

**AlphaSimplex Global Alternatives Fund**  
Investments as of September 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Common Stocks</b>					
5,648	3M Co.			990,772	0.25%
10,839	AbbVie, Inc.			1,169,203	0.29%
1,282	Accenture PLC, Class A			410,137	0.10%
13,217	ACI Worldwide, Inc.			406,158	0.10%
8,502	Acushnet Holdings Corp.			397,043	0.10%
6,984	AECOM			441,040	0.11%
10,011	Agilent Technologies, Inc.			1,577,033	0.39%
25,009	AGNC Investment Corp.			394,392	0.10%
1,088	Alexandria Real Estate Equities, Inc.			207,884	0.05%
3,704	Alliant Energy Corp.			207,350	0.05%
471	Alphabet, Inc., Class A			1,259,228	0.31%
26,013	Altabancorp			1,148,734	0.28%
16,004	Altice USA, Inc., Class A			331,603	0.08%
366	Amazon.com, Inc.			1,202,325	0.30%
11,232	Amdocs Ltd.			850,375	0.21%
2,449	Ameren Corp.			198,369	0.05%
6,882	American Electric Power Co., Inc.			558,681	0.14%
972	American Water Works Co., Inc.			164,307	0.04%
3,309	AMETEK, Inc.			410,349	0.10%
2,950	Amphenol Corp., Class A			216,029	0.05%
3,494	Aon PLC, Class A			998,480	0.25%
4,857	AptarGroup, Inc.			579,683	0.14%
1,246	Arthur J. Gallagher & Co.			185,218	0.05%
5,347	AT&T, Inc.			144,422	0.04%
19,728	Athene Holding Ltd., Class A			1,358,667	0.34%
50,154	Atlantic Capital Bancshares, Inc.			1,328,579	0.33%
6,564	Atmos Energy Corp.			578,945	0.14%
58,002	Atotech Ltd.			1,400,748	0.35%
241	AutoZone, Inc.			409,216	0.10%
3,008	Avangrid, Inc.			146,189	0.04%
7,554	Baxter International, Inc.			607,568	0.15%
658	Becton Dickinson & Co.			161,750	0.04%
2	Berkshire Hathaway, Inc., Class A			822,758	0.20%
2,976	Best Buy Co., Inc.			314,593	0.08%
5,909	Black Knight, Inc.			425,448	0.11%
14,467	Booz Allen Hamilton Holding Corp.			1,147,956	0.28%
602	Boston Beer Co., Inc. (The), Class A			306,870	0.08%
14,233	Box, Inc., Class A			336,895	0.08%
9,871	Bristol-Myers Squibb Co.			584,067	0.14%
3,919	Broadridge Financial Solutions, Inc.			653,062	0.16%
3,109	Brown & Brown, Inc.			172,394	0.04%
2,993	Brown-Forman Corp., Class B			200,561	0.05%
2,159	Brunswick Corp.			205,688	0.05%
30,483	Bryn Mawr Bank Corp.			1,400,694	0.35%
4,960	C.H. Robinson Worldwide, Inc.			431,520	0.11%
12,440	Cal-Maine Foods, Inc.			449,830	0.11%
4,163	Campbell Soup Co.			174,055	0.04%
3,895	CBRE Group, Inc., Class A			379,217	0.09%
23,057	Cerner Corp.			1,625,980	0.40%
476	Charter Communications, Inc., Class A			346,319	0.09%
7,184	Check Point Software Technologies Ltd.			812,079	0.20%
4,928	Cheniere Energy, Inc.			481,318	0.12%
222	Chipotle Mexican Grill, Inc.			403,489	0.10%
2,099	Church & Dwight Co., Inc.			173,314	0.04%
18,563	Cimarex Energy Co.			1,618,694	0.40%
8,138	Cisco Systems, Inc.			442,951	0.11%
5,081	Citigroup, Inc.			356,585	0.09%
2,265	Clorox Co. (The)			375,107	0.09%
3,341	CMS Energy Corp.			199,558	0.05%
5,969	Coca-Cola Co. (The)			313,193	0.08%
7,935	Colgate-Palmolive Co.			599,727	0.15%
19,835	Columbia Financial, Inc.			366,948	0.09%
20,377	Comcast Corp., Class A			1,139,686	0.28%
5,212	CommVault Systems, Inc.			392,516	0.10%
14,942	Conagra Brands, Inc.			506,086	0.13%
8,184	Consolidated Edison, Inc.			594,077	0.15%
831	Cooper Cos., Inc. (The)			343,461	0.09%
7,317	Copart, Inc.			1,015,014	0.25%
10,622	Corteva, Inc.			446,974	0.11%
1,095	Costco Wholesale Corp.			492,038	0.12%
9,292	CSG Systems International, Inc.			447,874	0.11%
3,364	CubeSmart			162,986	0.04%
5,865	CyrusOne, Inc.			454,010	0.11%
3,415	Danaher Corp.			1,039,663	0.26%

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3,365	Dollar General Corp.			713,851	0.18%
2,324	Dominion Energy, Inc.			169,698	0.04%
1,185	Domino's Pizza, Inc.			565,198	0.14%
2,148	Duke Energy Corp.			209,623	0.05%
10,069	Easterly Government Properties, Inc.			208,026	0.05%
10,115	Elanco Animal Health, Inc.			322,567	0.08%
2,974	Electronic Arts, Inc.			423,051	0.10%
2,287	Encompass Health Corp.			171,616	0.04%
1,391	Enphase Energy, Inc.			208,608	0.05%
16,868	Enviva Partners LP			912,390	0.23%
33,677	Equity Commonwealth			874,928	0.22%
1,981	Estee Lauder Cos., Inc. (The), Class A			594,161	0.15%
2,462	Eversource Energy			201,293	0.05%
10,709	Evolent Health, Inc., Class A			331,979	0.08%
17,715	Exelon Corp.			856,343	0.21%
6,919	Expeditors International of Washington, Inc.			824,260	0.20%
1,099	Facebook, Inc., Class A			372,990	0.09%
4,965	Farfetch Ltd., Class A			186,088	0.05%
2,515	Ferrari NV			525,937	0.13%
77,398	First Midwest Bancorp, Inc.			1,471,336	0.36%
6,137	Fiserv, Inc.			665,864	0.17%
8,451	Five9, Inc.			1,349,963	0.33%
27,921	Flagstar Bancorp, Inc.			1,417,828	0.35%
18,672	Flex Ltd.			330,121	0.08%
7,628	Flowers Foods, Inc.			180,250	0.04%
5,042	Garmin Ltd.			783,829	0.19%
3,540	General Electric Co.			364,726	0.09%
3,074	General Mills, Inc.			183,887	0.05%
13,831	Gentex Corp.			456,146	0.11%
3,646	Genuine Parts Co.			442,005	0.11%
6,177	Gilead Sciences, Inc.			431,463	0.11%
5,696	Graco, Inc.			398,549	0.10%
2,405	Green Dot Corp., Class A			121,044	0.03%
83,563	GreenSky, Inc., Class A			934,234	0.23%
9,896	Hain Celestial Group, Inc. (The)			423,351	0.11%
22,710	Heartland Express, Inc.			363,814	0.09%
8,154	Helix Energy Solutions Group, Inc.			31,638	0.01%
964	Hershey Co. (The)			163,157	0.04%
3,117	Hilton Worldwide Holdings, Inc.			411,787	0.10%
1,877	Home Depot, Inc. (The)			616,144	0.15%
4,245	Hormel Foods Corp.			174,045	0.04%
27,238	Hostess Brands, Inc.			473,124	0.12%
8,405	Houlihan Lokey, Inc.			774,100	0.19%
945	Howard Hughes Corp. (The)			82,980	0.02%
10,240	Howmet Aerospace, Inc.			319,488	0.08%
1,995	IAC/InterActiveCorp.			259,929	0.06%
1,494	IDACORP, Inc.			154,450	0.04%
669	IDEX Corp.			138,450	0.03%
3,106	Illinois Tool Works, Inc.			641,793	0.16%
7,282	Intel Corp.			387,985	0.10%
1,511	Intercontinental Exchange, Inc.			173,493	0.04%
2,891	International Flavors & Fragrances, Inc.			386,585	0.10%
1,083	Intuit, Inc.			584,289	0.14%
24,434	Invesco Ltd.			589,104	0.15%
98,409	Investors Bancorp, Inc.			1,486,960	0.37%
1,483	J.M. Smucker Co. (The)			178,004	0.04%
7,987	Janus Henderson Group PLC			330,103	0.08%
3,661	Johnson & Johnson			591,251	0.15%
2,808	Kellogg Co.			179,487	0.04%
17,282	Keurig Dr Pepper, Inc.			590,353	0.15%
1,221	Kimberly-Clark Corp.			161,709	0.04%
640	Laboratory Corp. of America Holdings			180,122	0.04%
840	Lancaster Colony Corp.			141,800	0.04%
4,862	Liberty Broadband Corp.			818,518	0.20%
1,412	Linde PLC			414,253	0.10%
18,493	Lions Gate Entertainment Corp., Class A			262,416	0.07%
8,681	LKQ Corp.			436,828	0.11%
1,767	Lockheed Martin Corp.			609,792	0.15%
1,899	Lowe's Cos., Inc.			385,231	0.10%
2,002	LPL Financial Holdings, Inc.			313,834	0.08%
8,039	Marsh & McLennan Cos., Inc.			1,217,346	0.30%
7,250	Masco Corp.			402,737	0.10%
2,875	Masonite International Corp.			305,124	0.08%
5,281	MAXIMUS, Inc.			439,379	0.11%
2,099	McCormick & Co., Inc.			170,082	0.04%
4,829	McDonald's Corp.			1,164,320	0.29%

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7,763	MEDNAX, Inc.			220,702	0.05%
4,752	Medtronic PLC			595,663	0.15%
142	MercadoLibre, Inc.			238,475	0.06%
2,445	Merck & Co., Inc.			183,644	0.05%
73,549	Meridian Bancorp, Inc.			1,526,877	0.38%
5,883	Merit Medical Systems, Inc.			422,399	0.10%
2,761	Microsoft Corp.			778,381	0.19%
21,974	Mondelez International, Inc., Class A			1,278,447	0.32%
6,359	Monster Beverage Corp.			564,870	0.14%
1,347	Morningstar, Inc.			348,913	0.09%
916	Nasdaq, Inc.			176,806	0.04%
7,001	NCR Corp.			271,359	0.07%
5,393	Nelnet, Inc., Class A			427,341	0.11%
18,023	NETSTREIT Corp.			426,244	0.11%
10,183	New Fortress Energy, Inc.			282,578	0.07%
3,637	New Relic, Inc.			261,027	0.06%
16,904	Newell Brands, Inc.			374,255	0.09%
1,827	NewMarket Corp.			618,933	0.15%
5,383	NextEra Energy Partners LP			405,663	0.10%
18,468	Nielsen Holdings PLC			354,401	0.09%
3,335	NIKE, Inc., Class B			484,342	0.12%
16,674	Nomad Foods Ltd.			459,535	0.11%
456	Northrop Grumman Corp.			164,228	0.04%
16,303	NortonLifeLock, Inc.			412,466	0.10%
2,026	Novocure Ltd.			235,360	0.06%
859	O'Reilly Automotive, Inc.			524,901	0.13%
5,279	Olin Corp.			254,712	0.06%
1,715	ON Semiconductor Corp.			78,496	0.02%
7,054	Open Text Corp.			343,812	0.09%
6,781	Oracle Corp.			590,829	0.15%
2,743	Papa John's International, Inc.			348,334	0.09%
2,965	Paychex, Inc.			333,414	0.08%
3,023	Pegasystems, Inc.			384,223	0.10%
85,705	People's United Financial, Inc.			1,497,266	0.37%
7,527	PepsiCo, Inc.			1,132,136	0.28%
13,669	Pfizer, Inc.			587,904	0.15%
5,027	Philip Morris International, Inc.			476,509	0.12%
6,650	Pinterest, Inc., Class A			338,818	0.08%
4,095	Post Holdings, Inc.			451,105	0.11%
36,969	Primo Water Corp.			581,153	0.14%
5,117	Procter & Gamble Co. (The)			715,357	0.18%
4,832	Progressive Corp. (The)			436,764	0.11%
2,691	PTC, Inc.			322,355	0.08%
2,707	Public Service Enterprise Group, Inc.			164,856	0.04%
555	Public Storage			164,891	0.04%
6,999	Quest Diagnostics, Inc.			1,017,025	0.25%
30,195	Radware Ltd.			1,018,175	0.25%
4,920	Republic Services, Inc.			590,695	0.15%
6,578	Resideo Technologies, Inc.			163,069	0.04%
1,094	ResMed, Inc.			288,324	0.07%
108,678	Retail Properties of America, Inc., Class A			1,399,773	0.35%
320	Roper Technologies, Inc.			142,762	0.04%
5,121	RPM International, Inc.			397,646	0.10%
4,134	Seagate Technology Holdings PLC			341,138	0.08%
6,931	Service Corp. International			417,662	0.10%
571	ServiceNow, Inc.			355,316	0.09%
2,196	Sherwin-Williams Co. (The)			614,287	0.15%
6,259	Silgan Holdings, Inc.			240,095	0.06%
20,591	SLM Corp.			362,402	0.09%
3,305	Snap, Inc., Class A			244,140	0.06%
1,080	SolarEdge Technologies, Inc.			286,438	0.07%
3,270	Southern Co. (The)			202,642	0.05%
749	STERIS PLC			153,006	0.04%
62,568	Sterling Bancorp			1,561,697	0.39%
26,200	SunOpta, Inc.			233,966	0.06%
4,837	Sysco Corp.			379,704	0.09%
10,546	T-Mobile US, Inc.			1,347,357	0.33%
1,936	Target Corp.			442,899	0.11%
6,655	Terreno Realty Corp.			420,796	0.10%
1,096	Texas Instruments, Inc.			210,662	0.05%
263	Texas Pacific Land Corp.			318,062	0.08%
28,125	Titan International, Inc.			201,375	0.05%
8,116	Toro Co. (The)			790,580	0.20%
11,430	Trinity Industries, Inc.			310,553	0.08%
338	Tyler Technologies, Inc.			155,024	0.04%
8,281	U.S. Foods Holding Corp.			287,019	0.07%

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1,574	Union Pacific Corp.			308,520	0.08%
5,399	Upwork, Inc.			243,117	0.06%
28,106	VEREIT, Inc.			1,271,234	0.32%
2,817	VeriSign, Inc.			577,513	0.14%
3,473	Verisk Analytics, Inc.			695,538	0.17%
11,272	Verizon Communications, Inc.			608,801	0.15%
1,454	Visa, Inc., Class A			323,879	0.08%
6,954	Vonage Holdings Corp.			112,098	0.03%
787	W.W. Grainger, Inc.			309,338	0.08%
2,532	Walmart, Inc.			352,910	0.09%
2,235	Walt Disney Co. (The)			378,095	0.09%
1,138	Waste Management, Inc.			169,972	0.04%
3,081	Watsco, Inc.			815,294	0.20%
2,346	WEC Energy Group, Inc.			206,917	0.05%
14,540	Wendy's Co. (The)			315,227	0.08%
7,917	Westamerica BanCorp.			445,410	0.11%
402	White Mountains Insurance Group Ltd.			429,983	0.11%
102	Wix.com Ltd.			19,989	0.01%
2,072	Workiva, Inc.			292,069	0.07%
3,264	Xcel Energy, Inc.			204,000	0.05%
7,765	Xilinx, Inc.			1,172,437	0.29%
3,376	Yum! Brands, Inc.			412,919	0.10%
2,118	Zoetis, Inc.			411,189	0.10%
1,164	Zscaler, Inc.			305,224	0.08%
	<b>Total</b>			<b>126,245,645</b>	<b>31.28%</b>
<b>Closed-End Investment Companies</b>					
76,458	Golub Capital BDC, Inc.			1,208,801	0.30%
<b>Certificates of Deposit</b>					
5,000,000	Bank of Montreal (IL)	0.200	6/23/2022	5,001,140	1.24%
5,000,000	Bank of Nova Scotia (NY)	0.220	4/14/2022	5,002,254	1.24%
10,000,000	Canadian Imperial Bank of Commerce (NY)	0.210	1/26/2022	10,003,273	2.48%
10,000,000	Cooperatieve Rabobank U.A.	0.120	2/15/2022	10,000,152	2.48%
3,000,000	Cooperatieve Rabobank U.A.	0.120	2/15/2022	3,000,046	0.74%
15,000,000	DNB Nor Bank ASA (NY)	0.050	10/7/2021	15,000,000	3.72%
6,000,000	Nordea Bank ABP (NY)	0.090	10/14/2021	6,000,039	1.49%
10,000,000	Nordea Bank ABP (NY)	0.150	11/8/2021	10,000,758	2.48%
16,000,000	Skandinaviska Enskilda Banken (NY)	0.110	11/17/2021	16,000,725	3.96%
15,000,000	Sumitomo Mitsui Banking Corp. (NY)	0.120	1/18/2022	14,999,541	3.71%
19,000,000	Sumitomo Mitsui Trust (NY), (Credit Support: Bank of America N.A.)	0.060	10/6/2021	18,999,937	4.71%
15,000,000	Toronto-Dominion Bank (NY)	0.140	2/17/2022	15,001,748	3.72%
	<b>Total</b>			<b>129,009,613</b>	<b>31.97%</b>
<b>Treasuries</b>					
4,500,000	U.S. Treasury Bills	0.040-0.045(t)	10/7/2021	4,499,972	1.11%
1,000,000	U.S. Treasury Bills	0.045(t)	11/4/2021	999,929	0.25%
	<b>Total</b>			<b>5,499,901</b>	<b>1.36%</b>
<b>Repurchase Agreements</b>					
76,702,883	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	10/1/2021	76,702,883	19.01%
	<b>Total Investments</b>			<b>338,666,843</b>	<b>83.92%</b>
	<b>Other assets less liabilities</b>			<b>64,907,114</b>	<b>16.08%</b>
	<b>Net Assets</b>			<b>403,573,957</b>	<b>100.00%</b>

**Forward Foreign Currency Contracts**

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/Depreciation</u>
UBS AG	12/15/2021	CHF B	36,000,000	\$ 39,407,151	\$ 38,699,362	\$ (707,789)
UBS AG	12/15/2021	CHF S	14,250,000	15,399,249	15,318,497	80,752
UBS AG	12/15/2021	CHF S	11,375,000	12,223,649	12,227,923	(4,274)
UBS AG	12/15/2021	NOK B	132,000,000	15,217,980	15,091,030	(126,950)
UBS AG	12/15/2021	NOK S	36,000,000	4,144,632	4,115,735	28,897
UBS AG	12/15/2021	NOK S	6,000,000	685,239	685,956	(717)
UBS AG	12/15/2021	NZD B	3,900,000	2,677,806	2,690,889	13,083
UBS AG	12/15/2021	NZD B	22,500,000	15,949,543	15,524,360	(425,183)
UBS AG	12/15/2021	NZD S	80,100,000	56,929,854	55,266,725	1,663,129
UBS AG	12/15/2021	PLN S	3,500,000	918,672	879,796	38,876

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UBS AG	12/15/2021	SEK	B	200,000,000	23,383,548	22,860,559	(522,989)
UBS AG	12/15/2021	SEK	S	170,000,000	19,641,466	19,431,475	209,991
UBS AG	12/15/2021	SGD	S	2,750,000	2,019,572	2,025,023	(5,451)
UBS AG	12/15/2021	ZAR	B	9,000,000	620,111	591,813	(28,298)
UBS AG	12/15/2021	ZAR	S	9,000,000	596,734	591,813	4,921
UBS AG	12/15/2021	ZAR	S	7,000,000	458,188	460,298	(2,110)

**Total** **\$ 215,888**

### Financial and Currency Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
2 Year U.S. Treasury Note	12/31/2021	941	\$ 207,186,592	\$ 207,071,461	\$ (115,131)
3 Year Australia Government Bond	12/15/2021	156	13,157,319	13,131,904	(25,415)
5 Year U.S. Treasury Note	12/31/2021	263	32,503,422	32,281,196	(222,226)
10 Year Australia Government Bond	12/15/2021	384	40,087,011	39,274,582	(812,429)
AEX-Index®	10/15/2021	10	1,830,193	1,784,623	(45,570)
ASX SPI 200™	12/16/2021	10	1,336,047	1,318,118	(17,929)
Australian Dollar	12/13/2021	389	28,448,660	28,140,260	(308,400)
Brazilian Real	10/29/2021	66	1,229,905	1,206,480	(23,425)
British Pound	12/13/2021	205	17,739,275	17,264,844	(474,431)
CAC 40®	10/15/2021	20	1,529,705	1,510,025	(19,680)
Canadian Dollar	12/14/2021	563	44,407,405	44,471,370	63,965
DAX	12/17/2021	24	10,878,093	10,625,312	(252,781)
E-mini NASDAQ 100	12/17/2021	5	1,555,141	1,468,250	(86,891)
E-mini Russell 2000	12/17/2021	1,099	123,367,760	120,933,960	(2,433,800)
E-mini S&P MidCap 400®	12/17/2021	4	1,084,620	1,053,280	(31,340)
Euribor	3/14/2022	49	14,262,864	14,262,864	—
Euro Schatz	12/8/2021	97	12,616,898	12,607,347	(9,551)
EURO STOXX 50®	12/17/2021	97	4,660,409	4,548,330	(112,079)
Euro-BTP	12/8/2021	341	60,715,756	60,019,842	(695,914)
Euro-Buxl® 30 Year Bond	12/8/2021	7	1,707,709	1,648,772	(58,937)
Euro-OAT	12/8/2021	62	12,049,225	11,918,146	(131,079)
Eurodollar	3/14/2022	32	7,988,000	7,988,000	400
FTSE 100 Index	12/17/2021	150	14,210,882	14,296,253	85,371
FTSE MIB	12/17/2021	7	1,039,625	1,028,679	(10,946)
FTSE Taiwan Index	10/28/2021	16	970,210	946,560	(23,650)
FTSE/JSE Top 40 Index	12/15/2021	26	1,012,265	1,004,536	(7,729)
German Euro BOBL	12/8/2021	50	7,866,644	7,814,808	(51,836)
German Euro Bund	12/8/2021	267	53,051,835	52,521,832	(530,003)
Hang Seng Index®	10/28/2021	20	3,125,381	3,150,302	24,921
IBEX 35	10/15/2021	10	1,019,684	1,021,248	1,564
Indian Rupee	10/27/2021	211	5,719,788	5,664,928	(54,860)
MSCI EAFE Index	12/17/2021	14	1,661,538	1,586,900	(74,638)
MSCI Emerging Markets Index	12/17/2021	158	10,405,590	9,840,240	(565,350)
MSCI Singapore	10/28/2021	50	1,314,166	1,301,738	(12,428)
Nikkei 225™	12/9/2021	4	1,033,739	1,058,807	25,068
OMXS30®	10/15/2021	63	1,677,599	1,621,525	(56,074)
S&P/TSX 60 Index	12/16/2021	9	1,749,034	1,699,811	(49,223)
Short-Term Euro-BTP	12/8/2021	50	6,594,486	6,585,798	(8,688)
TOPIX	12/9/2021	33	5,914,322	6,020,621	106,299
U.S. Dollar Index	12/13/2021	245	22,543,690	23,088,800	545,110
Total Long Position Contracts					\$ (6,469,735)
<b>Short Position Contracts:</b>					
3-month SONIA Index	6/14/2022	(26)	\$ (8,726,134)	\$ (8,725,696)	\$ 438
10 Year Canada Government Bond	12/20/2021	(336)	(38,574,814)	(37,974,419)	600,395
10 Year U.S. Treasury Note	12/21/2021	(524)	(69,859,422)	(68,963,313)	896,109
30 Year U.S. Treasury Bond	12/21/2021	(116)	(18,937,398)	(18,469,375)	468,023
E-mini S&P 500®	12/17/2021	(62)	(13,637,810)	(13,323,025)	314,785
Euro	12/13/2021	(10)	(1,465,188)	(1,450,000)	15,188
Japanese Yen	12/13/2021	(145)	(16,437,356)	(16,278,062)	159,294
Mexican Peso	12/13/2021	(497)	(12,342,065)	(11,925,515)	416,550
UK Long Gilt	12/29/2021	(251)	(43,240,807)	(42,325,410)	915,397
Total Short Position Contracts					\$ 3,786,179
Total Futures Contracts					\$ (2,683,556)

**AlphaSimplex Global Alternatives Fund**  
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**Commodity Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	12/15/2021	135	\$ 8,735,167	\$ 9,643,219	\$ 908,052
Brent Crude Oil	10/29/2021	182	12,939,390	14,252,420	1,313,030
Copper LME	12/15/2021	107	25,483,006	23,904,469	(1,578,537)
Corn	12/14/2021	251	6,560,800	6,736,212	175,412
Gasoline	11/30/2021	22	1,958,644	1,992,236	33,592
Gold	12/29/2021	46	8,094,120	8,082,200	(11,920)
Live Cattle	12/31/2021	86	4,371,680	4,324,940	(46,740)
Low Sulfur Gasoil	11/11/2021	62	3,940,375	4,188,100	247,725
Nickel LME	12/15/2021	58	6,791,876	6,241,902	(549,974)
Silver	12/29/2021	31	3,660,300	3,417,285	(243,015)
Soybean	11/12/2021	28	1,794,337	1,758,400	(35,937)
Soybean Oil	12/14/2021	147	5,080,848	5,176,458	95,610
WTI Crude Oil	11/19/2021	64	4,796,840	4,780,800	(16,040)
Zinc LME	12/15/2021	157	11,944,790	11,723,975	(220,815)
Total Long Position Contracts					\$ 70,443
<b>Short Position Contracts:</b>					
Aluminum LME	12/15/2021	(37)	\$ (2,676,325)	\$ (2,642,956)	\$ 33,369
Cocoa	12/15/2021	(106)	(2,722,750)	(2,811,120)	(88,370)
Coffee	12/20/2021	(9)	(600,487)	(654,750)	(54,263)
Copper	12/29/2021	(25)	(2,593,025)	(2,555,625)	37,400
Copper LME	12/15/2021	(47)	(11,018,230)	(10,500,094)	518,136
Cotton	12/8/2021	(45)	(2,046,840)	(2,380,500)	(333,660)
Natural Gas	10/27/2021	(23)	(1,161,800)	(1,349,410)	(187,610)
New York Harbor ULSD	10/29/2021	(70)	(6,378,007)	(6,875,190)	(497,183)
Nickel LME	12/15/2021	(33)	(3,834,762)	(3,551,427)	283,335
Soybean Meal	12/14/2021	(284)	(9,948,070)	(9,335,080)	612,990
Sugar	2/28/2022	(123)	(2,830,688)	(2,802,038)	28,650
Wheat	12/14/2021	(105)	(3,852,837)	(3,808,875)	43,962
Zinc LME	12/15/2021	(160)	(12,110,101)	(11,948,000)	162,101
Total Short Position Contracts					\$ 558,857
Total Futures Contracts					\$ 629,300

**Bilateral Equity Basket Total Return Swaps (a)**

Reference Entity	Counterparty	Expiration Date	Notional Amount	Unrealized Appreciation (Depreciation)	Value of Reference Entities	Notional Amount Net Asset Percentage
Equity Securities Short	Morgan Stanley Capital Services LLC	5/19/2022	\$ (133,170,715)	\$ —	\$ (133,170,715)	(33.0%)

(a) The Fund receives or pays, on a monthly basis, the total return on a portfolio of short equity positions net of one day U.S. Federal Funds Effective Rate minus a spread of 0.45%-0.83% as calculated on the notional amount.

The following table represents the reference entities underlying the total return swap with Morgan Stanley Capital Services LLC as of September 30, 2021:

	Shares	Value	% of Basket Value
<b>Common Stocks - Short</b>			
<b>Aerospace &amp; Defense</b>			
Boeing Co. (The)	(2,463)	\$ (541,712)	(0.4%)
Hexcel Corp.	(5,981)	(355,212)	(0.3%)
Huntington Ingalls Industries, Inc.	(2,751)	(531,108)	(0.4%)
Maxar Technologies, Inc.	(28,606)	(810,122)	(0.6%)
Spirit AeroSystems Holdings, Inc., Class A	(12,925)	(571,156)	(0.4%)
Triumph Group, Inc.	(8,164)	(152,095)	(0.1%)
		(2,961,405)	
<b>Airlines</b>			
Copa Holdings S.A., Class A	(4,820)	(392,252)	(0.3%)
Delta Air Lines, Inc.	(16,815)	(716,487)	(0.5%)
JetBlue Airways Corp.	(48,231)	(737,452)	(0.6%)
United Airlines Holdings, Inc.	(18,419)	(876,192)	(0.7%)
		(2,722,383)	

**AlphaSimplex Global Alternatives Fund**  
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**Auto Components**

American Axle & Manufacturing Holdings, Inc.	(22,141)	(195,062)	(0.1%)
Patrick Industries, Inc.	(2,006)	(167,100)	(0.1%)
		<u>(362,162)</u>	

**Automobiles**

Harley-Davidson, Inc.	(11,971)	(438,258)	(0.3%)
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**Banks**

Berkshire Hills Bancorp, Inc.	(15,350)	(414,143)	(0.3%)
Citizens Financial Group, Inc.	(29,227)	(1,373,084)	(1.0%)
Dime Community Bancshares, Inc.	(11,353)	(370,789)	(0.3%)
Glacier Bancorp, Inc.	(21,008)	(1,162,793)	(0.9%)
Independent Bank Corp.	(20,128)	(1,532,747)	(1.2%)
M & T Bank Corp.	(10,152)	(1,516,100)	(1.1%)
Old National Bancorp	(87,738)	(1,487,159)	(1.1%)
Pacific Premier Bancorp, Inc.	(16,206)	(671,577)	(0.5%)
South State Corp.	(24,883)	(1,858,014)	(1.4%)
Webster Financial Corp.	(28,968)	(1,577,597)	(1.2%)
Wells Fargo & Co.	(11,067)	(513,619)	(0.4%)
		<u>(12,477,622)</u>	

**Biotechnology**

Allogene Therapeutics, Inc.	(12,644)	(324,951)	(0.2%)
Arena Pharmaceuticals, Inc.	(4,772)	(284,173)	(0.2%)
Biogen, Inc.	(1,296)	(366,755)	(0.3%)
Emergent BioSolutions, Inc.	(7,614)	(381,233)	(0.3%)
Exelixis, Inc.	(27,318)	(577,502)	(0.4%)
Inmed, Inc.	(27,652)	(761,536)	(0.6%)
Iovance Biotherapeutics, Inc.	(19,998)	(493,151)	(0.4%)
TG Therapeutics, Inc.	(46,336)	(1,542,062)	(1.2%)
		<u>(4,731,363)</u>	

**Building Products**

JELD-WEN Holding, Inc.	(63,030)	(1,577,641)	(1.2%)
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**Capital Markets**

Ameriprise Financial, Inc.	(2,315)	(611,438)	(0.5%)
Apollo Global Management, Inc.	(22,667)	(1,396,061)	(1.0%)
AssetMark Financial Holdings, Inc.	(24,475)	(608,693)	(0.5%)
Focus Financial Partners, Inc., Class A	(5,540)	(290,130)	(0.2%)
Goldman Sachs Group, Inc. (The)	(2,506)	(947,343)	(0.7%)
		<u>(3,853,665)</u>	

**Chemicals**

Albemarle Corp.	(2,070)	(453,268)	(0.3%)
Chemours Co. (The)	(28,150)	(818,039)	(0.6%)
Livent Corp.	(11,158)	(257,861)	(0.2%)
Mosaic Co. (The)	(12,378)	(442,142)	(0.3%)
Tronox Holdings PLC, Class A	(11,341)	(279,556)	(0.2%)
		<u>(2,250,866)</u>	

**Commercial Services & Supplies**

Deluxe Corp.	(16,298)	(584,935)	(0.4%)
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**Communications Equipment**

ViaSat, Inc.	(10,833)	(596,573)	(0.4%)
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**Consumer Finance**

LendingClub Corp.	(13,203)	(372,853)	(0.3%)
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**Diversified Consumer Services**

2U, Inc.	(19,685)	(660,826)	(0.5%)
Strategic Education, Inc.	(7,872)	(554,976)	(0.4%)
		<u>(1,215,802)</u>	

**Electric Utilities**

PG&E Corp.	(54,397)	(522,211)	(0.4%)
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**Electrical Equipment**

Bloom Energy Corp., Class A	(52,486)	(982,538)	(0.7%)
GrafTech International Ltd.	(33,061)	(341,189)	(0.3%)
Plug Power, Inc.	(11,946)	(305,101)	(0.2%)
Sunrun, Inc.	(13,036)	(573,584)	(0.4%)
		<u>(2,202,412)</u>	

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**Energy Equipment & Services**

Helmerich & Payne, Inc.	(15,795)	(432,941)	(0.3%)
NOV, Inc.	(26,923)	(352,960)	(0.3%)
Patterson-UTI Energy, Inc.	(33,680)	(303,120)	(0.2%)
Schlumberger Ltd.	(25,623)	(759,466)	(0.6%)
TechnipFMC PLC	(216,438)	(1,629,778)	(1.2%)
		(3,478,265)	

**Entertainment**

Cinemark Holdings, Inc.	(16,104)	(309,358)	(0.2%)
Madison Square Garden Entertainment Corp.	(3,399)	(247,005)	(0.2%)
Spotify Technology S.A.	(1,593)	(358,967)	(0.3%)
		(915,330)	

**Equity Real Estate Investment Trusts**

Acadia Realty Trust	(56,970)	(1,162,758)	(0.9%)
Apple Hospitality REIT, Inc.	(42,185)	(663,570)	(0.5%)
Boston Properties, Inc.	(4,829)	(523,222)	(0.4%)
DiamondRock Hospitality Co.	(29,317)	(277,046)	(0.2%)
Digitalbridge Group, Inc.	(104,998)	(633,138)	(0.5%)
Douglas Emmett, Inc.	(16,841)	(532,344)	(0.4%)
Host Hotels & Resorts, Inc.	(38,495)	(628,623)	(0.5%)
Kilroy Realty Corp.	(8,777)	(581,125)	(0.4%)
Kite Realty Group Trust	(69,302)	(1,410,989)	(1.1%)
Park Hotels & Resorts, Inc.	(33,341)	(638,147)	(0.5%)
Pebblebrook Hotel Trust	(29,019)	(650,316)	(0.5%)
Piedmont Office Realty Trust, Inc., Class A	(26,001)	(453,198)	(0.3%)
Realty Income Corp.	(19,891)	(1,290,130)	(1.0%)
RLJ Lodging Trust	(39,686)	(589,734)	(0.4%)
Service Properties Trust	(57,415)	(643,622)	(0.5%)
Sunstone Hotel Investors, Inc.	(52,095)	(622,014)	(0.5%)
Vornado Realty Trust	(13,609)	(571,714)	(0.4%)
Welltower, Inc.	(6,123)	(504,535)	(0.4%)
Xenia Hotels & Resorts, Inc.	(36,966)	(655,777)	(0.5%)
		(13,032,002)	

**Food & Staples Retailing**

Walgreens Boots Alliance, Inc.	(11,026)	(518,773)	(0.4%)
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**Food Products**

Darling Ingredients, Inc.	(3,860)	(277,534)	(0.2%)
Pilgrim's Pride Corp.	(23,568)	(685,357)	(0.5%)
Tyson Foods, Inc., Class A	(7,757)	(612,338)	(0.5%)
		(1,575,229)	

**Health Care Equipment & Supplies**

Align Technology, Inc.	(1,268)	(843,765)	(0.6%)
NuVasive, Inc.	(9,169)	(548,765)	(0.4%)
Penumbra, Inc.	(1,967)	(524,205)	(0.4%)
Tandem Diabetes Care, Inc.	(4,855)	(579,590)	(0.4%)
		(2,496,325)	

**Health Care Providers & Services**

1Life Healthcare, Inc.	(25,376)	(513,864)	(0.4%)
Accolade, Inc.	(14,398)	(607,164)	(0.5%)
Centene Corp.	(8,924)	(556,054)	(0.4%)
National Research Corp.	(6,541)	(275,834)	(0.2%)
Oak Street Health, Inc.	(12,859)	(546,893)	(0.4%)
Tenet Healthcare Corp.	(7,141)	(474,448)	(0.4%)
		(2,974,257)	

**Hotels, Restaurants & Leisure**

Carnival Corp.	(11,777)	(294,543)	(0.2%)
Everi Holdings, Inc.	(6,009)	(145,298)	(0.1%)
Golden Entertainment, Inc.	(15,328)	(752,451)	(0.6%)
Hyatt Hotels Corp., Class A	(8,529)	(657,586)	(0.5%)
Las Vegas Sands Corp.	(9,430)	(345,138)	(0.3%)
MGM Resorts International	(2,695)	(116,289)	(0.1%)
Norwegian Cruise Line Holdings Ltd.	(10,993)	(293,623)	(0.2%)
RCI Hospitality Holdings, Inc.	(3,257)	(223,137)	(0.2%)
Royal Caribbean Cruises Ltd.	(15,404)	(1,370,186)	(1.0%)
Wynn Resorts Ltd.	(3,187)	(270,098)	(0.2%)
		(4,468,349)	

**Household Durables**

Hovnanian Enterprises, Inc., Class A	(10,658)	(1,027,325)	(0.8%)
Lennar Corp., Class A	(1,782)	(166,938)	(0.1%)



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Meritage Homes Corp.	(5,477)	(531,269)	(0.4%)
Taylor Morrison Home Corp.	(18,476)	(476,311)	(0.4%)
		(2,201,843)	
<b>Independent Power &amp; Renewable Electricity Producers</b>			
Brookfield Renewable Corp., Class A	(15,839)	(614,712)	(0.5%)
Ormat Technologies, Inc.	(7,054)	(469,867)	(0.4%)
Sunnova Energy International, Inc.	(11,268)	(371,168)	(0.3%)
Vistra Corp.	(26,403)	(451,491)	(0.3%)
		(1,907,238)	
<b>Insurance</b>			
Arch Capital Group Ltd.	(13,853)	(528,907)	(0.4%)
Argo Group International Holdings Ltd.	(9,840)	(513,845)	(0.4%)
Brighthouse Financial, Inc.	(14,845)	(671,439)	(0.5%)
RenaissanceRe Holdings Ltd.	(3,549)	(494,731)	(0.4%)
		(2,208,922)	
<b>Interactive Media &amp; Entertainment</b>			
TripAdvisor, Inc.	(17,689)	(598,773)	(0.4%)
Twitter, Inc.	(2,146)	(129,597)	(0.1%)
		(728,370)	
<b>Internet &amp; Direct Marketing Retail</b>			
Expedia Group, Inc.	(6,237)	(1,022,244)	(0.8%)
Overstock.com, Inc.	(12,903)	(1,005,402)	(0.8%)
Wayfair, Inc., Class A	(3,267)	(834,751)	(0.6%)
		(2,862,397)	
<b>IT Services</b>			
Sabre Corp.	(50,450)	(597,328)	(0.4%)
SolarWinds Corp.	(50,650)	(847,374)	(0.6%)
Stoneco Ltd., Class A	(14,355)	(498,406)	(0.4%)
Twilio, Inc., Class A	(723)	(230,673)	(0.2%)
		(2,173,781)	
<b>Leisure Products</b>			
Mattel, Inc.	(48,438)	(899,009)	(0.7%)
<b>Life Sciences Tools &amp; Services</b>			
Adaptive Biotechnologies Corp.	(14,307)	(486,295)	(0.4%)
<b>Marine</b>			
Kirby Corp.	(11,125)	(533,555)	(0.4%)
<b>Media</b>			
Cardlytics, Inc.	(6,659)	(558,956)	(0.4%)
Fox Corp.	(24,354)	(976,839)	(0.7%)
Magnite, Inc.	(29,696)	(831,488)	(0.6%)
		(2,367,283)	
<b>Metals &amp; Mining</b>			
Barrick Gold Corp.	(51,858)	(936,037)	(0.7%)
Carpenter Technology Corp.	(22,629)	(740,873)	(0.6%)
Century Aluminum Co.	(17,975)	(241,764)	(0.2%)
Cleveland-Cliffs, Inc.	(9,867)	(195,465)	(0.1%)
Constellium SE	(11,730)	(220,289)	(0.2%)
Hecla Mining Co.	(64,577)	(355,174)	(0.3%)
Kinross Gold Corp.	(65,605)	(351,643)	(0.3%)
Newmont Corp.	(112)	(6,082)	(0.0%)
Pan American Silver Corp.	(22,919)	(533,325)	(0.4%)
		(3,580,652)	
<b>Mortgage Real Estate Investment Trusts (REITs)</b>			
Biohaven Pharmaceutical Holding Co. Ltd.	(4,052)	(562,863)	(0.4%)
Brightspire Capital, Inc.	(38,160)	(358,323)	(0.3%)
		(921,186)	
<b>Multi-Utilities</b>			
NiSource, Inc.	(19,936)	(483,049)	(0.4%)
<b>Multiline Retail</b>			
Kohl's Corp.	(8,875)	(417,924)	(0.3%)
Nordstrom, Inc.	(23,234)	(614,539)	(0.5%)

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Ollie's Bargain Outlet Holdings, Inc.	(7,735)	(466,266)	(0.4%)
		(1,498,729)	
<b>Oil, Gas &amp; Consumable Fuels</b>			
APA Corp.	(12,942)	(277,347)	(0.2%)
Cabot Oil & Gas Corp.	(74,525)	(1,621,664)	(1.2%)
Continental Resources, Inc.	(8,525)	(393,429)	(0.3%)
CVR Energy, Inc.	(10,538)	(175,563)	(0.1%)
Devon Energy Corp.	(8,837)	(313,802)	(0.2%)
Energy Transfer LP	(96,312)	(922,669)	(0.7%)
EOG Resources, Inc.	(4,903)	(393,564)	(0.3%)
EQT Corp.	(45,820)	(937,477)	(0.7%)
Equitrans Midstream Corp.	(52,379)	(531,123)	(0.4%)
Exxon Mobil Corp	(10,101)	(594,141)	(0.4%)
HollyFrontier Corp.	(26,168)	(866,946)	(0.7%)
Kinder Morgan, Inc.	(33,297)	(557,059)	(0.4%)
Kosmos Energy Ltd.	(120,833)	(357,666)	(0.3%)
Marathon Oil Corp.	(76,740)	(1,049,036)	(0.8%)
Marathon Petroleum Corp.	(3,193)	(197,359)	(0.1%)
Matador Resources Co.	(4,953)	(188,412)	(0.1%)
Murphy Oil Corp.	(11,603)	(289,727)	(0.2%)
Occidental Petroleum Corp.	(16,527)	(488,868)	(0.4%)
Phillips 66	(18,850)	(1,320,065)	(1.0%)
Pioneer Natural Resources Co.	(2,327)	(387,469)	(0.3%)
Plains All American Pipeline LP	(82,263)	(836,615)	(0.6%)
Valero Energy Corp.	(20,214)	(1,426,502)	(1.1%)
		(14,126,503)	
<b>Personal Products</b>			
Coty, Inc., Class A	(60,685)	(476,984)	(0.4%)
Herbalife Nutrition Ltd.	(17,611)	(746,354)	(0.6%)
		(1,223,338)	
<b>Pharmaceuticals</b>			
Perrigo Co.	(12,480)	(590,678)	(0.4%)
<b>Professional Services</b>			
CACI International, Inc., Class A	(2,131)	(558,535)	(0.4%)
Huron Consulting Group, Inc.	(9,992)	(519,584)	(0.4%)
TriNet Group, Inc.	(5,926)	(560,481)	(0.4%)
		(1,638,600)	
<b>Real Estate Management &amp; Development</b>			
Realogy Holdings Corp.	(11,045)	(193,729)	(0.1%)
<b>Road &amp; Rail</b>			
Lyft, Inc., Class A	(12,918)	(692,276)	(0.5%)
<b>Semiconductors &amp; Semiconductor Equipment</b>			
Advanced Micro Devices, Inc.	(13,382)	(1,377,008)	(1.0%)
Applied Materials, Inc.	(5,132)	(660,642)	(0.5%)
Cree, Inc.	(2,798)	(225,883)	(0.2%)
Ichor Holdings Ltd.	(13,233)	(543,744)	(0.4%)
Lam Research Corp.	(329)	(187,250)	(0.1%)
MKS Instruments, Inc.	(5,040)	(760,587)	(0.6%)
Monolithic Power Systems, Inc.	(2,009)	(973,722)	(0.7%)
NVIDIA Corp.	(4,649)	(963,087)	(0.7%)
Ultra Clean Holdings, Inc.	(3,815)	(162,519)	(0.1%)
Veeco Instruments, Inc.	(48,329)	(1,073,387)	(0.8%)
		(6,927,829)	
<b>Software</b>			
Blackbaud, Inc.	(15,760)	(1,108,716)	(0.8%)
Ceridian HCM Holding, Inc.	(8,053)	(906,929)	(0.7%)
Digital Turbine, Inc.	(5,658)	(388,987)	(0.3%)
Paycom Software, Inc.	(1,853)	(918,625)	(0.7%)
PROS Holdings, Inc.	(14,271)	(506,335)	(0.4%)
Verint Systems, Inc.	(11,478)	(514,100)	(0.4%)
Zoom Video Communications, Inc., Class A	(4,676)	(1,222,774)	(0.9%)
		(5,566,466)	
<b>Specialty Retail</b>			
Carvana Co.	(2,060)	(621,172)	(0.5%)
Conn's, Inc.	(7,081)	(161,659)	(0.1%)
Designer Brands, Inc., Class A	(37,637)	(524,283)	(0.4%)
Gap, Inc. (The)	(33,439)	(759,065)	(0.6%)
Guess?, Inc.	(27,264)	(572,817)	(0.4%)

**AlphaSimplex Global Alternatives Fund**  
Investments as of September 30, 2021 (Unaudited)

Monro, Inc.	(10,025)	(576,538)	(0.4%)
Party City Holdings, Inc.	(22,920)	(162,732)	(0.1%)
RH	(578)	(385,474)	(0.3%)
Vroom, Inc.	(17,951)	(396,179)	(0.3%)
Williams-Sonoma, Inc.	(3,281)	(581,820)	(0.4%)
		(4,741,739)	
<b>Technology Hardware, Storage &amp; Peripherals</b>			
Western Digital Corp.	(10,419)	(588,049)	(0.4%)
Xerox Holdings Corp.	(14,260)	(287,624)	(0.2%)
		(875,673)	
<b>Textiles, Apparel &amp; Luxury Goods</b>			
Hanesbrands, Inc.	(27,389)	(469,995)	(0.4%)
Lululemon Athletica, Inc.	(2,305)	(932,833)	(0.7%)
PVH Corp.	(9,130)	(938,473)	(0.7%)
Ralph Lauren Corp.	(8,023)	(890,874)	(0.7%)
		(3,232,175)	
<b>Thrifts &amp; Mortgage Finance</b>			
New York Community Bancorp, Inc.	(154,867)	(1,993,138)	(1.5%)
WSFS Financial Corp.	(27,798)	(1,426,316)	(1.1%)
		(3,419,454)	
<b>Trading Companies &amp; Distributors</b>			
Veritiv Corp.	(2,550)	(228,378)	(0.2%)
<b>Wireless Telecommunication Services</b>			
Millicom International Cellular S.A.	(14,741)	(532,887)	(0.4%)
<b>Total Common Stocks - Short</b>		<b>\$ (133,170,715)</b>	

(†) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations

CHF	Swiss Franc
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Global Alternatives Cayman Fund Ltd., a wholly owned subsidiary (the "Subsidiary"). Investments of the Subsidiary have been consolidated with those of the Fund for reporting purposes.

*This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.*

*The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.*

**Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.**

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

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**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Common Stocks</b>					
5,648	3M Co.			1,099,892	0.24%
14,399	AbbVie, Inc.			1,739,111	0.39%
2,713	Accenture PLC, Class A			913,087	0.20%
20,488	ACI Worldwide, Inc.			660,328	0.15%
18,446	Acushnet Holdings Corp.			921,562	0.20%
14,798	AECOM			970,157	0.22%
13,970	Agilent Technologies, Inc.			2,451,316	0.54%
29,791	AGNC Investment Corp.			485,891	0.11%
1,458	Alexandria Real Estate Equities, Inc.			300,887	0.07%
4,855	Alliant Energy Corp.			295,135	0.07%
567	Alphabet, Inc., Class A			1,640,870	0.36%
26,013	Altabancorp			1,080,060	0.24%
29,224	Altice USA, Inc., Class A			801,907	0.18%
633	Amazon.com, Inc.			2,197,010	0.49%
15,506	Amdocs Ltd.			1,194,427	0.27%
3,370	Ameren Corp.			295,616	0.07%
13,435	American Electric Power Co., Inc.			1,203,373	0.27%
1,338	American Water Works Co., Inc.			243,851	0.05%
3,190	AMETEK, Inc.			433,744	0.10%
2,367	Amgen, Inc.			533,830	0.12%
3,653	Aon PLC, Class A			1,047,900	0.23%
7,625	AptarGroup, Inc.			1,027,850	0.23%
2,111	Arthur J. Gallagher & Co.			303,182	0.07%
34,284	Athene Holding Ltd., Class A			2,295,999	0.51%
48,270	Atlantic Capital Bancshares, Inc.			1,169,582	0.26%
21,028	Atlantica Sustainable Infrastructure PLC			790,863	0.18%
12,324	Atmos Energy Corp.			1,201,713	0.27%
96,099	Atotech Ltd.			2,301,571	0.51%
773	AutoZone, Inc.			1,197,493	0.27%
5,500	Avangrid, Inc.			300,575	0.07%
11,072	Baxter International, Inc.			843,908	0.19%
1,159	Becton Dickinson & Co.			291,720	0.06%
4	Berkshire Hathaway, Inc., Class A			1,719,600	0.38%
6,928	Black Knight, Inc.			524,242	0.12%
14,467	Booz Allen Hamilton Holding Corp.			1,184,992	0.26%
19,493	Box, Inc., Class A			502,530	0.11%
12,156	Bristol-Myers Squibb Co.			812,750	0.18%
6,610	Broadridge Financial Solutions, Inc.			1,138,374	0.25%
4,209	Brown & Brown, Inc.			244,332	0.05%
5,413	Brown-Forman Corp., Class B			380,101	0.08%
23,593	Bryn Mawr Bank Corp.			962,594	0.21%
7,556	C.H. Robinson Worldwide, Inc.			680,493	0.15%
88,975	Cadiz, Inc.			1,195,824	0.27%
17,462	Cal-Maine Foods, Inc.			631,426	0.14%
6,990	Campbell Soup Co.			291,693	0.06%
7,352	CBRE Group, Inc., Class A			707,998	0.16%
10,111	Cerner Corp.			771,975	0.17%
1,923	Charter Communications, Inc.			1,570,437	0.35%
14,283	Check Point Software Technologies Ltd.			1,794,373	0.40%
7,525	Cheniere Energy, Inc.			658,137	0.15%
491	Chipotle Mexican Grill, Inc.			934,535	0.21%
3,457	Church & Dwight Co., Inc.			289,213	0.06%
23,778	Cimarex Energy Co.			1,527,023	0.34%
6,391	Cisco Systems, Inc.			377,197	0.08%
10,088	Citigroup, Inc.			725,428	0.16%
2,265	Clorox Co. (The)			380,633	0.08%
4,658	CMS Energy Corp.			298,718	0.07%
4,365	Coca-Cola Co. (The)			245,793	0.05%
8,064	Coherent, Inc.			2,037,531	0.45%
12,584	Colgate-Palmolive Co.			980,923	0.22%
65,771	Columbia Financial, Inc.			1,185,851	0.26%
23,076	Comcast Corp., Class A			1,400,252	0.31%
11,329	CommVault Systems, Inc.			917,309	0.20%
14,942	Conagra Brands, Inc.			494,879	0.11%
16,638	Consolidated Edison, Inc.			1,255,337	0.28%
1,411	Cooper Cos., Inc. (The)			635,952	0.14%
7,317	Copart, Inc.			1,055,989	0.23%
20,888	Corteva, Inc.			918,445	0.20%
1,095	Costco Wholesale Corp.			498,762	0.11%
12,598	CSG Systems International, Inc.			607,350	0.13%
4,650	CubeSmart			248,775	0.06%
10,903	CyrusOne, Inc.			839,313	0.19%
3,415	Danaher Corp.			1,107,006	0.25%
3,365	Dollar General Corp.			750,092	0.17%

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,090	Dominion Energy, Inc.			240,526	0.05%
1,483	Domino's Pizza, Inc.			766,548	0.17%
2,148	DTE Energy Co.			258,490	0.06%
2,816	Duke Energy Corp.			294,723	0.07%
13,836	Easterly Government Properties, Inc.			295,675	0.07%
12,923	Elanco Animal Health, Inc.			431,370	0.10%
4,283	Electronic Arts, Inc.			621,934	0.14%
2,287	Encompass Health Corp.			179,415	0.04%
27,028	Enviva Partners LP			1,460,593	0.32%
47,223	Equity Commonwealth			1,243,854	0.28%
3,324	Estee Lauder Cos., Inc. (The), Class A			1,131,789	0.25%
3,277	Eversource Energy			297,322	0.07%
27,627	Evolent Health, Inc., Class A			678,519	0.15%
19,432	Exelon Corp.			952,557	0.21%
13,432	Expeditors International of Washington, Inc.			1,674,164	0.37%
1,342	Extra Space Storage, Inc.			250,833	0.06%
2,015	Facebook, Inc., Class A			764,451	0.17%
3,454	Ferrari NV			750,900	0.17%
77,398	First Midwest Bancorp, Inc.			1,449,665	0.32%
10,939	Five9, Inc.			1,730,878	0.38%
44,498	Flagstar Bancorp, Inc.			2,200,871	0.49%
33,653	Flex Ltd.			625,273	0.14%
10,621	Flowers Foods, Inc.			256,285	0.06%
10,179	Garmin Ltd.			1,775,523	0.39%
5,892	General Mills, Inc.			340,617	0.08%
22,561	Gentex Corp.			694,879	0.15%
5,025	Genuine Parts Co.			614,005	0.14%
8,508	Gilead Sciences, Inc.			619,212	0.14%
7,078	Graco, Inc.			555,057	0.12%
2,405	Green Dot Corp., Class A			125,637	0.03%
6,742	Hawaiian Electric Industries, Inc.			293,951	0.07%
74,783	Heartland Express, Inc.			1,254,859	0.28%
1,631	Hershey Co. (The)			289,829	0.06%
6,602	Hilton Worldwide Holdings, Inc.			824,326	0.18%
3,042	Home Depot, Inc. (The)			992,240	0.22%
6,333	Hormel Foods Corp.			288,405	0.06%
40,622	Hostess Brands, Inc.			648,327	0.14%
8,405	Houlihan Lokey, Inc.			758,131	0.17%
1,403	Howard Hughes Corp. (The)			127,014	0.03%
17,725	Howmet Aerospace, Inc.			562,769	0.12%
2,761	IDACORP, Inc.			290,871	0.06%
3,106	Illinois Tool Works, Inc.			723,263	0.16%
13,377	Intel Corp.			723,161	0.16%
2,577	Intercontinental Exchange, Inc.			308,029	0.07%
4,836	International Flavors & Fragrances, Inc.			732,654	0.16%
24,434	Invesco Ltd.			618,669	0.14%
153,833	Investors Bancorp, Inc.			2,201,350	0.49%
2,259	J.M. Smucker Co. (The)			279,371	0.06%
14,241	Janus Henderson Group PLC			617,490	0.14%
7,460	Johnson & Johnson			1,291,550	0.29%
12,701	Johnson Controls International PLC			950,035	0.21%
4,422	Kellogg Co.			279,205	0.06%
19,155	Keurig Dr Pepper, Inc.			683,259	0.15%
2,116	Kimberly-Clark Corp.			291,606	0.06%
640	Laboratory Corp. of America Holdings			194,163	0.04%
6,668	Liberty Broadband Corp.			1,238,714	0.27%
1,987	Life Storage, Inc.			247,262	0.05%
1,982	Linde PLC			623,517	0.14%
7,207	Lions Gate Entertainment Corp., Class A			93,114	0.02%
17,329	LKQ Corp.			913,065	0.20%
2,804	Lockheed Martin Corp.			1,008,879	0.22%
4,697	Lowe's Cos., Inc.			957,671	0.21%
8,039	Marsh & McLennan Cos., Inc.			1,263,731	0.28%
10,024	Masco Corp.			608,657	0.14%
5,013	Masonite International Corp.			599,956	0.13%
8,412	MAXIMUS, Inc.			732,601	0.16%
2,867	McCormick & Co., Inc.			247,393	0.05%
6,421	McDonald's Corp.			1,524,731	0.34%
2,386	MEDNAX, Inc.			76,614	0.02%
6,648	Medtronic PLC			887,375	0.20%
3,698	Merck & Co., Inc.			282,120	0.06%
73,549	Meridian Bancorp, Inc.			1,528,348	0.34%
7,063	Merit Medical Systems, Inc.			506,912	0.11%
55,157	MGM Growth Properties LLC, Class A			2,286,809	0.51%
3,043	Microsoft Corp.			918,621	0.20%
21,974	Mondelez International, Inc., Class A			1,363,926	0.30%

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,359	Monster Beverage Corp.			620,448	0.14%
2,881	Morningstar, Inc.			772,079	0.17%
1,373	Nasdaq, Inc.			268,806	0.06%
13,282	NCR Corp.			564,219	0.13%
11,087	Nelnet, Inc., Class A			896,717	0.20%
23,616	NETSTREIT Corp.			610,710	0.14%
6,650	New Relic, Inc.			531,801	0.12%
165,215	New Senior Investment Group, Inc.			1,442,327	0.32%
30,771	Newell Brands, Inc.			781,891	0.17%
3,471	NewMarket Corp.			1,213,913	0.27%
7,900	NextEra Energy Partners LP			631,447	0.14%
3,499	NextEra Energy, Inc.			293,881	0.07%
34,498	Nielsen Holdings PLC			740,327	0.16%
5,612	NIKE, Inc., Class B			924,521	0.21%
23,966	Nomad Foods Ltd.			632,463	0.14%
718	Northrop Grumman Corp.			264,009	0.06%
24,056	NortonLifeLock, Inc.			638,927	0.14%
2,084	O'Reilly Automotive, Inc.			1,238,063	0.27%
10,310	Olin Corp.			513,850	0.11%
1,715	ON Semiconductor Corp.			76,077	0.02%
14,001	Open Text Corp.			767,675	0.17%
10,073	Oracle Corp.			897,806	0.20%
6,400	OSI Systems, Inc.			633,216	0.14%
1,439	Papa John's International, Inc.			183,516	0.04%
5,765	Pegasystems, Inc.			793,437	0.18%
85,705	People's United Financial, Inc.			1,408,133	0.31%
7,527	PepsiCo, Inc.			1,177,148	0.26%
19,649	Pfizer, Inc.			905,229	0.20%
7,887	Philip Morris International, Inc.			812,361	0.18%
6,734	Post Holdings, Inc.			753,602	0.17%
42,309	Primo Water Corp.			751,408	0.17%
4,078	Procter & Gamble Co. (The)			580,666	0.13%
2,519	Progressive Corp. (The)			242,680	0.05%
5,202	PTC, Inc.			684,895	0.15%
4,648	Public Service Enterprise Group, Inc.			297,193	0.07%
1,089	Public Storage			352,411	0.08%
8,991	Quest Diagnostics, Inc.			1,374,095	0.31%
54,522	Radware Ltd.			1,869,014	0.41%
3,313	Rent-A-Center, Inc.			208,984	0.05%
8,170	Republic Services, Inc.			1,014,142	0.23%
13,106	Resideo Technologies, Inc.			422,537	0.09%
114,562	Retail Properties of America, Inc., Class A			1,514,510	0.34%
201	Roper Technologies, Inc.			97,139	0.02%
5,121	RPM International, Inc.			421,407	0.09%
78,855	Sciplay Corp., Class A			1,475,377	0.33%
8,288	Seagate Technology Holdings PLC			725,946	0.16%
13,207	Service Corp. International			828,871	0.18%
1,265	ServiceNow, Inc.			814,205	0.18%
2,583	Sherwin-Williams Co. (The)			784,380	0.17%
6,259	Silgan Holdings, Inc.			265,569	0.06%
20,628	SLM Corp.			386,775	0.09%
3,876	Southern Co. (The)			254,769	0.06%
1,404	STERIS PLC			301,874	0.07%
85,201	Sterling Bancorp			1,950,251	0.43%
42,475	SunOpta, Inc.			400,539	0.09%
2,117	Sysco Corp.			168,619	0.04%
12,966	T-Mobile US, Inc.			1,776,601	0.39%
1,936	Target Corp.			478,153	0.11%
9,315	Terreno Realty Corp.			622,335	0.14%
12	Tesla, Inc.			8,829	0.00%
1,096	Texas Instruments, Inc.			209,237	0.05%
13,282	Toro Co. (The)			1,460,223	0.32%
23,555	Trinity Industries, Inc.			683,802	0.15%
338	Tyler Technologies, Inc.			164,167	0.04%
15,684	U.S. Foods Holding Corp.			533,256	0.12%
28,106	VEREIT, Inc.			1,420,196	0.32%
3,476	VeriSign, Inc.			751,720	0.17%
6,728	Verisk Analytics, Inc.			1,357,441	0.30%
20,104	Verizon Communications, Inc.			1,105,720	0.25%
6,954	Vonage Holdings Corp.			98,051	0.02%
8,654	Walmart, Inc.			1,281,657	0.28%
4,780	Walt Disney Co. (The)			866,614	0.19%
1,974	Waste Management, Inc.			306,187	0.07%
5,556	Watsco, Inc.			1,546,902	0.34%
3,046	WEC Energy Group, Inc.			287,786	0.06%
23,670	Wendy's Co. (The)			544,883	0.12%

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
12,528	Westamerica BanCorp.			710,839	0.16%
599	White Mountains Insurance Group Ltd.			671,365	0.15%
3,928	Workiva, Inc.			550,981	0.12%
4,229	Xcel Energy, Inc.			290,744	0.06%
12,130	Xilinx, Inc.			1,887,307	0.42%
7,083	Yum! Brands, Inc.			928,085	0.21%
4,424	Zoetis, Inc.			904,973	0.20%
	Total			186,759,604	41.46%
<b>Closed-End Investment Companies</b>					
76,458	Golub Capital BDC, Inc.			1,201,155	0.27%
<b>Certificates of Deposit</b>					
5,000,000	Bank of Montreal (IL)	0.200	6/23/2022	5,000,654	1.11%
5,000,000	Bank of Nova Scotia (NY)	0.220	4/14/2022	5,002,191	1.11%
10,000,000	Canadian Imperial Bank of Commerce (NY)	0.210	1/26/2022	10,003,324	2.22%
3,000,000	Cooperatieve Rabobank U.A.	0.120	2/15/2022	2,999,916	0.67%
10,000,000	Cooperatieve Rabobank U.A.	0.120	2/15/2022	9,999,719	2.22%
18,000,000	DNB Nor Bank ASA (NY)	0.135	10/27/2021	18,001,566	4.00%
10,000,000	DZ Bank (NY)	0.060	9/3/2021	9,999,983	2.22%
5,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	0.080	9/7/2021	5,000,000	1.11%
18,000,000	Mizuho Bank Ltd. (NY)	0.160	11/16/2021	18,002,424	4.00%
6,000,000	Nordea Bank ABP (NY)	0.090	10/14/2021	6,000,073	1.33%
10,000,000	Nordea Bank ABP (NY)	0.150	11/8/2021	10,001,283	2.22%
16,000,000	Skandinaviska Enskilda Banken (NY)	0.110	11/17/2021	16,000,624	3.55%
15,000,000	Sumitomo Mitsui Banking Corp. (NY)	0.120	1/18/2022	14,999,009	3.33%
7,000,000	Sumitomo Mitsui Trust (NY)	0.070	9/2/2021	6,999,996	1.55%
15,000,000	Toronto-Dominion Bank (NY)	0.140	2/17/2022	15,000,495	3.33%
	Total			153,011,257	33.97%
<b>Commercial Paper</b>					
11,000,000	Credit Agricole Corporate & Investment Bank (NY)	0.030(+)	9/1/2021	10,999,982	2.44%
<b>Treasuries</b>					
7,000,000	U.S. Treasury Bills	0.038(+)	9/9/2021	6,999,943	1.56%
4,500,000	U.S. Treasury Bills	0.040-0.045(+)	10/7/2021	4,499,809	1.00%
1,000,000	U.S. Treasury Bills	0.045(+)	11/4/2021	999,915	0.22%
	Total			12,499,667	2.78%
	Total Investments			364,471,665	80.92%
	Other assets less liabilities			85,929,544	19.08%
	Net Assets			450,401,209	100.00%

**Forward Foreign Currency Contracts**

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/Depreciation</u>
UBS AG	09/15/2021	CHF B	49,500,000	\$ 53,926,233	\$ 54,071,721	\$ 145,488
UBS AG	09/15/2021	CHF B	64,750,000	71,281,755	70,730,180	(551,575)
UBS AG	09/15/2021	CHF S	38,625,000	42,448,772	42,192,327	256,445
UBS AG	09/15/2021	CHF S	41,375,000	45,101,081	45,196,312	(95,231)
UBS AG	09/15/2021	NOK B	102,000,000	11,545,126	11,732,234	187,108
UBS AG	09/15/2021	NOK B	302,000,000	36,613,876	34,736,616	(1,877,260)
UBS AG	09/15/2021	NOK S	136,000,000	15,811,481	15,642,979	168,502
UBS AG	09/15/2021	NOK S	128,000,000	14,430,417	14,722,804	(292,387)
UBS AG	09/15/2021	NZD B	59,900,000	41,682,498	42,208,543	526,045
UBS AG	09/15/2021	NZD B	14,900,000	10,537,416	10,499,287	(38,129)
UBS AG	09/15/2021	NZD S	64,100,000	46,187,826	45,168,073	1,019,753
UBS AG	09/15/2021	NZD S	94,900,000	66,091,318	66,871,297	(779,979)
UBS AG	09/15/2021	PLN B	4,500,000	1,226,790	1,174,920	(51,870)
UBS AG	09/15/2021	PLN S	8,000,000	2,073,829	2,088,747	(14,918)
UBS AG	09/15/2021	SEK B	192,000,000	22,054,242	22,251,516	197,274
UBS AG	09/15/2021	SEK B	392,000,000	47,157,239	45,430,178	(1,727,061)
UBS AG	09/15/2021	SEK S	142,000,000	16,762,833	16,456,850	305,983
UBS AG	09/15/2021	SEK S	78,000,000	8,973,255	9,039,678	(66,423)
UBS AG	09/15/2021	SGD B	5,250,000	3,965,955	3,904,806	(61,149)
UBS AG	09/15/2021	SGD S	5,250,000	3,879,318	3,904,806	(25,488)
UBS AG	09/15/2021	ZAR B	10,500,000	766,339	721,562	(44,777)
UBS AG	09/15/2021	ZAR S	10,500,000	683,989	721,562	(37,573)
<b>Total</b>						<b>\$ (2,857,222)</b>

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

**Financial and Currency Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
2 Year U.S. Treasury Note	12/31/2021	2,704	\$ 595,343,263	\$ 595,767,253	\$ 423,990
3 Year Australia Government Bond	9/15/2021	156	13,344,169	13,368,439	24,270
5 Year U.S. Treasury Note	12/31/2021	356	43,996,258	44,043,875	47,617
10 Year Australia Government Bond	9/15/2021	372	39,676,195	39,679,945	3,750
AEX-Index®	9/17/2021	10	1,818,120	1,859,446	41,326
ASX SPI 200™	9/16/2021	10	1,343,527	1,367,449	23,922
Australian Dollar	9/13/2021	674	49,172,115	49,343,540	171,425
Brazilian Real	9/30/2021	30	570,900	578,250	7,350
British Pound	9/13/2021	365	31,175,413	31,385,438	210,025
CAC 40®	9/17/2021	20	1,589,465	1,577,010	(12,455)
Canadian Dollar	9/14/2021	299	23,706,330	23,716,680	10,350
DAX	9/17/2021	24	11,174,386	11,193,514	19,128
E-mini NASDAQ 100	9/17/2021	5	1,398,672	1,558,250	159,578
E-mini Russell 2000	9/17/2021	1,512	173,313,260	171,702,720	(1,610,540)
E-mini S&P MidCap 400®	9/17/2021	4	1,098,315	1,100,800	2,485
Euribor	12/13/2021	49	14,540,853	14,542,299	1,446
Euro Schatz	9/8/2021	97	12,845,425	12,859,742	14,317
EURO STOXX 50®	9/17/2021	97	4,745,185	4,789,189	44,004
Euro-BTP	9/8/2021	596	109,166,851	107,874,354	(1,292,497)
Euro-Buxl® 30 Year Bond	9/8/2021	4	1,022,105	1,003,732	(18,373)
Euro-OAT	9/8/2021	141	27,059,719	26,834,184	(225,535)
FTSE 100 Index	9/17/2021	141	13,775,689	13,756,840	(18,849)
FTSE MIB	9/17/2021	7	1,063,785	1,074,896	11,111
FTSE Taiwan Index	9/29/2021	24	1,417,320	1,457,520	40,200
FTSE/JSE Top 40 Index	9/16/2021	26	1,102,610	1,081,686	(20,924)
German Euro BOBL	9/8/2021	50	7,912,209	7,968,295	56,086
Hang Seng Index®	9/29/2021	14	2,308,057	2,317,957	9,900
IBEX 35	9/17/2021	6	627,740	625,349	(2,391)
Indian Rupee	9/28/2021	56	1,499,848	1,530,592	30,744
Mexican Peso	9/13/2021	64	1,591,165	1,591,040	(125)
MSCI EAFE Index	9/17/2021	8	942,780	940,600	(2,180)
MSCI Emerging Markets Index	9/17/2021	117	7,940,800	7,600,320	(340,480)
MSCI Singapore	9/29/2021	50	1,335,118	1,309,643	(25,475)
Nikkei 225™	9/9/2021	4	1,059,074	1,024,588	(34,486)
OMXS30®	9/17/2021	80	2,197,498	2,182,062	(15,436)
S&P/TSX 60 Index	9/16/2021	9	1,704,439	1,754,702	50,263
Short Sterling	12/15/2021	79	13,558,317	13,560,353	2,036
Short-Term Euro-BTP	9/8/2021	50	6,678,324	6,696,626	18,302
TOPIX	9/9/2021	33	5,858,964	5,892,696	33,732
U.S. Dollar Index	9/13/2021	335	30,495,401	31,032,725	537,324
Total Long Position Contracts					\$ (1,625,065)
<b>Short Position Contracts:</b>					
10 Year Canada Government Bond	12/20/2021	(165)	\$ (19,138,057)	\$ (19,111,045)	\$ 27,012
10 Year U.S. Treasury Note	12/21/2021	(501)	(66,825,211)	(66,860,016)	(34,805)
30 Year U.S. Treasury Bond	12/21/2021	(165)	(26,994,891)	(26,889,844)	105,047
E-mini S&P 500®	9/17/2021	(215)	(46,234,950)	(48,595,375)	(2,360,425)
Euro	9/13/2021	(248)	(36,329,837)	(36,628,050)	(298,213)
Eurodollar	12/13/2021	(227)	(56,641,838)	(56,650,688)	(8,850)
German Euro Bund	9/8/2021	(201)	(41,977,485)	(41,639,696)	337,789
Japanese Yen	9/13/2021	(511)	(58,168,281)	(58,075,150)	93,131
UK Long Gilt	12/29/2021	(642)	(113,978,198)	(113,191,522)	786,676
Total Short Position Contracts					\$ (1,352,638)
Total Futures Contracts					\$ (2,977,703)

**Commodity Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	9/15/2021	167	\$ 10,423,437	\$ 11,326,775	\$ 903,338
Aluminum LME	12/15/2021	114	7,321,132	7,742,738	421,606
Brent Crude Oil	9/30/2021	191	13,254,350	13,681,330	426,980
Copper	12/29/2021	66	7,002,212	7,218,750	216,538
Copper LME	9/15/2021	145	34,352,294	34,529,031	176,737
Copper LME	12/15/2021	85	20,299,081	20,232,656	(66,425)
Corn	12/14/2021	131	3,501,063	3,499,338	(1,725)



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Gasoline	9/30/2021	30	2,725,666	2,698,794	(26,872)
Gold	12/29/2021	1	181,910	181,810	(100)
Nickel LME	9/15/2021	43	4,576,131	5,048,415	472,284
Nickel LME	12/15/2021	46	5,359,779	5,394,696	34,917
Silver	12/29/2021	64	7,621,725	7,681,920	60,195
Soybean	11/12/2021	56	3,706,150	3,619,000	(87,150)
Soybean Oil	12/14/2021	168	6,110,220	5,922,000	(188,220)
WTI Crude Oil	9/21/2021	128	8,768,410	8,768,000	(410)
Zinc LME	9/15/2021	79	5,870,415	5,923,025	52,610
Zinc LME	12/15/2021	62	4,670,756	4,658,912	(11,844)
Total Long Position Contracts					\$ 2,382,459
<b>Short Position Contracts:</b>					
Aluminum LME	9/15/2021	(167)	\$ (10,138,372)	\$ (11,326,775)	\$ (1,188,403)
Cocoa	12/15/2021	(150)	(3,798,550)	(3,810,000)	(11,450)
Coffee	12/20/2021	(9)	(600,488)	(661,163)	(60,675)
Copper LME	9/15/2021	(145)	(34,663,256)	(34,529,031)	134,225
Copper LME	12/15/2021	(20)	(4,686,179)	(4,760,625)	(74,446)
Cotton	12/8/2021	(93)	(4,137,995)	(4,302,645)	(164,650)
Live Cattle	12/31/2021	(301)	(16,078,040)	(16,070,390)	7,650
Low Sulfur Gasoil	10/12/2021	(43)	(2,461,225)	(2,587,525)	(126,300)
New York Harbor ULSD	9/30/2021	(38)	(3,151,663)	(3,399,799)	(248,136)
Nickel LME	9/15/2021	(43)	(4,990,416)	(5,048,415)	(57,999)
Nickel LME	12/15/2021	(19)	(2,186,535)	(2,228,244)	(41,709)
Soybean Meal	12/14/2021	(230)	(8,165,840)	(7,948,800)	217,040
Sugar	9/30/2021	(75)	(1,614,357)	(1,666,560)	(52,203)
Wheat	12/14/2021	(237)	(8,682,663)	(8,558,663)	124,000
Zinc LME	9/15/2021	(79)	(5,647,892)	(5,923,025)	(275,133)
Zinc LME	12/15/2021	(72)	(5,384,893)	(5,410,350)	(25,457)
Total Short Position Contracts					\$ (1,843,646)
Total Futures Contracts					\$ 538,813

**Bilateral Equity Basket Total Return Swaps (a)**

Reference Entity	Counterparty	Expiration Date	Notional Amount	Unrealized Appreciation (Depreciation)	Value of Reference Entities	Notional Amount Net Asset Percentage
Equity Securities Short	Morgan Stanley Capital Services LLC	5/19/2022	\$ (197,240,435)	\$ —	\$ (197,240,435)	(43.8%)

(a) The Fund receives or pays, on a monthly basis, the total return on a portfolio of short equity positions net of one day U.S. Federal Funds Effective Rate minus a spread of 0.45%-0.58% as calculated on the notional amount.

The following table represents the reference entities underlying the total return swap with Morgan Stanley Capital Services LLC as of August 31, 2021:

	Shares	Value	% of Basket Value
<b>Common Stocks - Short</b>			
<b>Aerospace &amp; Defense</b>			
Boeing Co. (The)	(2,463)	\$ (540,629)	(0.3%)
Hexcel Corp.	(5,981)	(339,183)	(0.2%)
Huntington Ingalls Industries, Inc.	(3,320)	(677,844)	(0.3%)
Maxar Technologies, Inc.	(29,989)	(953,350)	(0.5%)
Spirit AeroSystems Holdings, Inc., Class A	(27,768)	(1,089,616)	(0.6%)
Triumph Group, Inc.	(13,207)	(243,801)	(0.1%)
		(3,844,423)	
<b>Airlines</b>			
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	(41,217)	(821,867)	(0.4%)
Delta Air Lines, Inc.	(27,125)	(1,096,935)	(0.6%)
JetBlue Airways Corp.	(91,442)	(1,383,518)	(0.7%)
United Airlines Holdings, Inc.	(23,420)	(1,089,264)	(0.6%)
		(4,391,584)	
<b>Auto Components</b>			
American Axle & Manufacturing Holdings, Inc.	(27,513)	(244,040)	(0.1%)
Patrick Industries, Inc.	(2,006)	(163,710)	(0.1%)
		(407,750)	
<b>Automobiles</b>			
Harley-Davidson, Inc.	(11,971)	(473,214)	(0.2%)
<b>Banks</b>			
Citizens Financial Group, Inc.	(45,705)	(2,001,422)	(1.0%)
Glacier Bancorp, Inc.	(21,008)	(1,118,886)	(0.6%)

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Independent Bank Corp.	(20,128)	(1,543,818)	(0.8%)
M & T Bank Corp.	(10,152)	(1,421,381)	(0.7%)
Old National Bancorp	(87,738)	(1,461,715)	(0.7%)
Pacific Premier Bancorp, Inc.	(27,385)	(1,094,305)	(0.6%)
South State Corp.	(26,676)	(1,829,440)	(0.9%)
Webster Financial Corp.	(39,630)	(2,002,108)	(1.0%)
Wells Fargo & Co.	(31,973)	(1,461,166)	(0.7%)
		<u>(13,934,241)</u>	
<b>Biotechnology</b>			
Biogen, Inc.	(1,597)	(541,239)	(0.3%)
Biohaven Pharmaceutical Holding Co. Ltd.	(5,178)	(679,561)	(0.3%)
Emergent BioSolutions, Inc.	(7,614)	(480,291)	(0.2%)
Exelixis, Inc.	(31,984)	(613,133)	(0.3%)
Horizon Therapeutics PLC	(790)	(85,391)	(0.0%)
Insmed, Inc.	(41,117)	(1,152,921)	(0.6%)
Iovance Biotherapeutics, Inc.	(19,998)	(481,352)	(0.2%)
TG Therapeutics, Inc.	(88,507)	(2,395,885)	(1.2%)
		<u>(6,429,773)</u>	
<b>Building Products</b>			
Advanced Drainage Systems, Inc.	(9,603)	(1,096,182)	(0.6%)
Armstrong World Industries, Inc.	(5,216)	(542,099)	(0.3%)
JELD-WEN Holding, Inc.	(68,554)	(1,887,977)	(1.0%)
		<u>(3,526,258)</u>	
<b>Capital Markets</b>			
Ameriprise Financial, Inc.	(3,710)	(1,012,496)	(0.5%)
Apollo Global Management, Inc.	(39,181)	(2,342,240)	(1.2%)
Ares Management Corp., Class A	(13,681)	(1,055,900)	(0.5%)
AssetMark Financial Holdings, Inc.	(39,785)	(1,069,023)	(0.5%)
Brookfield Asset Management, Inc., Class A	(17,580)	(976,569)	(0.5%)
		<u>(6,456,228)</u>	
<b>Chemicals</b>			
Albemarle Corp.	(2,649)	(627,124)	(0.3%)
Chemours Co. (The)	(28,150)	(943,306)	(0.5%)
Livent Corp.	(15,940)	(396,428)	(0.2%)
Mosaic Co. (The)	(14,887)	(479,064)	(0.2%)
Tronox Holdings PLC, Class A	(14,425)	(304,800)	(0.2%)
		<u>(2,750,722)</u>	
<b>Commercial Services &amp; Supplies</b>			
Deluxe Corp.	(16,298)	(625,028)	(0.3%)
<b>Communications Equipment</b>			
Lumentum Holdings, Inc.	(5,611)	(486,137)	(0.2%)
ViaSat, Inc.	(10,833)	(559,416)	(0.3%)
		<u>(1,045,553)</u>	
<b>Consumer Finance</b>			
FirstCash, Inc.	(7,466)	(639,762)	(0.3%)
<b>Diversified Consumer Services</b>			
2U, Inc.	(29,963)	(1,109,530)	(0.6%)
Strategic Education, Inc.	(8,484)	(664,127)	(0.3%)
		<u>(1,773,657)</u>	
<b>Diversified Financial Services</b>			
Cannae Holdings, Inc.	(29,442)	(939,789)	(0.5%)
<b>Electric Utilities</b>			
FirstEnergy Corp.	(23,316)	(906,293)	(0.5%)
PG&E Corp.	(60,932)	(558,746)	(0.3%)
		<u>(1,465,039)</u>	
<b>Electrical Equipment</b>			
Bloom Energy Corp., Class A	(58,114)	(1,244,802)	(0.6%)
GrafTech International Ltd.	(33,061)	(365,985)	(0.2%)
Plug Power, Inc.	(16,449)	(428,661)	(0.2%)
Sunrun, Inc.	(13,036)	(576,843)	(0.3%)
		<u>(2,616,291)</u>	
<b>Energy Equipment &amp; Services</b>			
Helix Energy Solutions Group, Inc.	(65,607)	(246,682)	(0.1%)
Helmerich & Payne, Inc.	(16,909)	(455,190)	(0.2%)
NOV, Inc.	(43,084)	(567,416)	(0.3%)

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Patterson-UTI Energy, Inc.	(140,272)	(1,088,511)	(0.6%)
Schlumberger Ltd.	(35,713)	(1,001,393)	(0.5%)
TechnipFMC PLC	(222,731)	(1,476,707)	(0.7%)
		<u>(4,835,899)</u>	
<b>Entertainment</b>			
Live Nation Entertainment, Inc.	(13,382)	(1,160,219)	(0.6%)
Spotify Technology S.A.	(2,662)	(623,813)	(0.3%)
		<u>(1,784,032)</u>	
<b>Equity Real Estate Investment Trusts</b>			
Acadia Realty Trust	(83,347)	(1,768,623)	(0.9%)
Apple Hospitality REIT, Inc.	(73,434)	(1,085,354)	(0.6%)
Boston Properties, Inc.	(5,377)	(607,547)	(0.3%)
Digitalbridge Group, Inc.	(134,914)	(930,907)	(0.5%)
Douglas Emmett, Inc.	(16,841)	(555,921)	(0.3%)
Host Hotels & Resorts, Inc.	(69,545)	(1,151,665)	(0.6%)
Kilroy Realty Corp.	(8,777)	(576,210)	(0.3%)
Kite Realty Group Trust	(69,302)	(1,404,059)	(0.7%)
Park Hotels & Resorts, Inc.	(59,879)	(1,146,084)	(0.6%)
Pebblebrook Hotel Trust	(49,932)	(1,100,002)	(0.6%)
Piedmont Office Realty Trust, Inc., Class A	(26,001)	(463,338)	(0.2%)
Realty Income Corp.	(19,891)	(1,436,528)	(0.7%)
RLJ Lodging Trust	(77,016)	(1,111,341)	(0.6%)
Service Properties Trust	(98,171)	(1,122,095)	(0.6%)
Sunstone Hotel Investors, Inc.	(94,703)	(1,097,608)	(0.6%)
Ventas, Inc.	(25,841)	(1,445,546)	(0.7%)
VICI Properties, Inc.	(75,351)	(2,329,099)	(1.2%)
Vornado Realty Trust	(13,609)	(569,945)	(0.3%)
Welltower, Inc.	(6,851)	(599,668)	(0.3%)
Xenia Hotels & Resorts, Inc.	(58,229)	(1,014,349)	(0.5%)
		<u>(21,515,889)</u>	
<b>Food &amp; Staples Retailing</b>			
Walgreens Boots Alliance, Inc.	(13,242)	(672,031)	(0.3%)
<b>Food Products</b>			
Darling Ingredients, Inc.	(10,302)	(767,499)	(0.4%)
Pilgrim's Pride Corp.	(23,568)	(656,133)	(0.3%)
Tyson Foods, Inc., Class A	(7,757)	(609,080)	(0.3%)
		<u>(2,032,712)</u>	
<b>Gas Utilities</b>			
Southwest Gas Holdings, Inc.	(8,651)	(608,252)	(0.3%)
<b>Health Care Equipment &amp; Supplies</b>			
Align Technology, Inc.	(1,537)	(1,089,733)	(0.6%)
NuVasive, Inc.	(9,169)	(569,762)	(0.3%)
Penumbra, Inc.	(2,261)	(621,662)	(0.3%)
Tandem Diabetes Care, Inc.	(6,191)	(694,444)	(0.4%)
		<u>(2,975,601)</u>	
<b>Health Care Providers &amp; Services</b>			
1Life Healthcare, Inc.	(42,011)	(1,029,690)	(0.5%)
Accolade, Inc.	(25,791)	(1,221,978)	(0.6%)
Centene Corp.	(8,924)	(562,033)	(0.3%)
Oak Street Health, Inc.	(22,941)	(1,072,033)	(0.5%)
Tenet Healthcare Corp.	(7,141)	(538,074)	(0.3%)
		<u>(4,423,808)</u>	
<b>Health Care Technology</b>			
Teladoc Health, Inc.	(565)	(81,597)	(0.0%)
<b>Hotels, Restaurants &amp; Leisure</b>			
Caesars Entertainment, Inc.	(5,009)	(509,065)	(0.3%)
Carnival Corp.	(96,422)	(2,327,627)	(1.2%)
Everi Holdings, Inc.	(6,009)	(136,705)	(0.1%)
Golden Entertainment, Inc.	(19,779)	(943,854)	(0.5%)
Hyatt Hotels Corp., Class A	(15,099)	(1,111,135)	(0.6%)
Las Vegas Sands Corp.	(14,032)	(625,967)	(0.3%)
MGM Resorts International	(2,695)	(114,861)	(0.1%)
Norwegian Cruise Line Holdings Ltd.	(37,186)	(960,886)	(0.5%)
RCI Hospitality Holdings, Inc.	(4,582)	(296,043)	(0.2%)
Royal Caribbean Cruises Ltd.	(27,715)	(2,292,862)	(1.2%)
Scientific Games Corp.	(25,662)	(1,856,646)	(0.9%)
		<u>(11,175,651)</u>	

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

<b>Household Durables</b>			
Hovnanian Enterprises, Inc., Class A	(10,658)	(1,158,631)	(0.6%)
Meritage Homes Corp.	(5,986)	(667,678)	(0.3%)
Taylor Morrison Home Corp.	(24,296)	(682,475)	(0.3%)
		(2,508,784)	
<b>Independent Power &amp; Renewable Electricity Producers</b>			
Brookfield Renewable Corp., Class A	(25,632)	(1,122,938)	(0.6%)
Ormat Technologies, Inc.	(8,314)	(591,375)	(0.3%)
Vistra Corp.	(30,992)	(591,637)	(0.3%)
		(2,305,950)	
<b>Industrial Conglomerates</b>			
General Electric Co.	(215)	(22,663)	(0.0%)
<b>Insurance</b>			
Arch Capital Group Ltd.	(13,853)	(569,358)	(0.3%)
Argo Group International Holdings Ltd.	(11,955)	(632,420)	(0.3%)
Brighthouse Financial, Inc.	(22,368)	(1,095,137)	(0.6%)
RenaissanceRe Holdings Ltd.	(3,549)	(556,235)	(0.3%)
		(2,853,150)	
<b>Interactive Media &amp; Entertainment</b>			
Eventbrite, Inc., Class A	(25,969)	(459,132)	(0.2%)
Match Group, Inc.	(4,136)	(568,452)	(0.3%)
Pinterest, Inc., Class A	(1,449)	(80,521)	(0.0%)
TripAdvisor, Inc.	(32,494)	(1,137,290)	(0.6%)
Twitter, Inc.	(2,146)	(138,417)	(0.1%)
		(2,383,812)	
<b>Internet &amp; Direct Marketing Retail</b>			
Etsy, Inc.	(208)	(44,982)	(0.0%)
Expedia Group, Inc.	(7,452)	(1,076,814)	(0.5%)
Overstock.com, Inc.	(13,995)	(1,009,739)	(0.5%)
Wayfair, Inc., Class A	(3,626)	(1,018,000)	(0.5%)
		(3,149,535)	
<b>IT Services</b>			
Sabre Corp.	(98,611)	(1,107,401)	(0.6%)
SolarWinds Corp.	(60,237)	(1,028,246)	(0.5%)
Stoneco Ltd., Class A	(14,355)	(668,082)	(0.3%)
Twilio, Inc., Class A	(938)	(334,828)	(0.2%)
Wix.com Ltd.	(598)	(132,804)	(0.1%)
		(3,271,361)	
<b>Leisure Products</b>			
Mattel, Inc.	(48,438)	(1,034,152)	(0.5%)
Peloton Interactive, Inc., Class A	(59)	(5,911)	(0.0%)
		(1,040,063)	
<b>Life Sciences Tools &amp; Services</b>			
Adaptive Biotechnologies Corp.	(21,601)	(784,548)	(0.4%)
<b>Marine</b>			
Kirby Corp.	(11,125)	(596,189)	(0.3%)
<b>Media</b>			
Cardlytics, Inc.	(13,468)	(1,222,625)	(0.6%)
Fox Corp.	(28,004)	(1,048,470)	(0.5%)
Magnite, Inc.	(52,684)	(1,528,889)	(0.8%)
ViacomCBS, Inc., Class B	(164)	(6,798)	(0.0%)
		(3,806,782)	
<b>Metals &amp; Mining</b>			
Allegheny Technologies, Inc.	(28,966)	(517,333)	(0.3%)
Barrick Gold Corp.	(51,858)	(1,040,790)	(0.5%)
Carpenter Technology Corp.	(15,243)	(508,354)	(0.3%)
Century Aluminum Co.	(30,815)	(395,048)	(0.2%)
Cleveland-Cliffs, Inc.	(15,668)	(367,728)	(0.2%)
Constellium SE	(20,546)	(415,440)	(0.2%)
Hecla Mining Co.	(103,823)	(638,511)	(0.3%)
Kinross Gold Corp.	(77,437)	(466,171)	(0.2%)
Newmont Corp.	(112)	(6,495)	(0.0%)
Pan American Silver Corp.	(48,357)	(1,254,381)	(0.6%)

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

United States Steel Corp.	(39,080)	<u>(1,045,390)</u>	(0.5%)
		(6,655,641)	
<b>Multi-Utilities</b>			
NiSource, Inc.	(21,721)	<u>(535,423)</u>	(0.3%)
<b>Multiline Retail</b>			
Kohl's Corp.	(18,580)	(1,066,492)	(0.5%)
Macy's, Inc.	(49,624)	(1,111,082)	(0.6%)
Nordstrom, Inc.	(31,759)	(908,625)	(0.5%)
Ollie's Bargain Outlet Holdings, Inc.	(7,735)	<u>(559,859)</u>	(0.3%)
		(3,646,058)	
<b>Oil, Gas &amp; Consumable Fuels</b>			
APA Corp.	(28,004)	(545,518)	(0.3%)
Cabot Oil & Gas Corp.	(95,334)	(1,514,857)	(0.8%)
Continental Resources, Inc.	(15,090)	(592,735)	(0.3%)
CVR Energy, Inc.	(3,908)	(56,275)	(0.0%)
Devon Energy Corp.	(19,589)	(578,855)	(0.3%)
Energy Transfer LP	(96,312)	(895,702)	(0.5%)
EOG Resources, Inc.	(8,453)	(570,747)	(0.3%)
EQT Corp.	(79,777)	(1,462,312)	(0.7%)
Equitrans Midstream Corp.	(70,609)	(616,417)	(0.3%)
Exxon Mobil Corp.	(12,605)	(687,225)	(0.3%)
HollyFrontier Corp.	(26,168)	(846,011)	(0.4%)
Kinder Morgan, Inc.	(36,974)	(601,567)	(0.3%)
Kosmos Energy Ltd.	(681,945)	(1,609,390)	(0.8%)
Marathon Oil Corp.	(195,554)	(2,297,759)	(1.2%)
Marathon Petroleum Corp.	(6,102)	(361,666)	(0.2%)
Matador Resources Co.	(11,171)	(321,166)	(0.2%)
Occidental Petroleum Corp.	(58,749)	(1,509,262)	(0.8%)
Phillips 66	(22,280)	(1,583,885)	(0.8%)
Pioneer Natural Resources Co.	(3,409)	(510,225)	(0.3%)
Plains All American Pipeline LP	(82,263)	(767,514)	(0.4%)
Valero Energy Corp.	(22,198)	<u>(1,471,949)</u>	(0.7%)
		(19,401,037)	
<b>Personal Products</b>			
Coty, Inc., Class A	(170,138)	(1,662,248)	(0.8%)
Herbalife Nutrition Ltd.	(21,445)	<u>(1,100,987)</u>	(0.6%)
		(2,763,235)	
<b>Pharmaceuticals</b>			
Perrigo Co.	(16,016)	<u>(655,855)</u>	(0.3%)
<b>Professional Services</b>			
CACI International, Inc., Class A	(2,608)	(671,664)	(0.3%)
Huron Consulting Group, Inc.	(11,576)	(571,507)	(0.3%)
TriNet Group, Inc.	(7,247)	<u>(667,304)</u>	(0.3%)
		(1,910,475)	
<b>Real Estate Management &amp; Development</b>			
Realty Holdings Corp.	(18,129)	<u>(318,164)</u>	(0.2%)
<b>Road &amp; Rail</b>			
Lyft, Inc., Class A	(15,939)	<u>(758,856)</u>	(0.4%)
<b>Semiconductors &amp; Semiconductor Equipment</b>			
Advanced Micro Devices, Inc.	(20,698)	(2,291,683)	(1.2%)
Applied Materials, Inc.	(8,558)	(1,156,442)	(0.6%)
Cree, Inc.	(3,422)	(290,802)	(0.1%)
Enphase Energy, Inc.	(229)	(39,784)	(0.0%)
Ichor Holdings Ltd.	(15,433)	(683,836)	(0.3%)
Lam Research Corp.	(329)	(198,986)	(0.1%)
MKS Instruments, Inc.	(8,954)	(1,317,850)	(0.7%)
Monolithic Power Systems, Inc.	(2,561)	(1,267,516)	(0.6%)
NVIDIA Corp.	(8,041)	(1,799,978)	(0.9%)
Ultra Clean Holdings, Inc.	(6,392)	(295,566)	(0.1%)
Veeco Instruments, Inc.	(66,760)	<u>(1,521,460)</u>	(0.8%)
		(10,863,903)	
<b>Software</b>			
Blackbaud, Inc.	(15,760)	(1,098,314)	(0.6%)
Ceridian HCM Holding, Inc.	(10,774)	(1,210,459)	(0.6%)
Cloudflare, Inc., Class A	(371)	(44,795)	(0.0%)
Digital Turbine, Inc.	(15,233)	(890,369)	(0.5%)
Paycom Software, Inc.	(2,412)	(1,179,227)	(0.6%)

**AlphaSimplex Global Alternatives Fund**  
Investments as of August 31, 2021 (Unaudited)

PROS Holdings, Inc.	(15,563)	(672,944)	(0.3%)
Verint Systems, Inc.	(13,330)	(595,051)	(0.3%)
Zoom Video Communications, Inc., Class A	(6,053)	(1,752,343)	(0.9%)
		<u>(7,443,502)</u>	
<b>Specialty Retail</b>			
Bath & Body Works, Inc.	(537)	(36,237)	(0.0%)
Burlington Stores, Inc.	(3,037)	(909,551)	(0.5%)
Carvana Co.	(2,799)	(918,240)	(0.5%)
Conn's, Inc.	(11,964)	(294,314)	(0.1%)
Designer Brands, Inc., Class A	(41,438)	(600,851)	(0.3%)
Gap, Inc. (The)	(33,439)	(893,825)	(0.5%)
Guess?, Inc.	(31,697)	(766,750)	(0.4%)
Monro, Inc.	(11,407)	(649,172)	(0.3%)
Party City Holdings, Inc.	(29,365)	(199,976)	(0.1%)
RH	(836)	(585,760)	(0.3%)
Vroom, Inc.	(39,504)	(1,061,077)	(0.5%)
Williams-Sonoma, Inc.	(3,281)	(612,563)	(0.3%)
		<u>(7,528,316)</u>	
<b>Technology Hardware, Storage &amp; Peripherals</b>			
Western Digital Corp.	(15,914)	(1,005,765)	(0.5%)
Xerox Holdings Corp.	(14,260)	(320,992)	(0.2%)
		<u>(1,326,757)</u>	
<b>Textiles, Apparel &amp; Luxury Goods</b>			
Hanesbrands, Inc.	(31,080)	(580,574)	(0.3%)
Lululemon Athletica, Inc.	(2,778)	(1,111,672)	(0.6%)
PVH Corp.	(9,130)	(956,733)	(0.5%)
Ralph Lauren Corp.	(8,023)	(931,711)	(0.5%)
		<u>(3,580,690)</u>	
<b>Thrifts &amp; Mortgage Finance</b>			
New York Community Bancorp, Inc.	(208,786)	(2,614,001)	(1.3%)
NMI Holdings, Inc., Class A	(30,207)	(681,772)	(0.3%)
WSFS Financial Corp.	(31,632)	(1,436,409)	(0.7%)
		<u>(4,732,182)</u>	
<b>Trading Companies &amp; Distributors</b>			
Veritiv Corp.	(3,451)	(309,451)	(0.2%)
<b>Wireless Telecommunication Services</b>			
Millicom International Cellular S.A.	(17,598)	(663,269)	(0.3%)
<b>Total Common Stocks - Short</b>		<b>\$ <u>(197,240,435)</u></b>	

(†) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations

CHF	Swiss Franc
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Global Alternatives Cayman Fund Ltd., a wholly owned subsidiary (the "Subsidiary"). Investments of the Subsidiary have been consolidated with those of the Fund for reporting purposes.

*This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.*

*The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.*

**Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.**

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

**AlphaSimplex Global Alternatives Fund**  
Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Common Stocks</b>					
5,648	3M Co.			1,117,965	0.25%
14,399	AbbVie, Inc.			1,674,604	0.37%
2,713	Accenture PLC, Class A			861,866	0.19%
20,488	ACI Worldwide, Inc.			702,738	0.15%
18,446	Acushnet Holdings Corp.			944,989	0.21%
17,934	AECOM			1,129,125	0.25%
15,751	Agilent Technologies, Inc.			2,413,526	0.53%
47,873	AGNC Investment Corp.			759,745	0.17%
2,161	Alexandria Real Estate Equities, Inc.			435,096	0.10%
7,797	Alliant Energy Corp.			456,358	0.10%
567	Alphabet, Inc., Class A			1,527,799	0.34%
8,094	Altabancorp			326,917	0.07%
29,224	Altice USA, Inc., Class A			898,054	0.20%
661	Amazon.com, Inc.			2,199,537	0.48%
15,506	Amdocs Ltd.			1,195,668	0.26%
5,794	Ameren Corp.			486,232	0.11%
14,960	American Electric Power Co., Inc.			1,318,275	0.29%
4,229	American Water Works Co., Inc.			719,395	0.16%
3,190	AMETEK, Inc.			443,570	0.10%
2,367	Amgen, Inc.			571,725	0.13%
3,653	Aon PLC, Class A			949,890	0.21%
9,119	AptarGroup, Inc.			1,175,621	0.26%
3,129	Arthur J. Gallagher & Co.			435,901	0.10%
37,787	Athene Holding Ltd., Class A			2,441,796	0.54%
43,290	Atlantic Capital Bancshares, Inc.			1,038,960	0.23%
21,028	Atlantica Sustainable Infrastructure PLC			836,073	0.18%
12,324	Atmos Energy Corp.			1,215,023	0.27%
98,267	Atotech Ltd.			2,373,148	0.52%
773	AutoZone, Inc.			1,255,020	0.28%
8,953	Avangrid, Inc.			466,809	0.10%
721	Avery Dennison Corp.			151,900	0.03%
7,919	Baxter International, Inc.			612,535	0.13%
1,989	Becton Dickinson & Co.			508,687	0.11%
4	Berkshire Hathaway, Inc., Class A			1,675,600	0.37%
1,348	Best Buy Co., Inc.			151,448	0.03%
6,928	Black Knight, Inc.			573,708	0.13%
11,463	Booz Allen Hamilton Holding Corp.			983,640	0.22%
34,410	Box, Inc., Class A			823,087	0.18%
12,156	Bristol-Myers Squibb Co.			825,028	0.18%
6,610	Broadridge Financial Solutions, Inc.			1,146,769	0.25%
7,606	Brown & Brown, Inc.			413,766	0.09%
5,413	Brown-Forman Corp., Class B			383,890	0.08%
1,435	Brunswick Corp.			149,814	0.03%
7,556	C.H. Robinson Worldwide, Inc.			673,769	0.15%
88,975	Cadiz, Inc.			1,205,611	0.26%
17,462	Cal-Maine Foods, Inc.			609,249	0.13%
7,398	Campbell Soup Co.			323,441	0.07%
10,828	CBRE Group, Inc., Class A			1,044,469	0.23%
4,141	CDW Corp.			759,252	0.17%
9,801	Cerner Corp.			787,902	0.17%
3,652	Charter Communications, Inc., Class A			2,717,271	0.60%
16,859	Check Point Software Technologies Ltd.			2,142,779	0.47%
82	Chegg, Inc.			7,268	0.00%
12,556	Cheniere Energy, Inc.			1,066,381	0.23%
491	Chipotle Mexican Grill, Inc.			914,949	0.20%
10,000	Church & Dwight Co., Inc.			865,800	0.19%
4,929	Cimarex Energy Co.			321,371	0.07%
1,871	Cintas Corp.			737,511	0.16%
11,198	Citigroup, Inc.			757,209	0.17%
2,265	Clorox Co. (The)			409,716	0.09%
7,646	CMS Energy Corp.			472,446	0.10%
8,780	Coca-Cola Co. (The)			500,723	0.11%
8,419	Coherent, Inc.			2,070,569	0.45%
12,584	Colgate-Palmolive Co.			1,000,428	0.22%
65,771	Columbia Financial, Inc.			1,186,509	0.26%
28,645	Comcast Corp., Class A			1,685,185	0.37%
13,494	CommVault Systems, Inc.			1,020,011	0.22%
40,177	Conagra Brands, Inc.			1,345,528	0.30%
16,638	Consolidated Edison, Inc.			1,227,385	0.27%
1,411	Cooper Cos., Inc. (The)			595,117	0.13%
7,317	Copart, Inc.			1,075,599	0.24%
2,681	CoreSite Realty Corp.			370,541	0.08%
22,138	Corteva, Inc.			947,064	0.21%
1,095	Costco Wholesale Corp.			470,543	0.10%

**AlphaSimplex Global Alternatives Fund**  
Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
32	Crowdstrike Holdings, Inc., Class A			8,116	0.00%
12,598	CSG Systems International, Inc.			571,445	0.13%
10,601	CubeSmart			526,446	0.12%
3,694	CVR Energy, Inc.			50,460	0.01%
8,083	Danaher Corp.			2,404,612	0.53%
76	Datadog, Inc., Class A			8,413	0.00%
155	DexCom, Inc.			79,904	0.02%
1,161	Discover Financial Services			144,336	0.03%
247	DocuSign, Inc.			73,616	0.02%
3,365	Dollar General Corp.			782,834	0.17%
5,481	Dominion Energy, Inc.			410,362	0.09%
4,063	Domino's Pizza, Inc.			2,135,066	0.47%
3,623	DTE Energy Co.			425,050	0.09%
4,422	Duke Energy Corp.			464,796	0.10%
21,666	Easterly Government Properties, Inc.			491,818	0.11%
25,010	Elanco Animal Health, Inc.			912,115	0.20%
4,283	Electronic Arts, Inc.			616,581	0.14%
13,240	Encompass Health Corp.			1,102,230	0.24%
27,028	Enviva Partners LP			1,459,512	0.32%
3,121	Equity Commonwealth			82,051	0.02%
3,324	Estee Lauder Cos., Inc. (The), Class A			1,109,651	0.24%
4,924	Eversource Energy			424,793	0.09%
30,178	Evolent Health, Inc., Class A			692,283	0.15%
19,432	Exelon Corp.			909,418	0.20%
13,432	Expeditors International of Washington, Inc.			1,722,654	0.38%
3,027	Extra Space Storage, Inc.			527,122	0.12%
2,841	Fastenal Co.			155,602	0.03%
3,454	Ferrari NV			753,974	0.17%
108,771	First Midwest Bancorp, Inc.			1,951,352	0.43%
10,652	Five9, Inc.			2,144,141	0.47%
51,496	Flagstar Bancorp, Inc.			2,356,457	0.52%
37,090	Flex Ltd.			666,507	0.15%
43,170	Flowers Foods, Inc.			1,017,085	0.22%
12,263	Garmin Ltd.			1,927,744	0.42%
498	Generac Holdings, Inc.			208,841	0.05%
5,892	General Mills, Inc.			346,803	0.08%
22,561	Gentex Corp.			767,751	0.17%
3,672	Genuine Parts Co.			466,050	0.10%
8,508	Gilead Sciences, Inc.			581,011	0.13%
7,078	Graco, Inc.			552,650	0.12%
15,381	Green Dot Corp., Class A			708,603	0.16%
23,786	Hain Celestial Group, Inc. (The)			949,299	0.21%
10,964	Hawaiian Electric Industries, Inc.			475,180	0.10%
74,783	Heartland Express, Inc.			1,273,554	0.28%
2,326	Hershey Co. (The)			416,075	0.09%
8,247	Hilton Worldwide Holdings, Inc.			1,084,068	0.24%
5,582	Holly Energy Partners LP			114,989	0.03%
3,042	Home Depot, Inc. (The)			998,354	0.22%
8,716	Hormel Foods Corp.			404,248	0.09%
40,622	Hostess Brands, Inc.			653,608	0.14%
12,640	Houlihan Lokey, Inc.			1,126,224	0.25%
3,276	Howard Hughes Corp. (The)			303,718	0.07%
20,664	Howmet Aerospace, Inc.			678,192	0.15%
13,088	IAA, Inc.			791,562	0.17%
49	IAC/InterActiveCorp.			6,727	0.00%
4,438	IDACORP, Inc.			467,987	0.10%
2,588	IDEX Corp.			586,674	0.13%
3,106	Illinois Tool Works, Inc.			704,037	0.15%
1,154	Installed Building Products, Inc.			138,480	0.03%
3,745	Intercontinental Exchange, Inc.			448,763	0.10%
4,836	International Flavors & Fragrances, Inc.			728,495	0.16%
24,434	Invesco Ltd.			595,701	0.13%
159,828	Investors Bancorp, Inc.			2,208,823	0.48%
3,728	J.M. Smucker Co. (The)			488,778	0.11%
20,720	Janus Henderson Group PLC			866,925	0.19%
7,460	Johnson & Johnson			1,284,612	0.28%
12,701	Johnson Controls International PLC			907,105	0.20%
7,364	Kellogg Co.			466,583	0.10%
19,155	Keurig Dr Pepper, Inc.			674,448	0.15%
2,592	Kimberly-Clark Corp.			351,786	0.08%
3,728	Laboratory Corp. of America Holdings			1,104,047	0.24%
3,361	Liberty Broadband Corp.			576,983	0.13%
4,245	Life Storage, Inc.			498,193	0.11%
1,061	Lincoln Electric Holdings, Inc.			147,935	0.03%
1,982	Linde PLC			609,247	0.13%
27,481	Lions Gate Entertainment Corp., Class A			413,039	0.09%



**AlphaSimplex Global Alternatives Fund**  
Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
19,992	LKQ Corp.			1,014,594	0.22%
3,552	Lockheed Martin Corp.			1,320,172	0.29%
4,697	Lowe's Cos., Inc.			905,065	0.20%
291	MarketAxess Holdings, Inc.			138,274	0.03%
8,039	Marsh & McLennan Cos., Inc.			1,183,502	0.26%
6,345	Masonite International Corp.			718,000	0.16%
8,412	MAXIMUS, Inc.			748,668	0.16%
3,822	McCormick & Co., Inc.			321,698	0.07%
6,421	McDonald's Corp.			1,558,441	0.34%
19,408	MEDNAX, Inc.			565,161	0.12%
6,648	Medtronic PLC			872,949	0.19%
5	MercadoLibre, Inc.			7,844	0.00%
5,376	Merck & Co., Inc.			413,253	0.09%
18,923	Meridian Bancorp, Inc.			361,619	0.08%
14,818	Merit Medical Systems, Inc.			1,038,594	0.23%
3,043	Microsoft Corp.			866,981	0.19%
32,555	Mondelez International, Inc., Class A			2,059,429	0.45%
114,946	Monmouth Real Estate Investment Corp.			2,188,572	0.48%
6,359	Monster Beverage Corp.			599,781	0.13%
3,302	Morningstar, Inc.			834,184	0.18%
1,373	Nasdaq, Inc.			256,380	0.06%
13,282	NCR Corp.			589,721	0.13%
11,087	Nelnet, Inc., Class A			834,851	0.18%
35,987	New Senior Investment Group, Inc.			331,800	0.07%
4,083	NewMarket Corp.			1,289,861	0.28%
4,692	NextEra Energy, Inc.			365,507	0.08%
34,498	Nielsen Holdings PLC			817,258	0.18%
5,612	NIKE, Inc., Class B			940,066	0.21%
23,966	Nomad Foods Ltd.			625,992	0.14%
1,155	Northrop Grumman Corp.			419,288	0.09%
57,068	NortonLifeLock, Inc.			1,416,428	0.31%
34	Novocure Ltd.			5,236	0.00%
1,190	O'Reilly Automotive, Inc.			718,570	0.16%
539	Old Dominion Freight Line, Inc.			145,072	0.03%
8,014	Olin Corp.			376,898	0.08%
7,527	ON Semiconductor Corp.			294,005	0.06%
14,001	Open Text Corp.			726,792	0.16%
12,295	Oracle Corp.			1,071,386	0.24%
6,400	OSI Systems, Inc.			640,320	0.14%
5,549	Paychex, Inc.			631,587	0.14%
7,164	Pegasystems, Inc.			914,413	0.20%
20,918	People's United Financial, Inc.			328,413	0.07%
10,762	PepsiCo, Inc.			1,689,096	0.37%
19,649	Pfizer, Inc.			841,174	0.18%
7,887	Philip Morris International, Inc.			789,410	0.17%
6,734	Post Holdings, Inc.			689,158	0.15%
50,849	Primo Water Corp.			840,534	0.18%
16,248	Procter & Gamble Co. (The)			2,310,953	0.51%
2,887	PROG Holdings, Inc.			126,364	0.03%
5,078	Progressive Corp. (The)			483,222	0.11%
6,175	PTC, Inc.			836,404	0.18%
8,097	Public Service Enterprise Group, Inc.			503,876	0.11%
1,514	Public Storage			473,095	0.10%
8,991	Quest Diagnostics, Inc.			1,274,924	0.28%
65	Quidel Corp.			9,196	0.00%
54,522	Radware Ltd.			1,757,244	0.39%
5,048	Reliance Steel & Aluminum Co.			793,293	0.17%
13,822	Rent-A-Center, Inc.			790,895	0.17%
10,540	Republic Services, Inc.			1,247,514	0.27%
17,039	Resideo Technologies, Inc.			502,650	0.11%
601	ResMed, Inc.			163,352	0.04%
757	Retail Properties of America, Inc., Class A			9,546	0.00%
20	Roku, Inc.			8,566	0.00%
5,121	RPM International, Inc.			443,427	0.10%
1	salesforce.com, Inc.			142	0.00%
569	Sciplay Corp., Class A			9,155	0.00%
10,835	Seagate Technology Holdings PLC			952,396	0.21%
2,424	SEI Investments Co.			147,379	0.03%
13,207	Service Corp. International			825,305	0.18%
1,414	ServiceNow, Inc.			831,276	0.18%
2,583	Sherwin-Williams Co. (The)			751,730	0.16%
24,913	Silgan Holdings, Inc.			1,009,475	0.22%
11,328	SLM Corp.			213,306	0.05%
119	Snap, Inc., Class A			8,856	0.00%
260	SolarEdge Technologies, Inc.			67,465	0.01%
5,589	Southern Co. (The)			356,969	0.08%

**AlphaSimplex Global Alternatives Fund**  
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
8,498	Southern Copper Corp.			557,809	0.12%
26,433	Sprouts Farmers Market, Inc.			649,723	0.14%
33	Square, Inc., Class A			8,160	0.00%
2,252	STERIS PLC			490,823	0.11%
93,392	Sterling Bancorp			2,027,540	0.44%
42,475	SunOpta, Inc.			445,987	0.10%
2,117	Sysco Corp.			157,081	0.03%
12,966	T-Mobile US, Inc.			1,867,363	0.41%
12	Tesla, Inc.			8,246	0.00%
1,096	Texas Instruments, Inc.			208,920	0.05%
13,282	Toro Co. (The)			1,510,695	0.33%
121	Trade Desk, Inc. (The), Class A			9,911	0.00%
14,280	TreeHouse Foods, Inc.			634,032	0.14%
26,460	Trinity Industries, Inc.			717,331	0.16%
3,207	Tyler Technologies, Inc.			1,579,896	0.35%
15,684	U.S. Foods Holding Corp.			538,589	0.12%
656	Union Pacific Corp.			143,507	0.03%
6,707	VEREIT, Inc.			328,442	0.07%
9,500	Verisk Analytics, Inc.			1,804,430	0.40%
20,104	Verizon Communications, Inc.			1,121,401	0.25%
806	Visa, Inc., Class A			198,590	0.04%
8,654	Walmart, Inc.			1,233,628	0.27%
5,647	Walt Disney Co. (The)			993,985	0.22%
3,342	Waste Management, Inc.			495,485	0.11%
5,556	Watsco, Inc.			1,569,237	0.34%
4,945	WEC Energy Group, Inc.			465,522	0.10%
81,163	Weingarten Realty Investors			2,612,637	0.57%
23,670	Wendy's Co. (The)			549,381	0.12%
12,528	Westamerica BanCorp.			695,930	0.15%
599	White Mountains Insurance Group Ltd.			677,810	0.15%
113	Williams-Sonoma, Inc.			17,142	0.00%
956	Wix.com Ltd.			285,500	0.06%
3,928	Workiva, Inc.			509,737	0.11%
6,833	Xcel Energy, Inc.			466,352	0.10%
15,716	Xilinx, Inc.			2,354,885	0.52%
7,083	Yum! Brands, Inc.			930,635	0.20%
4,424	Zoetis, Inc.			896,745	0.20%
301	Zscaler, Inc.			71,009	0.02%
	Total			209,415,655	45.92%
<b>Closed-End Investment Companies</b>					
76,458	Golub Capital BDC, Inc.			1,206,507	0.27%
<b>Certificates of Deposit</b>					
5,000,000	Bank of Montreal (IL)	0.200	6/23/2022	5,000,498	1.10%
5,000,000	Bank of Nova Scotia (NY)	0.220	4/14/2022	5,002,000	1.10%
10,000,000	Canadian Imperial Bank of Commerce (NY)	0.210	1/26/2022	10,003,994	2.19%
10,000,000	Coöperatieve Rabobank U.A.	0.120	2/15/2022	9,999,389	2.19%
18,000,000	DNB Nor Bank ASA (NY)	0.135	10/27/2021	18,002,001	3.95%
10,000,000	DZ Bank (NY)	0.060	9/3/2021	9,999,805	2.19%
5,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	0.080	9/7/2021	4,999,946	1.10%
18,000,000	Mizuho Bank Ltd. (NY)	0.160	11/16/2021	18,002,559	3.95%
6,000,000	Nordea Bank ABP (NY)	0.090	10/14/2021	5,999,924	1.32%
10,000,000	Nordea Bank ABP (NY)	0.150	11/8/2021	10,001,009	2.19%
12,500,000	Oversea-Chinese Banking Corp. Ltd. (NY)	0.150	8/16/2021	12,500,295	2.74%
16,000,000	Skandinaviska Enskilda Banken (NY)	0.110	11/17/2021	16,000,146	3.51%
15,000,000	Sumitomo Mitsui Banking Corp. (NY)	0.180	8/17/2021	15,000,674	3.29%
7,000,000	Sumitomo Mitsui Trust (NY)	0.070	9/2/2021	6,999,861	1.53%
15,000,000	Svenska Handelsbanken (NY)	0.150	8/17/2021	15,000,525	3.29%
	Total			162,512,626	35.64%
<b>Treasuries</b>					
5,000,000	U.S. Treasury Bills	0.010(+)	8/5/2021	4,999,988	1.10%
7,000,000	U.S. Treasury Bills	0.038(+)	9/9/2021	6,999,667	1.53%
1,500,000	U.S. Treasury Bills	0.045(+)	10/7/2021	1,499,863	0.33%
	Total			13,499,518	2.96%

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**Repurchase Agreements**

6,287,085	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	6,287,085	1.38%
	Total Investments			392,921,391	86.17%
	Other assets less liabilities			63,088,352	13.83%
	Net Assets			456,009,743	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
UBS AG	09/15/2021	CHF B	49,500,000	\$ 53,926,233	\$ 54,704,751	\$ 778,518
UBS AG	09/15/2021	CHF B	18,250,000	20,413,276	20,168,923	(244,353)
UBS AG	09/15/2021	CHF S	2,375,000	2,654,732	2,624,723	30,009
UBS AG	09/15/2021	CHF S	56,375,000	61,545,220	62,302,633	(757,413)
UBS AG	09/15/2021	NOK B	22,000,000	2,483,503	2,490,448	6,945
UBS AG	09/15/2021	NOK B	328,000,000	39,578,050	37,130,315	(2,447,735)
UBS AG	09/15/2021	NOK S	172,000,000	19,918,511	19,470,775	447,736
UBS AG	09/15/2021	NOK S	22,000,000	2,452,075	2,490,448	(38,373)
UBS AG	09/15/2021	NZD B	15,100,000	10,477,820	10,518,353	40,533
UBS AG	09/15/2021	NZD B	30,200,000	21,272,442	21,036,706	(235,736)
UBS AG	09/15/2021	NZD S	75,300,000	54,016,197	52,452,450	1,563,747
UBS AG	09/15/2021	NZD S	8,500,000	5,911,253	5,920,927	(9,674)
UBS AG	09/15/2021	PLN B	4,500,000	1,226,790	1,168,240	(58,550)
UBS AG	09/15/2021	PLN S	4,500,000	1,174,623	1,168,240	6,383
UBS AG	09/15/2021	PLN S	3,500,000	899,206	908,632	(9,426)
UBS AG	09/15/2021	SEK B	56,000,000	6,465,689	6,507,483	41,794
UBS AG	09/15/2021	SEK B	392,000,000	47,157,239	45,552,379	(1,604,860)
UBS AG	09/15/2021	SEK S	74,000,000	8,855,658	8,599,174	256,484
UBS AG	09/15/2021	SEK S	76,000,000	8,760,444	8,831,584	(71,140)
UBS AG	09/15/2021	SGD B	5,250,000	3,965,954	3,874,461	(91,493)
UBS AG	09/15/2021	SGD S	5,250,000	3,879,318	3,874,461	4,857
UBS AG	09/15/2021	ZAR B	10,500,000	766,339	712,791	(53,548)
<b>Total</b>						<b>\$ (2,445,295)</b>

**Financial and Currency Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
<b>Long Position Contracts:</b>					
2 Year U.S. Treasury Note	9/30/2021	1,886	\$ 416,074,546	\$ 416,157,688	\$ 83,142
3 Year Australia Government Bond	9/15/2021	156	13,386,131	13,402,957	16,826
5 Year U.S. Treasury Note	9/30/2021	246	30,429,250	30,613,547	184,297
10 Year Canada Government Bond	9/20/2021	366	43,462,480	43,420,696	(41,784)
AEX-Index®	8/20/2021	7	1,224,437	1,247,621	23,184
ASX SPI 200™	9/16/2021	5	668,335	669,638	1,303
Australian Dollar	9/13/2021	864	65,381,962	63,383,040	(1,998,922)
Brazilian Real	8/31/2021	30	576,525	575,550	(975)
CAC 40®	8/20/2021	8	620,963	627,241	6,278
Canadian Dollar	9/14/2021	643	51,305,100	51,523,590	218,490
DAX	9/17/2021	19	8,847,998	8,761,372	(86,626)
E-mini NASDAQ 100	9/17/2021	5	1,398,672	1,495,575	96,903
E-mini Russell 2000	9/17/2021	1,203	139,897,820	133,629,240	(6,268,580)
E-mini S&P MidCap 400®	9/17/2021	4	1,098,315	1,079,480	(18,835)
Euribor	12/13/2021	49	14,608,573	14,610,026	1,453
Euro Schatz	9/8/2021	97	12,905,250	12,928,263	23,013
EURO STOXX 50®	9/17/2021	85	4,173,329	4,121,979	(51,350)
Euro-BTP	9/8/2021	408	73,849,581	74,669,944	820,363
Euro-OAT	9/8/2021	91	17,438,377	17,496,325	57,948
FTSE 100 Index	9/17/2021	113	11,127,603	10,942,288	(185,315)
FTSE MIB	9/17/2021	4	605,568	601,594	(3,974)
FTSE Taiwan Index	8/30/2021	24	1,443,960	1,434,480	(9,480)
FTSE/JSE Top 40 Index	9/16/2021	26	1,093,203	1,106,388	13,185
German Euro BOBL	9/8/2021	50	7,949,057	8,028,536	79,479
Hang Seng Index®	8/30/2021	14	2,393,520	2,332,718	(60,802)
IBEX 35	8/20/2021	6	624,204	617,421	(6,783)
Indian Rupee	8/27/2021	56	1,498,448	1,501,472	3,024
MSCI EAFE Index	9/17/2021	8	942,780	927,760	(15,020)
MSCI Emerging Markets Index	9/17/2021	103	7,060,925	6,580,155	(480,770)
MSCI Singapore	8/30/2021	25	656,050	665,800	9,750

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Nikkei 225™	9/9/2021	4	1,062,066	997,219	(64,847)
OMXS30®	8/20/2021	80	2,178,686	2,202,732	24,046
S&P/TSX 60 Index	9/16/2021	9	1,723,634	1,749,214	25,580
Short Sterling	12/15/2021	79	13,707,728	13,710,473	2,745
Short-Term Euro-BTP	9/8/2021	50	6,709,427	6,724,255	14,828
TOPIX	9/9/2021	28	4,998,168	4,862,130	(136,038)
U.S. Dollar Index	9/13/2021	258	23,196,058	23,784,504	588,446
Total Long Position Contracts					\$ (7,135,818)

**Short Position Contracts:**

10 Year Australia Government Bond	9/15/2021	(315)	\$ (33,602,749)	\$ (33,610,523)	\$ (7,774)
10 Year U.S. Treasury Note	9/21/2021	(26)	(3,496,594)	(3,495,781)	813
30 Year U.S. Treasury Bond	9/21/2021	(124)	(19,454,711)	(20,425,125)	(970,414)
British Pound	9/13/2021	(126)	(10,922,088)	(10,940,738)	(18,650)
E-mini S&P 500®	9/17/2021	(396)	(83,855,175)	(86,912,100)	(3,056,925)
Euro	9/13/2021	(167)	(24,749,662)	(24,770,275)	(20,613)
Eurodollar	12/13/2021	(512)	(127,752,900)	(127,776,000)	(23,100)
German Euro Bund	9/8/2021	(127)	(26,521,656)	(26,600,921)	(79,265)
Japanese Yen	9/13/2021	(495)	(56,231,825)	(56,389,781)	(157,956)
Mexican Peso	9/13/2021	(649)	(16,128,540)	(16,215,265)	(86,725)
UK Long Gilt	9/28/2021	(487)	(87,384,296)	(87,858,801)	(474,505)
Total Short Position Contracts					\$ (4,895,114)
Total Futures Contracts					\$ (12,030,932)

**Commodity Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	9/15/2021	167	\$ 10,423,438	\$ 10,834,125	\$ 410,687
Aluminum LME	12/15/2021	69	4,442,733	4,458,263	15,530
Brent Crude Oil	8/31/2021	126	9,434,020	9,501,660	67,640
Copper	9/28/2021	10	1,140,625	1,120,625	(20,000)
Copper LME	9/15/2021	145	34,352,294	35,226,844	874,550
Copper LME	12/15/2021	62	15,027,250	15,095,063	67,813
Corn	12/14/2021	159	4,201,900	4,334,738	132,838
Gasoline	9/30/2021	42	3,794,175	3,873,391	79,216
New York Harbor ULSD	8/31/2021	44	3,953,238	4,057,469	104,231
Nickel LME	9/15/2021	43	4,576,131	5,044,158	468,027
Nickel LME	12/15/2021	37	4,320,009	4,339,989	19,980
Silver	9/28/2021	12	1,521,800	1,532,820	11,020
Soybean Oil	12/14/2021	113	4,022,412	4,274,112	251,700
WTI Crude Oil	8/20/2021	142	10,336,050	10,500,900	164,850
Zinc LME	9/15/2021	79	5,870,415	5,994,125	123,710
Total Long Position Contracts					\$ 2,771,792
<b>Short Position Contracts:</b>					
Aluminum LME	9/15/2021	(167)	\$ (10,138,373)	\$ (10,834,125)	\$ (695,752)
Cocoa	9/15/2021	(109)	(2,582,300)	(2,578,940)	3,360
Coffee	9/20/2021	(9)	(705,919)	(605,981)	99,938
Copper LME	9/15/2021	(145)	(34,663,256)	(35,226,844)	(563,588)
Cotton	12/8/2021	(237)	(10,344,385)	(10,592,715)	(248,330)
Gold	12/29/2021	(1)	(180,920)	(181,720)	(800)
Live Cattle	10/29/2021	(135)	(6,781,050)	(6,868,800)	(87,750)
Low Sulfur Gasoil	9/10/2021	(118)	(6,993,175)	(7,248,150)	(254,975)
Natural Gas	8/27/2021	(136)	(4,904,160)	(5,323,040)	(418,880)
Nickel LME	9/15/2021	(43)	(4,990,416)	(5,044,158)	(53,742)
Soybean	11/12/2021	(8)	(546,800)	(539,700)	7,100
Soybean Meal	12/14/2021	(118)	(4,198,240)	(4,176,020)	22,220
Sugar	9/30/2021	(26)	(525,347)	(521,539)	3,808
Zinc LME	9/15/2021	(79)	(5,647,893)	(5,994,125)	(346,232)
Zinc LME	12/15/2021	(50)	(3,731,812)	(3,787,500)	(55,688)
Total Short Position Contracts					\$ (2,589,311)
Total Futures Contracts					\$ 182,481

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**Bilateral Equity Basket Total Return Swaps (a)**

Reference Entity	Counterparty	Expiration Date	Notional Amount	Unrealized Appreciation (Depreciation)	Value of Reference Entities	Notional Amount Net Asset Percentage
Equity Securities Short	Morgan Stanley Capital Services LLC	5/19/2022	\$ (160,531,126)	\$ —	\$ (160,531,126)	(35.2%)

(a) The Fund receives or pays, on a monthly basis, the total return on a portfolio of short equity positions net of one day U.S. Federal Funds Effective Rate minus a spread of 0.44%-0.85% as calculated on the notional amount.

The following table represents the reference entities underlying the total return swap with Morgan Stanley Capital Services LLC as of July 31, 2021:

	Shares	Value	% of Basket Value
<b>Common Stocks - Short</b>			
<b>Aerospace &amp; Defense</b>			
Boeing Co. (The)	(1,106)	\$ (250,487)	(0.2%)
Hexcel Corp.	(4,482)	(243,910)	(0.1%)
Huntington Ingalls Industries, Inc.	(2,028)	(416,004)	(0.3%)
Maxar Technologies, Inc.	(19,048)	(690,871)	(0.4%)
Spirit AeroSystems Holdings, Inc., Class A	(22,923)	(990,503)	(0.6%)
		(2,591,775)	
<b>Airlines</b>			
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	(41,217)	(840,002)	(0.5%)
Delta Air Lines, Inc.	(19,241)	(767,716)	(0.5%)
JetBlue Airways Corp.	(81,308)	(1,202,545)	(0.7%)
Southwest Airlines Co.	(17,650)	(891,678)	(0.6%)
United Airlines Holdings, Inc.	(17,966)	(839,372)	(0.5%)
		(4,541,313)	
<b>Auto Components</b>			
American Axle & Manufacturing Holdings, Inc.	(18,067)	(175,069)	(0.1%)
Goodyear Tire & Rubber Co. (The)	(65,029)	(1,021,606)	(0.6%)
Patrick Industries, Inc.	(2,006)	(165,756)	(0.1%)
		(1,362,431)	
<b>Automobiles</b>			
Harley-Davidson, Inc.	(11,971)	(474,291)	(0.3%)
<b>Banks</b>			
Citizens Financial Group, Inc.	(47,448)	(2,000,408)	(1.2%)
Glacier Bancorp, Inc.	(6,467)	(333,439)	(0.2%)
Great Western Bancorp, Inc.	(9,286)	(286,009)	(0.2%)
Independent Bank Corp.	(5,113)	(361,387)	(0.2%)
M & T Bank Corp.	(2,468)	(330,342)	(0.2%)
Old National Bancorp	(123,303)	(1,983,945)	(1.2%)
Pacific Premier Bancorp, Inc.	(26,331)	(1,000,051)	(0.6%)
South State Corp.	(22,605)	(1,556,128)	(1.0%)
Webster Financial Corp.	(43,240)	(2,079,844)	(1.3%)
Wells Fargo & Co.	(35,497)	(1,630,732)	(1.0%)
		(11,562,285)	
<b>Biotechnology</b>			
Biogen, Inc.	(1,597)	(521,788)	(0.3%)
Biohaven Pharmaceutical Holding Co. Ltd.	(2,836)	(357,364)	(0.2%)
Emergent BioSolutions, Inc.	(7,614)	(501,763)	(0.3%)
Exelixis, Inc.	(24,026)	(404,838)	(0.3%)
Horizon Therapeutics PLC	(4,150)	(415,083)	(0.3%)
Insmed, Inc.	(29,376)	(722,650)	(0.4%)
Seagen, Inc.	(6,388)	(979,855)	(0.6%)
TG Therapeutics, Inc.	(50,474)	(1,766,085)	(1.1%)
		(5,669,426)	
<b>Building Products</b>			
Advanced Drainage Systems, Inc.	(8,533)	(1,041,794)	(0.6%)
JELD-WEN Holding, Inc.	(36,911)	(977,403)	(0.6%)
		(2,019,197)	
<b>Capital Markets</b>			
Ameriprise Financial, Inc.	(4,035)	(1,039,255)	(0.6%)
Apollo Global Management, Inc.	(43,418)	(2,555,584)	(1.6%)
Ares Management Corp., Class A	(15,581)	(1,115,755)	(0.7%)

**AlphaSimplex Global Alternatives Fund**  
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Brookfield Asset Management, Inc., Class A	(19,076)	(1,029,913)	(0.6%)
		(5,740,507)	
<b>Chemicals</b>			
Chemours Co. (The)	(28,150)	(935,988)	(0.6%)
Livent Corp.	(15,940)	(310,989)	(0.2%)
Mosaic Co. (The)	(14,887)	(464,921)	(0.3%)
Scotts Miracle-Gro Co. (The)	(4,385)	(775,970)	(0.5%)
		(2,487,868)	
<b>Commercial Services &amp; Supplies</b>			
Brink's Co. (The)	(3,137)	(241,423)	(0.1%)
Deluxe Corp.	(10,401)	(456,604)	(0.3%)
		(698,027)	
<b>Communications Equipment</b>			
Lumentum Holdings, Inc.	(5,611)	(471,268)	(0.3%)
Ubiquiti, Inc.	(2,837)	(888,264)	(0.5%)
ViaSat, Inc.	(8,967)	(445,122)	(0.3%)
		(1,804,654)	
<b>Diversified Consumer Services</b>			
2U, Inc.	(20,433)	(886,792)	(0.5%)
Strategic Education, Inc.	(5,690)	(451,160)	(0.3%)
		(1,337,952)	
<b>Diversified Financial Services</b>			
Cannae Holdings, Inc.	(29,442)	(978,947)	(0.6%)
<b>Diversified Telecommunication Services</b>			
Lumen Technologies, Inc.	(41,859)	(521,982)	(0.3%)
<b>Electric Utilities</b>			
FirstEnergy Corp.	(23,316)	(893,469)	(0.6%)
PG&E Corp.	(44,085)	(387,507)	(0.2%)
Portland General Electric Co.	(10,186)	(498,096)	(0.3%)
		(1,779,072)	
<b>Electrical Equipment</b>			
Bloom Energy Corp., Class A	(41,375)	(901,975)	(0.6%)
GrafTech International Ltd.	(25,530)	(290,276)	(0.2%)
Plug Power, Inc.	(16,214)	(442,318)	(0.3%)
Sunrun, Inc.	(8,326)	(441,028)	(0.3%)
		(2,075,597)	
<b>Energy Equipment &amp; Services</b>			
Baker Hughes Co.	(42,854)	(910,219)	(0.6%)
Helix Energy Solutions Group, Inc.	(47,957)	(199,021)	(0.1%)
Helmerich & Payne, Inc.	(9,425)	(270,215)	(0.2%)
NOV, Inc.	(18,587)	(256,686)	(0.2%)
Schlumberger Ltd.	(9,388)	(270,656)	(0.2%)
TechnipFMC PLC	(138,339)	(998,808)	(0.6%)
		(2,905,605)	
<b>Entertainment</b>			
Cinemark Holdings, Inc.	(56,582)	(878,718)	(0.5%)
Live Nation Entertainment, Inc.	(11,799)	(930,823)	(0.6%)
Spotify Technology S.A.	(1,740)	(397,886)	(0.2%)
		(2,207,427)	
<b>Equity Real Estate Investment Trusts</b>			
Acadia Realty Trust	(67,920)	(1,453,488)	(0.9%)
Alexander & Baldwin, Inc.	(13,920)	(278,678)	(0.2%)
Apple Hospitality REIT, Inc.	(63,742)	(952,943)	(0.6%)
Boston Properties, Inc.	(3,900)	(457,782)	(0.3%)
Cousins Properties, Inc.	(25,973)	(1,031,648)	(0.6%)
Digitalbridge Group, Inc.	(134,914)	(939,001)	(0.6%)
Douglas Emmett, Inc.	(12,149)	(405,777)	(0.3%)
Empire State Realty Trust, Inc., Class A	(35,126)	(401,490)	(0.3%)
Host Hotels & Resorts, Inc.	(57,004)	(908,074)	(0.6%)
Kilroy Realty Corp.	(6,569)	(455,035)	(0.3%)
Kimco Realty Corp.	(114,317)	(2,438,382)	(1.5%)
Kite Realty Group Trust	(472)	(9,515)	(0.0%)
Park Hotels & Resorts, Inc.	(54,149)	(1,001,756)	(0.6%)
Pebblebrook Hotel Trust	(39,982)	(899,195)	(0.6%)
Piedmont Office Realty Trust, Inc., Class A	(17,015)	(323,625)	(0.2%)
Realty Income Corp.	(4,728)	(332,331)	(0.2%)

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RLJ Lodging Trust	(71,913)	(1,031,952)	(0.6%)
SITE Centers Corp.	(19,680)	(312,125)	(0.2%)
Sunstone Hotel Investors, Inc.	(88,511)	(1,021,417)	(0.6%)
Ventas, Inc.	(5,617)	(335,784)	(0.2%)
Vornado Realty Trust	(9,516)	(413,946)	(0.3%)
Welltower, Inc.	(5,116)	(444,376)	(0.3%)
Xenia Hotels & Resorts, Inc.	(58,229)	(1,029,489)	(0.6%)
		(16,877,809)	
<b>Food &amp; Staples Retailing</b>			
Walgreens Boots Alliance, Inc.	(8,189)	(386,111)	(0.2%)
<b>Food Products</b>			
Darling Ingredients, Inc.	(12,959)	(895,078)	(0.6%)
Pilgrim's Pride Corp.	(23,568)	(522,031)	(0.3%)
		(1,417,109)	
<b>Health Care Equipment &amp; Supplies</b>			
Align Technology, Inc.	(1,537)	(1,069,445)	(0.7%)
Haemonetics Corp.	(7,420)	(451,062)	(0.3%)
NuVasive, Inc.	(6,783)	(433,773)	(0.3%)
Penumbra, Inc.	(1,949)	(518,882)	(0.3%)
Tandem Diabetes Care, Inc.	(3,877)	(421,313)	(0.3%)
		(2,894,475)	
<b>Health Care Providers &amp; Services</b>			
1Life Healthcare, Inc.	(33,930)	(917,467)	(0.6%)
Accolade, Inc.	(18,683)	(874,551)	(0.5%)
Centene Corp.	(6,210)	(426,068)	(0.3%)
National Research Corp.	(6,218)	(328,186)	(0.2%)
Tenet Healthcare Corp.	(7,141)	(513,010)	(0.3%)
		(3,059,282)	
<b>Health Care Technology</b>			
Teladoc Health, Inc.	(2,539)	(376,915)	(0.2%)
<b>Hotels, Restaurants &amp; Leisure</b>			
Carnival Corp.	(73,030)	(1,581,099)	(1.0%)
Everi Holdings, Inc.	(6,009)	(136,344)	(0.1%)
Golden Entertainment, Inc.	(9,818)	(446,817)	(0.3%)
Hyatt Hotels Corp., Class A	(12,691)	(1,013,630)	(0.6%)
Las Vegas Sands Corp.	(10,083)	(427,015)	(0.3%)
Makemytrip Ltd.	(36,162)	(1,029,170)	(0.6%)
MGM Resorts International	(722)	(27,097)	(0.0%)
Norwegian Cruise Line Holdings Ltd.	(37,186)	(893,580)	(0.6%)
RCI Hospitality Holdings, Inc.	(3,808)	(238,990)	(0.1%)
Royal Caribbean Cruises Ltd.	(22,015)	(1,692,293)	(1.1%)
Scientific Games Corp.	(28,543)	(1,761,389)	(1.1%)
Wynn Resorts Ltd.	(6,935)	(681,919)	(0.4%)
		(9,929,343)	
<b>Household Durables</b>			
Hovnanian Enterprises, Inc., Class A	(8,615)	(899,320)	(0.6%)
Mohawk Industries, Inc.	(2,678)	(521,942)	(0.3%)
		(1,421,262)	
<b>Independent Power &amp; Renewable Electricity Producers</b>			
Brookfield Renewable Corp., Class A	(22,457)	(953,075)	(0.6%)
<b>Industrial Conglomerates</b>			
General Electric Co.	(1,727)	(22,365)	(0.0%)
<b>Insurance</b>			
American International Group, Inc.	(6,436)	(304,744)	(0.2%)
Arch Capital Group Ltd.	(6,988)	(272,532)	(0.2%)
Argo Group International Holdings Ltd.	(8,413)	(438,570)	(0.3%)
Assured Guaranty Ltd.	(6,142)	(293,649)	(0.2%)
Brighthouse Financial, Inc.	(22,368)	(963,166)	(0.6%)
RenaissanceRe Holdings Ltd.	(2,569)	(392,261)	(0.2%)
		(2,664,922)	
<b>Interactive Media &amp; Entertainment</b>			
Eventbrite, Inc., Class A	(19,124)	(339,833)	(0.2%)
Match Group, Inc.	(2,899)	(461,724)	(0.3%)
Pinterest, Inc., Class A	(3,825)	(225,293)	(0.1%)
TripAdvisor, Inc.	(24,015)	(911,369)	(0.6%)

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Twitter, Inc.	(2,146)	(149,683)	(0.1%)
Yandex NV, Class A	(14,776)	(1,003,734)	(0.6%)
		(3,091,636)	
<b>Internet &amp; Direct Marketing Retail</b>			
Etsy, Inc.	(208)	(38,170)	(0.0%)
Expedia Group, Inc.	(5,443)	(875,615)	(0.5%)
Overstock.com, Inc.	(13,995)	(974,612)	(0.6%)
Wayfair, Inc., Class A	(2,807)	(677,498)	(0.4%)
		(2,565,895)	
<b>IT Services</b>			
Sabre Corp.	(86,522)	(1,020,094)	(0.6%)
Stoneco Ltd., Class A	(7,957)	(468,190)	(0.3%)
Twilio, Inc., Class A	(1,120)	(418,421)	(0.3%)
		(1,906,705)	
<b>Leisure Products</b>			
Mattel, Inc.	(41,871)	(909,438)	(0.6%)
Peloton Interactive, Inc., Class A	(59)	(6,965)	(0.0%)
		(916,403)	
<b>Life Sciences Tools &amp; Services</b>			
llumina, Inc.	(2,010)	(996,458)	(0.6%)
<b>Marine</b>			
Kirby Corp.	(7,647)	(442,838)	(0.3%)
<b>Media</b>			
Cardlytics, Inc.	(8,105)	(1,020,906)	(0.6%)
Magnite, Inc.	(37,704)	(1,142,431)	(0.7%)
ViacomCBS, Inc., Class B	(17,331)	(709,358)	(0.4%)
		(2,872,695)	
<b>Metals &amp; Mining</b>			
Allegheny Technologies, Inc.	(11,982)	(245,990)	(0.2%)
Barrick Gold Corp.	(44,789)	(975,057)	(0.6%)
Carpenter Technology Corp.	(6,499)	(247,937)	(0.2%)
Century Aluminum Co.	(21,117)	(307,463)	(0.2%)
Cleveland-Cliffs, Inc.	(13,652)	(341,300)	(0.2%)
Constellium SE	(15,171)	(286,277)	(0.2%)
Hecla Mining Co.	(83,051)	(555,611)	(0.3%)
Kinross Gold Corp.	(77,437)	(507,987)	(0.3%)
Newmont Corp.	(112)	(7,036)	(0.0%)
Pan American Silver Corp.	(17,743)	(498,046)	(0.3%)
United States Steel Corp.	(43,701)	(1,157,202)	(0.7%)
		(5,129,906)	
<b>Multi-Utilities</b>			
NiSource, Inc.	(17,124)	(424,161)	(0.3%)
<b>Multiline Retail</b>			
Kohl's Corp.	(13,493)	(685,444)	(0.4%)
Macy's, Inc.	(54,233)	(921,961)	(0.6%)
Nordstrom, Inc.	(32,135)	(1,063,669)	(0.7%)
		(2,671,074)	
<b>Oil, Gas &amp; Consumable Fuels</b>			
Antero Resources Corp.	(70,900)	(964,240)	(0.6%)
APA Corp.	(28,004)	(525,075)	(0.3%)
Cabot Oil & Gas Corp.	(19,788)	(316,608)	(0.2%)
Continental Resources, Inc.	(15,090)	(515,324)	(0.3%)
Devon Energy Corp.	(19,589)	(506,180)	(0.3%)
Energy Transfer LP	(96,312)	(949,636)	(0.6%)
EOG Resources, Inc.	(5,948)	(433,371)	(0.3%)
EQT Corp.	(79,777)	(1,467,099)	(0.9%)
Equitrans Midstream Corp.	(70,609)	(580,406)	(0.4%)
Exxon Mobil Corp.	(5,660)	(325,846)	(0.2%)
HollyFrontier Corp.	(21,925)	(644,595)	(0.4%)
Kinder Morgan, Inc.	(24,593)	(427,426)	(0.3%)
Kosmos Energy Ltd.	(148,034)	(341,959)	(0.2%)
Marathon Oil Corp.	(147,356)	(1,707,856)	(1.1%)
Marathon Petroleum Corp.	(6,102)	(336,952)	(0.2%)
Matador Resources Co.	(6,394)	(197,575)	(0.1%)
Occidental Petroleum Corp.	(25,857)	(674,868)	(0.4%)
Phillips 66	(14,268)	(1,047,699)	(0.7%)
Plains All American Pipeline LP	(49,728)	(497,777)	(0.3%)
Shell Midstream Partners LP	(30,956)	(428,741)	(0.3%)



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Valero Energy Corp.	(18,324)	(1,227,158)	(0.8%)
		(14,116,391)	
<b>Personal Products</b>			
Coty, Inc., Class A	(107,665)	(939,915)	(0.6%)
Herbalife Nutrition Ltd.	(18,367)	(935,615)	(0.6%)
		(1,875,530)	
<b>Pharmaceuticals</b>			
Perrigo Co.	(9,339)	(448,552)	(0.3%)
Royalty Pharma PLC, Class A	(21,188)	(809,382)	(0.5%)
		(1,257,934)	
<b>Professional Services</b>			
CACI International, Inc., Class A	(1,707)	(455,701)	(0.3%)
Huron Consulting Group, Inc.	(8,670)	(425,957)	(0.3%)
		(881,658)	
<b>Real Estate Management &amp; Development</b>			
Realogy Holdings Corp.	(11,901)	(210,886)	(0.1%)
<b>Road &amp; Rail</b>			
Lyft, Inc., Class A	(15,939)	(881,745)	(0.5%)
<b>Semiconductors &amp; Semiconductor Equipment</b>			
Advanced Micro Devices, Inc.	(21,836)	(2,318,765)	(1.4%)
Applied Materials, Inc.	(6,501)	(909,685)	(0.6%)
Enphase Energy, Inc.	(229)	(43,419)	(0.0%)
Ichor Holdings Ltd.	(9,369)	(483,169)	(0.3%)
Lam Research Corp.	(329)	(209,708)	(0.1%)
MKS Instruments, Inc.	(8,035)	(1,256,995)	(0.8%)
Monolithic Power Systems, Inc.	(2,561)	(1,150,555)	(0.7%)
NVIDIA Corp.	(5,880)	(1,146,541)	(0.7%)
Ultra Clean Holdings, Inc.	(4,600)	(248,446)	(0.2%)
Veeco Instruments, Inc.	(50,170)	(1,163,944)	(0.7%)
		(8,931,217)	
<b>Software</b>			
Blackbaud, Inc.	(12,609)	(899,400)	(0.6%)
Ceridian HCM Holding, Inc.	(10,774)	(1,060,162)	(0.7%)
Cloudflare, Inc., Class A	(371)	(44,012)	(0.0%)
Digital Turbine, Inc.	(7,451)	(469,040)	(0.3%)
Paycom Software, Inc.	(2,412)	(964,800)	(0.6%)
PROS Holdings, Inc.	(6,193)	(268,900)	(0.2%)
SolarWinds Corp.	(54,301)	(610,343)	(0.4%)
Zoom Video Communications, Inc., Class A	(5,893)	(2,228,143)	(1.4%)
		(6,544,800)	
<b>Specialty Retail</b>			
Burlington Stores, Inc.	(3,378)	(1,130,954)	(0.7%)
Carvana Co.	(3,057)	(1,031,921)	(0.6%)
Conn's, Inc.	(7,470)	(166,133)	(0.1%)
Designer Brands, Inc., Class A	(26,265)	(382,681)	(0.2%)
Gap, Inc. (The)	(33,439)	(975,416)	(0.6%)
Guess?, Inc.	(21,187)	(472,894)	(0.3%)
L Brands, Inc.	(537)	(42,997)	(0.0%)
Monro, Inc.	(7,042)	(408,436)	(0.3%)
RH	(836)	(555,171)	(0.3%)
Vroom, Inc.	(26,097)	(966,633)	(0.6%)
		(6,133,236)	
<b>Technology Hardware, Storage &amp; Peripherals</b>			
Western Digital Corp.	(12,726)	(826,299)	(0.5%)
Xerox Holdings Corp.	(10,902)	(263,065)	(0.2%)
		(1,089,364)	
<b>Textiles, Apparel &amp; Luxury Goods</b>			
Hanesbrands, Inc.	(31,080)	(567,521)	(0.4%)
Lululemon Athletica, Inc.	(2,778)	(1,111,672)	(0.7%)
PVH Corp.	(9,130)	(955,181)	(0.6%)
Ralph Lauren Corp.	(8,023)	(910,771)	(0.6%)
Steven Madden Ltd.	(9,341)	(409,416)	(0.3%)
		(3,954,561)	

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<b>Thriffs &amp; Mortgage Finance</b>			
New York Community Bancorp, Inc.	(208,786)	<u>(2,459,499)</u>	(1.5%)
<b>Wireless Telecommunication Services</b>			
Millicom International Cellular S.A.	(10,419)	<u>(415,510)</u>	(0.3%)
<b>Total Common Stocks - Short</b>		<b><u>\$ (160,531,126)</u></b>	

(†) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations

CHF	Swiss Franc
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Global Alternatives Cayman Fund Ltd., a wholly owned subsidiary (the "Subsidiary"). Investments of the Subsidiary have been consolidated with those of the Fund for reporting purposes.

*This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.*

*The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.*

**Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.**

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

*This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.*

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