett Packard Enterprise Co. ¹	15,358	266,768			
Dropbox, Inc. — Class A*	8,768	238,753			
Kulicke & Soffa Industries, Inc.	4,905	238,530			
Progress Software Corp.	3,807	200,172			

ALPHA OPPORTUNITY FUND

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^{††}							
Goldman Sachs International	GS Equity Custom Basket	Pay	5.78% (Federal Funds Rate + 0.45%)	At Maturity	05/06/24	\$ 8,231,038	\$ 25,518
Morgan Stanley Capital Services LLC	MS Equity Custom Basket	Pay	5.73% (Federal Funds Rate + 0.40%)	At Maturity	02/01/24	<u>8,231,037</u>	<u>24,145</u>
						<u>\$ 16,462,075</u>	<u>\$ 49,663</u>
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	02/01/24	\$ 17,749,024	\$ 1,074,296
Goldman Sachs International	GS Equity Custom Basket	Receive	5.13% (Federal Funds Rate - 0.20%)	At Maturity	05/06/24	<u>17,602,652</u>	<u>1,056,830</u>
						<u>\$ 35,351,676</u>	<u>\$ 2,131,126</u>

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
MS EQUITY LONG CUSTOM BASKET				MS EQUITY LONG CUSTOM BASKET			
Communications				Communications			
Cisco Systems, Inc.	825	0.54%	\$ 6,075	International Seaways, Inc.	604	0.33%	\$ 5,330
Booking Holdings, Inc.	16	0.60%	3,288	Argan, Inc.	992	0.55%	5,034
A10 Networks, Inc.	3,316	0.61%	416	Scorpio Tankers, Inc.	517	0.34%	4,029
eBay, Inc.	628	0.34%	186	Encore Wire Corp.	199	0.44%	3,319
GoDaddy, Inc. — Class A	265	0.24%	(283)	Builders FirstSource, Inc.	174	0.26%	2,326
F5, Inc.	464	0.91%	(527)	Ardmore Shipping Corp.	2,269	0.36%	1,753
AT&T, Inc.	4,003	0.73%	(1,240)	Teekay Tankers Ltd. — Class A	448	0.23%	1,136
New York Times Co. — Class A	434	0.22%	(1,416)	Northrop Grumman Corp.	62	0.33%	924
Ziff Davis, Inc.	600	0.46%	(1,473)	Sanmina Corp.	447	0.29%	82
Juniper Networks, Inc.	2,079	0.70%	(2,487)	Expeditors International of Washington, Inc.	282	0.39%	(27)
Ooma, Inc.	1,516	0.24%	(2,635)	Landstar System, Inc.	136	0.29%	(139)
IDT Corp. — Class B	1,914	0.51%	(2,814)	Donaldson Company, Inc.	1,375	1.00%	(194)
InterDigital, Inc.	603	0.59%	(2,958)	CH Robinson Worldwide, Inc.	464	0.49%	(712)
Yelp, Inc. — Class A	1,702	0.86%	(4,060)	Teekay Corp.	5,757	0.43%	(737)
VeriSign, Inc.	384	0.94%	(7,256)	Acuity Brands, Inc.	409	0.85%	(927)
Gogo, Inc.	1,897	0.27%	(8,963)	Owens Corning	214	0.35%	(1,177)
Verizon Communications, Inc.	2,565	1.01%	(9,513)	Schneider National, Inc. — Class B	3,114	1.05%	(1,243)
Total Communications			<u>(35,660)</u>	Insteel Industries, Inc.	957	0.38%	(1,416)
Industrial				Industrial			
Boise Cascade Co.	784	0.98%	19,589	Apogee Enterprises, Inc.	1,774	1.01%	(1,804)
UFP Industries, Inc.	849	1.06%	12,685	Fortune Brands Innovations, Inc.	295	0.22%	(2,231)
Simpson Manufacturing Company, Inc.	437	0.80%	11,911	Masco Corp.	1,160	0.75%	(2,545)
Snap-on, Inc.	308	0.95%	11,703	Valmont Industries, Inc.	223	0.65%	(2,764)
ITT, Inc.	869	1.03%	9,727	TE Connectivity Ltd.	536	0.80%	(3,467)
Mueller Industries, Inc.	916	0.84%	8,117	Illinois Tool Works, Inc.	282	0.79%	(3,689)
				Lindsay Corp.	142	0.20%	(4,468)

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Watts Water Technologies, Inc. — Class A	477	1.00%	\$ (5,159)	Elevance Health, Inc.	78	0.41%	\$ (1,224)
Hub Group, Inc. — Class A	986	0.94%	(5,746)	John B Sanfilippo & Son, Inc.	229	0.27%	(1,231)
Keysight Technologies, Inc.	220	0.35%	(5,963)	Altria Group, Inc.	1,337	0.68%	(2,169)
Sturm Ruger & Company, Inc.	1,278	0.81%	(6,540)	Heidrick & Struggles International, Inc.	1,047	0.32%	(2,431)
Total Industrial			<u>46,717</u>	Envista Holdings Corp.	823	0.28%	(2,946)
Technology				Organon & Co.	1,259	0.27%	(3,359)
NextGen Healthcare, Inc.	1,609	0.46%	11,518	Voyager Therapeutics, Inc.	2,217	0.21%	(3,627)
NetApp, Inc.	527	0.49%	7,358	Pfizer, Inc.	2,531	1.02%	(4,651)
Akamai Technologies, Inc.	168	0.22%	2,712	Gilead Sciences, Inc.	1,193	1.09%	(5,042)
Diodes, Inc.	222	0.21%	2,369	Bristol-Myers Squibb Co.	1,463	1.03%	(7,753)
Veradigm, Inc.	2,359	0.38%	1,005	Merck & Company, Inc.	830	1.04%	(7,872)
Synaptics, Inc.	316	0.34%	379	Hologic, Inc.	1,185	1.00%	(9,485)
Autodesk, Inc.	80	0.20%	274	Incyte Corp.	1,317	0.92%	(17,453)
Dropbox, Inc. — Class A	2,258	0.75%	(642)	Royalty Pharma plc — Class A	2,983	0.98%	(28,511)
QUALCOMM, Inc.	325	0.44%	(1,016)	Total Consumer, Non-cyclical			<u>487</u>
Immersion Corp.	2,903	0.23%	(1,187)	Consumer, Cyclical			
Hewlett Packard Enterprise Co.	3,956	0.83%	(1,321)	Allison Transmission Holdings, Inc.	1,268	0.91%	21,324
Zoom Video Communications, Inc. — Class A	401	0.34%	(1,436)	MSC Industrial Direct Company, Inc. — Class A	896	1.07%	9,330
Intuit, Inc.	53	0.33%	(1,980)	Murphy USA, Inc.	113	0.47%	4,372
International Business Machines Corp.	513	0.87%	(2,286)	Brunswick Corp.	506	0.49%	3,256
Photronics, Inc.	1,496	0.37%	(2,332)	Taylor Morrison Home Corp. — Class A	851	0.44%	2,925
Kulicke & Soffa Industries, Inc.	1,263	0.75%	(3,490)	Williams-Sonoma, Inc.	123	0.23%	1,778
Progress Software Corp.	980	0.63%	(4,560)	Boyd Gaming Corp.	1,087	0.80%	1,197
Box, Inc. — Class A	741	0.22%	(4,579)	Ethan Allen Interiors, Inc.	1,164	0.42%	850
Total Technology			<u>786</u>	Cavco Industries, Inc.	64	0.21%	(137)
Consumer, Non-cyclical				BorgWarner, Inc.	964	0.47%	(147)
H&R Block, Inc.	2,140	1.12%	25,244	Ulta Beauty, Inc.	115	0.56%	(1,151)
Perdoceo Education Corp.	3,648	0.76%	23,642	DR Horton, Inc.	153	0.20%	(1,213)
Exelixis, Inc.	3,949	1.05%	13,970	Everi Holdings, Inc.	1,322	0.21%	(1,801)
Amgen, Inc.	351	1.15%	11,920	Steven Madden Ltd.	1,200	0.46%	(2,315)
Dynavax Technologies Corp.	3,197	0.57%	9,462	Meritage Homes Corp.	262	0.39%	(2,886)
Hackett Group, Inc.	1,035	0.30%	4,551	PulteGroup, Inc.	597	0.54%	(2,987)
Humana, Inc.	188	1.11%	3,632	Monarch Casino & Resort, Inc.	641	0.48%	(3,665)
Innoviva, Inc.	6,118	0.97%	3,383	Lennar Corp. — Class A	606	0.83%	(3,745)
Molina Healthcare, Inc.	170	0.68%	2,700	KB Home	1,268	0.71%	(3,902)
United Therapeutics Corp.	392	1.08%	952	Malibu Boats, Inc. — Class A	643	0.38%	(4,048)
Alarm.com Holdings, Inc.	302	0.22%	841	Tri Pointe Homes, Inc.	2,168	0.72%	(4,550)
Neurocrine Biosciences, Inc.	165	0.23%	377	MasterCraft Boat Holdings, Inc.	1,041	0.28%	(4,901)
Alkermes plc	603	0.21%	203	M/I Homes, Inc.	570	0.58%	(5,815)
Philip Morris International, Inc.	311	0.35%	(322)	Home Depot, Inc.	267	0.98%	(6,575)
Procter & Gamble Co.	176	0.31%	(1,094)	Polaris, Inc.	800	1.01%	(12,459)
PayPal Holdings, Inc.	463	0.33%	(1,220)	Total Consumer, Cyclical			<u>(17,265)</u>

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	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Utilities							
ONE Gas, Inc.	419	0.35%	\$ (1,996)	Capital One Financial Corp.	234	0.28%	\$ (824)
Public Service Enterprise Group, Inc.	1,488	1.03%	(3,354)	Enova International, Inc.	485	0.30%	(895)
Clearway Energy, Inc. — Class C	1,148	0.30%	(4,164)	Citizens Financial Group, Inc.	1,004	0.33%	(945)
National Fuel Gas Co.	1,692	1.07%	(6,589)	Enact Holdings, Inc.	1,233	0.41%	(967)
Atmos Energy Corp.	782	1.01%	(6,898)	Globe Life, Inc.	262	0.35%	(1,481)
Chesapeake Utilities Corp.	373	0.44%	(7,178)	S&T Bancorp, Inc.	1,039	0.34%	(1,619)
OGE Energy Corp.	2,637	1.07%	(13,409)	Independent Bank Corp.	388	0.23%	(3,977)
Total Utilities			<u>(43,588)</u>	FB Financial Corp.	764	0.26%	(5,856)
Basic Materials				Fulton Financial Corp.	3,536	0.52%	(7,705)
NewMarket Corp.	189	1.04%	17,992	Equity Commonwealth	4,605	1.03%	(9,651)
CF Industries Holdings, Inc.	302	0.31%	4,967	Total Financial			<u>11,539</u>
Olin Corp.	1,653	1.00%	(10,278)	Total MS Equity Long Custom Basket			<u>\$ 24,145</u>
Total Basic Materials			<u>12,681</u>	MS EQUITY SHORT CUSTOM BASKET			
Energy				Consumer, Non-cyclical			
Exxon Mobil Corp.	769	1.10%	14,686	Chefs' Warehouse, Inc.	4,128	(0.51)%	\$ 33,519
Marathon Petroleum Corp.	238	0.44%	12,748	Utz Brands, Inc.	9,476	(0.72)%	26,081
Valero Energy Corp.	416	0.72%	11,686	Cooper Companies, Inc.	630	(1.13)%	25,510
PBF Energy, Inc. — Class A	476	0.31%	8,095	TreeHouse Foods, Inc.	5,053	(1.24)%	19,141
Cheniere Energy, Inc.	255	0.51%	5,639	Equifax, Inc.	852	(0.88)%	18,331
CNX Resources Corp.	2,352	0.65%	705	ICU Medical, Inc.	653	(0.44)%	13,841
Par Pacific Holdings, Inc.	1,052	0.46%	428	Bright Horizons Family Solutions, Inc.	1,152	(0.53)%	13,115
Occidental Petroleum Corp.	1,012	0.80%	287	Pilgrim's Pride Corp.	7,095	(0.91)%	8,982
Range Resources Corp.	575	0.23%	241	ABM Industries, Inc.	1,501	(0.34)%	8,106
Magnolia Oil & Gas Corp. — Class A	1,952	0.54%	(362)	Automatic Data Processing, Inc.	684	(0.93)%	6,883
Equities Corp.	449	0.22%	(769)	Cintas Corp.	400	(1.08)%	6,144
Chesapeake Energy Corp.	989	1.04%	(781)	Tyson Foods, Inc. — Class A	3,059	(0.87)%	3,020
Chord Energy Corp.	533	1.05%	(925)	CBIZ, Inc.	1,628	(0.48)%	2,707
SandRidge Energy, Inc.	1,693	0.32%	(1,001)	Booz Allen Hamilton Holding Corp.	1,682	(1.04)%	(1,116)
Southwestern Energy Co.	6,216	0.49%	(1,006)	TransUnion	2,105	(0.85)%	(1,847)
Coterra Energy, Inc. — Class A	1,340	0.44%	(1,223)	Neogen Corp.	4,217	(0.44)%	(4,506)
Total Energy			<u>48,448</u>	RB Global, Inc.	4,011	(1.41)%	(6,832)
Financial				ICF International, Inc.	1,237	(0.84)%	(20,422)
MGIC Investment Corp. Preferred Bank/ Los Angeles CA	5,063	1.03%	11,428	Total Consumer, Non-cyclical			<u>150,657</u>
NMI Holdings, Inc. — Class A	1,075	0.35%	7,628	Financial			
Essent Group Ltd.	1,763	1.01%	6,445	Sun Communities, Inc.	2,151	(1.43)%	89,705
Mr Cooper Group, Inc.	1,108	0.72%	4,488	American Tower Corp. — Class A	1,447	(1.34)%	70,022
Western Union Co.	4,306	0.69%	4,124	Outfront Media, Inc.	11,666	(0.66)%	68,592
M&T Bank Corp.	232	0.36%	1,032	Rexford Industrial Realty, Inc.	3,712	(1.03)%	44,059
SouthState Corp.	457	0.37%	935	Kennedy-Wilson Holdings, Inc.	15,938	(1.32)%	40,890
East West Bancorp, Inc. International Bancshares Corp.	345	0.22%	(306)	Healthcare Realty Trust, Inc.	6,537	(0.56)%	36,986
	556	0.29%	(563)	Raymond James Financial, Inc.	2,447	(1.38)%	30,206

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Americold Realty Trust, Inc.	6,772	(1.16)%	\$ 25,477	Spire, Inc.	3,067	(0.98)%	\$ 5,143
UMH Properties, Inc.	16,631	(1.31)%	22,570	FirstEnergy Corp.	5,150	(0.99)%	4,146
TFS Financial Corp.	17,710	(1.18)%	21,663	Duke Energy Corp.	2,942	(1.46)%	(3,775)
Equinix, Inc.	329	(1.35)%	19,324	Total Utilities			<u>228,350</u>
Jones Lang LaSalle, Inc.	1,291	(1.03)%	18,854	Basic Materials			
Alexander & Baldwin, Inc.	8,681	(0.82)%	16,986	Hecla Mining Co.	32,657	(0.72)%	50,865
SLM Corp.	6,541	(0.50)%	13,882	Piedmont Lithium, Inc.	2,661	(0.60)%	41,234
Rayonier, Inc.	2,482	(0.40)%	13,194	Alcoa Corp.	5,885	(0.96)%	24,019
New York Mortgage Trust, Inc.	15,717	(0.75)%	11,763	Royal Gold, Inc.	1,058	(0.63)%	17,326
Pathward Financial, Inc.	2,393	(0.62)%	11,604	Avient Corp.	2,596	(0.52)%	11,164
Northern Trust Corp.	1,735	(0.68)%	9,590	Novagold Resources, Inc.	37,575	(0.81)%	9,760
NU Holdings Limited/Cayman Islands — Class A	18,031	(0.74)%	9,122	Ecolab, Inc.	787	(0.75)%	9,583
Stellar Bancorp, Inc.	4,181	(0.50)%	8,183	Kaiser Aluminum Corp.	2,314	(0.98)%	4,101
Starwood Property Trust, Inc.	8,394	(0.92)%	8,037	Century Aluminum Co.	10,919	(0.44)%	2,826
Popular, Inc.	3,327	(1.18)%	7,783	Mercer International, Inc.	12,729	(0.62)%	(861)
Crown Castle, Inc.	797	(0.41)%	5,449	Carpenter Technology Corp.	2,899	(1.10)%	(70,327)
BOK Financial Corp.	1,878	(0.85)%	4,120	Total Basic Materials			<u>99,690</u>
Annaly Capital Management, Inc.	5,299	(0.56)%	3,919	Energy			
Hanover Insurance Group, Inc.	1,437	(0.90)%	2,790	Baker Hughes Co.	3,412	(0.68)%	1,876
PotlatchDeltic Corp.	3,656	(0.93)%	2,375	Archrock, Inc.	9,084	(0.64)%	(717)
Equity LifeStyle Properties, Inc.	1,226	(0.44)%	2,092	Halliburton Co.	5,085	(1.16)%	(1,509)
Assured Guaranty Ltd.	1,768	(0.60)%	1,883	Expro Group Holdings N.V.	4,383	(0.57)%	(1,861)
AGNC Investment Corp.	14,302	(0.76)%	1,532	NOV, Inc.	9,760	(1.15)%	(3,873)
Ventas, Inc.	5,288	(1.26)%	351	Noble Corporation plc	1,729	(0.49)%	(7,378)
Progressive Corp.	582	(0.46)%	(409)	TechnipFMC plc	8,024	(0.92)%	(9,360)
Apollo Global Management, Inc.	1,127	(0.57)%	(2,929)	Helix Energy Solutions Group, Inc.	8,282	(0.52)%	(13,269)
Carlyle Group, Inc.	5,874	(1.00)%	(3,642)	Valaris Ltd.	1,358	(0.57)%	(21,961)
Allstate Corp.	1,931	(1.21)%	(6,749)	Hess Corp.	1,630	(1.41)%	(29,912)
PennyMac Financial Services, Inc.	2,851	(1.07)%	(10,149)	Total Energy			<u>(87,964)</u>
BrightHouse Financial, Inc.	4,930	(1.36)%	(13,494)	Consumer, Cyclical			
Welltower, Inc.	2,715	(1.25)%	(13,588)	Walgreens Boots Alliance, Inc.	9,089	(1.14)%	42,955
Digital Realty Trust, Inc.	882	(0.60)%	(22,002)	UniFirst Corp.	1,024	(0.94)%	36,314
KKR & Company, Inc. — Class A	4,195	(1.46)%	(22,488)	Topgolf Callaway Brands Corp.	8,886	(0.69)%	27,014
Iron Mountain, Inc.	4,055	(1.36)%	(23,778)	Shake Shack, Inc. — Class A	1,645	(0.54)%	16,624
Total Financial			<u>503,775</u>	Floor & Decor Holdings, Inc. — Class A	1,559	(0.79)%	9,136
Utilities				Life Time Group Holdings, Inc.	5,291	(0.45)%	8,911
AES Corp.	14,892	(1.28)%	79,286	VF Corp.	9,027	(0.90)%	3,215
Avista Corp.	6,822	(1.24)%	64,396	OPENLANE, Inc.	8,330	(0.70)%	1,701
Portland General Electric Co.	5,997	(1.37)%	37,013	Newell Brands, Inc.	8,576	(0.44)%	(2,085)
PG&E Corp.	15,753	(1.43)%	18,095	Tesla, Inc.	209	(0.29)%	(5,880)
Edison International	3,811	(1.36)%	16,918	Total Consumer, Cyclical			<u>137,905</u>
Exelon Corp.	3,672	(0.78)%	7,128	Industrial			
				MasTec, Inc.	1,136	(0.46)%	24,611
				3M Co.	1,615	(0.85)%	20,212

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
GATX Corp.	1,255	(0.77)%	\$ 6,521	Industrial			
Tetra Tech, Inc.	672	(0.58)%	4,042	Boise Cascade Co.	784	0.98%	\$ 19,626
Republic Services, Inc. — Class A	358	(0.29)%	2,527	UFP Industries, Inc.	849	1.06%	12,674
Stericycle, Inc.	2,358	(0.59)%	587	Simpson Manufacturing Company, Inc.	437	0.80%	11,953
Jacobs Solutions, Inc.	388	(0.30)%	(1,694)	Snap-on, Inc.	308	0.95%	11,674
Trinity Industries, Inc.	5,314	(0.73)%	(2,667)	ITT, Inc.	869	1.03%	10,031
Casella Waste Systems, Inc. — Class A	1,921	(0.83)%	(15,434)	Mueller Industries, Inc.	916	0.84%	8,188
MSA Safety, Inc.	1,019	(0.91)%	(19,171)	International Seaways, Inc.	604	0.33%	5,307
Total Industrial			<u>19,534</u>	Argan, Inc.	992	0.55%	5,147
Technology				Scorpio Tankers, Inc.	517	0.34%	4,033
Science Applications International Corp.	2,188	(1.30)%	19,523	Encore Wire Corp.	199	0.44%	3,303
Evolent Health, Inc. — Class A	3,558	(0.55)%	18,599	Builders FirstSource, Inc.	174	0.26%	2,437
KBR, Inc.	3,514	(1.17)%	8,189	Ardmore Shipping Corp.	2,269	0.36%	1,684
Privia Health Group, Inc.	6,364	(0.82)%	7,756	Teekay Tankers Ltd. — Class A	448	0.23%	1,102
Take-Two Interactive Software, Inc.	912	(0.72)%	(176)	Northrop Grumman Corp.	62	0.33%	919
Paycor HCM, Inc.	8,328	(1.07)%	(996)	Sanmina Corp.	447	0.29%	109
Ceridian HCM Holding, Inc.	2,441	(0.93)%	(18,201)	Expeditors International of Washington, Inc.	282	0.39%	(30)
Total Technology			<u>34,694</u>	Donaldson Company, Inc.	1,375	1.00%	(99)
Communications				Landstar System, Inc.	136	0.29%	(167)
DoorDash, Inc. — Class A	1,277	(0.57)%	(12,345)	CH Robinson Worldwide, Inc.	464	0.49%	(699)
Total MS Equity Short Custom Basket			<u>\$ 1,074,296</u>	Acuity Brands, Inc.	409	0.85%	(794)
GS EQUITY LONG CUSTOM BASKET				Teekay Corp.	5,757	0.43%	(914)
Communications				Owens Corning Schneider National, Inc. — Class B	214	0.35%	(1,065)
Cisco Systems, Inc.	825	0.54%	\$ 6,121	Insteel Industries, Inc.	3,114	1.05%	(1,165)
Booking Holdings, Inc.	16	0.60%	3,349	Apogee Enterprises, Inc.	957	0.38%	(1,482)
A10 Networks, Inc.	3,316	0.61%	359	Fortune Brands Innovations, Inc.	1,774	1.01%	(1,854)
eBay, Inc.	628	0.34%	161	Masco Corp.	295	0.22%	(2,272)
GoDaddy, Inc. — Class A	265	0.24%	(273)	Valmont Industries, Inc.	1,160	0.75%	(2,708)
F5, Inc.	464	0.91%	(451)	TE Connectivity Ltd.	223	0.65%	(2,838)
AT&T, Inc.	4,003	0.73%	(1,292)	Illinois Tool Works, Inc.	536	0.80%	(3,511)
New York Times Co. — Class A	434	0.22%	(1,380)	Lindsay Corp.	282	0.79%	(3,555)
Ziff Davis, Inc.	600	0.46%	(1,446)	Watts Water Technologies, Inc. — Class A	142	0.20%	(4,444)
Juniper Networks, Inc.	2,079	0.70%	(2,587)	Hub Group, Inc. — Class A	477	1.00%	(5,123)
Ooma, Inc.	1,516	0.24%	(2,690)	Keysight Technologies, Inc.	986	0.94%	(5,768)
IDT Corp. — Class B	1,914	0.51%	(2,856)	Sturm Ruger & Company, Inc.	220	0.35%	(5,974)
InterDigital, Inc.	603	0.59%	(2,902)	Total Industrial			<u>47,110</u>
Yelp, Inc. — Class A	1,702	0.86%	(4,200)	Technology			
VeriSign, Inc.	384	0.94%	(7,251)	NextGen Healthcare, Inc.	1,609	0.46%	11,520
Gogo, Inc.	1,897	0.27%	(8,999)	NetApp, Inc.	527	0.49%	7,365
Verizon Communications, Inc.	2,565	1.01%	(9,688)	Akamai Technologies, Inc.	168	0.22%	2,708
Total Communications			<u>(36,025)</u>	Diodes, Inc.	222	0.21%	2,367
				Veradigm, Inc.	2,359	0.38%	966
				Synaptics, Inc.	316	0.34%	417
				Autodesk, Inc.	80	0.20%	255

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Dropbox, Inc. — Class A	2,258	0.75%	\$ (685)	Royalty Pharma			
QUALCOMM, Inc.	325	0.44%	(1,026)	plc — Class A	2,983	0.98%	\$ (28,362)
Hewlett Packard				Total Consumer, Non-cyclical			<u>883</u>
Enterprise Co.	3,956	0.83%	(1,157)	Consumer, Cyclical			
Immersion Corp.	2,903	0.23%	(1,192)	Allison Transmission			
Zoom Video				Holdings, Inc.	1,268	0.91%	21,292
Communications,				MSC Industrial			
Inc. — Class A	401	0.34%	(1,448)	Direct Company,			
Intuit, Inc.	53	0.33%	(2,023)	Inc. — Class A	896	1.07%	9,291
Photronics, Inc.	1,496	0.37%	(2,270)	Murphy USA, Inc.	113	0.47%	4,333
International Business				Brunswick Corp.	506	0.49%	3,290
Machines Corp.	513	0.87%	(2,346)	Taylor Morrison Home			
Kulicke & Soffa				Corp. — Class A	851	0.44%	2,978
Industries, Inc.	1,263	0.75%	(3,458)	Williams-Sonoma, Inc.	123	0.23%	1,703
Box, Inc. — Class A	741	0.22%	(4,554)	Boyd Gaming Corp.	1,087	0.80%	1,290
Progress Software Corp.	980	0.63%	(4,601)	Ethan Allen Interiors, Inc.	1,164	0.42%	789
Total Technology			<u>838</u>	Cavco Industries, Inc.	64	0.21%	(142)
Consumer, Non-cyclical				BorgWarner, Inc.	964	0.47%	(224)
H&R Block, Inc.	2,140	1.12%	25,052	Ulta Beauty, Inc.	115	0.56%	(1,157)
Perdoceo Education Corp.	3,648	0.76%	23,611	DR Horton, Inc.	153	0.20%	(1,199)
Exelixis, Inc.	3,949	1.05%	14,051	Everi Holdings, Inc.	1,322	0.21%	(1,805)
Amgen, Inc.	351	1.15%	12,131	Steven Madden Ltd.	1,200	0.46%	(2,286)
Dynavax Technologies				Meritage Homes Corp.	262	0.39%	(2,761)
Corp.	3,197	0.57%	9,497	PulteGroup, Inc.	597	0.54%	(2,872)
Hackett Group, Inc.	1,035	0.30%	4,539	Lennar Corp. — Class A	606	0.83%	(3,608)
Innoviva, Inc.	6,118	0.97%	3,423	Monarch Casino			
Humana, Inc.	188	1.11%	3,153	& Resort, Inc.	641	0.48%	(3,710)
Molina Healthcare, Inc.	170	0.68%	2,543	KB Home	1,268	0.71%	(4,129)
United Therapeutics Corp.	392	1.08%	1,103	Malibu Boats,			
Alarm.com Holdings, Inc.	302	0.22%	848	Inc. — Class A	643	0.38%	(4,185)
Neurocrine				Tri Pointe Homes, Inc.	2,168	0.72%	(4,286)
Biosciences, Inc.	165	0.23%	429	MasterCraft Boat			
Alkermes plc	603	0.21%	193	Holdings, Inc.	1,041	0.28%	(4,910)
Philip Morris				M/I Homes, Inc.	570	0.58%	(5,727)
International, Inc.	311	0.35%	(272)	Home Depot, Inc.	267	0.98%	(6,609)
Procter & Gamble Co.	176	0.31%	(1,085)	Polaris, Inc.	800	1.01%	(12,514)
John B Sanfilippo				Total Consumer, Cyclical			<u>(17,158)</u>
& Son, Inc.	229	0.27%	(1,123)	Utilities			
PayPal Holdings, Inc.	463	0.33%	(1,226)	ONE Gas, Inc.	419	0.35%	(1,913)
Elevance Health, Inc.	78	0.41%	(1,318)	Public Service			
Altria Group, Inc.	1,337	0.68%	(2,121)	Enterprise Group, Inc.	1,488	1.03%	(3,227)
Heidrick & Struggles				Clearway Energy,			
International, Inc.	1,047	0.32%	(2,372)	Inc. — Class C	1,148	0.30%	(4,184)
Envista Holdings Corp.	823	0.28%	(2,979)	National Fuel Gas Co.	1,692	1.07%	(6,584)
Organon & Co.	1,259	0.27%	(3,499)	Atmos Energy Corp.	782	1.01%	(6,803)
Voyager Therapeutics, Inc.	2,217	0.21%	(3,625)	Chesapeake Utilities Corp.	373	0.44%	(7,199)
Pfizer, Inc.	2,531	1.02%	(4,661)	OGE Energy Corp.	2,637	1.07%	(13,233)
Gilead Sciences, Inc.	1,193	1.09%	(4,731)	Total Utilities			<u>(43,143)</u>
Bristol-Myers Squibb Co.	1,463	1.03%	(7,684)	Basic Materials			
Merck & Company, Inc.	830	1.04%	(7,839)	NewMarket Corp.	189	1.04%	18,033
Hologic, Inc.	1,185	1.00%	(9,603)				
Incyte Corp.	1,317	0.92%	(17,190)				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
CF Industries Holdings, Inc.	302	0.31%	\$ 5,053	GS EQUITY SHORT CUSTOM BASKET			
Olin Corp.	1,653	1.00%	(10,226)	Consumer, Non-cyclical			
Total Basic Materials			<u>12,860</u>	Chefs' Warehouse, Inc.	4,128	(0.48)%	\$ 33,950
Energy				Utz Brands, Inc.	9,476	(0.72)%	26,226
Exxon Mobil Corp.	769	1.10%	14,921	Cooper Companies, Inc.	630	(1.14)%	26,007
Marathon Petroleum Corp.	238	0.44%	12,773	Equifax, Inc.	852	(0.89)%	19,051
Valero Energy Corp.	416	0.72%	11,681	TreeHouse Foods, Inc.	5,053	(1.25)%	18,563
PBF Energy, Inc. — Class A	476	0.31%	8,019	ICU Medical, Inc.	653	(0.44)%	12,760
Cheniere Energy, Inc.	255	0.51%	5,559	Bright Horizons Family Solutions, Inc.	1,152	(0.53)%	12,137
Par Pacific Holdings, Inc.	1,052	0.46%	479	Pilgrim's Pride Corp.	7,095	(0.92)%	8,848
CNX Resources Corp.	2,352	0.65%	464	ABM Industries, Inc.	1,501	(0.34)%	8,029
Occidental Petroleum Corp.	1,012	0.80%	342	Automatic Data Processing, Inc.	684	(0.93)%	7,065
Range Resources Corp.	575	0.23%	205	Cintas Corp.	400	(1.09)%	6,338
Magnolia Oil & Gas Corp. — Class A	1,952	0.54%	(388)	Tyson Foods, Inc. — Class A	3,059	(0.88)%	3,398
Chesapeake Energy Corp.	989	1.04%	(871)	CBIZ, Inc.	1,628	(0.48)%	2,573
Equities Corp.	449	0.22%	(872)	Booz Allen Hamilton Holding Corp.	1,682	(1.04)%	(1,200)
SandRidge Energy, Inc.	1,693	0.32%	(980)	TransUnion	2,105	(0.86)%	(1,901)
Chord Energy Corp.	533	1.05%	(1,039)	Neogen Corp.	4,217	(0.44)%	(4,556)
Coterra Energy, Inc. — Class A	1,340	0.44%	(1,210)	RB Global, Inc.	4,011	(1.42)%	(7,278)
Southwestern Energy Co.	6,216	0.49%	(1,229)	ICF International, Inc.	1,237	(0.85)%	(20,418)
Total Energy			<u>47,854</u>	Total Consumer, Non-cyclical			<u>149,592</u>
Financial				Financial			
MGIC Investment Corp. Preferred Bank/ Los Angeles CA	5,063	1.03%	11,440	Sun Communities, Inc.	2,151	(1.43)%	89,401
NMI Holdings, Inc. — Class A	1,075	0.35%	7,666	American Tower Corp. — Class A	1,447	(1.35)%	70,164
Essent Group Ltd.	1,763	1.01%	6,511	Outfront Media, Inc.	11,666	(0.67)%	68,874
Mr Cooper Group, Inc.	1,108	0.72%	4,599	Rexford Industrial Realty, Inc.	3,712	(1.04)%	43,682
Western Union Co.	4,306	0.69%	4,278	Kennedy-Wilson Holdings, Inc.	15,938	(1.33)%	40,585
SouthState Corp.	457	0.37%	1,201	Healthcare Realty Trust, Inc.	6,537	(0.57)%	37,106
M&T Bank Corp.	232	0.36%	1,037	Raymond James Financial, Inc.	2,447	(1.40)%	29,859
East West Bancorp, Inc. International Bancshares Corp.	345	0.22%	(293)	Americold Realty Trust, Inc.	6,772	(1.17)%	25,131
Capital One Financial Corp.	556	0.29%	(558)	UMH Properties, Inc.	16,631	(1.32)%	22,739
Citizens Financial Group, Inc.	234	0.28%	(797)	TFS Financial Corp.	17,710	(1.19)%	21,532
Enova International, Inc.	485	0.30%	(957)	Equinix, Inc.	329	(1.36)%	19,160
Enact Holdings, Inc.	1,233	0.41%	(965)	Jones Lang LaSalle, Inc.	1,291	(1.04)%	18,656
Globe Life, Inc.	262	0.35%	(1,420)	Alexander & Baldwin, Inc.	8,681	(0.83)%	16,864
S&T Bancorp, Inc.	1,039	0.34%	(1,614)	SLM Corp.	6,541	(0.51)%	13,745
Independent Bank Corp.	388	0.23%	(3,998)	Rayonier, Inc.	2,482	(0.40)%	13,303
FB Financial Corp.	764	0.26%	(5,846)	New York Mortgage Trust, Inc.	15,717	(0.76)%	11,648
Fulton Financial Corp.	3,536	0.52%	(7,698)	Pathward Financial, Inc.	2,393	(0.63)%	11,592
Equity Commonwealth	4,605	1.03%	(9,707)	Northern Trust Corp.	1,735	(0.68)%	9,482
Total Financial			<u>12,299</u>	NU Holdings Limited/Cayman Islands — Class A	18,031	(0.74)%	9,302
Total GS Equity Long Custom Basket			<u>\$ 25,518</u>				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)		SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Stellar Bancorp, Inc.	4,181	(0.51)%	\$ 8,240	Century Aluminum Co.	10,919	(0.45)%	\$ 2,356
Starwood Property Trust, Inc.	8,394	(0.92)%	7,820	Mercer International, Inc. Carpenter	12,729	(0.62)%	(741)
Popular, Inc.	3,327	(1.19)%	7,426	Technology Corp.	2,899	(1.11)%	(70,285)
Crown Castle, Inc.	797	(0.42)%	5,435	Total Basic Materials			<u>98,752</u>
BOK Financial Corp.	1,878	(0.85)%	4,213	Energy			
Annaly Capital Management, Inc.	5,299	(0.57)%	3,937	Baker Hughes Co.	3,412	(0.68)%	2,319
Hanover Insurance Group, Inc.	1,437	(0.91)%	2,736	Halliburton Co.	5,085	(1.17)%	(1,024)
PotlatchDeltic Corp. Equity LifeStyle Properties, Inc.	3,656	(0.94)%	2,353	Archrock, Inc.	9,084	(0.65)%	(1,076)
Assured Guaranty Ltd.	1,768	(0.61)%	1,885	Expro Group Holdings N.V.	4,383	(0.58)%	(1,868)
AGNC Investment Corp.	14,302	(0.77)%	957	NOV, Inc.	9,760	(1.16)%	(3,561)
Progressive Corp.	582	(0.46)%	(376)	Noble Corporation plc	1,729	(0.50)%	(7,602)
Ventas, Inc.	5,288	(1.27)%	(935)	TechnipFMC plc	8,024	(0.93)%	(9,147)
Apollo Global Management, Inc.	1,127	(0.57)%	(2,830)	Helix Energy Solutions Group, Inc.	8,282	(0.53)%	(13,125)
Carlyle Group, Inc.	5,874	(1.01)%	(4,428)	Valaris Ltd.	1,358	(0.58)%	(22,096)
Allstate Corp.	1,931	(1.22)%	(7,017)	Hess Corp.	1,630	(1.42)%	(29,712)
PennyMac Financial Services, Inc.	2,851	(1.08)%	(10,298)	Total Energy			<u>(86,892)</u>
BrightHouse Financial, Inc.	4,930	(1.37)%	(13,743)	Consumer, Cyclical			
Welltower, Inc.	2,715	(1.26)%	(13,766)	Walgreens Boots Alliance, Inc.	9,089	(1.15)%	43,065
Digital Realty Trust, Inc.	882	(0.61)%	(22,485)	UniFirst Corp.	1,024	(0.95)%	36,452
KKR & Company, Inc. — Class A	4,195	(1.47)%	(22,512)	Topgolf Callaway Brands Corp.	8,886	(0.70)%	26,576
Iron Mountain, Inc.	4,055	(1.37)%	(23,690)	Shake Shack, Inc. — Class A	1,645	(0.54)%	16,196
Total Financial			<u>497,845</u>	Floor & Decor Holdings, Inc. — Class A	1,559	(0.80)%	8,936
Utilities				Life Time Group Holdings, Inc.	5,291	(0.46)%	8,653
AES Corp.	14,892	(1.29)%	80,809	VF Corp.	9,027	(0.91)%	3,229
Avista Corp.	6,822	(1.25)%	64,287	OPENLANE, Inc.	8,330	(0.71)%	1,708
Portland General Electric Co.	5,997	(1.38)%	37,019	Newell Brands, Inc.	8,576	(0.44)%	(1,734)
PG&E Corp.	15,753	(1.44)%	18,299	Tesla, Inc.	209	(0.30)%	(5,953)
Edison International	3,811	(1.37)%	16,621	Total Consumer, Cyclical			<u>137,128</u>
Exelon Corp.	3,672	(0.79)%	7,021	Industrial			
Spire, Inc.	3,067	(0.99)%	5,054	MasTec, Inc.	1,136	(0.46)%	24,779
FirstEnergy Corp.	5,150	(1.00)%	3,987	3M Co.	1,615	(0.86)%	19,858
Duke Energy Corp.	2,942	(1.48)%	(4,560)	GATX Corp.	1,255	(0.78)%	6,312
Total Utilities			<u>228,537</u>	Tetra Tech, Inc.	672	(0.58)%	3,905
Basic Materials				Republic Services, Inc. — Class A	358	(0.29)%	2,517
Hecla Mining Co.	32,657	(0.71)%	50,810	Stericycle, Inc.	2,358	(0.60)%	246
Piedmont Lithium, Inc.	2,661	(0.60)%	40,853	Jacobs Solutions, Inc.	388	(0.30)%	(1,692)
Alcoa Corp.	5,885	(0.97)%	23,655	Trinity Industries, Inc.	5,314	(0.74)%	(2,655)
Royal Gold, Inc.	1,058	(0.64)%	17,286	Casella Waste Systems, Inc. — Class A	1,921	(0.83)%	(15,416)
Avient Corp.	2,596	(0.52)%	11,416	MSA Safety, Inc.	1,019	(0.91)%	(19,139)
Novagold Resources, Inc.	37,575	(0.82)%	9,668	Total Industrial			<u>18,715</u>
Ecolab, Inc.	787	(0.76)%	9,594				
Kaiser Aluminum Corp.	2,314	(0.99)%	4,140				

ALPHA OPPORTUNITY FUND

	SHARES	PERCENTAGE NOTIONAL AMOUNT	VALUE AND UNREALIZED APPRECIATION (DEPRECIATION)
Technology			
Science Applications International Corp.	2,188	(1.31)%	\$ 19,600
Evolent Health, Inc. — Class A	3,558	(0.55)%	17,993
KBR, Inc.	3,514	(1.18)%	8,324
Take-Two Interactive Software, Inc.	912	(0.73)%	(235)
Paycor HCM, Inc.	8,328	(1.08)%	(1,260)
Ceridian HCM Holding, Inc.	2,441	(0.94)%	(18,796)
Total Technology			<u>25,626</u>
Communications			
DoorDash, Inc. — Class A	1,277	(0.58)%	(12,473)
Total GS Equity Short Custom Basket			<u>\$ 1,056,830</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 equity index swap collateral at September 30, 2023.

² Rate indicated is the 7-day yield as of September 30, 2023.

GS — Goldman Sachs International

MS — Morgan Stanley Capital Services LLC

plc — Public Limited Company

REIT — Real Estate Investment Trust