

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|--|--------|------------------|
| COMMON STOCKS[†] - 92.7% | | |
| Industrial - 17.6% | | |
| Apogee Enterprises, Inc. | 5,640 | \$ 354,389 |
| Mueller Industries, Inc. ¹ | 6,113 | 348,074 |
| Vontier Corp. | 8,895 | 339,789 |
| Vishay Intertechnology, Inc. | 15,178 | 338,469 |
| Avnet, Inc. | 6,511 | 335,251 |
| International Seaways, Inc. | 5,557 | 328,585 |
| Teekay Corp.* | 35,805 | 321,171 |
| TD SYNnex Corp. | 2,725 | 314,465 |
| Caterpillar, Inc. | 916 | 305,120 |
| Teekay Tankers Ltd. — Class A | 4,354 | 299,599 |
| Acuity Brands, Inc. | 1,240 | 299,386 |
| Sonoco Products Co. | 5,735 | 290,879 |
| Boise Cascade Co. | 2,368 | 282,313 |
| Scorpio Tankers, Inc. | 3,193 | 259,559 |
| UFP Industries, Inc. | 2,314 | 259,168 |
| Snap-on, Inc. ¹ | 975 | 254,855 |
| Owens Corning | 1,356 | 235,564 |
| Atkore, Inc. ¹ | 1,331 | 179,592 |
| Terex Corp. | 3,231 | 177,188 |
| Griffon Corp. | 2,617 | 167,122 |
| AGCO Corp. ¹ | 1,298 | 127,048 |
| Dorian LPG Ltd. | 2,675 | 112,243 |
| AZZ, Inc. | 1,443 | 111,472 |
| Lindsay Corp. | 825 | 101,376 |
| Argan, Inc. ¹ | 1,356 | 99,205 |
| Ardmore Shipping Corp. | 4,085 | 92,035 |
| Mettler-Toledo International, Inc.* | 62 | 86,651 |
| Masterbrand, Inc.* | 4,881 | 71,653 |
| Kennametal, Inc. | 3,019 | 71,068 |
| Total Industrial | | 6,563,289 |
| Consumer, Cyclical - 16.5% | | |
| General Motors Co. ¹ | 7,755 | 360,297 |
| Allison Transmission Holdings, Inc. ¹ | 4,674 | 354,757 |
| Cummins, Inc. | 1,257 | 348,101 |
| Lennar Corp. — Class A ¹ | 2,223 | 333,161 |
| PACCAR, Inc. ¹ | 3,210 | 330,438 |
| Lear Corp. | 2,878 | 328,696 |
| MSC Industrial Direct Company, Inc. — Class A ¹ | 4,135 | 327,947 |
| GMS, Inc.* | 3,877 | 312,525 |
| KB Home | 4,197 | 294,545 |
| Monarch Casino & Resort, Inc. | 4,309 | 293,572 |
| BorgWarner, Inc. | 8,904 | 287,065 |
| Polaris, Inc. | 3,641 | 285,127 |
| Buckle, Inc. ¹ | 6,843 | 252,780 |
| M/I Homes, Inc.*, ¹ | 1,713 | 209,226 |
| Meritage Homes Corp. | 1,228 | 198,752 |
| Carter's, Inc. | 3,189 | 197,622 |
| Visteon Corp.* | 1,684 | 179,683 |
| Movado Group, Inc. | 6,959 | 173,001 |
| MasterCraft Boat Holdings, Inc.*, ¹ | 8,054 | 152,059 |
| Wabash National Corp. | 6,780 | 148,075 |
| Mattel, Inc.* | 8,501 | 138,226 |
| Dillard's, Inc. — Class A | 294 | 129,475 |
| Toll Brothers, Inc. | 1,103 | 127,044 |
| Build-A-Bear Workshop, Inc. — Class A ¹ | 4,354 | 110,025 |
| Ethan Allen Interiors, Inc. | 3,873 | 108,018 |
| Golden Entertainment, Inc. ¹ | 3,210 | 99,863 |
| Sonos, Inc.* | 6,693 | 98,789 |
| Total Consumer, Cyclical | | 6,178,869 |
| Consumer, Non-cyclical - 16.5% | | |
| United Therapeutics Corp.* | 1,252 | 398,887 |
| Gilead Sciences, Inc. ¹ | 5,466 | 375,022 |
| Innoviva, Inc.*, ¹ | 21,851 | 358,356 |
| Neurocrine Biosciences, Inc.* | 2,584 | 355,739 |
| Bristol-Myers Squibb Co. ¹ | 8,506 | 353,254 |
| Johnson & Johnson | 2,380 | 347,861 |
| Jazz Pharmaceuticals plc* | 3,251 | 346,979 |
| Merck & Company, Inc. ¹ | 2,708 | 335,250 |
| Molina Healthcare, Inc.* | 946 | 281,246 |
| Collegium Pharmaceutical, Inc.* | 8,083 | 260,273 |
| Royalty Pharma plc — Class A | 9,737 | 256,765 |
| United Rentals, Inc. | 340 | 219,888 |
| Catalyst Pharmaceuticals, Inc.* | 12,740 | 197,343 |
| Cal-Maine Foods, Inc. | 2,434 | 148,742 |
| Perdoceo Education Corp. ¹ | 6,610 | 141,586 |
| Alkermes plc* | 5,495 | 132,429 |
| Upbound Group, Inc. | 4,035 | 123,875 |
| USANA Health Sciences, Inc.* | 2,712 | 122,691 |
| Pacira BioSciences, Inc.* | 4,242 | 121,364 |
| Stride, Inc.* | 1,696 | 119,568 |
| Zimmer Biomet Holdings, Inc. | 916 | 99,413 |
| Organon & Co. | 4,790 | 99,153 |
| Centene Corp.* | 1,373 | 91,030 |
| Inmode Ltd.* | 4,782 | 87,224 |
| ZipRecruiter, Inc. — Class A* | 9,227 | 83,873 |
| Alarm.com Holdings, Inc.* | 1,240 | 78,790 |
| Amgen, Inc. | 245 | 76,550 |
| Biogen, Inc.* | 323 | 74,878 |
| Exelixis, Inc.* | 3,222 | 72,398 |
| Harmony Biosciences Holdings, Inc.* | 2,356 | 71,081 |
| Becton Dickinson & Co. | 299 | 69,879 |
| LiveRamp Holdings, Inc.* | 2,215 | 68,532 |
| Amphastar Pharmaceuticals, Inc.* | 1,667 | 66,680 |
| OraSure Technologies, Inc.* | 14,813 | 63,103 |
| Xencor, Inc.* | 2,986 | 56,525 |
| Total Consumer, Non-cyclical | | 6,156,227 |
| Financial - 12.0% | | |
| MGIC Investment Corp. | 16,443 | 354,347 |

| | | |
|---|--------|---------|
| Enact Holdings, Inc. ¹ | 11,496 | 352,467 |
| Equity Commonwealth REIT ^{*,1} | 18,156 | 352,227 |
| MetLife, Inc. | 4,997 | 350,739 |
| Essent Group Ltd. | 6,133 | 344,613 |
| Synchrony Financial | 6,926 | 326,838 |
| Janus Henderson Group plc | 9,654 | 325,436 |
| Preferred Bank/Los Angeles CA | 3,761 | 283,918 |
| Everest Group Ltd. | 560 | 213,371 |
| Hilltop Holdings, Inc. | 6,378 | 199,504 |
| Jackson Financial, Inc. — Class A | 2,596 | 192,779 |
| OneMain Holdings, Inc. | 3,807 | 184,601 |
| NMI Holdings, Inc. — Class A ^{*,1} | 5,325 | 181,263 |
| Western Union Co. | 13,262 | 162,062 |
| Enova International, Inc. [*] | 2,422 | 150,770 |
| Ally Financial, Inc. | 3,624 | 143,764 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Value |
|---|---------|----------------------|
| COMMON STOCKS[†] - 92.7% (continued) | | |
| Financial - 12.0% (continued) | | |
| Central Pacific Financial Corp. | 6,146 | \$ 130,295 |
| SiriusPoint Ltd.* | 9,144 | 111,557 |
| International Bancshares Corp. | 1,928 | 110,301 |
| Total Financial | | 4,470,852 |
| Communications - 10.7% | | |
| AT&T, Inc. ¹ | 19,184 | 366,606 |
| Cisco Systems, Inc. ¹ | 7,651 | 363,499 |
| Yelp, Inc. — Class A* | 9,783 | 361,482 |
| InterDigital, Inc. | 3,019 | 351,895 |
| Verizon Communications, Inc. ¹ | 8,439 | 348,024 |
| Fox Corp. — Class B ¹ | 10,853 | 347,513 |
| T-Mobile US, Inc. | 1,941 | 341,965 |
| eBay, Inc. ¹ | 5,976 | 321,031 |
| TEGNA, Inc. ¹ | 20,155 | 280,961 |
| IDT Corp. — Class B ¹ | 7,398 | 265,736 |
| Ooma, Inc.* ¹ | 18,035 | 179,088 |
| Spok Holdings, Inc. ¹ | 11,317 | 167,605 |
| Ciena Corp.* | 3,392 | 163,427 |
| Gogo, Inc.* ¹ | 13,465 | 129,533 |
| Total Communications | | 3,988,365 |
| Technology - 7.0% | | |
| Dropbox, Inc. — Class A* ¹ | 16,186 | 363,699 |
| Amdocs Ltd. | 4,549 | 359,007 |
| Zoom Video Communications, Inc. — Class A* | 5,636 | 333,595 |
| Immersion Corp. | 22,406 | 210,840 |
| NetApp, Inc. ¹ | 1,543 | 198,738 |
| Qualys, Inc.* | 1,228 | 175,113 |
| Amkor Technology, Inc. | 4,271 | 170,925 |
| Clear Secure, Inc. — Class A | 8,900 | 166,519 |
| Cirrus Logic, Inc.* | 1,149 | 146,681 |
| IPG Photonics Corp.* | 1,281 | 108,104 |
| Photronics, Inc.* | 4,159 | 102,603 |
| Adeia, Inc. | 8,783 | 98,238 |
| Teradata Corp.* | 2,675 | 92,448 |
| Playtika Holding Corp. | 11,396 | 89,687 |
| Total Technology | | 2,616,197 |
| Utilities - 6.2% | | |
| ONE Gas, Inc. | 5,611 | 358,263 |
| OGE Energy Corp. ¹ | 9,704 | 346,433 |
| Black Hills Corp. | 6,324 | 343,899 |
| WEC Energy Group, Inc. | 4,292 | 336,750 |
| National Fuel Gas Co. ¹ | 6,196 | 335,761 |
| CMS Energy Corp. ¹ | 5,619 | 334,499 |
| Otter Tail Corp. | 2,812 | 246,303 |
| Total Utilities | | 2,301,908 |
| Energy - 4.8% | | |
| PBF Energy, Inc. — Class A | 7,718 | 355,182 |
| CVR Energy, Inc. ¹ | 12,984 | 347,582 |
| Cheniere Energy, Inc. ¹ | 1,339 | 234,098 |
| HF Sinclair Corp. | 4,309 | 229,842 |
| Valero Energy Corp. | 1,402 | 219,777 |
| Marathon Petroleum Corp. ¹ | 892 | 154,744 |
| SandRidge Energy, Inc. ¹ | 9,206 | 119,034 |
| Liberty Energy, Inc. — Class A | 3,434 | 71,736 |
| Par Pacific Holdings, Inc.* | 2,803 | 70,776 |
| Total Energy | | 1,802,771 |
| Basic Materials - 0.8% | | |
| CF Industries Holdings, Inc. | 2,434 | 180,408 |
| Sylvamo Corp. | 1,680 | 115,248 |
| Total Basic Materials | | 295,656 |
| Government - 0.6% | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 8,240 | 244,481 |
| Total Common Stocks | | 34,618,615 |
| (Cost \$33,808,452) | | |
| MONEY MARKET FUND^{**†} - 2.5% | | |
| Goldman Sachs Financial Square Treasury Instruments Fund — Institutional Shares, 5.16% ² | 925,742 | 925,742 |
| Total Money Market Fund | | 925,742 |
| (Cost \$925,742) | | |
| Total Investments - 95.2% | | \$ 35,544,357 |
| (Cost \$34,734,194) | | |
| Other Assets & Liabilities, net - 4.8% | | 1,797,361 |
| Total Net Assets - 100.0% | | \$ 37,341,718 |

Custom Basket Swap Agreements

| Counterparty | Reference Obligation | Type | Financing Rate | Payment Frequency | Maturity Date | Notional Amount | Value and Unrealized Appreciation |
|---|-------------------------|------|------------------------------------|-------------------|---------------|----------------------|-----------------------------------|
| OTC Custom Basket Swap Agreements^{††} | | | | | | | |
| Morgan Stanley Capital Services LLC | MS Equity Custom Basket | Pay | 5.73% (Federal Funds Rate + 0.40%) | At Maturity | 02/03/25 | \$ 10,834,675 | \$ 483,272 |
| Goldman Sachs International | GS Equity Custom Basket | Pay | 5.78% (Federal Funds Rate + 0.45%) | At Maturity | 05/16/28 | 10,834,675 | 327,357 |
| | | | | | | \$ 21,669,350 | \$ 810,629 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| Counterparty | Reference Obligation | | Financing Rate | Payment Frequency | Maturity Date | Notional Amount | Value and Unrealized Appreciation |
|--|-----------------------------|---------|------------------------------------|--------------------------|----------------------|------------------------|--|
| OTC Custom Basket Swap Agreements Sold Short^{††} | | | | | | | |
| Morgan Stanley Capital Services LLC | MS Equity Custom Basket | Receive | 5.02% (Federal Funds Rate - 0.31%) | At Maturity | 02/03/25 | \$ 18,974,824 | \$ 720,931 |
| Goldman Sachs International | GS Equity Custom Basket | Receive | 5.12% (Federal Funds Rate - 0.21%) | At Maturity | 05/16/28 | 18,707,867 | 604,614 |
| | | | | | | \$ 37,682,691 | \$ 1,325,545 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

MS EQUITY LONG CUSTOM BASKET

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Industrial | | | |
| Mueller Industries, Inc. | 1,913 | 1.01% | \$ 39,845 |
| International Seaways, Inc. | 1,739 | 0.95% | 28,530 |
| Apogee Enterprises, Inc. | 1,765 | 1.02% | 26,159 |
| Teekay Tankers Ltd. — Class A | 1,363 | 0.87% | 24,289 |
| Teekay Corp. | 11,207 | 0.93% | 23,565 |
| Scorpio Tankers, Inc. | 1,000 | 0.75% | 22,741 |
| Owens Corning | 424 | 0.68% | 18,678 |
| Boise Cascade Co. | 741 | 0.82% | 17,345 |
| Argan, Inc. | 424 | 0.29% | 13,613 |
| Ardmore Shipping Corp. | 1,279 | 0.27% | 13,402 |
| TD SYNnex Corp. | 853 | 0.91% | 10,103 |
| Snap-on, Inc. | 305 | 0.74% | 5,321 |
| UFP Industries, Inc. | 724 | 0.75% | 3,505 |
| Lindsay Corp. | 258 | 0.29% | 2,269 |
| Caterpillar, Inc. | 287 | 0.88% | 1,285 |
| AZZ, Inc. | 452 | 0.32% | 841 |
| Terex Corp. | 1,011 | 0.51% | (547) |
| Mettler-Toledo International, Inc. | 19 | 0.25% | (745) |
| Kennametal, Inc. | 945 | 0.21% | (1,620) |
| Vishay Intertechnology, Inc. | 4,751 | 0.98% | (2,060) |
| Masterbrand, Inc. | 1,528 | 0.21% | (3,688) |
| Vontier Corp. | 2,784 | 0.98% | (4,042) |
| Griffon Corp. | 819 | 0.48% | (4,081) |
| Atkore, Inc. | 417 | 0.52% | (4,236) |
| Acuity Brands, Inc. | 388 | 0.86% | (4,974) |
| Avnet, Inc. | 2,038 | 0.97% | (5,534) |
| AGCO Corp. | 406 | 0.37% | (6,665) |
| Dorian LPG Ltd. | 837 | 0.32% | (6,791) |
| Sonoco Products Co. | 1,795 | 0.84% | (10,477) |
| Total Industrial | | | 196,031 |
| Communications | | | |
| InterDigital, Inc. | 945 | 1.02% | 31,741 |
| AT&T, Inc. | 6,005 | 1.06% | 21,082 |
| eBay, Inc. | 1,870 | 0.93% | 20,397 |
| IDT Corp. — Class B | 2,316 | 0.77% | 19,286 |
| Verizon Communications, Inc. | 2,642 | 1.01% | 13,732 |
| T-Mobile US, Inc. | 607 | 0.99% | 12,786 |
| Gogo, Inc. | 4,215 | 0.37% | 2,835 |
| Yelp, Inc. — Class A | 3,062 | 1.04% | 2,298 |
| Ciena Corp. | 1,062 | 0.47% | (443) |
| Fox Corp. — Class B | 3,397 | 1.00% | (778) |
| Cisco Systems, Inc. | 2,395 | 1.05% | (1,906) |
| Spok Holdings, Inc. | 3,542 | 0.48% | (2,394) |
| TEGNA, Inc. | 6,309 | 0.81% | (2,554) |
| Ooma, Inc. | 5,645 | 0.52% | (4,317) |
| Total Communications | | | 111,765 |
| Technology | | | |
| Immersion Corp. | 7,013 | 0.61% | 18,133 |
| Cirrus Logic, Inc. | 360 | 0.42% | 13,801 |
| NetApp, Inc. | 483 | 0.57% | 11,787 |
| Amkor Technology, Inc. | 1,337 | 0.49% | 9,860 |
| Clear Secure, Inc. — Class A | 2,786 | 0.48% | 3,718 |
| Playtika Holding Corp. | 3,567 | 0.26% | 3,450 |
| Qualys, Inc. | 384 | 0.51% | 2,552 |
| Adeia, Inc. | 2,749 | 0.28% | 1,706 |
| IPG Photonics Corp. | 401 | 0.31% | (951) |
| Teradata Corp. | 837 | 0.27% | (1,457) |
| Photronics, Inc. | 1,302 | 0.30% | (4,140) |
| Dropbox, Inc. — Class A | 5,066 | 1.05% | (4,974) |
| Zoom Video Communications, Inc. — Class A | 1,764 | 0.96% | (7,832) |
| Amdocs Ltd. | 1,424 | 1.04% | (8,423) |
| Total Technology | | | 37,230 |
| Consumer, Non-cyclical | | | |
| United Therapeutics Corp. | 392 | 1.15% | 37,809 |
| Perdoceo Education Corp. | 2,069 | 0.41% | 22,664 |
| Innoviva, Inc. | 6,839 | 1.04% | 19,985 |
| Merck & Company, Inc. | 848 | 0.97% | 13,737 |
| Organon & Co. | 1,499 | 0.29% | 4,399 |
| Cal-Maine Foods, Inc. | 762 | 0.43% | 2,805 |
| Amgen, Inc. | 77 | 0.22% | 2,720 |
| Neurocrine Biosciences, Inc. | 809 | 1.03% | 2,083 |
| Alarm.com Holdings, Inc. | 388 | 0.23% | 2,077 |
| Exelixis, Inc. | 1,009 | 0.21% | 596 |
| Stride, Inc. | 531 | 0.35% | 560 |
| Gilead Sciences, Inc. | 1,711 | 1.08% | 455 |
| Pacira BioSciences, Inc. | 1,328 | 0.35% | 68 |
| Becton Dickinson & Co. | 93 | 0.20% | (217) |
| LiveRamp Holdings, Inc. | 693 | 0.20% | (415) |
| Biogen, Inc. | 101 | 0.22% | (429) |
| Catalyst Pharmaceuticals, Inc. | 3,988 | 0.57% | (761) |
| Zimmer Biomet Holdings, Inc. | 287 | 0.29% | (1,204) |
| Amphastar Pharmaceuticals, Inc. | 522 | 0.19% | (1,273) |
| Centene Corp. | 430 | 0.26% | (1,452) |
| Harmony Biosciences Holdings, Inc. | 737 | 0.21% | (1,684) |
| ZipRecruiter, Inc. — Class A | 2,888 | 0.24% | (2,046) |
| United Rentals, Inc. | 106 | 0.63% | (2,193) |
| Xencor, Inc. | 935 | 0.16% | (2,493) |
| OraSure Technologies, Inc. | 4,637 | 0.18% | (2,724) |
| USANA Health Sciences, Inc. | 849 | 0.35% | (2,944) |
| Alkermes plc | 1,720 | 0.38% | (3,264) |
| Inmode Ltd. | 1,497 | 0.25% | (3,351) |
| Upbound Group, Inc. | 1,263 | 0.36% | (3,439) |
| Johnson & Johnson | 745 | 1.01% | (5,032) |
| Collegium Pharmaceutical, Inc. | 2,530 | 0.75% | (6,602) |
| Royalty Pharma plc — Class A | 3,048 | 0.74% | (7,117) |
| Molina Healthcare, Inc. | 296 | 0.81% | (9,664) |
| Jazz Pharmaceuticals plc | 1,018 | 1.00% | (10,952) |
| Bristol-Myers Squibb Co. | 2,662 | 1.02% | (32,805) |
| Total Consumer, Non-cyclical | | | 7,897 |
| Consumer, Cyclical | | | |
| Allison Transmission Holdings, Inc. | 1,463 | 1.02% | 40,990 |
| KB Home | 1,314 | 0.85% | 15,930 |
| M/I Homes, Inc. | 536 | 0.60% | 15,151 |
| Lennar Corp. — Class A | 696 | 0.96% | 9,968 |
| General Motors Co. | 2,427 | 1.04% | 3,334 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Monarch Casino & Resort, Inc. | 1,349 | 0.85% | \$ 2,744 |
| Build-A-Bear Workshop, Inc. — Class A | 1,363 | 0.32% | 1,070 |
| Dillard's, Inc. — Class A | 92 | 0.37% | 444 |
| Cummins, Inc. | 393 | 1.00% | (784) |
| Toll Brothers, Inc. | 345 | 0.37% | (1,280) |
| Ethan Allen Interiors, Inc. | 1,212 | 0.31% | (1,417) |
| PACCAR, Inc. | 1,005 | 0.95% | (1,586) |
| Golden Entertainment, Inc. | 1,005 | 0.29% | (2,352) |
| Buckle, Inc. | 2,142 | 0.73% | (2,464) |
| Sonos, Inc. | 2,095 | 0.29% | (2,594) |
| Visteon Corp. | 527 | 0.52% | (2,786) |
| Movado Group, Inc. | 2,178 | 0.50% | (2,921) |
| Mattel, Inc. | 2,661 | 0.40% | (3,356) |
| BorgWarner, Inc. | 2,787 | 0.83% | (4,110) |
| Meritage Homes Corp. | 384 | 0.57% | (5,592) |
| Carter's, Inc. | 998 | 0.57% | (5,848) |
| MSC Industrial Direct Company, Inc. — Class A | 1,294 | 0.95% | (9,709) |
| GMS, Inc. | 1,214 | 0.90% | (9,860) |
| MasterCraft Boat Holdings, Inc. | 2,521 | 0.44% | (9,960) |
| Wabash National Corp. | 2,122 | 0.43% | (10,584) |
| Lear Corp. | 901 | 0.95% | (11,077) |
| Polaris, Inc. | 1,140 | 0.82% | (17,144) |
| Total Consumer, Cyclical | | | (15,793) |
| Financial | | | |
| MGIC Investment Corp. | 5,147 | 1.02% | 35,365 |
| Essent Group Ltd. | 1,920 | 1.00% | 22,170 |
| Synchrony Financial | 2,168 | 0.94% | 18,921 |
| Preferred Bank/Los Angeles CA | 1,177 | 0.82% | 8,973 |
| Enact Holdings, Inc. | 3,598 | 1.02% | 8,190 |
| International Bancshares Corp. | 604 | 0.32% | 7,976 |
| NMI Holdings, Inc. — Class A | 1,667 | 0.52% | 7,416 |
| Janus Henderson Group plc | 3,022 | 0.94% | 4,738 |
| Everest Group Ltd. | 175 | 0.62% | 1,585 |
| Central Pacific Financial Corp. | 1,924 | 0.38% | 1,104 |
| OneMain Holdings, Inc. | 1,192 | 0.53% | 666 |
| Ally Financial, Inc. | 1,134 | 0.42% | 660 |
| Enova International, Inc. | 758 | 0.44% | 504 |
| Hilltop Holdings, Inc. | 1,996 | 0.58% | 403 |
| Equity Commonwealth | 5,683 | 1.02% | 198 |
| MetLife, Inc. | 1,564 | 1.01% | 95 |
| Jackson Financial, Inc. — Class A | 813 | 0.56% | 27 |
| SiriusPoint Ltd. | 2,862 | 0.32% | (170) |
| Western Union Co. | 4,152 | 0.47% | (3,187) |
| Total Financial | | | 115,634 |
| Utilities | | | |
| OGE Energy Corp. | 3,037 | 1.00% | 6,221 |
| National Fuel Gas Co. | 1,939 | 0.97% | 5,979 |
| Black Hills Corp. | 1,980 | 0.99% | 3,563 |
| ONE Gas, Inc. | 1,756 | 1.03% | (1,752) |
| Otter Tail Corp. | 880 | 0.71% | (1,765) |
| WEC Energy Group, Inc. | 1,343 | 0.97% | (3,570) |
| CMS Energy Corp. | 1,759 | 0.97% | (4,310) |
| Total Utilities | | | 4,366 |
| Basic Materials | | | |
| Sylvamo Corp. | 526 | 0.33% | (1,381) |
| CF Industries Holdings, Inc. | 762 | 0.52% | (3,085) |
| Total Basic Materials | | | (4,466) |
| Energy | | | |
| Marathon Petroleum Corp. | 279 | 0.45% | 19,194 |
| Cheniere Energy, Inc. | 419 | 0.68% | 10,473 |
| PBF Energy, Inc. — Class A | 2,416 | 1.03% | 3,383 |
| Valero Energy Corp. | 439 | 0.64% | 1,304 |
| HF Sinclair Corp. | 1,349 | 0.66% | (483) |
| SandRidge Energy, Inc. | 2,882 | 0.34% | (784) |
| Liberty Energy, Inc. — Class A | 1,075 | 0.21% | (837) |
| Par Pacific Holdings, Inc. | 877 | 0.20% | (4,955) |
| CVR Energy, Inc. | 4,064 | 1.00% | (15,348) |
| Total Energy | | | 11,947 |
| Government | | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 2,579 | 0.71% | 18,661 |
| Total MS Equity Long Custom Basket | | | \$ 483,272 |

MS EQUITY SHORT CUSTOM BASKET

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|--------|----------------------------|--|
| Technology | | | |
| Paycor HCM, Inc. | 16,976 | (1.14)% | 138,803 |
| Dayforce, Inc. | 5,749 | (1.50)% | 71,429 |
| Privia Health Group, Inc. | 15,360 | (1.41)% | 48,931 |
| Braze, Inc. — Class A | 5,074 | (1.04)% | 38,452 |
| Take-Two Interactive Software, Inc. | 1,709 | (1.40)% | (383) |
| ACV Auctions, Inc. — Class A | 14,882 | (1.43)% | (11,100) |
| KBR, Inc. | 4,541 | (1.53)% | (12,623) |
| SiTime Corp. | 890 | (0.58)% | (28,643) |
| Parsons Corp. | 3,813 | (1.64)% | (29,514) |
| Total Technology | | | 215,352 |
| Utilities | | | |
| AES Corp. | 13,581 | (1.26)% | 44,831 |
| Middlesex Water Co. | 5,250 | (1.45)% | 18,080 |
| PNM Resources, Inc. | 7,397 | (1.44)% | 172 |
| Total Utilities | | | 63,083 |
| Consumer, Cyclical | | | |
| Walgreens Boots Alliance, Inc. | 15,782 | (1.01)% | 146,296 |
| Floor & Decor Holdings, Inc. — Class A | 1,510 | (0.79)% | 28,989 |
| Camping World Holdings, Inc. — Class A | 7,441 | (0.70)% | 15,916 |
| Allegiant Travel Co. — Class A | 3,682 | (0.97)% | 12,277 |
| DraftKings, Inc. — Class A | 2,660 | (0.54)% | 5,629 |
| Copart, Inc. | 4,467 | (1.28)% | (1,059) |
| VSE Corp. | 1,197 | (0.56)% | (4,196) |
| CarMax, Inc. | 2,829 | (1.09)% | (9,097) |
| JetBlue Airways Corp. | 35,189 | (1.13)% | (16,995) |
| Freshpet, Inc. | 1,487 | (1.01)% | (29,410) |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Total Consumer, Cyclical | | | \$ 148,350 |
| Consumer, Non-cyclical | | | |
| Avis Budget Group, Inc. | 1,308 | (0.72)% | 19,209 |
| Hertz Global Holdings, Inc. | 29,542 | (0.55)% | 18,758 |
| NeoGenomics, Inc. | 9,987 | (0.73)% | 7,312 |
| U-Haul Holding Co. | 3,302 | (1.07)% | 7,234 |
| CBIZ, Inc. | 3,722 | (1.45)% | 6,932 |
| RB Global, Inc. | 2,407 | (0.97)% | (6,529) |
| GXO Logistics, Inc. | 5,587 | (1.49)% | (9,996) |
| Equifax, Inc. | 1,197 | (1.53)% | (11,879) |
| TransUnion | 2,637 | (1.03)% | (14,684) |
| Spectrum Brands Holdings, Inc. | 3,243 | (1.47)% | (25,262) |
| RxSight, Inc. | 1,841 | (0.58)% | (40,236) |
| Total Consumer, Non-cyclical | | | (49,141) |
| Financial | | | |
| Kennedy-Wilson Holdings, Inc. | 27,455 | (1.43)% | 132,352 |
| Sun Communities, Inc. | 2,404 | (1.52)% | 83,208 |
| New York Mortgage Trust, Inc. | 41,109 | (1.27)% | 72,215 |
| Americold Realty Trust, Inc. | 10,374 | (1.40)% | 63,530 |
| PotlatchDeltic Corp. | 6,622 | (1.37)% | 40,361 |
| Marcus & Millichap, Inc. | 9,150 | (1.52)% | 39,880 |
| Cannae Holdings, Inc. | 14,022 | (1.34)% | 36,378 |
| Howard Hughes Holdings, Inc. | 4,282 | (1.46)% | 19,854 |
| Equinix, Inc. | 276 | (1.10)% | 14,082 |
| Terreno Realty Corp. | 1,945 | (0.61)% | 8,749 |
| TFS Financial Corp. | 21,972 | (1.46)% | 8,450 |
| Northern Trust Corp. | 3,129 | (1.38)% | 69 |
| American Tower Corp. — Class A | 290 | (0.30)% | (205) |
| State Street Corp. | 3,817 | (1.49)% | (1,673) |
| Rexford Industrial Realty, Inc. | 6,379 | (1.50)% | (2,126) |
| Veris Residential, Inc. | 13,854 | (1.10)% | (2,750) |
| Capitol Federal Financial, Inc. | 35,793 | (1.04)% | (2,772) |
| Ventas, Inc. | 2,333 | (0.63)% | (3,298) |
| Digital Realty Trust, Inc. | 701 | (0.56)% | (3,833) |
| CBRE Group, Inc. — Class A | 1,601 | (0.75)% | (4,304) |
| Prologis, Inc. | 1,382 | (0.82)% | (7,800) |
| Redwood Trust, Inc. | 43,844 | (1.50)% | (11,702) |
| Bank of New York Mellon Corp. | 4,848 | (1.53)% | (13,106) |
| Iron Mountain, Inc. | 1,652 | (0.78)% | (17,927) |
| Apartment Investment and Management Co. — Class A | 35,496 | (1.55)% | (20,348) |
| Elme Communities | 18,486 | (1.55)% | (31,454) |
| Welltower, Inc. | 2,711 | (1.49)% | (60,295) |
| FTAI Infrastructure, Inc. | 30,499 | (1.39)% | (90,385) |
| Total Financial | | | 245,150 |
| Energy | | | |
| Dril-Quip, Inc. | 11,824 | (1.16)% | 31,851 |
| NOV, Inc. | 16,275 | (1.63)% | 4,682 |
| Oceaneering International, Inc. | 10,270 | (1.28)% | (12,710) |
| Valaris Ltd. | 3,945 | (1.55)% | (25,569) |
| Antero Resources Corp. | 8,338 | (1.43)% | (41,269) |
| Archrock, Inc. | 9,936 | (1.06)% | (66,112) |
| TechnipFMC plc | 11,703 | (1.61)% | (69,413) |
| Total Energy | | | (178,540) |
| Industrial | | | |
| Norfolk Southern Corp. | 1,285 | (1.45)% | 33,736 |
| Old Dominion Freight Line, Inc. | 1,180 | (1.10)% | 30,329 |
| XPO, Inc. | 1,116 | (0.62)% | 19,304 |
| Knight-Swift Transportation Holdings, Inc. | 6,015 | (1.58)% | 13,740 |
| Boeing Co. | 1,140 | (1.09)% | 12,155 |
| Xylem, Inc. | 2,050 | (1.47)% | 7,409 |
| Saia, Inc. | 260 | (0.65)% | 5,510 |
| Montrose Environmental Group, Inc. | 1,554 | (0.36)% | 3,366 |
| GATX Corp. | 2,138 | (1.49)% | (9,699) |
| RXO, Inc. | 13,773 | (1.90)% | (60,055) |
| Casella Waste Systems, Inc. — Class A | 2,896 | (1.51)% | (60,907) |
| Total Industrial | | | (5,112) |
| Communications | | | |
| Boston Omaha Corp. — Class A | 11,403 | (0.81)% | 17,865 |
| Uber Technologies, Inc. | 3,547 | (1.36)% | (23,985) |
| Total Communications | | | (6,120) |
| Basic Materials | | | |
| Piedmont Lithium, Inc. | 7,438 | (0.39)% | 191,835 |
| Compass Minerals International, Inc. | 6,669 | (0.36)% | 77,903 |
| Novagold Resources, Inc. | 39,333 | (0.72)% | 23,526 |
| Hecla Mining Co. | 17,246 | (0.44)% | 21,695 |
| MP Materials Corp. | 5,280 | (0.35)% | 14,959 |
| Ivanhoe Electric Incorporated / US | 18,183 | (0.90)% | 8,452 |
| Newmont Corp. | 1,888 | (0.42)% | (2,033) |
| Kronos Worldwide, Inc. | 14,869 | (0.98)% | (48,428) |
| Total Basic Materials | | | 287,909 |
| Total MS Equity Short Custom Basket | | | \$ 720,931 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

GS EQUITY LONG CUSTOM BASKET

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Industrial | | | |
| Apogee Enterprises, Inc. | 1,765 | 1.02% | \$ 26,131 |
| Teekay Tankers Ltd. — Class A | 1,363 | 0.87% | 24,224 |
| International Seaways, Inc. | 1,739 | 0.95% | 23,674 |
| Teekay Corp. | 11,207 | 0.93% | 23,469 |
| Owens Corning | 424 | 0.68% | 18,751 |
| Mueller Industries, Inc. | 1,913 | 1.01% | 17,765 |
| Ardmore Shipping Corp. | 1,279 | 0.27% | 13,359 |
| Scorpio Tankers, Inc. | 1,000 | 0.75% | 11,148 |
| Argan, Inc. | 424 | 0.29% | 10,563 |
| TD SYNEX Corp. | 853 | 0.91% | 10,365 |
| UFP Industries, Inc. | 724 | 0.75% | 3,169 |
| Lindsay Corp. | 258 | 0.29% | 2,270 |
| Caterpillar, Inc. | 287 | 0.88% | 1,294 |
| AZZ, Inc. | 452 | 0.32% | 634 |
| Terex Corp. | 1,011 | 0.51% | (423) |
| Mettler-Toledo International, Inc. | 19 | 0.25% | (723) |
| Kennametal, Inc. | 945 | 0.21% | (1,579) |
| Vishay Intertechnology, Inc. | 4,751 | 0.98% | (1,967) |
| Snap-on, Inc. | 305 | 0.74% | (2,058) |
| Masterbrand, Inc. | 1,528 | 0.21% | (3,673) |
| Griffon Corp. | 819 | 0.48% | (3,777) |
| Vontier Corp. | 2,784 | 0.98% | (4,094) |
| Atkore, Inc. | 417 | 0.52% | (4,185) |
| Acuity Brands, Inc. | 388 | 0.86% | (4,955) |
| Avnet, Inc. | 2,038 | 0.97% | (5,254) |
| Dorian LPG Ltd. | 837 | 0.32% | (6,606) |
| AGCO Corp. | 406 | 0.37% | (6,639) |
| Sonoco Products Co. | 1,795 | 0.84% | (10,421) |
| Boise Cascade Co. | 741 | 0.82% | (11,589) |
| Total Industrial | | | 118,873 |
| Communications | | | |
| InterDigital, Inc. | 945 | 1.02% | 31,776 |
| AT&T, Inc. | 6,005 | 1.06% | 21,032 |
| eBay, Inc. | 1,870 | 0.93% | 20,335 |
| IDT Corp. — Class B | 2,316 | 0.77% | 19,242 |
| Verizon Communications, Inc. | 2,642 | 1.01% | 13,594 |
| T-Mobile US, Inc. | 607 | 0.99% | 12,724 |
| Gogo, Inc. | 4,215 | 0.37% | 2,326 |
| Yelp, Inc. — Class A | 3,062 | 1.04% | 2,309 |
| Cisco Systems, Inc. | 2,395 | 1.05% | 971 |
| Ciena Corp. | 1,062 | 0.47% | (438) |
| Fox Corp. — Class B | 3,397 | 1.00% | (717) |
| Spok Holdings, Inc. | 3,542 | 0.48% | (2,520) |
| TEGNA, Inc. | 6,309 | 0.81% | (2,728) |
| Ooma, Inc. | 5,645 | 0.52% | (4,260) |
| Total Communications | | | 113,646 |
| Technology | | | |
| Immersion Corp. | 7,013 | 0.61% | 18,050 |
| Cirrus Logic, Inc. | 360 | 0.42% | 13,847 |
| NetApp, Inc. | 483 | 0.57% | 11,882 |
| Amkor Technology, Inc. | 1,337 | 0.49% | 9,861 |
| Playtika Holding Corp. | 3,567 | 0.26% | 3,528 |
| Clear Secure, Inc. — Class A | 2,786 | 0.48% | 3,458 |
| Qualys, Inc. | 384 | 0.51% | 2,602 |
| Adeia, Inc. | 2,749 | 0.28% | 1,727 |
| IPG Photonics Corp. | 401 | 0.31% | (939) |
| Teradata Corp. | 837 | 0.27% | (1,444) |
| Photronics, Inc. | 1,302 | 0.30% | (3,984) |
| Dropbox, Inc. — Class A | 5,066 | 1.05% | (5,033) |
| Zoom Video Communications, Inc. — Class A | 1,764 | 0.96% | (7,971) |
| Amdocs Ltd. | 1,424 | 1.04% | (8,507) |
| Total Technology | | | 37,077 |
| Consumer, Non-cyclical | | | |
| United Therapeutics Corp. | 392 | 1.15% | 37,918 |
| Innoviva, Inc. | 6,839 | 1.04% | 18,749 |
| Merck & Company, Inc. | 848 | 0.97% | 13,774 |
| Organon & Co. | 1,499 | 0.29% | 4,290 |
| Amgen, Inc. | 77 | 0.22% | 2,710 |
| Cal-Maine Foods, Inc. | 762 | 0.43% | 2,203 |
| Alarm.com Holdings, Inc. | 388 | 0.23% | 2,130 |
| Neurocrine Biosciences, Inc. | 809 | 1.03% | 1,641 |
| Stride, Inc. | 531 | 0.35% | 604 |
| Exelixis, Inc. | 1,009 | 0.21% | 540 |
| Gilead Sciences, Inc. | 1,711 | 1.08% | 408 |
| Perdoceo Education Corp. | 2,069 | 0.41% | (12) |
| Pacira BioSciences, Inc. | 1,328 | 0.35% | (19) |
| Becton Dickinson & Co. | 93 | 0.20% | (249) |
| Biogen, Inc. | 101 | 0.22% | (433) |
| LiveRamp Holdings, Inc. | 693 | 0.20% | (496) |
| Catalyst Pharmaceuticals, Inc. | 3,988 | 0.57% | (901) |
| Zimmer Biomet Holdings, Inc. | 287 | 0.29% | (1,202) |
| Amphastar Pharmaceuticals, Inc. | 522 | 0.19% | (1,311) |
| Centene Corp. | 430 | 0.26% | (1,489) |
| Harmony Biosciences Holdings, Inc. | 737 | 0.21% | (1,733) |
| United Rentals, Inc. | 106 | 0.63% | (2,218) |
| ZipRecruiter, Inc. — Class A | 2,888 | 0.24% | (2,230) |
| OraSure Technologies, Inc. | 4,637 | 0.18% | (2,581) |
| Xencor, Inc. | 935 | 0.16% | (2,614) |
| USANA Health Sciences, Inc. | 849 | 0.35% | (3,038) |
| Alkermes plc | 1,720 | 0.38% | (3,289) |
| Inmode Ltd. | 1,497 | 0.25% | (3,361) |
| Upbound Group, Inc. | 1,263 | 0.36% | (3,429) |
| Johnson & Johnson | 745 | 1.01% | (5,144) |
| Collegium Pharmaceutical, Inc. | 2,530 | 0.75% | (6,657) |
| Royalty Pharma plc — Class A | 3,048 | 0.74% | (7,123) |
| Molina Healthcare, Inc. | 296 | 0.81% | (9,582) |
| Jazz Pharmaceuticals plc | 1,018 | 1.00% | (10,937) |
| Bristol-Myers Squibb Co. | 2,662 | 1.02% | (15,256) |
| Total Consumer, Non-cyclical | | | (337) |
| Consumer, Cyclical | | | |
| Allison Transmission Holdings, Inc. | 1,463 | 1.02% | 18,274 |
| KB Home | 1,314 | 0.85% | 15,879 |
| M/I Homes, Inc. | 536 | 0.60% | 15,235 |
| Lennar Corp. — Class A | 696 | 0.96% | 10,040 |
| General Motors Co. | 2,427 | 1.04% | 3,288 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Monarch Casino & Resort, Inc. | 1,349 | 0.85% | \$ 2,593 |
| Build-A-Bear Workshop, Inc. — Class A | 1,363 | 0.32% | 1,153 |
| Dillard's, Inc. — Class A | 92 | 0.37% | 594 |
| Cummins, Inc. | 393 | 1.00% | (716) |
| Toll Brothers, Inc. | 345 | 0.37% | (1,231) |
| Ethan Allen Interiors, Inc. | 1,212 | 0.31% | (1,421) |
| PACCAR, Inc. | 1,005 | 0.95% | (1,563) |
| Golden Entertainment, Inc. | 1,005 | 0.29% | (2,293) |
| Buckle, Inc. | 2,142 | 0.73% | (2,304) |
| Sonos, Inc. | 2,095 | 0.29% | (2,497) |
| Movado Group, Inc. | 2,178 | 0.50% | (2,589) |
| Visteon Corp. | 527 | 0.52% | (2,785) |
| Mattel, Inc. | 2,661 | 0.40% | (3,281) |
| BorgWarner, Inc. | 2,787 | 0.83% | (3,952) |
| Meritage Homes Corp. | 384 | 0.57% | (5,523) |
| Carter's, Inc. | 998 | 0.57% | (5,943) |
| GMS, Inc. | 1,214 | 0.90% | (9,941) |
| MasterCraft Boat Holdings, Inc. | 2,521 | 0.44% | (9,999) |
| Wabash National Corp. | 2,122 | 0.43% | (10,558) |
| Lear Corp. | 901 | 0.95% | (11,013) |
| MSC Industrial Direct Company, Inc. — Class A | 1,294 | 0.95% | (11,374) |
| Polaris, Inc. | 1,140 | 0.82% | (17,153) |
| Total Consumer, Cyclical | | | (39,080) |
| Financial | | | |
| Synchrony Financial | 2,168 | 0.94% | 19,063 |
| Essent Group Ltd. | 1,920 | 1.00% | 17,073 |
| MGIC Investment Corp. | 5,147 | 1.02% | 8,676 |
| Enact Holdings, Inc. | 3,598 | 1.02% | 8,237 |
| Preferred Bank/Los Angeles CA | 1,177 | 0.82% | 7,791 |
| NMI Holdings, Inc. — Class A | 1,667 | 0.52% | 7,206 |
| International Bancshares Corp. | 604 | 0.32% | 5,226 |
| Janus Henderson Group plc | 3,022 | 0.94% | 4,561 |
| Everest Group Ltd. | 175 | 0.62% | 1,554 |
| Central Pacific Financial Corp. | 1,924 | 0.38% | 1,079 |
| Ally Financial, Inc. | 1,134 | 0.42% | 633 |
| OneMain Holdings, Inc. | 1,192 | 0.53% | 585 |
| Enova International, Inc. | 758 | 0.44% | 470 |
| MetLife, Inc. | 1,564 | 1.01% | 402 |
| Hilltop Holdings, Inc. | 1,996 | 0.58% | 401 |
| Jackson Financial, Inc. — Class A | 813 | 0.56% | 228 |
| Equity Commonwealth | 5,683 | 1.02% | 221 |
| SiriusPoint Ltd. | 2,862 | 0.32% | 99 |
| Western Union Co. | 4,151 | 0.47% | (3,037) |
| Total Financial | | | 80,468 |
| Utilities | | | |
| National Fuel Gas Co. | 1,939 | 0.97% | 6,629 |
| OGE Energy Corp. | 3,037 | 1.00% | 5,964 |
| Black Hills Corp. | 1,980 | 0.99% | 3,227 |
| Otter Tail Corp. | 880 | 0.71% | (1,817) |
| ONE Gas, Inc. | 1,756 | 1.03% | (1,827) |
| WEC Energy Group, Inc. | 1,343 | 0.97% | (3,436) |
| CMS Energy Corp. | 1,759 | 0.97% | (4,379) |
| Total Utilities | | | 4,361 |
| Basic Materials | | | |
| Sylvamo Corp. | 526 | 0.33% | (1,376) |
| CF Industries Holdings, Inc. | 762 | 0.52% | (3,110) |
| Total Basic Materials | | | (4,486) |
| Energy | | | |
| Marathon Petroleum Corp. | 279 | 0.45% | 10,746 |
| Cheniere Energy, Inc. | 419 | 0.68% | 10,402 |
| Valero Energy Corp. | 439 | 0.64% | 1,408 |
| HF Sinclair Corp. | 1,349 | 0.66% | (352) |
| SandRidge Energy, Inc. | 2,882 | 0.34% | (854) |
| Liberty Energy, Inc. — Class A | 1,075 | 0.21% | (937) |
| PBF Energy, Inc. — Class A | 2,416 | 1.03% | (1,500) |
| Par Pacific Holdings, Inc. | 877 | 0.20% | (5,014) |
| CVR Energy, Inc. | 4,064 | 1.00% | (15,534) |
| Total Energy | | | (1,635) |
| Government | | | |
| Banco Latinoamericano de Comercio Exterior S.A. — Class E | 2,579 | 0.71% | 18,470 |
| Total GS Equity Long Custom Basket | | | \$ 327,357 |
| GS EQUITY SHORT CUSTOM BASKET | | | |
| Technology | | | |
| Paycor HCM, Inc. | 16,976 | (1.15)% | 126,346 |
| Dayforce, Inc. | 5,749 | (1.52)% | 70,915 |
| Braze, Inc. — Class A | 5,074 | (1.05)% | 38,775 |
| Take-Two Interactive Software, Inc. | 1,709 | (1.42)% | (361) |
| ACV Auctions, Inc. — Class A | 14,882 | (1.45)% | (10,778) |
| KBR, Inc. | 4,541 | (1.56)% | (12,666) |
| SiTime Corp. | 890 | (0.59)% | (28,578) |
| Parsons Corp. | 3,813 | (1.67)% | (29,835) |
| Total Technology | | | 153,818 |
| Utilities | | | |
| AES Corp. | 13,581 | (1.28)% | 46,436 |
| Middlesex Water Co. | 5,250 | (1.47)% | 18,199 |
| PNM Resources, Inc. | 7,397 | (1.46)% | 523 |
| Total Utilities | | | 65,158 |
| Consumer, Cyclical | | | |
| Walgreens Boots Alliance, Inc. | 15,782 | (1.03)% | 146,712 |
| Floor & Decor Holdings, Inc. — Class A | 1,510 | (0.80)% | 27,966 |
| Camping World Holdings, Inc. — Class A | 7,441 | (0.71)% | 15,529 |
| Allegiant Travel Co. — Class A | 3,682 | (0.99)% | 11,992 |
| DraftKings, Inc. — Class A | 2,660 | (0.54)% | 5,700 |
| Copart, Inc. | 4,467 | (1.29)% | (1,306) |
| VSE Corp. | 1,197 | (0.56)% | (4,152) |
| CarMax, Inc. | 2,829 | (1.11)% | (9,126) |
| JetBlue Airways Corp. | 35,189 | (1.15)% | (17,232) |
| Freshpet, Inc. | 1,487 | (1.03)% | (28,811) |
| Total Consumer, Cyclical | | | 147,272 |

Alpha Opportunity Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2024

| | Shares | Percentage Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|---|--------|----------------------------|--|
| Consumer, Non-cyclical | | | |
| Avis Budget Group, Inc. | 1,308 | (0.73)% | \$ 18,863 |
| Hertz Global Holdings, Inc. | 29,542 | (0.56)% | 18,754 |
| U-Haul Holding Co. | 3,302 | (1.09)% | 7,607 |
| CBIZ, Inc. | 3,722 | (1.47)% | 7,326 |
| NeoGenomics, Inc. | 9,987 | (0.74)% | 6,933 |
| RB Global, Inc. | 2,407 | (0.98)% | (6,879) |
| GXO Logistics, Inc. | 5,587 | (1.51)% | (8,018) |
| Equifax, Inc. | 1,197 | (1.55)% | (11,979) |
| TransUnion | 2,637 | (1.05)% | (14,894) |
| Spectrum Brands Holdings, Inc. | 3,243 | (1.49)% | (25,669) |
| RxSight, Inc. | 1,841 | (0.59)% | (39,730) |
| Total Consumer, Non-cyclical | | | (47,686) |
| Financial | | | |
| Kennedy-Wilson Holdings, Inc. | 27,455 | (1.43)% | 122,627 |
| New York Mortgage Trust, Inc. | 41,109 | (1.28)% | 71,921 |
| Americold Realty Trust, Inc. | 10,374 | (1.42)% | 45,943 |
| PotlatchDeltic Corp. | 6,622 | (1.39)% | 40,548 |
| Marcus & Millichap, Inc. | 9,150 | (1.54)% | 39,674 |
| Cannae Holdings, Inc. | 14,022 | (1.36)% | 36,264 |
| Sun Communities, Inc. | 2,404 | (1.55)% | 23,989 |
| Howard Hughes Holdings, Inc. | 4,282 | (1.48)% | 19,686 |
| TFS Financial Corp. | 21,972 | (1.48)% | 11,704 |
| Terreno Realty Corp. | 1,945 | (0.62)% | 9,520 |
| Northern Trust Corp. | 3,129 | (1.40)% | (14) |
| American Tower Corp. — Class A | 290 | (0.30)% | (164) |
| State Street Corp. | 3,817 | (1.51)% | (1,654) |
| Capitol Federal Financial, Inc. | 35,793 | (1.05)% | (2,389) |
| Veris Residential, Inc. | 13,854 | (1.11)% | (2,735) |
| Rexford Industrial Realty, Inc. | 6,379 | (1.52)% | (2,867) |
| Ventas, Inc. | 2,333 | (0.64)% | (3,007) |
| Digital Realty Trust, Inc. | 701 | (0.57)% | (3,795) |
| CBRE Group, Inc. — Class A | 1,601 | (0.76)% | (4,712) |
| Equinix, Inc. | 276 | (1.12)% | (6,400) |
| Prologis, Inc. | 1,382 | (0.83)% | (7,672) |
| Redwood Trust, Inc. | 43,844 | (1.52)% | (11,787) |
| Bank of New York Mellon Corp. | 4,848 | (1.55)% | (13,254) |
| Iron Mountain, Inc. | 1,652 | (0.79)% | (17,802) |
| Apartment Investment and Management Co. — Class A | 35,496 | (1.57)% | (20,509) |
| Elme Communities | 18,486 | (1.57)% | (31,512) |
| Welltower, Inc. | 2,711 | (1.51)% | (35,622) |
| FTAI Infrastructure, Inc. | 30,499 | (1.41)% | (90,691) |
| Total Financial | | | 165,290 |
| Energy | | | |
| Dril-Quip, Inc. | 11,824 | (1.18)% | 31,403 |
| NOV, Inc. | 16,275 | (1.65)% | 11,727 |
| Oceaneering International, Inc. | 10,270 | (1.30)% | (12,625) |
| Valaris Ltd. | 3,945 | (1.57)% | (23,596) |
| Antero Resources Corp. | 8,338 | (1.45)% | (41,565) |
| Archrock, Inc. | 9,936 | (1.07)% | (66,420) |
| TechnipFMC plc | 11,703 | (1.64)% | (69,402) |
| Total Energy | | | (170,478) |
| Industrial | | | |
| Norfolk Southern Corp. | 1,285 | (1.47)% | 33,497 |
| Old Dominion Freight Line, Inc. | 1,180 | (1.11)% | 30,626 |
| XPO, Inc. | 1,116 | (0.63)% | 20,234 |
| Knight-Swift Transportation Holdings, Inc. | 6,015 | (1.61)% | 13,786 |
| Boeing Co. | 1,140 | (1.11)% | 12,191 |
| Xylem, Inc. | 2,050 | (1.49)% | 6,896 |
| Saia, Inc. | 260 | (0.66)% | 5,456 |
| Montrose Environmental Group, Inc. | 1,554 | (0.37)% | 2,904 |
| GATX Corp. | 2,138 | (1.51)% | (9,820) |
| Casella Waste Systems, Inc. — Class A | 2,896 | (1.54)% | (31,503) |
| RXO, Inc. | 13,774 | (1.93)% | (60,882) |
| Total Industrial | | | 23,385 |
| Communications | | | |
| Boston Omaha Corp. — Class A | 11,403 | (0.82)% | 17,407 |
| Uber Technologies, Inc. | 3,547 | (1.38)% | (23,826) |
| Total Communications | | | (6,419) |
| Basic Materials | | | |
| Piedmont Lithium, Inc. | 7,438 | (0.40)% | 191,367 |
| Compass Minerals International, Inc. | 6,669 | (0.37)% | 77,431 |
| Novagold Resources, Inc. | 39,333 | (0.73)% | 23,471 |
| MP Materials Corp. | 5,280 | (0.36)% | 16,199 |
| Ivanhoe Electric Incorporated / US | 18,183 | (0.91)% | 8,889 |
| Hecla Mining Co. | 17,246 | (0.45)% | 7,654 |
| Newmont Corp. | 1,888 | (0.42)% | (1,945) |
| Kronos Worldwide, Inc. | 14,869 | (1.00)% | (48,792) |
| Total Basic Materials | | | 274,274 |
| Total GS Equity Short Custom Basket | | | \$ 604,614 |

* Non-income producing security.

** A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

¹ All or a portion of this security is pledged as custom basket swap collateral at June 30, 2024.

² Rate indicated is the 7-day yield as of June 30, 2024.

GS — Goldman Sachs International

MS — Morgan Stanley Capital Services LLC

plc — Public Limited Company

REIT — Real Estate Investment Trust