

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks			
1,704	3M Co.	214,346	0.09%
1,898	AbbVie, Inc.	277,867	0.12%
3,246	AECOM	244,359	0.11%
4,940	AES Corp. (The)	129,230	0.06%
423	Agree Realty Corp.	29,060	0.01%
48	Albemarle Corp.	13,434	0.01%
22	Alcoa Corp.	859	0.00%
722	Alexandria Real Estate Equities, Inc.	104,907	0.05%
3,517	Alkermes PLC	79,836	0.04%
1,511	Allegion PLC	158,307	0.07%
944	Alliant Energy Corp.	49,248	0.02%
2,211	Alphabet, Inc., Class A	208,962	0.09%
151	Altria Group, Inc.	6,987	0.00%
1,838	Amazon.com, Inc.	188,285	0.08%
2,466	Amdocs Ltd.	212,840	0.09%
475	Ameren Corp.	38,722	0.02%
401	American Electric Power Co., Inc.	35,256	0.02%
1,570	American States Water Co.	142,022	0.06%
1,881	AMETEK, Inc.	243,890	0.11%
875	Amgen, Inc.	236,556	0.10%
1,534	AMN Healthcare Services, Inc.	192,517	0.08%
1,554	Amphenol Corp., Class A	117,840	0.05%
1,473	Apple, Inc.	225,870	0.10%
1,130	AptarGroup, Inc.	112,039	0.05%
635	Arthur J. Gallagher & Co.	118,796	0.05%
589	Assurant, Inc.	80,022	0.04%
404	AT&T, Inc.	7,365	0.00%
466	Automatic Data Processing, Inc.	112,632	0.05%
748	Avangrid, Inc.	30,429	0.01%
751	Avista Corp.	30,814	0.01%
7,735	Banco Latinoamericano de Comercio Exterior S.A.	121,362	0.05%
1,270	Bath & Body Works, Inc.	42,393	0.02%
1,751	Baxter International, Inc.	95,167	0.04%
778	Becton Dickinson & Co.	183,585	0.08%
24	Best Buy Co., Inc.	1,642	0.00%
105	Biogen, Inc.	29,761	0.01%
8,283	Black Stone Minerals MLP	152,159	0.07%
667	Blackstone, Inc.	60,790	0.03%
5,909	BrightSphere Investment Group, Inc.	111,207	0.05%
1,471	Bristol-Myers Squibb Co.	113,958	0.05%
258	Broadcom, Inc.	121,291	0.05%
5,439	Broadstone Net Lease, Inc.	93,224	0.04%
2,815	Brookfield Infrastructure Partners LP	102,410	0.04%
377	CACI International, Inc., Class A	114,619	0.05%
1,774	California Resources Corp.	80,025	0.04%
602	Campbell Soup Co.	31,852	0.01%
24,304	Capitol Federal Financial, Inc.	198,807	0.09%
812	CenterPoint Energy, Inc.	23,231	0.01%
329	Chemed Corp.	153,600	0.07%
829	Chesapeake Energy Corp.	84,782	0.04%
396	Church & Dwight Co., Inc.	29,355	0.01%
398	Cintas Corp.	170,165	0.07%
4,515	Cisco Systems, Inc.	205,116	0.09%
2,598	Citigroup, Inc.	119,144	0.05%
553	CMS Energy Corp.	31,549	0.01%
484	Coca-Cola Co. (The)	28,967	0.01%
4,355	Colgate-Palmolive Co.	321,573	0.14%
9,494	Columbia Financial, Inc.	195,007	0.09%
970	Conagra Brands, Inc.	35,599	0.02%
601	ConocoPhillips	75,780	0.03%
425	Consolidated Edison, Inc.	37,383	0.02%
453	Constellation Brands, Inc., Class A	111,927	0.05%
1,217	Copart, Inc.	139,979	0.06%
1,497	CoStar Group, Inc.	123,832	0.05%
184	Costco Wholesale Corp.	92,276	0.04%
653	Crocs, Inc.	46,200	0.02%
2,340	CVR Energy, Inc.	91,400	0.04%
629	CVS Health Corp.	59,566	0.03%
611	CyberArk Software Ltd.	95,872	0.04%
462	Danaher Corp.	116,272	0.05%
634	Datadog, Inc., Class A	51,043	0.02%
109	Devon Energy Corp.	8,431	0.00%
20	Diamondback Energy, Inc.	3,142	0.00%
193	Dillard's, Inc., Class A	63,456	0.03%

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1,187	Discover Financial Services	123,994	0.05%
60	Dollar General Corp.	15,303	0.01%
353	Dominion Energy, Inc.	24,699	0.01%
331	Domino's Pizza, Inc.	109,971	0.05%
1,042	DTE Energy Co.	116,819	0.05%
1,387	Duke Energy Corp.	129,241	0.06%
17,256	Dynex Capital, Inc.	206,037	0.09%
1,989	Easterly Government Properties, Inc.	34,589	0.02%
915	Eaton Corp. PLC	137,314	0.06%
412	Edison International	24,736	0.01%
6,081	Elanco Animal Health, Inc.	80,208	0.04%
929	Electronic Arts, Inc.	117,017	0.05%
8,804	Ellington Financial, Inc.	117,798	0.05%
1,303	Emerson Electric Co.	112,840	0.05%
2,886	Encompass Health Corp.	157,114	0.07%
4,682	Ennis, Inc.	105,626	0.05%
151	Enphase Energy, Inc.	46,357	0.02%
253	Entergy Corp.	27,106	0.01%
408	EOG Resources, Inc.	55,700	0.02%
138	EQT Corp.	5,774	0.00%
1,902	Equity Commonwealth	49,756	0.02%
842	Erie Indemnity Co., Class A	216,402	0.09%
525	Estee Lauder Cos., Inc. (The), Class A	105,257	0.05%
441	Eversource Energy	33,639	0.01%
811	Exelon Corp.	31,296	0.01%
2,979	Expeditors International of Washington, Inc.	291,495	0.13%
522	Exxon Mobil Corp.	57,843	0.03%
9,205	Fastenal Co.	444,878	0.19%
582	Ferrari NV	114,520	0.05%
2,361	First American Financial Corp.	118,994	0.05%
4,282	First Financial Corp.	207,634	0.09%
640	First Industrial Realty Trust, Inc.	30,483	0.01%
6,099	FirstEnergy Corp.	229,993	0.10%
1,364	Fiserv, Inc.	140,137	0.06%
1,632	Freeport-McMoRan, Inc.	51,718	0.02%
1,347	FTI Consulting, Inc.	209,634	0.09%
2,125	Gaming & Leisure Properties, Inc.	106,505	0.05%
1,166	Garmin Ltd.	102,655	0.04%
190	General Dynamics Corp.	47,462	0.02%
1,703	General Electric Co.	132,510	0.06%
587	General Mills, Inc.	47,887	0.02%
4,250	Gentex Corp.	112,582	0.05%
588	Genuine Parts Co.	104,582	0.05%
893	Getty Realty Corp.	28,121	0.01%
6,776	Gilead Sciences, Inc.	531,645	0.23%
6,385	Gladstone Commercial Corp.	112,312	0.05%
1,969	GMS, Inc.	92,937	0.04%
1,678	GoDaddy, Inc., Class A	134,911	0.06%
1,723	Graco, Inc.	119,886	0.05%
1,897	Grand Canyon Education, Inc.	190,895	0.08%
22,224	Hanesbrands, Inc.	151,568	0.07%
1,448	Hasbro, Inc.	94,482	0.04%
717	Hawaiian Electric Industries, Inc.	27,275	0.01%
666	HCA Healthcare, Inc.	144,835	0.06%
16,028	Heartland Express, Inc.	238,497	0.10%
1,266	Hershey Co. (The)	302,283	0.13%
11	Hess Corp.	1,552	0.00%
935	Hilton Worldwide Holdings, Inc.	126,468	0.06%
1,066	Home Depot, Inc. (The)	315,675	0.14%
549	Honeywell International, Inc.	112,007	0.05%
1,512	Horizon Therapeutics PLC	94,228	0.04%
1,156	Hormel Foods Corp.	53,696	0.02%
4,658	Hostess Brands, Inc.	123,344	0.05%
1,787	Howard Hughes Corp. (The)	109,632	0.05%
3,125	Howmet Aerospace, Inc.	111,094	0.05%
307	Humana, Inc.	171,331	0.07%
3,139	Huntsman Corp.	84,000	0.04%
3,494	IAA, Inc.	132,527	0.06%
388	IDACORP, Inc.	40,624	0.02%
1,478	Illinois Tool Works, Inc.	315,597	0.14%
7,367	Innoviva, Inc.	99,897	0.04%
1,947	Insight Enterprises, Inc.	184,011	0.08%
1,944	Intel Corp.	55,268	0.02%
1,303	Intercontinental Exchange, Inc.	124,528	0.05%
713	International Business Machines Corp.	98,601	0.04%
1,323	International Flavors & Fragrances, Inc.	129,138	0.06%
6,861	Invesco Ltd.	105,111	0.05%

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2,462	Invitation Homes, Inc.	78,021	0.03%
10,510	Ironwood Pharmaceuticals, Inc.	114,979	0.05%
353	J.M. Smucker Co. (The)	53,183	0.02%
5,294	Janus Henderson Group PLC	120,544	0.05%
1,392	John B Sanfilippo & Son, Inc.	116,107	0.05%
799	Johnson & Johnson	139,002	0.06%
4,001	Johnson Controls International PLC	231,418	0.10%
718	Kellogg Co.	55,157	0.02%
5,618	Kennedy-Wilson Holdings, Inc.	93,315	0.04%
3,101	Keurig Dr Pepper, Inc.	120,443	0.05%
318	Kimberly-Clark Corp.	39,578	0.02%
683	Kinsale Capital Group, Inc.	215,261	0.09%
2,017	Kirby Corp.	140,686	0.06%
5,866	KKR Real Estate Finance Trust, Inc.	102,186	0.04%
719	Kraft Heinz Co. (The)	27,660	0.01%
688	Laboratory Corp. of America Holdings	152,640	0.07%
65,949	Lakeland Bancorp, Inc.	1,229,949	0.53%
1,122	Lincoln Electric Holdings, Inc.	159,324	0.07%
2,732	LKQ Corp.	152,008	0.07%
541	Lockheed Martin Corp.	263,294	0.11%
856	Lowe's Cos., Inc.	166,877	0.07%
822	LPL Financial Holdings, Inc.	210,144	0.09%
328	Lululemon Athletica, Inc.	107,925	0.05%
22	LyondellBasell Industries NV, Class A	1,682	0.00%
63	Macy's, Inc.	1,314	0.00%
2,325	Marathon Oil Corp.	70,796	0.03%
33	Marathon Petroleum Corp.	3,749	0.00%
579	MarketAxess Holdings, Inc.	141,299	0.06%
2,416	Marsh & McLennan Cos., Inc.	390,160	0.17%
1,380	Masonite International Corp.	98,711	0.04%
690	McCormick & Co., Inc.	54,262	0.02%
224	McDonald's Corp.	61,076	0.03%
137	McKesson Corp.	53,344	0.02%
9,256	MDU Resources Group, Inc.	263,611	0.11%
68	Medtronic PLC	5,939	0.00%
1,265	Merck & Co., Inc.	128,018	0.06%
2,103	Mercury Systems, Inc.	101,785	0.04%
374	MGE Energy, Inc.	25,466	0.01%
10,115	MGIC Investment Corp.	138,070	0.06%
2,896	MGM Resorts International	103,011	0.05%
1,207	Microsoft Corp.	280,181	0.12%
177	Mid-America Apartment Communities, Inc.	27,869	0.01%
857	ModivCare, Inc.	83,335	0.04%
476	Morningstar, Inc.	110,518	0.05%
1,959	Nasdaq, Inc.	121,928	0.05%
2,503	Nelnet, Inc., Class A	222,992	0.10%
49	New Relic, Inc.	2,903	0.00%
4,837	Newell Brands, Inc.	66,799	0.03%
1,382	NextEra Energy Partners LP	102,365	0.04%
1,374	NiSource, Inc.	35,298	0.02%
6,056	NMI Holdings, Inc., Class A	132,808	0.06%
5,666	NortonLifeLock, Inc.	127,655	0.06%
138	O'Reilly Automotive, Inc.	115,529	0.05%
753	OGE Energy Corp.	27,582	0.01%
531	Old Dominion Freight Line, Inc.	145,813	0.06%
2,829	Olin Corp.	149,796	0.07%
476	ON Semiconductor Corp.	29,241	0.01%
2,084	OSI Systems, Inc.	171,263	0.07%
1,347	Ovintiv, Inc.	68,226	0.03%
267	Palo Alto Networks, Inc.	45,815	0.02%
1,557	Paychex, Inc.	184,209	0.08%
1,809	Peabody Energy Corp.	43,235	0.02%
943	PepsiCo, Inc.	171,230	0.07%
822	Philip Morris International, Inc.	75,501	0.03%
1,727	Physicians Realty Trust	26,009	0.01%
374	Pinnacle West Capital Corp.	25,137	0.01%
301	Pioneer Natural Resources Co.	77,179	0.03%
604	Portland General Electric Co.	27,144	0.01%
1,371	PPL Corp.	36,318	0.02%
6,023	Premier, Inc., Class A	210,082	0.09%
10,828	Primo Water Corp.	157,981	0.07%
294	Procter & Gamble Co. (The)	39,593	0.02%
901	Progressive Corp. (The)	115,688	0.05%
1,019	PTC, Inc.	120,069	0.05%
690	Public Service Enterprise Group, Inc.	38,688	0.02%
330	Public Storage	102,217	0.04%
1,867	QIAGEN NV	81,327	0.04%

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749	Quest Diagnostics, Inc.	107,594	0.05%
474	Realty Income Corp.	29,516	0.01%
389	Republic Services, Inc.	51,589	0.02%
4,861	Resideo Technologies, Inc.	114,817	0.05%
3,497	Reynolds Consumer Products, Inc.	106,798	0.05%
168	RH	42,660	0.02%
558	Roper Technologies, Inc.	231,313	0.10%
857	Royal Gold, Inc.	81,381	0.04%
1,208	RPM International, Inc.	114,241	0.05%
327	Safety Insurance Group, Inc.	28,433	0.01%
1,651	Seagate Technology Holdings PLC	81,989	0.04%
3,216	Sealed Air Corp.	153,146	0.07%
166	Sempra Energy	25,056	0.01%
1,711	SentinelOne, Inc., Class A	39,079	0.02%
191	ServiceNow, Inc.	80,361	0.04%
214	Shockwave Medical, Inc.	62,734	0.03%
297	Signature Bank	47,083	0.02%
4,758	Silgan Holdings, Inc.	225,339	0.10%
16,784	Sirius XM Holdings, Inc.	101,375	0.04%
4,023	Sonos, Inc.	64,851	0.03%
698	Southern Co. (The)	45,705	0.02%
2,056	Southwest Gas Holdings, Inc.	150,232	0.07%
2,727	Star Bulk Carriers Corp.	47,504	0.02%
2,884	Sunoco LP	126,636	0.06%
1,917	Sysco Corp.	165,935	0.07%
2,373	T-Mobile US, Inc.	359,652	0.16%
1,142	T. Rowe Price Group, Inc.	121,235	0.05%
789	Targa Resources Corp.	53,944	0.02%
1,596	Target Corp.	262,143	0.11%
918	TE Connectivity Ltd.	112,207	0.05%
951	Tesla, Inc.	216,391	0.09%
546	Texas Instruments, Inc.	87,704	0.04%
361	Thermo Fisher Scientific, Inc.	185,543	0.08%
782	Tractor Supply Co.	171,860	0.08%
640	Trane Technologies PLC	102,163	0.04%
2,493	TreeHouse Foods, Inc.	125,248	0.05%
2,932	Trex Co., Inc.	141,000	0.06%
1,714	TriNet Group, Inc.	111,376	0.05%
338	Tyler Technologies, Inc.	109,286	0.05%
1,242	Tyson Foods, Inc., Class A	84,891	0.04%
3,895	U.S. Foods Holding Corp.	115,915	0.05%
1,787	UFP Industries, Inc.	127,288	0.06%
1,358	Union Pacific Corp.	267,716	0.12%
2,132	United Parcel Service, Inc., Class B	357,686	0.16%
243	United Rentals, Inc.	76,718	0.03%
1,064	United States Steel Corp.	21,663	0.01%
905	UnitedHealth Group, Inc.	502,411	0.22%
1,805	USANA Health Sciences, Inc.	94,781	0.04%
611	Valero Energy Corp.	76,711	0.03%
990	Veeva Systems, Inc., Class A	166,261	0.07%
529	Verisk Analytics, Inc.	96,717	0.04%
421	Verizon Communications, Inc.	15,733	0.01%
6,425	Victory Capital Holdings, Inc., Class A	185,811	0.08%
148	Visa, Inc., Class A	30,660	0.01%
4,566	Vistra Corp.	104,881	0.05%
1,541	Voya Financial, Inc.	105,343	0.05%
625	Vulcan Materials Co.	102,312	0.04%
402	W.P. Carey, Inc.	30,673	0.01%
276	W.W. Grainger, Inc.	161,281	0.07%
2,667	Walmart, Inc.	379,594	0.17%
890	Waste Management, Inc.	140,949	0.06%
875	WD-40 Co.	140,140	0.06%
388	WEC Energy Group, Inc.	35,436	0.02%
6,741	Wendy's Co. (The)	140,078	0.06%
10,250	Western Union Co. (The)	138,477	0.06%
74	White Mountains Insurance Group Ltd.	104,795	0.05%
857	Willis Towers Watson PLC	187,006	0.08%
1,136	Workiva, Inc.	88,392	0.04%
2,208	World Wrestling Entertainment, Inc., Class A	174,189	0.08%
668	Xcel Energy, Inc.	43,493	0.02%
5,116	Xerox Holdings Corp.	74,847	0.03%
978	Yum! Brands, Inc.	115,648	0.05%
2,911	ZIM Integrated Shipping Services Ltd.	68,379	0.03%
941	Zoetis, Inc.	141,884	0.06%
	Total	35,821,672	15.56%

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Closed-End Investment Companies					
15,691	Golub Capital BDC, Inc.			203,513	0.09%
8,155	Hercules Capital, Inc.			118,492	0.05%
	Total			322,005	0.14%
Certificates of Deposit					
8,000,000	Bank of Nova Scotia	2.070	11/17/2022	7,994,313	3.47%
8,000,000	DNB Nor Bank ASA (NY)	2.990	11/1/2022	7,999,988	3.48%
8,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	7,999,753	3.48%
8,000,000	Mizuho Bank Ltd. (NY)	3.000	11/28/2022	7,995,505	3.47%
8,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.320%	3.360	2/23/2023	7,993,682	3.47%
7,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	6,993,751	3.04%
5,000,000	Sumitomo Mitsui Banking Corp. (NY), SOFR + 0.400%	3.440	3/16/2023	4,996,111	2.17%
8,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	7,990,664	3.47%
10,000,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	9,992,260	4.34%
	Total			69,956,027	30.39%
Commercial Paper					
5,000,000	Credit Agricole Corporate & Investment Bank (NY)	0.000(t)	11/1/2022	4,999,571	2.17%
4,700,000	Credit Agricole Corporate & Investment Bank (NY)	0.000(t)	11/2/2022	4,699,179	2.04%
	Total			9,698,750	4.21%
Treasuries					
8,500,000	U.S. Treasury Bills	2.375-2.575(t)	11/1/2022	8,500,000	3.69%
11,000,000	U.S. Treasury Bills	2.415(t)	11/8/2022	10,994,292	4.78%
5,000,000	U.S. Treasury Bills	2.470(t)	11/10/2022	4,996,724	2.17%
5,000,000	U.S. Treasury Bills	2.550(t)	11/17/2022	4,993,679	2.17%
4,000,000	U.S. Treasury Bills	2.682(t)	11/3/2022	3,999,524	1.74%
8,000,000	U.S. Treasury Bills	2.765-3.472(t)	12/13/2022	7,967,170	3.46%
2,000,000	U.S. Treasury Bills	2.775(t)	11/25/2022	1,995,636	0.87%
6,000,000	U.S. Treasury Bills	2.800(t)	11/29/2022	5,983,302	2.60%
10,000,000	U.S. Treasury Bills	2.930(t)	11/22/2022	9,980,711	4.34%
10,000,000	U.S. Treasury Bills	2.960-3.640(t)	12/20/2022	9,949,573	4.32%
4,000,000	U.S. Treasury Bills	2.985(t)	12/15/2022	3,982,901	1.73%
5,000,000	U.S. Treasury Bills	3.080(t)	11/15/2022	4,994,167	2.17%
4,000,000	U.S. Treasury Bills	3.205(t)	12/6/2022	3,986,316	1.73%
3,000,000	U.S. Treasury Bills	3.235(t)	12/29/2022	2,981,537	1.29%
4,000,000	U.S. Treasury Bills	3.370(t)	12/8/2022	3,985,864	1.73%
5,000,000	U.S. Treasury Bills	3.735(t)	3/16/2023	4,921,414	2.14%
	Total			94,212,810	40.93%
Repurchase Agreements					
6,482,074	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	11/1/2022	6,482,074	2.81%
	Total Investments			216,493,338	94.04%
	Other assets less liabilities			13,709,364	5.96%
	Net Assets			230,202,702	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	12/21/2022	CHF B	375,000	\$ 374,861	\$ 376,743	\$ 1,882
UBS AG	12/21/2022	CHF B	9,625,000	10,037,032	9,669,745	(367,287)
UBS AG	12/21/2022	CHF S	6,750,000	6,867,510	6,781,379	86,131
UBS AG	12/21/2022	NOK B	10,000,000	930,018	963,540	33,522
UBS AG	12/21/2022	NOK B	4,000,000	402,341	385,416	(16,925)
UBS AG	12/21/2022	NOK S	6,000,000	578,588	578,124	464
UBS AG	12/21/2022	NOK S	8,000,000	759,882	770,832	(10,950)
UBS AG	12/21/2022	NZD B	13,600,000	7,678,187	7,912,970	234,783
UBS AG	12/21/2022	NZD S	8,000,000	4,824,566	4,654,688	169,878
UBS AG	12/21/2022	NZD S	4,600,000	2,626,061	2,676,446	(50,385)
UBS AG	12/21/2022	PLN S	1,500,000	320,642	311,563	9,079
UBS AG	12/21/2022	SEK B	24,000,000	2,125,182	2,182,705	57,523
UBS AG	12/21/2022	SEK B	14,000,000	1,284,880	1,273,244	(11,636)
UBS AG	12/21/2022	SEK S	12,000,000	1,166,351	1,091,352	74,999
UBS AG	12/21/2022	SEK S	4,000,000	361,490	363,784	(2,294)
UBS AG	12/21/2022	ZAR B	4,500,000	248,320	244,056	(4,264)
UBS AG	12/21/2022	ZAR S	9,500,000	543,964	515,229	28,735

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Total \$ 233,255

Financial and Currency Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
3-month SOFR Index	6/20/2023	237	\$ 56,908,119	\$ 56,323,050	\$ (585,069)
3-month SONIA Index	6/20/2023	14	3,790,014	3,830,568	40,554
10 Year Australia Government Bond	12/15/2022	133	10,140,907	10,079,641	(61,266)
Australian Dollar	12/19/2022	54	3,437,188	3,456,540	19,352
Brazilian Real	11/30/2022	27	506,790	519,210	12,420
British Pound	12/19/2022	21	1,503,905	1,507,538	3,633
E-mini NASDAQ 100	12/16/2022	19	4,780,342	4,349,955	(430,387)
E-mini Russell 2000	12/16/2022	323	29,530,027	29,925,950	395,923
E-mini S&P MidCap 400®	12/16/2022	36	8,934,670	8,782,560	(152,110)
Euro-BTP	12/8/2022	30	3,298,481	3,399,085	100,604
FTSE China A50 Index	11/29/2022	390	4,621,763	4,352,790	(268,973)
FTSE/JSE Top 40 Index	12/15/2022	11	375,396	362,090	(13,306)
Hang Seng Index®	11/29/2022	3	294,471	279,700	(14,771)
Japanese Yen	12/19/2022	4	340,190	338,500	(1,690)
MSCI EAFE Index	12/16/2022	109	10,052,834	9,569,655	(483,179)
MSCI Emerging Markets Index	12/16/2022	249	11,837,518	10,627,320	(1,210,198)
STOXX Europe 600	12/16/2022	582	11,926,341	11,848,323	(78,018)
TOPIX	12/8/2022	16	2,056,323	2,072,430	16,107
UK Long Gilt	12/28/2022	16	1,820,680	1,873,962	53,282
Total Long Position Contracts					\$ (2,657,092)
Short Position Contracts:					
2 Year U.S. Treasury Note	12/30/2022	(13)	\$ (2,715,477)	\$ (2,656,977)	\$ 58,500
3 Year Australia Government Bond	12/15/2022	(25)	(1,723,894)	(1,719,596)	4,298
5 Year U.S. Treasury Note	12/30/2022	(19)	(2,116,596)	(2,025,281)	91,315
10 Year Canada Government Bond	12/19/2022	(62)	(5,497,244)	(5,599,046)	(101,802)
10 Year U.S. Treasury Note	12/20/2022	(186)	(20,839,205)	(20,570,438)	268,767
Canadian Dollar	12/20/2022	(79)	(5,881,545)	(5,798,995)	82,550
E-mini S&P 500®	12/16/2022	(53)	(10,436,015)	(10,289,950)	146,065
Euribor	3/13/2023	(33)	(7,910,852)	(7,926,405)	(15,553)
Euro	12/19/2022	(115)	(14,419,223)	(14,265,031)	154,192
Euro Schatz	12/8/2022	(18)	(1,919,912)	(1,902,213)	17,699
EURO STOXX 50®	12/16/2022	(28)	(962,812)	(1,001,136)	(38,324)
Euro-OAT	12/8/2022	(42)	(5,470,075)	(5,515,382)	(45,307)
German Euro BOBL	12/8/2022	(11)	(1,329,724)	(1,300,902)	28,822
German Euro Bund	12/8/2022	(130)	(17,999,798)	(17,785,728)	214,070
Hang Seng China Enterprises Index	11/29/2022	(2)	(67,500)	(62,920)	4,580
Mexican Peso	12/19/2022	(263)	(6,511,714)	(6,580,260)	(68,546)
MSCI Singapore	11/29/2022	(13)	(243,796)	(255,298)	(11,502)
Short-Term Euro-BTP	12/8/2022	(11)	(1,155,293)	(1,152,951)	2,342
U.S. Dollar Index	12/19/2022	(27)	(3,043,545)	(3,008,340)	35,205
Ultra 10 Year U.S. Treasury Note	12/20/2022	(53)	(6,678,724)	(6,147,172)	531,552
Ultra Long U.S. Treasury Bond	12/20/2022	(4)	(591,571)	(510,625)	80,946
Total Short Position Contracts					\$ 1,439,869
Total Futures Contracts					\$ (1,217,223)

Commodity Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Aluminum LME	12/21/2022	39	\$ 2,264,870	\$ 2,170,350	\$ (94,520)
Aluminum LME	3/15/2023	4	236,845	223,175	(13,670)
Brent Crude Oil	11/30/2022	61	5,270,220	5,661,410	391,190
Coffee	3/21/2023	14	1,008,143	913,763	(94,380)
Copper	12/28/2022	13	1,094,463	1,096,875	2,412
Corn	3/14/2023	47	1,612,213	1,637,363	25,150
Low Sulfur Gasoil	12/12/2022	7	707,552	713,825	6,273
New York Harbor ULSD	11/30/2022	6	811,222	925,873	114,651
Nickel LME	12/21/2022	2	276,828	261,024	(15,804)
Soybean Meal	3/14/2023	48	1,926,169	1,964,640	38,471
Soybean Oil	3/14/2023	9	359,342	367,902	8,560
Zinc LME	12/21/2022	17	1,263,234	1,153,875	(109,359)

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Zinc LME	3/15/2023	14	1,045,030	938,000	(107,030)
Total Long Position Contracts					\$ 151,944
Short Position Contracts:					
Aluminum LME	12/21/2022	(39)	\$ (2,266,514)	\$ (2,170,350)	\$ 96,164
Aluminum LME	3/15/2023	(34)	(1,984,963)	(1,896,988)	87,975
Cocoa	3/16/2023	(59)	(1,361,042)	(1,382,370)	(21,328)
Gold	12/28/2022	(21)	(3,506,140)	(3,445,470)	60,670
Live Cattle	12/30/2022	(48)	(2,923,040)	(2,927,520)	(4,480)
Natural Gas	11/28/2022	(4)	(282,120)	(254,200)	27,920
Nickel LME	12/21/2022	(2)	(255,960)	(261,024)	(5,064)
Soybean	3/14/2023	(10)	(698,634)	(713,750)	(15,116)
Sugar	2/28/2023	(53)	(1,095,962)	(1,066,699)	29,263
Wheat	3/14/2023	(19)	(861,950)	(854,288)	7,662
WTI Crude Oil	11/21/2022	(7)	(562,940)	(605,710)	(42,770)
Zinc LME	12/21/2022	(17)	(1,306,504)	(1,153,875)	152,629
Total Short Position Contracts					\$ 373,525
Total Futures Contracts					\$ 525,469

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	5/19/2023	\$ (25,813,981)	\$ —	\$ (25,813,981)	(11.2%)

(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 0.45%-0.68% 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 October 31, 2022:

Common Stocks - Short	Shares	Value	% of Basket Value
Aerospace & Defense			
Axon Enterprise, Inc.	(609)	\$ (88,573)	(0.3%)
Boeing Co. (The)	(769)	(109,590)	(0.4%)
Maxar Technologies, Inc.	(5,333)	(119,139)	(0.4%)
Triumph Group, Inc.	(19,788)	(179,082)	(0.7%)
		(496,384)	
Air Freight & Logistics			
FedEx Corp.	(951)	(152,426)	(0.6%)
Airlines			
Delta Air Lines, Inc.	(3,609)	(122,454)	(0.5%)
Southwest Airlines Co.	(3,158)	(114,793)	(0.4%)
United Airlines Holdings, Inc.	(5,265)	(226,816)	(0.9%)
		(464,063)	
Auto Components			
American Axle & Manufacturing Holdings, Inc.	(8,763)	(84,913)	(0.3%)
Aptiv PLC	(1,984)	(180,683)	(0.7%)
BorgWarner, Inc.	(4,703)	(176,504)	(0.7%)
Dana, Inc.	(1,929)	(30,787)	(0.1%)
Lear Corp.	(305)	(42,306)	(0.1%)
		(515,193)	
Automobiles			
Ford Motor Co.	(7,672)	(102,575)	(0.4%)
General Motors Co.	(4,806)	(188,635)	(0.7%)
		(291,210)	
Banks			
Bank of America Corp.	(3,150)	(113,526)	(0.4%)
Berkshire Hills Bancorp, Inc.	(5,729)	(167,573)	(0.6%)
Cadence Bank	(5,901)	(163,163)	(0.6%)
Eastern Bankshares, Inc.	(7,630)	(146,267)	(0.5%)
First Citizens BancShares, Inc., Class A	(174)	(143,049)	(0.6%)
First Interstate BancSystem, Inc., Class A	(3,072)	(140,114)	(0.5%)
JPMorgan Chase & Co.	(1,226)	(154,329)	(0.6%)
Silvertgate Capital Corp., Class A	(2,358)	(133,840)	(0.5%)
Texas Capital Bancshares, Inc.	(2,621)	(157,260)	(0.6%)
Trustmark Corp.	(4,889)	(178,791)	(0.7%)
		(1,497,912)	

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Beverages			
Boston Beer Co., Inc. (The), Class A	(415)	(154,915)	(0.6%)
Celsius Holdings, Inc.	(1,833)	(166,950)	(0.6%)
		<u>(321,865)</u>	
Biotechnology			
Agios Pharmaceuticals, Inc.	(1,960)	(53,978)	(0.2%)
Denali Therapeutics, Inc.	(1,887)	(54,119)	(0.2%)
Natera, Inc.	(3,414)	(160,322)	(0.6%)
Rocket Pharmaceuticals, Inc.	(4,071)	(75,965)	(0.3%)
		<u>(344,384)</u>	
Building Products			
Builders FirstSource, Inc.	(787)	(48,526)	(0.2%)
JELD-WEN Holding, Inc.	(30,962)	(328,507)	(1.3%)
		<u>(377,033)</u>	
Capital Markets			
Brookfield Asset Management, Inc., Class A	(3,476)	(137,684)	(0.5%)
Chemicals			
CF Industries Holdings, Inc.	(765)	(81,289)	(0.3%)
Chemours Co. (The)	(7,270)	(208,140)	(0.8%)
Livent Corp.	(3,428)	(108,222)	(0.4%)
Mosaic Co. (The)	(961)	(51,654)	(0.2%)
Tronox Holdings PLC, Class A	(4,663)	(55,956)	(0.2%)
		<u>(505,261)</u>	
Commercial Services & Supplies			
Cimpress PLC	(2,700)	(62,856)	(0.2%)
Communications Equipment			
Extreme Networks, Inc.	(3,255)	(58,395)	(0.2%)
Construction & Engineering			
Quanta Services, Inc.	(312)	(44,316)	(0.2%)
Consumer Finance			
SLM Corp.	(11,465)	(190,204)	(0.7%)
Containers & Packaging			
Avery Dennison Corp.	(608)	(103,087)	(0.4%)
Ball Corp.	(2,362)	(116,659)	(0.4%)
		<u>(219,746)</u>	
Diversified Consumer Services			
Bright Horizons Family Solutions, Inc.	(832)	(54,346)	(0.2%)
Service Corp. International	(754)	(45,700)	(0.1%)
		<u>(100,046)</u>	
Diversified Financial Services			
Cannae Holdings, Inc.	(8,507)	(197,022)	(0.8%)
Diversified Telecommunication Services			
Anterix, Inc.	(4,487)	(172,076)	(0.7%)
Electric Utilities			
PG&E Corp.	(3,194)	(47,686)	(0.2%)
Electrical Equipment			
Generac Holdings, Inc.	(495)	(57,375)	(0.2%)
Electronic Equipment, Instruments & Components			
IPG Photonics Corp.	(2,016)	(172,691)	(0.7%)
Energy Equipment & Services			
Halliburton Co.	(4,303)	(156,715)	(0.6%)
Helix Energy Solutions Group, Inc.	(10,341)	(72,387)	(0.3%)
Patterson-UTI Energy, Inc.	(12,036)	(212,435)	(0.8%)
Schlumberger NV	(4,392)	(228,516)	(0.9%)
Valaris Ltd.	(2,978)	(199,318)	(0.8%)
		<u>(869,371)</u>	
Entertainment			
Live Nation Entertainment, Inc.	(2,536)	(201,891)	(0.8%)

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Netflix, Inc.	(292)	(85,229)	(0.3%)
Roku, Inc.	(1,262)	(70,092)	(0.3%)
Spotify Technology S.A.	(987)	(79,532)	(0.3%)
Walt Disney Co. (The)	(1,695)	(180,585)	(0.7%)
		(617,329)	
Equity Real Estate Investment Trusts			
Acadia Realty Trust	(9,749)	(136,194)	(0.5%)
American Tower Corp.	(561)	(116,234)	(0.5%)
Americold Realty Trust, Inc.	(5,009)	(121,468)	(0.5%)
Host Hotels & Resorts, Inc.	(7,713)	(145,621)	(0.6%)
JBG SMITH Properties	(8,414)	(165,588)	(0.6%)
Kite Realty Group Trust	(9,489)	(186,364)	(0.7%)
Park Hotels & Resorts, Inc.	(9,425)	(123,279)	(0.5%)
Pebblebrook Hotel Trust	(8,510)	(136,500)	(0.5%)
Prologis, Inc.	(1,149)	(127,252)	(0.5%)
RLJ Lodging Trust	(12,941)	(157,492)	(0.6%)
Service Properties Trust	(22,712)	(184,194)	(0.7%)
Summit Hotel Properties, Inc.	(19,854)	(171,539)	(0.7%)
Sunstone Hotel Investors, Inc.	(12,963)	(144,537)	(0.6%)
Veris Residential, Inc.	(10,820)	(171,281)	(0.7%)
Vornado Realty Trust	(7,682)	(181,218)	(0.7%)
Washington Real Estate Investment Trust	(7,159)	(136,665)	(0.5%)
Xenia Hotels & Resorts, Inc.	(10,471)	(178,845)	(0.7%)
		(2,584,271)	
Food & Staples Retailing			
Albertsons Cos., Inc., Class A	(5,927)	(121,563)	(0.5%)
Kroger Co. (The)	(3,886)	(183,769)	(0.7%)
Performance Food Group Co.	(2,745)	(142,850)	(0.6%)
		(448,182)	
Food Products			
Archer-Daniels-Midland Co.	(3,341)	(324,010)	(1.3%)
Bunge Ltd.	(1,853)	(182,891)	(0.7%)
Mondelez International, Inc., Class A	(1,801)	(110,726)	(0.4%)
Pilgrim's Pride Corp.	(9,225)	(212,636)	(0.8%)
		(830,263)	
Gas Utilities			
Atmos Energy Corp.	(41)	(4,369)	(0.0%)
UGI Corp.	(1,886)	(66,632)	(0.3%)
		(71,001)	
Health Care Equipment & Supplies			
Abbott Laboratories	(401)	(39,675)	(0.2%)
Heska Corp.	(521)	(37,387)	(0.1%)
IDEXX Laboratories, Inc.	(487)	(175,164)	(0.7%)
Nevro Corp.	(1,017)	(38,992)	(0.2%)
Novocure Ltd.	(643)	(45,434)	(0.2%)
STAAR Surgical Co.	(993)	(70,374)	(0.3%)
Tandem Diabetes Care, Inc.	(1,334)	(74,904)	(0.3%)
		(481,930)	
Health Care Providers & Services			
Accolade, Inc.	(6,058)	(65,305)	(0.3%)
Universal Health Services, Inc., Class B	(1,801)	(208,682)	(0.8%)
		(273,987)	
Health Care Technology			
Health Catalyst, Inc.	(4,803)	(42,362)	(0.2%)
Schrodinger, Inc.	(1,699)	(40,725)	(0.2%)
Teladoc Health, Inc.	(507)	(15,028)	(0.1%)
		(98,115)	
Hotels, Restaurants & Leisure			
Airbnb, Inc., Class A	(1,602)	(171,270)	(0.7%)
Carnival Corp.	(23,914)	(216,661)	(0.8%)
Chipotle Mexican Grill, Inc.	(37)	(55,438)	(0.2%)
Golden Entertainment, Inc.	(4,998)	(211,015)	(0.8%)
Las Vegas Sands Corp.	(4,579)	(174,048)	(0.7%)
RCI Hospitality Holdings, Inc.	(1,228)	(103,680)	(0.4%)
Royal Caribbean Cruises Ltd.	(3,714)	(198,253)	(0.8%)
Starbucks Corp.	(671)	(58,102)	(0.2%)
		(1,188,467)	

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Household Products			
Spectrum Brands Holdings, Inc.	(2,997)	(138,282)	(0.5%)
Independent Power & Renewable Electricity Producers			
Sunnova Energy International, Inc.	(8,449)	(156,644)	(0.6%)
Insurance			
BRP Group, Inc., Class A	(4,815)	(136,505)	(0.5%)
RenaissanceRe Holdings Ltd.	(1,183)	(182,987)	(0.7%)
		(319,492)	
Interactive Media & Entertainment			
Match Group, Inc.	(962)	(41,559)	(0.2%)
Pinterest, Inc., Class A	(12,342)	(303,613)	(1.2%)
Snap, Inc., Class A	(5,442)	(53,930)	(0.2%)
		(399,102)	
Internet & Direct Marketing Retail			
Coupage, Inc.	(8,278)	(142,961)	(0.6%)
Doordash, Inc., Class A	(6,119)	(266,360)	(1.0%)
eBay, Inc.	(3,813)	(151,910)	(0.6%)
Etsy, Inc.	(807)	(75,785)	(0.3%)
Farfetch Ltd., Class A	(9,591)	(81,332)	(0.3%)
Global-e Online, Ltd.	(6,451)	(163,146)	(0.6%)
		(881,494)	
IT Services			
BigCommerce Holdings, Inc., Series 1	(2,964)	(44,045)	(0.2%)
Block, Inc.	(1,545)	(92,808)	(0.4%)
Cloudflare, Inc., Class A	(189)	(10,644)	(0.0%)
DXC Technology Co.	(2,181)	(62,704)	(0.2%)
Fidelity National Information Services, Inc.	(1,805)	(149,797)	(0.6%)
Mastercard, Inc., Class A	(343)	(112,566)	(0.4%)
Repay Holdings Corp.	(23,911)	(145,618)	(0.6%)
StoneCo. Ltd., Class A	(14,604)	(153,342)	(0.6%)
Twilio, Inc., Class A	(3,191)	(237,315)	(0.9%)
Wix.com Ltd.	(850)	(71,485)	(0.3%)
		(1,080,324)	
Life Sciences Tools & Services			
10X Genomics, Inc., Class A	(1,338)	(36,367)	(0.1%)
Adaptive Biotechnologies Corp.	(8,542)	(66,457)	(0.3%)
BioLife Solutions, Inc.	(2,404)	(56,542)	(0.2%)
Illumina, Inc.	(88)	(20,136)	(0.1%)
Pacific Biosciences of California, Inc.	(7,625)	(64,355)	(0.2%)
		(243,857)	
Machinery			
EnPro Industries, Inc.	(1,663)	(177,110)	(0.7%)
Media			
Charter Communications, Inc., Class A	(183)	(67,274)	(0.3%)
Comcast Corp., Class A	(1,203)	(38,183)	(0.1%)
DISH Network Corp., Class A	(2,850)	(42,494)	(0.2%)
iHeartMedia, Inc., Class A	(5,190)	(42,973)	(0.2%)
Magnite, Inc.	(13,741)	(100,172)	(0.4%)
Trade Desk, Inc. (The), Class A	(787)	(41,900)	(0.2%)
		(332,996)	
Metals & Mining			
Agnico Eagle Mines Ltd.	(1,090)	(47,916)	(0.2%)
Barrick Gold Corp.	(11,442)	(171,973)	(0.7%)
Carpenter Technology Corp.	(7,320)	(273,768)	(1.1%)
Cleveland-Cliffs, Inc.	(3,573)	(46,413)	(0.2%)
Coeur Mining, Inc.	(17,668)	(66,785)	(0.3%)
Constellium SE	(4,478)	(49,348)	(0.2%)
Kinross Gold Corp.	(14,896)	(54,073)	(0.2%)
Newmont Corp.	(1,369)	(57,936)	(0.2%)
Nucor Corp.	(21)	(2,759)	(0.0%)
Pan American Silver Corp.	(3,119)	(49,842)	(0.2%)
		(820,813)	
Mortgage Real Estate Investment Trusts (REITs)			
AGNC Investment Corp.	(15,684)	(128,922)	(0.5%)

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Annaly Capital Management, Inc.	(1,618)	<u>(30,014)</u>	(0.1%)
		(158,936)	
Oil, Gas & Consumable Fuels			
APA Corp.	(1,692)	(76,918)	(0.3%)
Cheniere Energy, Inc.	(428)	(75,503)	(0.3%)
Coterra Energy, Inc.	(1,768)	(55,038)	(0.2%)
Delek U.S. Holdings, Inc.	(6,717)	(199,226)	(0.8%)
Energy Transfer LP	(17,032)	(217,499)	(0.8%)
Enviva, Inc.	(858)	(51,343)	(0.2%)
Green Plains, Inc.	(4,232)	(122,262)	(0.5%)
HF Sinclair Corp.	(1,079)	(66,002)	(0.3%)
Kosmos Energy Ltd.	(34,986)	(227,059)	(0.9%)
Matador Resources Co.	(731)	(48,575)	(0.2%)
Occidental Petroleum Corp.	(638)	(46,319)	(0.2%)
PBF Energy, Inc., Class A	(5,770)	(255,323)	(1.0%)
Phillips 66	(1,913)	(199,507)	(0.8%)
Range Resources Corp.	(1,692)	(48,188)	(0.2%)
Scorpio Tankers, Inc.	(3,661)	(175,508)	(0.7%)
Tellurian, Inc.	(69,245)	<u>(186,962)</u>	(0.7%)
		(2,051,232)	
Real Estate Management & Development			
Anywhere Real Estate, Inc.	(3,895)	(28,940)	(0.1%)
CBRE Group, Inc., Class A	(390)	(27,667)	(0.1%)
DigitalBridge Group, Inc.	(9,295)	(118,976)	(0.5%)
Jones Lang LaSalle, Inc.	(353)	(56,159)	(0.2%)
Zillow Group, Inc., Class A	(1,778)	<u>(54,993)</u>	(0.2%)
		(286,735)	
Road & Rail			
Avis Budget Group, Inc.	(1,357)	(320,876)	(1.2%)
Lyft, Inc., Class A	(13,173)	(192,853)	(0.7%)
Uber Technologies, Inc.	(7,102)	<u>(188,700)</u>	(0.7%)
		(702,429)	
Semiconductors & Semiconductor Equipment			
First Solar, Inc.	(490)	(71,329)	(0.3%)
Ichor Holdings Ltd.	(2,842)	<u>(72,301)</u>	(0.3%)
		(143,630)	
Software			
8x8, Inc.	(21,139)	(89,418)	(0.3%)
Alteryx, Inc., Class A	(840)	(40,933)	(0.2%)
Bill.com Holdings, Inc.	(1,203)	(160,432)	(0.6%)
Ceridian HCM Holding, Inc.	(3,170)	(209,822)	(0.8%)
Coupa Software, Inc.	(671)	(35,717)	(0.1%)
Digital Turbine, Inc.	(3,707)	(54,122)	(0.2%)
LivePerson, Inc.	(4,421)	(46,730)	(0.2%)
Momentive Global, Inc.	(12,074)	(93,694)	(0.4%)
Palantir Technologies, Inc., Class A	(6,502)	(57,153)	(0.2%)
Paycom Software, Inc.	(492)	(170,232)	(0.7%)
RingCentral, Inc., Class A	(1,768)	(62,800)	(0.2%)
Telos Corp.	(4,621)	(48,983)	(0.2%)
Yext, Inc.	(8,291)	(44,108)	(0.2%)
Zoom Video Communications, Inc., Class A	(655)	<u>(54,653)</u>	(0.2%)
		(1,168,797)	
Specialty Retail			
Caleres, Inc.	(2,195)	(59,989)	(0.2%)
Designer Brands, Inc., Class A	(10,600)	(161,438)	(0.6%)
Sleep Number Corp.	(2,048)	(56,812)	(0.2%)
Williams-Sonoma, Inc.	(1,366)	<u>(169,152)</u>	(0.7%)
		(447,391)	
Technology Hardware, Storage & Peripherals			
HP, Inc.	(6,739)	<u>(186,131)</u>	(0.7%)
Textiles, Apparel & Luxury Goods			
Capri Holdings Ltd.	(1,057)	(48,284)	(0.2%)
NIKE, Inc., Class B	(835)	(77,388)	(0.3%)
PVH Corp.	(4,842)	(248,491)	(1.0%)
Ralph Lauren Corp.	(2,158)	<u>(200,025)</u>	(0.8%)
		(574,188)	

AlphaSimplex Global Alternatives Fund

Investments as of October 31, 2022 (Unaudited)

Thriffs & Mortgage Finance

Provident Financial Services	(54,866)	(1,230,096)	(4.8%)
TFS Financial Corp.	(9,445)	(132,702)	(0.5%)
WSFS Financial Corp.	(3,271)	<u>(152,298)</u>	(0.6%)
		(1,515,096)	

Trading Companies & Distributors

Veritiv Corp.	(1,209)	<u>(140,558)</u>	(0.5%)
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Total Common Stocks - Short

\$ (25,813,981)

(t) 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
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 September 30, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks			
1,704	3M Co.	188,292	0.08%
1,898	AbbVie, Inc.	254,731	0.11%
3,246	AECOM	221,929	0.10%
4,940	AES Corp. (The)	111,644	0.05%
423	Agree Realty Corp.	28,586	0.01%
22	Alcoa Corp.	741	0.00%
722	Alexandria Real Estate Equities, Inc.	101,217	0.05%
3,517	Alkermes PLC	78,535	0.03%
1,511	Allegion PLC	135,506	0.06%
944	Alliant Energy Corp.	50,023	0.02%
1,050	Alphabet, Inc., Class A	100,432	0.04%
151	Altria Group, Inc.	6,097	0.00%
625	Ambarella, Inc.	35,113	0.02%
2,466	Amdocs Ltd.	195,924	0.09%
1,695	Ameren Corp.	136,532	0.06%
401	American Electric Power Co., Inc.	34,666	0.02%
1,570	American States Water Co.	122,381	0.05%
1,881	AMETEK, Inc.	213,324	0.09%
481	Amgen, Inc.	108,417	0.05%
1,766	AMN Healthcare Services, Inc.	187,125	0.08%
1,554	Amphenol Corp., Class A	104,056	0.05%
1,473	Apple, Inc.	203,569	0.09%
1,130	AptarGroup, Inc.	107,384	0.05%
635	Arthur J. Gallagher & Co.	108,725	0.05%
589	Assurant, Inc.	85,564	0.04%
404	AT&T, Inc.	6,197	0.00%
466	Automatic Data Processing, Inc.	105,405	0.05%
748	Avangrid, Inc.	31,192	0.01%
751	Avista Corp.	27,825	0.01%
7,735	Banco Latinoamericano de Comercio Exterior S.A.	101,019	0.04%
1,270	Bath & Body Works, Inc.	41,402	0.02%
1,751	Baxter International, Inc.	94,309	0.04%
778	Becton Dickinson & Co.	173,362	0.08%
24	Best Buy Co., Inc.	1,520	0.00%
353	Biogen, Inc.	94,251	0.04%
667	Blackstone, Inc.	55,828	0.02%
5,909	Brightsphere Investment Group, Inc.	88,103	0.04%
1,471	Bristol-Myers Squibb Co.	104,573	0.05%
258	Broadcom, Inc.	114,555	0.05%
5,439	Broadstone Net Lease, Inc.	84,468	0.04%
2,815	Brookfield Infrastructure Partners LP	101,058	0.04%
1,774	California Resources Corp.	68,175	0.03%
602	Campbell Soup Co.	28,366	0.01%
1,410	Cboe Global Markets, Inc.	165,492	0.07%
812	CenterPoint Energy, Inc.	22,882	0.01%
8,479	Change Healthcare, Inc.	233,088	0.10%
329	Chemed Corp.	143,628	0.06%
396	Church & Dwight Co., Inc.	28,290	0.01%
398	Cintas Corp.	154,500	0.07%
4,515	Cisco Systems, Inc.	180,600	0.08%
2,598	Citigroup, Inc.	108,259	0.05%
553	CMS Energy Corp.	32,207	0.01%
484	Coca-Cola Co. (The)	27,114	0.01%
3,983	Colgate-Palmolive Co.	279,806	0.12%
4,747	Columbia Financial, Inc.	100,304	0.04%
970	Conagra Brands, Inc.	31,651	0.01%
601	ConocoPhillips	61,506	0.03%
425	Consolidated Edison, Inc.	36,448	0.02%
453	Constellation Brands, Inc., Class A	104,045	0.05%
1,217	Copart, Inc.	129,489	0.06%
1,497	CoStar Group, Inc.	104,266	0.05%
400	Costco Wholesale Corp.	188,908	0.08%
653	Crocs, Inc.	44,835	0.02%
1,682	CSG Systems International, Inc.	88,944	0.04%
2,340	CVR Energy, Inc.	67,813	0.03%
629	CVS Health Corp.	59,988	0.03%
611	CyberArk Software Ltd.	91,613	0.04%
462	Danaher Corp.	119,330	0.05%
634	Datadog, Inc., Class A	56,287	0.03%
193	Dillard's, Inc., Class A	52,643	0.02%
1,187	Discover Financial Services	107,922	0.05%
203	Dollar General Corp.	48,692	0.02%
353	Dominion Energy, Inc.	24,396	0.01%
331	Domino's Pizza, Inc.	102,676	0.05%

AlphaSimplex Global Alternatives Fund
Investments as of September 30, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
912	Dover Corp.	106,321	0.05%
1,042	DTE Energy Co.	119,882	0.05%
1,387	Duke Energy Corp.	129,019	0.06%
19,030	Duke Realty Corp.	917,246	0.40%
12,150	Dynex Capital, Inc.	141,547	0.06%
1,989	Easterly Government Properties, Inc.	31,367	0.01%
915	Eaton Corp. PLC	122,024	0.05%
412	Edison International	23,311	0.01%
6,081	Elanco Animal Health, Inc.	75,465	0.03%
929	Electronic Arts, Inc.	107,495	0.05%
6,536	Ellington Financial, Inc.	74,314	0.03%
1,303	Emerson Electric Co.	95,406	0.04%
2,886	Encompass Health Corp.	130,534	0.06%
4,682	Ennis, Inc.	94,249	0.04%
151	Enphase Energy, Inc.	41,898	0.02%
253	Entergy Corp.	25,459	0.01%
408	EOG Resources, Inc.	45,586	0.02%
138	EQT Corp.	5,624	0.00%
1,902	Equity Commonwealth	46,333	0.02%
842	Erie Indemnity Co., Class A	187,185	0.08%
525	Estee Lauder Cos., Inc. (The), Class A	113,347	0.05%
441	Eversource Energy	34,380	0.02%
811	Exelon Corp.	30,380	0.01%
1,097	Expeditors International of Washington, Inc.	96,876	0.04%
522	Exxon Mobil Corp.	45,576	0.02%
9,205	Fastenal Co.	423,798	0.19%
582	Ferrari NV	107,670	0.05%
2,361	First American Financial Corp.	108,842	0.05%
4,282	First Financial Corp.	193,504	0.09%
640	First Industrial Realty Trust, Inc.	28,678	0.01%
6,099	FirstEnergy Corp.	225,663	0.10%
1,364	Fiserv, Inc.	127,629	0.06%
1,632	Freeport-McMoRan, Inc.	44,603	0.02%
1,347	FTI Consulting, Inc.	223,211	0.10%
1,166	Garmin Ltd.	93,641	0.04%
190	General Dynamics Corp.	40,312	0.02%
1,703	General Electric Co.	105,433	0.05%
587	General Mills, Inc.	44,970	0.02%
4,250	Gentex Corp.	101,320	0.05%
839	Genuine Parts Co.	125,279	0.06%
893	Getty Realty Corp.	24,013	0.01%
7,507	Gilead Sciences, Inc.	463,107	0.20%
1,969	GMS, Inc.	78,780	0.04%
1,678	GoDaddy, Inc., Class A	118,937	0.05%
1,723	Graco, Inc.	103,294	0.05%
1,897	Grand Canyon Education, Inc.	156,028	0.07%
17,517	Hanesbrands, Inc.	121,918	0.05%
1,448	Hasbro, Inc.	97,624	0.04%
717	Hawaiian Electric Industries, Inc.	24,851	0.01%
666	HCA Healthcare, Inc.	122,404	0.05%
4,208	Healthcare Realty Trust, Inc.	87,737	0.04%
16,028	Heartland Express, Inc.	229,361	0.10%
1,266	Hershey Co. (The)	279,115	0.12%
11	Hess Corp.	1,199	0.00%
935	Hilton Worldwide Holdings, Inc.	112,780	0.05%
1,066	Home Depot, Inc. (The)	294,152	0.13%
549	Honeywell International, Inc.	91,667	0.04%
1,512	Horizon Therapeutics PLC	93,578	0.04%
1,156	Hormel Foods Corp.	52,529	0.02%
5,814	Hostess Brands, Inc.	135,117	0.06%
1,787	Howard Hughes Corp. (The)	98,982	0.04%
3,125	Howmet Aerospace, Inc.	96,656	0.04%
307	Humana, Inc.	148,953	0.07%
3,139	Huntsman Corp.	77,031	0.03%
3,494	IAA, Inc.	111,284	0.05%
388	IDACORP, Inc.	38,416	0.02%
1,478	Illinois Tool Works, Inc.	267,001	0.12%
7,367	Innoviva, Inc.	85,531	0.04%
1,947	Insight Enterprises, Inc.	160,452	0.07%
1,944	Intel Corp.	50,097	0.02%
1,303	Intercontinental Exchange, Inc.	117,726	0.05%
713	International Business Machines Corp.	84,712	0.04%
1,323	International Flavors & Fragrances, Inc.	120,168	0.05%
6,861	Invesco Ltd.	93,996	0.04%
2,462	Invitation Homes, Inc.	83,142	0.04%
10,510	Ironwood Pharmaceuticals, Inc.	108,884	0.05%
353	J.M. Smucker Co. (The)	48,506	0.02%

AlphaSimplex Global Alternatives Fund
Investments as of September 30, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,294	Janus Henderson Group PLC	107,521	0.05%
1,392	John B Sanfilippo & Son, Inc.	105,416	0.05%
799	Johnson & Johnson	130,525	0.06%
4,001	Johnson Controls International PLC	196,929	0.09%
718	Kellogg Co.	50,016	0.02%
5,618	Kennedy-Wilson Holdings, Inc.	86,854	0.04%
3,101	Keurig Dr Pepper, Inc.	111,078	0.05%
318	Kimberly-Clark Corp.	35,788	0.02%
683	Kinsale Capital Group, Inc.	174,452	0.08%
1,561	Kirby Corp.	94,862	0.04%
5,866	KKR Real Estate Finance Trust, Inc.	95,322	0.04%
719	Kraft Heinz Co. (The)	23,979	0.01%
688	Laboratory Corp. of America Holdings	140,909	0.06%
50,533	Lakeland Bancorp, Inc.	809,033	0.36%
304	Lancaster Colony Corp.	45,685	0.02%
1,122	Lincoln Electric Holdings, Inc.	141,058	0.06%
2,732	LKQ Corp.	128,814	0.06%
541	Lockheed Martin Corp.	208,983	0.09%
856	Lowe's Cos., Inc.	160,765	0.07%
822	LPL Financial Holdings, Inc.	179,591	0.08%
328	Lululemon Athletica, Inc.	91,696	0.04%
22	LyondellBasell Industries NV, Class A	1,656	0.00%
63	Macy's, Inc.	987	0.00%
2,325	Marathon Oil Corp.	52,499	0.02%
33	Marathon Petroleum Corp.	3,278	0.00%
579	MarketAxess Holdings, Inc.	128,822	0.06%
1,562	Marsh & McLennan Cos., Inc.	233,191	0.10%
1,380	Masonite International Corp.	98,380	0.04%
690	McCormick & Co., Inc.	49,176	0.02%
224	McDonald's Corp.	51,686	0.02%
137	McKesson Corp.	46,562	0.02%
9,256	MDU Resources Group, Inc.	253,152	0.11%
68	Medtronic PLC	5,491	0.00%
1,265	Merck & Co., Inc.	108,942	0.05%
2,929	Mercury General Corp.	83,242	0.04%
2,103	Mercury Systems, Inc.	85,382	0.04%
374	MGE Energy, Inc.	24,546	0.01%
10,115	MGIC Investment Corp.	129,674	0.06%
2,896	MGM Resorts International	86,069	0.04%
1,207	Microsoft Corp.	281,110	0.12%
177	Mid-America Apartment Communities, Inc.	27,447	0.01%
857	ModivCare, Inc.	85,426	0.04%
470	Mondelez International, Inc., Class A	25,770	0.01%
476	Morningstar, Inc.	101,064	0.04%
1,959	Nasdaq, Inc.	111,036	0.05%
1,239	Nelnet, Inc., Class A	98,116	0.04%
49	New Relic, Inc.	2,812	0.00%
4,837	Newell Brands, Inc.	67,186	0.03%
1,382	NextEra Energy Partners LP	99,932	0.04%
925	Nielsen Holdings PLC	25,641	0.01%
827	NIKE, Inc., Class B	68,740	0.03%
1,374	NiSource, Inc.	34,611	0.02%
7,043	NMI Holdings, Inc., Class A	143,466	0.06%
5,666	NortonLifeLock, Inc.	114,113	0.05%
753	OGE Energy Corp.	27,454	0.01%
531	Old Dominion Freight Line, Inc.	132,097	0.06%
2,829	Olin Corp.	121,308	0.05%
476	ON Semiconductor Corp.	29,669	0.01%
2,084	OSI Systems, Inc.	150,173	0.07%
1,347	Ovintiv, Inc.	61,962	0.03%
267	Palo Alto Networks, Inc.	43,732	0.02%
2,171	Paychex, Inc.	243,608	0.11%
1,809	Peabody Energy Corp.	44,899	0.02%
943	PepsiCo, Inc.	153,954	0.07%
822	Philip Morris International, Inc.	68,234	0.03%
1,727	Physicians Realty Trust	25,974	0.01%
374	Pinnacle West Capital Corp.	24,127	0.01%
301	Pioneer Natural Resources Co.	65,176	0.03%
604	Portland General Electric Co.	26,250	0.01%
1,371	PPL Corp.	34,755	0.02%
5,177	Premier, Inc., Class A	175,707	0.08%
10,828	Primo Water Corp.	135,891	0.06%
1,532	Procter & Gamble Co. (The)	193,415	0.09%
901	Progressive Corp. (The)	104,705	0.05%
1,019	PTC, Inc.	106,587	0.05%
690	Public Service Enterprise Group, Inc.	38,799	0.02%
330	Public Storage	96,627	0.04%

AlphaSimplex Global Alternatives Fund
Investments as of September 30, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,867	QIAGEN NV	77,070	0.03%
143	Quanta Services, Inc.	18,217	0.01%
749	Quest Diagnostics, Inc.	91,895	0.04%
474	Realty Income Corp.	27,587	0.01%
389	Republic Services, Inc.	52,920	0.02%
4,861	Resideo Technologies, Inc.	92,651	0.04%
3,497	Reynolds Consumer Products, Inc.	90,957	0.04%
168	RH	41,340	0.02%
558	Roper Technologies, Inc.	200,679	0.09%
857	Royal Gold, Inc.	80,404	0.04%
1,208	RPM International, Inc.	100,638	0.04%
327	Safety Insurance Group, Inc.	26,670	0.01%
1,075	Seagate Technology Holdings PLC	57,222	0.03%
3,216	Sealed Air Corp.	143,144	0.06%
166	Sempra Energy	24,890	0.01%
1,711	SentinelOne, Inc., Class A	43,733	0.02%
191	ServiceNow, Inc.	72,124	0.03%
214	Shockwave Medical, Inc.	59,507	0.03%
297	Signature Bank	44,847	0.02%
2,187	Silgan Holdings, Inc.	91,941	0.04%
514	Sonoco Products Co.	29,159	0.01%
4,023	Sonos, Inc.	55,920	0.02%
698	Southern Co. (The)	47,464	0.02%
1,628	Southwest Gas Holdings, Inc.	113,553	0.05%
2,727	Star Bulk Carriers Corp.	47,668	0.02%
2,884	Sunoco LP	112,389	0.05%
1,917	Sysco Corp.	135,551	0.06%
2,373	T-Mobile US, Inc.	318,385	0.14%
1,142	T. Rowe Price Group, Inc.	119,921	0.05%
789	Targa Resources Corp.	47,608	0.02%
1,596	Target Corp.	236,830	0.10%
918	TE Connectivity Ltd.	101,310	0.05%
951	Tesla, Inc.	252,253	0.11%
546	Texas Instruments, Inc.	84,510	0.04%
361	Thermo Fisher Scientific, Inc.	183,096	0.08%
782	Tractor Supply Co.	145,358	0.06%
640	Trane Technologies PLC	92,678	0.04%
2,493	TreeHouse Foods, Inc.	105,753	0.05%
2,932	Trex Co., Inc.	128,832	0.06%
1,714	TriNet Group, Inc.	122,071	0.05%
6,739	TTM Technologies, Inc.	88,820	0.04%
338	Tyler Technologies, Inc.	117,455	0.05%
1,242	Tyson Foods, Inc., Class A	81,885	0.04%
3,895	U.S. Foods Holding Corp.	102,984	0.05%
1,787	UFP Industries, Inc.	128,950	0.06%
588	Union Pacific Corp.	114,554	0.05%
2,132	United Parcel Service, Inc., Class B	344,403	0.15%
243	United Rentals, Inc.	65,639	0.03%
2,887	United States Steel Corp.	52,312	0.02%
905	UnitedHealth Group, Inc.	457,061	0.20%
1,805	USANA Health Sciences, Inc.	101,170	0.04%
393	Valero Energy Corp.	41,992	0.02%
990	Veeva Systems, Inc., Class A	163,231	0.07%
529	Verisk Analytics, Inc.	90,210	0.04%
421	Verizon Communications, Inc.	15,985	0.01%
4,918	Victory Capital Holdings, Inc., Class A	114,639	0.05%
148	Visa, Inc., Class A	26,292	0.01%
4,566	Vistra Corp.	95,886	0.04%
402	W.P. Carey, Inc.	28,060	0.01%
276	W.W. Grainger, Inc.	135,016	0.06%
2,667	Walmart, Inc.	345,910	0.15%
890	Waste Management, Inc.	142,587	0.06%
655	WD-40 Co.	115,110	0.05%
388	WEC Energy Group, Inc.	34,699	0.02%
6,741	Wendy's Co. (The)	125,989	0.06%
10,250	Western Union Co. (The)	138,375	0.06%
857	Willis Towers Watson PLC	172,206	0.08%
1,136	Workiva, Inc.	88,381	0.04%
2,208	World Wrestling Entertainment, Inc., Class A	154,935	0.07%
668	Xcel Energy, Inc.	42,752	0.02%
5,116	Xerox Holdings Corp.	66,917	0.03%
978	Yum! Brands, Inc.	104,001	0.05%
2,911	ZIM Integrated Shipping Services Ltd.	68,409	0.03%
941	Zoetis, Inc.	139,541	0.06%
	Total	32,533,533	14.33%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Closed-End Investment Companies					
15,691	Golub Capital BDC, Inc.			194,411	0.09%
6,053	Hercules Capital, Inc.			70,094	0.03%
	Total			264,505	0.12%
Certificates of Deposit					
8,000,000	Bank of Nova Scotia	2.070	11/17/2022	7,987,262	3.52%
10,000,000	DNB Nor Bank ASA (NY)	3.000	10/4/2022	9,999,991	4.41%
8,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	7,997,558	3.52%
8,000,000	Mizuho Bank Ltd. (NY)	3.000	11/28/2022	7,995,790	3.52%
8,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.320%	3.300	2/23/2023	8,000,454	3.52%
7,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	6,995,875	3.08%
5,000,000	Sumitomo Mitsui Banking Corp. (NY), SOFR + 0.400%	3.380	3/16/2023	4,999,462	2.20%
8,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	7,990,773	3.52%
10,000,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	9,980,279	4.40%
	Total			71,947,444	31.69%
Treasuries					
5,000,000	U.S. Treasury Bills	2.000(t)	10/11/2022	4,997,278	2.20%
7,000,000	U.S. Treasury Bills	2.091-2.227(t)	10/6/2022	6,998,569	3.08%
5,000,000	U.S. Treasury Bills	2.110(t)	10/4/2022	4,999,664	2.20%
8,000,000	U.S. Treasury Bills	2.300-2.425(t)	10/27/2022	7,986,273	3.52%
8,500,000	U.S. Treasury Bills	2.375-2.575(t)	11/1/2022	8,481,727	3.74%
5,000,000	U.S. Treasury Bills	2.410(t)	10/18/2022	4,994,726	2.20%
11,000,000	U.S. Treasury Bills	2.415(t)	11/8/2022	10,970,204	4.83%
5,000,000	U.S. Treasury Bills	2.420(t)	10/20/2022	4,993,970	2.20%
5,000,000	U.S. Treasury Bills	2.470(t)	11/10/2022	4,985,730	2.20%
5,000,000	U.S. Treasury Bills	2.550(t)	11/17/2022	4,982,188	2.19%
3,500,000	U.S. Treasury Bills	2.560(t)	10/25/2022	3,494,578	1.54%
5,000,000	U.S. Treasury Bills	2.765(t)	12/13/2022	4,970,229	2.19%
2,000,000	U.S. Treasury Bills	2.775(t)	11/25/2022	1,991,715	0.88%
6,000,000	U.S. Treasury Bills	2.800(t)	11/29/2022	5,971,524	2.63%
10,000,000	U.S. Treasury Bills	2.930(t)	11/22/2022	9,959,254	4.39%
3,000,000	U.S. Treasury Bills	3.235(t)	12/29/2022	2,976,790	1.31%
5,000,000	U.S. Treasury Bills	3.735(t)	3/16/2023	4,915,920	2.16%
	Total			98,670,339	43.46%
Repurchase Agreements					
8,961,100	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	10/3/2022	8,961,100	3.95%
	Total Investments			212,376,921	93.55%
	Other assets less liabilities			14,644,172	6.45%
	Net Assets			227,021,093	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	12/21/2022	CHF B	6,250,000	\$ 6,632,355	\$ 6,385,307	\$ (247,048)
UBS AG	12/21/2022	CHF S	1,625,000	1,671,258	1,660,180	11,078
UBS AG	12/21/2022	CHF S	2,500,000	2,536,264	2,554,123	(17,859)
UBS AG	12/21/2022	NOK B	14,000,000	1,332,358	1,288,179	(44,179)
UBS AG	12/21/2022	NZD B	4,900,000	2,784,768	2,743,505	(41,263)
UBS AG	12/21/2022	NZD S	6,800,000	4,124,654	3,807,314	317,340
UBS AG	12/21/2022	PLN S	1,500,000	320,642	298,644	21,998
UBS AG	12/21/2022	SEK B	6,000,000	526,979	543,326	16,347
UBS AG	12/21/2022	SEK S	12,000,000	1,166,351	1,086,652	79,699
UBS AG	12/21/2022	ZAR B	4,500,000	248,320	246,920	(1,400)
UBS AG	12/21/2022	ZAR S	4,500,000	262,219	246,920	15,299
Total					\$	110,012

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Financial and Currency Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
3-month SOFR Index	6/20/2023	237	\$ 56,908,119	\$ 56,631,150	\$ (276,969)
3-month SONIA Index	3/14/2023	14	3,715,496	3,712,529	(2,967)
10 Year Australia Government Bond	12/15/2022	185	14,180,958	13,859,009	(321,949)
Australian Dollar	12/19/2022	47	3,072,766	3,015,285	(57,481)
Brazilian Real	10/31/2022	27	498,960	499,770	810
British Pound	12/19/2022	79	5,716,983	5,520,619	(196,364)
E-mini NASDAQ 100	12/16/2022	23	5,794,273	5,076,330	(717,943)
E-mini Russell 2000	12/16/2022	362	33,360,998	30,223,380	(3,137,618)
E-mini S&P MidCap 400®	12/16/2022	45	11,189,575	9,936,900	(1,252,675)
Euro-BTP	12/8/2022	34	3,853,209	3,731,364	(121,845)
Euro-OAT	12/8/2022	10	1,288,874	1,294,842	5,968
FTSE 100 Index	12/16/2022	6	495,715	463,223	(32,492)
FTSE China A50 Index	10/28/2022	323	4,147,797	4,171,868	24,071
FTSE/JSE Top 40 Index	12/15/2022	11	380,970	351,337	(29,633)
Hang Seng Index®	10/28/2022	3	340,238	328,868	(11,370)
Japanese Yen	12/19/2022	94	8,219,133	8,182,113	(37,020)
MSCI EAFE Index	12/16/2022	91	8,498,040	7,555,730	(942,310)
MSCI Emerging Markets Index	12/16/2022	232	11,101,722	10,109,400	(992,322)
STOXX Europe 600	12/16/2022	534	10,922,793	10,139,843	(782,950)
TOPIX	12/8/2022	14	1,847,336	1,775,996	(71,340)
Total Long Position Contracts					\$ (8,954,399)
Short Position Contracts:					
2 Year U.S. Treasury Note	12/30/2022	(21)	(4,386,539)	(4,313,203)	73,336
3 Year Australia Government Bond	12/15/2022	(25)	(1,723,894)	(1,704,062)	19,832
5 Year U.S. Treasury Note	12/30/2022	(19)	(2,116,596)	(2,042,648)	73,948
10 Year Canada Government Bond	12/19/2022	(86)	(7,776,342)	(7,694,458)	81,884
10 Year U.S. Treasury Note	12/20/2022	(249)	(28,425,199)	(27,903,563)	521,636
Canadian Dollar	12/20/2022	(124)	(9,387,176)	(8,976,980)	410,196
E-mini S&P 500®	12/16/2022	(49)	(9,813,695)	(8,823,675)	990,020
Euribor	3/13/2023	(33)	\$ (7,845,215)	\$ (7,859,022)	\$ (13,807)
Euro	12/19/2022	(224)	(28,384,444)	(27,612,200)	772,244
Euro Schatz	12/8/2022	(18)	(1,903,982)	(1,890,487)	13,495
EURO STOXX 50®	12/16/2022	(14)	(488,114)	(454,841)	33,273
Euro-Buxl® 30 Year Bond	12/8/2022	(2)	(318,426)	(287,429)	30,997
German Euro BOBL	12/8/2022	(11)	(1,318,692)	(1,290,971)	27,721
German Euro Bund	12/8/2022	(118)	(16,644,744)	(16,015,802)	628,942
Hang Seng China Enterprises Index	10/28/2022	(2)	(78,182)	(75,341)	2,841
Indian Rupee	10/27/2022	(136)	(3,411,016)	(3,327,920)	83,096
Mexican Peso	12/19/2022	(42)	(1,038,450)	(1,029,210)	9,240
MSCI Singapore	10/28/2022	(13)	(254,999)	(254,026)	973
Short-Term Euro-BTP	12/8/2022	(11)	(1,145,708)	(1,135,408)	10,300
U.S. Dollar Index	12/19/2022	(22)	(2,492,860)	(2,465,848)	27,012
UK Long Gilt	12/28/2022	(46)	(5,171,078)	(4,951,229)	219,849
Ultra 10 Year U.S. Treasury Note	12/20/2022	(53)	(6,678,724)	(6,279,672)	399,052
Ultra Long U.S. Treasury Bond	12/20/2022	(4)	(591,571)	(548,000)	43,571
Total Short Position Contracts					\$ 4,459,651
Total Futures Contracts					\$ (4,494,748)

Commodity Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Aluminum LME	12/21/2022	5	\$ 299,670	\$ 270,125	\$ (29,545)
Brent Crude Oil	11/30/2022	57	4,890,430	4,760,640	(129,790)
Coffee	12/19/2022	19	1,552,281	1,578,544	26,263
Copper	12/28/2022	23	1,934,571	1,962,188	27,617
Corn	12/14/2022	19	638,975	643,625	4,650
Gasoline	11/30/2022	9	888,256	861,424	(26,832)
Low Sulfur Gasoil	11/10/2022	12	1,229,125	1,130,100	(99,025)
New York Harbor ULSL	11/30/2022	8	1,081,629	1,050,672	(30,957)
Nickel LME	12/21/2022	2	276,828	253,104	(23,724)
Soybean	11/14/2022	26	1,846,938	1,774,175	(72,763)
Soybean Meal	12/14/2022	8	327,480	322,400	(5,080)
Zinc LME	12/21/2022	17	1,263,234	1,267,775	4,541
Total Long Position Contracts					\$ (354,645)

AlphaSimplex Global Alternatives Fund
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Short Position Contracts:

Aluminum LME	12/21/2022	(39)	\$	(2,266,514)	\$	(2,106,975)	\$	159,539
Cocoa	12/14/2022	(54)		(1,279,962)		(1,271,160)		8,802
Cotton	12/7/2022	(8)		(427,940)		(341,360)		86,580
Gold	12/28/2022	(17)		(2,848,274)		(2,842,400)		5,874
Live Cattle	12/30/2022	(45)		(2,726,111)		(2,646,900)		79,211
Nickel LME	12/21/2022	(2)		(255,960)		(253,104)		2,856
Silver	12/28/2022	(6)		(564,694)		(571,170)		(6,476)
Soybean Oil	12/14/2022	(10)		(380,058)		(369,360)		10,698
Sugar	2/28/2023	(52)		(1,052,660)		(1,029,683)		22,977
Wheat	12/14/2022	(29)		(1,158,850)		(1,336,175)		(177,325)
WTI Crude Oil	11/21/2022	(10)		(804,200)		(787,200)		17,000
Zinc LME	12/21/2022	(3)		(241,804)		(223,725)		18,079
Total Short Position Contracts								\$ 227,815
Total Futures Contracts								\$ (126,830)

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	5/19/2023	\$ (22,906,428)	\$ —	\$ (22,906,428)	(10.1%)

(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%-0.63% 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, 2022:

Common Stocks - Short	Shares	Value	% of Basket Value
Aerospace & Defense			
Axon Enterprise, Inc.	(609)	\$ (70,492)	(0.3%)
Boeing Co. (The)	(769)	(93,110)	(0.4%)
Maxar Technologies, Inc.	(5,333)	(99,834)	(0.4%)
Spirit AeroSystems Holdings, Inc., Class A	(5,836)	(127,925)	(0.6%)
Triumph Group, Inc.	(15,392)	(132,217)	(0.6%)
		(523,578)	
Air Freight & Logistics			
FedEx Corp.	(576)	(85,519)	(0.3%)
Airlines			
Delta Air Lines, Inc.	(3,609)	(101,269)	(0.4%)
Southwest Airlines Co.	(3,158)	(97,393)	(0.4%)
United Airlines Holdings, Inc.	(5,265)	(171,270)	(0.7%)
		(369,932)	
Auto Components			
American Axle & Manufacturing Holdings, Inc.	(8,763)	(59,851)	(0.3%)
Aptiv PLC	(1,984)	(155,169)	(0.7%)
BorgWarner, Inc.	(4,703)	(147,674)	(0.6%)
Dana, Inc.	(1,929)	(22,049)	(0.1%)
Lear Corp.	(305)	(36,505)	(0.2%)
		(421,248)	
Automobiles			
Ford Motor Co.	(7,672)	(85,926)	(0.3%)
General Motors Co.	(4,806)	(154,225)	(0.7%)
		(240,151)	
Banks			
Bank of America Corp.	(3,150)	(95,130)	(0.4%)
Berkshire Hills Bancorp, Inc.	(5,729)	(156,402)	(0.7%)
Cadence Bank	(5,901)	(149,944)	(0.6%)
Eastern Bankshares, Inc.	(7,630)	(149,853)	(0.7%)
First Citizens BancShares, Inc., Class A	(174)	(138,753)	(0.6%)
First Interstate BancSystem, Inc., Class A	(3,072)	(123,955)	(0.5%)
JPMorgan Chase & Co.	(1,226)	(128,117)	(0.6%)
Silvertop Capital Corp., Class A	(1,631)	(122,896)	(0.5%)
Trustmark Corp.	(4,889)	(149,750)	(0.7%)
		(1,214,800)	

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Beverages			
Celsius Holdings, Inc.	(1,833)	<u>(166,216)</u>	(0.7%)
Biotechnology			
Agios Pharmaceuticals, Inc.	(1,960)	(55,429)	(0.2%)
Denali Therapeutics, Inc.	(1,887)	(57,912)	(0.3%)
Fate Therapeutics, Inc.	(1,715)	(38,433)	(0.2%)
Natera, Inc.	(3,414)	(149,601)	(0.7%)
Rocket Pharmaceuticals, Inc.	(2,528)	(40,347)	(0.2%)
Ultragenyx Pharmaceutical, Inc.	(1,178)	<u>(48,781)</u>	(0.2%)
		(390,503)	
Building Products			
Builders FirstSource, Inc.	(787)	(46,370)	(0.2%)
JELD-WEN Holding, Inc.	(30,962)	<u>(270,918)</u>	(1.2%)
		(317,288)	
Capital Markets			
Brookfield Asset Management, Inc., Class A	(3,476)	(142,134)	(0.6%)
State Street Corp.	(2,815)	(171,180)	(0.7%)
XP, Inc., Class A	(2,603)	<u>(49,483)</u>	(0.2%)
		(362,797)	
Chemicals			
Albemarle Corp.	(288)	(76,159)	(0.3%)
CF Industries Holdings, Inc.	(765)	(73,631)	(0.3%)
Chemours Co. (The)	(7,270)	(179,206)	(0.8%)
Linde PLC	(705)	(190,061)	(0.8%)
Livent Corp.	(2,579)	(79,046)	(0.3%)
Mosaic Co. (The)	(961)	(46,445)	(0.2%)
Sherwin-Williams Co. (The)	(228)	(46,683)	(0.2%)
Tronox Holdings PLC, Class A	(4,663)	<u>(57,122)</u>	(0.2%)
		(748,353)	
Commercial Services & Supplies			
Cimpress PLC	(1,619)	<u>(39,633)</u>	(0.2%)
Communications Equipment			
Extreme Networks, Inc.	(3,255)	<u>(42,543)</u>	(0.2%)
Consumer Finance			
SLM Corp.	(11,465)	<u>(160,395)</u>	(0.7%)
Diversified Consumer Services			
Bright Horizons Family Solutions, Inc.	(832)	(47,965)	(0.2%)
Service Corp. International	(754)	<u>(43,536)</u>	(0.2%)
		(91,501)	
Diversified Financial Services			
Apollo Global Management, Inc.	(2,735)	(127,177)	(0.6%)
Cannae Holdings, Inc.	(8,507)	<u>(175,755)</u>	(0.8%)
		(302,932)	
Diversified Telecommunication Services			
Anterix, Inc.	(4,487)	<u>(160,276)</u>	(0.7%)
Electric Utilities			
PG&E Corp.	(3,194)	<u>(39,925)</u>	(0.2%)
Electrical Equipment			
Bloom Energy Corp., Class A	(1,739)	(34,763)	(0.2%)
Generac Holdings, Inc.	(261)	<u>(46,494)</u>	(0.2%)
		(81,257)	
Electronic Equipment, Instruments & Components			
IPG Photonics Corp.	(2,016)	<u>(170,050)</u>	(0.7%)
Energy Equipment & Services			
Halliburton Co.	(4,303)	(105,940)	(0.5%)
Helix Energy Solutions Group, Inc.	(10,341)	(39,916)	(0.2%)
Patterson-UTI Energy, Inc.	(12,036)	(140,581)	(0.6%)
Schlumberger NV	(4,392)	(157,673)	(0.7%)
Valaris Ltd.	(2,978)	<u>(145,743)</u>	(0.6%)
		(589,853)	

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Entertainment

Live Nation Entertainment, Inc.	(2,050)	(155,882)	(0.7%)
Netflix, Inc.	(292)	(68,749)	(0.3%)
Roku, Inc.	(593)	(33,445)	(0.1%)
Spotify Technology S.A.	(987)	(85,178)	(0.4%)
Walt Disney Co. (The)	(1,695)	(159,889)	(0.7%)
		(503,143)	

Equity Real Estate Investment Trusts

Acadia Realty Trust	(9,749)	(123,032)	(0.5%)
American Tower Corp.	(561)	(120,447)	(0.5%)
Americold Realty Trust, Inc.	(5,009)	(123,221)	(0.5%)
Host Hotels & Resorts, Inc.	(7,713)	(122,483)	(0.5%)
JBG SMITH Properties	(8,414)	(156,332)	(0.7%)
Mack-Cali Realty Corp.	(10,820)	(123,023)	(0.5%)
Park Hotels & Resorts, Inc.	(9,425)	(106,126)	(0.5%)
Pebblebrook Hotel Trust	(8,510)	(123,480)	(0.5%)
Prologis, Inc.	(9,043)	(918,769)	(4.0%)
RLJ Lodging Trust	(12,941)	(130,963)	(0.6%)
Service Properties Trust	(22,712)	(117,875)	(0.5%)
Summit Hotel Properties, Inc.	(19,854)	(133,419)	(0.6%)
Sunstone Hotel Investors, Inc.	(12,963)	(122,112)	(0.5%)
Washington Real Estate Investment Trust	(7,159)	(125,712)	(0.5%)
Xenia Hotels & Resorts, Inc.	(10,471)	(144,395)	(0.6%)
		(2,691,389)	

Food & Staples Retailing

Albertsons Cos., Inc., Class A	(3,237)	(80,472)	(0.4%)
Kroger Co. (The)	(3,886)	(170,012)	(0.7%)
Performance Food Group Co.	(2,745)	(117,898)	(0.5%)
Sprouts Farmers Markets Holdings LLC	(6,575)	(182,456)	(0.8%)
		(550,838)	

Food Products

Archer-Daniels-Midland Co.	(1,714)	(137,892)	(0.6%)
Bunge Ltd.	(1,853)	(153,002)	(0.7%)
Pilgrim's Pride Corp.	(6,962)	(160,265)	(0.7%)
		(451,159)	

Gas Utilities

Atmos Energy Corp.	(41)	(4,176)	(0.0%)
UGI Corp.	(1,886)	(60,974)	(0.3%)
		(65,150)	

Health Care Equipment & Supplies

Abbott Laboratories	(489)	(47,316)	(0.2%)
BioLife Solutions, Inc.	(2,404)	(54,691)	(0.2%)
Heska Corp.	(521)	(37,991)	(0.2%)
IDEXX Laboratories, Inc.	(487)	(158,665)	(0.7%)
Nevro Corp.	(1,017)	(47,392)	(0.2%)
Novocure Ltd.	(643)	(48,855)	(0.2%)
STAAR Surgical Co.	(593)	(41,836)	(0.2%)
		(436,746)	

Health Care Providers & Services

Accolade, Inc.	(3,899)	(44,527)	(0.2%)
Universal Health Services, Inc., Class B	(1,801)	(158,812)	(0.7%)
		(203,339)	

Health Care Technology

Health Catalyst, Inc.	(4,803)	(46,589)	(0.2%)
Schrodinger, Inc.	(1,699)	(42,441)	(0.2%)
Teladoc Health, Inc.	(507)	(12,853)	(0.1%)
		(101,883)	

Hotels, Restaurants & Leisure

Airbnb, Inc., Class A	(1,531)	(160,816)	(0.7%)
Caesars Entertainment, Inc.	(856)	(27,615)	(0.1%)
Carnival Corp.	(18,005)	(126,575)	(0.6%)
Chipotle Mexican Grill, Inc.	(37)	(55,602)	(0.2%)
Everi Holdings, Inc.	(2,634)	(42,723)	(0.2%)
Golden Entertainment, Inc.	(4,998)	(174,380)	(0.8%)
Las Vegas Sands Corp.	(4,579)	(171,804)	(0.8%)
RCI Hospitality Holdings, Inc.	(1,228)	(80,238)	(0.4%)
Royal Caribbean Cruises Ltd.	(3,714)	(140,761)	(0.6%)
Starbucks Corp.	(671)	(56,538)	(0.2%)
		(1,037,052)	

AlphaSimplex Global Alternatives Fund

Investments as of September 30, 2022 (Unaudited)

Household Products			
Spectrum Brands Holdings, Inc.	(2,997)	<u>(116,973)</u>	(0.5%)
Independent Power & Renewable Electricity Producers			
Sunnova Energy International, Inc.	(6,141)	<u>(135,593)</u>	(0.6%)
Insurance			
BRP Group, Inc., Class A	(4,815)	(126,875)	(0.6%)
Chubb Ltd.	(536)	(97,488)	(0.4%)
RenaissanceRe Holdings Ltd.	(1,183)	<u>(166,081)</u>	(0.7%)
		(390,444)	
Interactive Media & Entertainment			
IAC, Inc.	(762)	(42,200)	(0.2%)
Match Group, Inc.	(962)	(45,935)	(0.2%)
Pinterest, Inc., Class A	(9,230)	(215,059)	(0.9%)
Snap, Inc., Class A	(5,442)	<u>(53,440)</u>	(0.2%)
		(356,634)	
Internet & Direct Marketing Retail			
Coupage, Inc.	(8,278)	(137,994)	(0.6%)
Doordash, Inc., Class A	(2,941)	(145,432)	(0.6%)
eBay, Inc.	(3,813)	(140,357)	(0.6%)
Etsy, Inc.	(807)	(80,805)	(0.4%)
Farfetch Ltd., Class A	(5,260)	<u>(39,187)</u>	(0.2%)
		(543,775)	
IT Services			
Bigcommerce Holdings-ser 1, Series 1	(2,964)	(43,867)	(0.2%)
Block, Inc.	(1,545)	(84,959)	(0.4%)
Cloudflare, Inc., Class A	(189)	(10,454)	(0.0%)
DXC Technology Co.	(2,181)	(53,391)	(0.2%)
Fidelity National Information Services, Inc.	(1,805)	(136,404)	(0.6%)
Mastercard, Inc., Class A	(343)	(97,529)	(0.4%)
Repay Holdings Corp.	(16,778)	(118,453)	(0.5%)
Stoneco Ltd., Class A	(15,052)	(143,445)	(0.6%)
Twilio, Inc., Class A	(3,191)	(220,626)	(1.0%)
Wix.com Ltd.	(850)	<u>(66,495)</u>	(0.3%)
		(975,623)	
Life Sciences Tools & Services			
10X Genomics, Inc., Class A	(1,338)	(38,106)	(0.2%)
Adaptive Biotechnologies Corp.	(4,511)	(32,118)	(0.1%)
Illumina, Inc.	(88)	(16,790)	(0.1%)
NanoString Technologies, Inc.	(2,283)	(29,154)	(0.1%)
Pacific Biosciences of California, Inc.	(7,625)	<u>(44,263)</u>	(0.2%)
		(160,431)	
Machinery			
EnPro Industries, Inc.	(1,663)	<u>(141,322)</u>	(0.6%)
Media			
Charter Communications, Inc., Class A	(183)	(55,513)	(0.2%)
Comcast Corp., Class A	(1,203)	(35,284)	(0.2%)
DISH Network Corp., Class A	(2,850)	(39,416)	(0.2%)
iHeartMedia, Inc., Class A	(5,190)	(38,043)	(0.2%)
Magnite, Inc.	(13,741)	(90,278)	(0.4%)
Paramount Global, Class B	(2,309)	(43,963)	(0.2%)
Trade Desk, Inc. (The), Class A	(787)	<u>(47,023)</u>	(0.2%)
		(349,520)	
Metals & Mining			
Agnico Eagle Mines Ltd.	(1,090)	(46,031)	(0.2%)
Arconic Corp.	(3,111)	(53,011)	(0.2%)
Barrick Gold Corp.	(11,442)	(177,351)	(0.8%)
Carpenter Technology Corp.	(7,320)	(227,945)	(1.0%)
Coeur Mining, Inc.	(17,668)	(60,424)	(0.3%)
Constellium SE	(4,478)	(45,407)	(0.2%)
Ferroglobe PLC	(21,277)	(112,343)	(0.5%)
Kinross Gold Corp.	(14,896)	(56,009)	(0.2%)
Newmont Corp.	(1,369)	(57,539)	(0.3%)
Nucor Corp.	(21)	(2,247)	(0.0%)
Pan American Silver Corp.	(3,119)	<u>(49,530)</u>	(0.2%)
		(887,837)	

AlphaSimplex Global Alternatives Fund
Investments as of September 30, 2022 (Unaudited)

Mortgage Real Estate Investment Trusts

(REITs)

AGNC Investment Corp.	(15,684)	(132,059)	(0.6%)
Annaly Capital Management, Inc.	(1,618)	(27,765)	(0.1%)
		(159,824)	

Oil, Gas & Consumable Fuels

APA Corp.	(1,692)	(57,849)	(0.3%)
Cheniere Energy, Inc.	(257)	(42,639)	(0.2%)
Chesapeake Energy Corp.	(652)	(61,425)	(0.3%)
Coterra Energy, Inc.	(1,768)	(46,180)	(0.2%)
Delek U.S. Holdings, Inc.	(6,717)	(182,299)	(0.8%)
Devon Energy Corp.	(374)	(22,489)	(0.1%)
Diamondback Energy, Inc.	(40)	(4,818)	(0.0%)
Energy Transfer LP	(17,032)	(187,863)	(0.8%)
Green Plains, Inc.	(4,232)	(123,024)	(0.5%)
HF Sinclair Corp.	(1,522)	(81,944)	(0.4%)
Kosmos Energy Ltd.	(34,986)	(180,878)	(0.8%)
Matador Resources Co.	(731)	(35,761)	(0.2%)
Occidental Petroleum Corp.	(638)	(39,205)	(0.2%)
PBF Energy, Inc., Class A	(6,657)	(234,060)	(1.0%)
Phillips 66	(1,730)	(139,646)	(0.6%)
Range Resources Corp.	(1,692)	(42,740)	(0.2%)
Scorpio Tankers, Inc.	(3,661)	(153,908)	(0.7%)
Tellurian, Inc.	(69,245)	(165,496)	(0.7%)
		(1,802,224)	

Real Estate Management & Development

CBRE Group, Inc., Class A	(390)	(26,329)	(0.1%)
DigitalBridge Group, Inc.	(9,295)	(116,280)	(0.5%)
Jones Lang LaSalle, Inc.	(353)	(53,328)	(0.2%)
Realty Holdings Corp.	(3,895)	(31,589)	(0.1%)
Zillow Group, Inc., Class A	(1,778)	(50,904)	(0.2%)
		(278,430)	

Road & Rail

Avis Budget Group, Inc.	(1,357)	(201,460)	(0.9%)
Lyft, Inc., Class A	(10,060)	(132,490)	(0.6%)
Uber Technologies, Inc.	(5,629)	(149,169)	(0.7%)
		(483,119)	

Semiconductors & Semiconductor

Equipment

First Solar, Inc.	(490)	(64,812)	(0.3%)
Ichor Holdings Ltd.	(2,842)	(68,805)	(0.3%)
Universal Display Corp.	(431)	(40,665)	(0.2%)
		(174,282)	

Software

8x8, Inc.	(8,038)	(27,731)	(0.1%)
Alteryx, Inc., Class A	(840)	(46,905)	(0.2%)
Bill.com Holdings, Inc.	(1,203)	(159,241)	(0.7%)
Blackbaud, Inc.	(3,612)	(159,145)	(0.7%)
Ceridian HCM Holding, Inc.	(3,170)	(177,139)	(0.8%)
Coupa Software, Inc.	(671)	(39,455)	(0.2%)
Digital Turbine, Inc.	(3,707)	(53,418)	(0.2%)
LivePerson, Inc.	(4,421)	(41,646)	(0.2%)
Paycom Software, Inc.	(492)	(162,355)	(0.7%)
RingCentral, Inc., Class A	(957)	(38,242)	(0.2%)
Telos Corp.	(4,621)	(41,081)	(0.2%)
Yext, Inc.	(8,291)	(36,978)	(0.2%)
Zoom Video Communications, Inc., Class A	(655)	(48,201)	(0.2%)
		(1,031,537)	

Specialty Retail

Caleres, Inc.	(2,195)	(53,163)	(0.2%)
Designer Brands, Inc., Class A	(10,600)	(162,286)	(0.7%)
Gap, Inc. (The)	(19,670)	(161,491)	(0.7%)
Sleep Number Corp.	(1,053)	(35,602)	(0.2%)
Williams-Sonoma, Inc.	(1,366)	(160,983)	(0.7%)
		(573,525)	

AlphaSimplex Global Alternatives Fund
Investments as of September 30, 2022 (Unaudited)

Technology Hardware, Storage & Peripherals			
HP, Inc.	(6,739)	<u>(167,936)</u>	(0.7%)
Textiles, Apparel & Luxury Goods			
Capri Holdings Ltd.	(1,057)	(40,631)	(0.2%)
PVH Corp.	(3,673)	(164,550)	(0.7%)
Ralph Lauren Corp.	(2,158)	<u>(183,279)</u>	(0.8%)
		(388,460)	
Thrifts & Mortgage Finance			
Provident Financial Services	(42,899)	(836,530)	(3.7%)
TFS Financial Corp.	(9,445)	(122,785)	(0.5%)
WSFS Financial Corp.	(3,271)	<u>(151,971)</u>	(0.7%)
		(1,111,286)	
Trading Companies & Distributors			
Veritiv Corp.	(1,209)	<u>(118,204)</u>	(0.5%)
Total Common Stocks - Short		\$ <u>(22,906,428)</u>	

(†) 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
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, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks			
675	3M Co.	83,936	0.04%
1,898	AbbVie, Inc.	255,205	0.11%
3,246	AECOM	237,445	0.10%
4,940	AES Corp. (The)	125,723	0.05%
423	Agree Realty Corp.	31,860	0.01%
2,000	Albertsons Cos., Inc., Class A	55,020	0.02%
904	Alcoa Corp.	44,730	0.02%
722	Alexandria Real Estate Equities, Inc.	110,755	0.05%
3,517	Alkermes PLC	83,247	0.04%
1,511	Allegion PLC	143,696	0.06%
944	Alliant Energy Corp.	57,622	0.03%
1,050	Alphabet, Inc., Class A	113,631	0.05%
625	Ambarella, Inc.	42,425	0.02%
2,466	Amdocs Ltd.	210,769	0.09%
1,695	Ameren Corp.	156,991	0.07%
401	American Electric Power Co., Inc.	40,180	0.02%
1,570	American States Water Co.	130,263	0.06%
208	American Water Works Co., Inc.	30,878	0.01%
1,881	AMETEK, Inc.	226,021	0.10%
481	Amgen, Inc.	115,584	0.05%
1,530	AMN Healthcare Services, Inc.	157,039	0.07%
1,080	Amphenol Corp., Class A	79,412	0.03%
886	Antero Resources Corp.	35,511	0.02%
459	Aon PLC, Class A	128,180	0.06%
1,187	Apple, Inc.	186,620	0.08%
1,130	AptarGroup, Inc.	116,175	0.05%
804	Arthur J. Gallagher & Co.	145,982	0.06%
2,263	Asana, Inc., Class A	43,336	0.02%
589	Assurant, Inc.	93,351	0.04%
404	AT&T, Inc.	7,086	0.00%
466	Automatic Data Processing, Inc.	113,895	0.05%
748	Avangrid, Inc.	36,951	0.02%
751	Avista Corp.	30,513	0.01%
7,735	Banco Latinoamericano de Comercio Exterior S.A.	112,931	0.05%
3,424	Baxter International, Inc.	196,743	0.09%
778	Becton Dickinson & Co.	196,383	0.09%
579	Biogen, Inc.	113,125	0.05%
667	Blackstone, Inc.	62,658	0.03%
5,909	BrightSphere Investment Group, Inc.	100,985	0.04%
1,471	Bristol-Myers Squibb Co.	99,160	0.04%
258	Broadcom, Inc.	128,770	0.06%
5,439	Broadstone Net Lease, Inc.	104,102	0.05%
2,815	Brookfield Infrastructure Partners LP	118,202	0.05%
666	Brown-Forman Corp., Class B	48,418	0.02%
1,774	California Resources Corp.	88,629	0.04%
78,814	CatchMark Timber Trust, Inc., Class A	839,369	0.37%
812	CenterPoint Energy, Inc.	25,602	0.01%
10,531	Change Healthcare, Inc.	258,747	0.11%
329	Chemed Corp.	156,667	0.07%
820	Cheniere Energy, Inc.	131,348	0.06%
1,113	Chesapeake Energy Corp.	111,845	0.05%
396	Church & Dwight Co., Inc.	33,149	0.01%
398	Cintas Corp.	161,922	0.07%
4,515	Cisco Systems, Inc.	201,911	0.09%
2,598	Citigroup, Inc.	126,808	0.06%
553	CMS Energy Corp.	37,350	0.02%
484	Coca-Cola Co. (The)	29,868	0.01%
3,983	Colgate-Palmolive Co.	311,510	0.14%
4,747	Columbia Financial, Inc.	101,254	0.04%
970	Conagra Brands, Inc.	33,349	0.01%
561	ConocoPhillips	61,401	0.03%
425	Consolidated Edison, Inc.	41,540	0.02%
453	Constellation Brands, Inc., Class A	111,461	0.05%
1,217	Copart, Inc.	145,614	0.06%
1,497	CoStar Group, Inc.	104,251	0.05%
400	Costco Wholesale Corp.	208,840	0.09%
653	Crocs, Inc.	48,126	0.02%
1,682	CSG Systems International, Inc.	97,304	0.04%
2,340	CVR Energy, Inc.	76,424	0.03%
629	CVS Health Corp.	61,736	0.03%
611	CyberArk Software Ltd.	88,155	0.04%
941	Danaher Corp.	253,985	0.11%
634	Datadog, Inc., Class A	66,538	0.03%
7,363	Diamondback Energy, Inc.	981,351	0.43%

AlphaSimplex Global Alternatives Fund
Investments as of August 31, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
193	Dillard's, Inc., Class A	57,174	0.02%
1,187	Discover Financial Services	119,282	0.05%
54	Dollar General Corp.	12,821	0.01%
353	Dominion Energy, Inc.	28,875	0.01%
331	Domino's Pizza, Inc.	123,086	0.05%
912	Dover Corp.	113,964	0.05%
336	DTE Energy Co.	43,794	0.02%
1,387	Duke Energy Corp.	148,284	0.06%
12,150	Dynex Capital, Inc.	188,446	0.08%
1,989	Easterly Government Properties, Inc.	35,703	0.02%
734	Eaton Corp. PLC	100,294	0.04%
412	Edison International	27,921	0.01%
6,081	Elanco Animal Health, Inc.	92,006	0.04%
929	Electronic Arts, Inc.	117,862	0.05%
6,536	Ellington Financial, Inc.	95,948	0.04%
1,303	Emerson Electric Co.	106,507	0.05%
2,886	Encompass Health Corp.	140,173	0.06%
151	Enphase Energy, Inc.	43,252	0.02%
253	Entergy Corp.	29,171	0.01%
138	EQT Corp.	6,596	0.00%
1,902	Equity Commonwealth	50,042	0.02%
842	Erie Indemnity Co., Class A	180,971	0.08%
525	Estee Lauder Cos., Inc. (The), Class A	133,550	0.06%
441	Eversource Energy	39,553	0.02%
811	Exelon Corp.	35,611	0.02%
1,097	Expeditors International of Washington, Inc.	112,870	0.05%
5,162	Fastenal Co.	259,803	0.11%
582	Ferrari NV	113,292	0.05%
2,361	First American Financial Corp.	126,314	0.06%
4,282	First Financial Corp.	199,113	0.09%
640	First Industrial Realty Trust, Inc.	32,435	0.01%
6,099	FirstEnergy Corp.	241,215	0.11%
1,364	Fiserv, Inc.	138,023	0.06%
671	Fortinet, Inc.	32,671	0.01%
1,632	Freeport-McMoRan, Inc.	48,307	0.02%
1,178	FTI Consulting, Inc.	189,187	0.08%
1,166	Garmin Ltd.	103,179	0.05%
190	General Dynamics Corp.	43,497	0.02%
1,703	General Electric Co.	125,068	0.05%
587	General Mills, Inc.	45,082	0.02%
4,250	Gentex Corp.	115,983	0.05%
839	Genuine Parts Co.	130,892	0.06%
893	Getty Realty Corp.	26,861	0.01%
7,507	Gilead Sciences, Inc.	476,469	0.21%
1,969	GMS, Inc.	94,906	0.04%
1,678	GoDaddy, Inc., Class A	127,226	0.06%
2,136	Graco, Inc.	136,362	0.06%
1,897	Grand Canyon Education, Inc.	154,378	0.07%
657	Group 1 Automotive, Inc.	117,334	0.05%
17,517	Hanesbrands, Inc.	152,573	0.07%
1,448	Hasbro, Inc.	114,131	0.05%
717	Hawaiian Electric Industries, Inc.	28,049	0.01%
666	HCA Healthcare, Inc.	131,781	0.06%
4,208	Healthcare Realty Trust, Inc.	102,339	0.04%
16,028	Heartland Express, Inc.	242,824	0.11%
1,266	Hershey Co. (The)	284,432	0.12%
935	Hilton Worldwide Holdings, Inc.	119,082	0.05%
361	Home Depot, Inc. (The)	104,120	0.05%
549	Honeywell International, Inc.	103,953	0.05%
1,512	Horizon Therapeutics PLC	89,526	0.04%
1,156	Hormel Foods Corp.	58,124	0.03%
5,814	Hostess Brands, Inc.	134,769	0.06%
1,787	Howard Hughes Corp. (The)	113,707	0.05%
3,125	Howmet Aerospace, Inc.	110,719	0.05%
307	Humana, Inc.	147,906	0.06%
3,139	Huntsman Corp.	87,955	0.04%
3,494	IAA, Inc.	130,186	0.06%
388	IDACORP, Inc.	42,385	0.02%
1,294	Illinois Tool Works, Inc.	252,110	0.11%
7,367	Innoviva, Inc.	96,950	0.04%
1,947	Insight Enterprises, Inc.	177,411	0.08%
1,944	Intel Corp.	62,052	0.03%
1,303	Intercontinental Exchange, Inc.	131,408	0.06%
713	International Business Machines Corp.	91,585	0.04%
1,323	International Flavors & Fragrances, Inc.	146,165	0.06%
6,861	Invesco Ltd.	113,001	0.05%
10,510	Ironwood Pharmaceuticals, Inc.	113,088	0.05%

AlphaSimplex Global Alternatives Fund
Investments as of August 31, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
353	J.M. Smucker Co. (The)	49,416	0.02%
5,294	Janus Henderson Group PLC	123,880	0.05%
1,392	John B Sanfilippo & Son, Inc.	112,376	0.05%
799	Johnson & Johnson	128,911	0.06%
4,001	Johnson Controls International PLC	216,614	0.09%
718	Kellogg Co.	52,227	0.02%
5,618	Kennedy-Wilson Holdings, Inc.	98,652	0.04%
3,101	Keurig Dr Pepper, Inc.	118,210	0.05%
318	Kimberly-Clark Corp.	40,551	0.02%
424	Kinsale Capital Group, Inc.	107,518	0.05%
1,050	Kirby Corp.	70,413	0.03%
5,866	KKR Real Estate Finance Trust, Inc.	112,979	0.05%
719	Kraft Heinz Co. (The)	26,891	0.01%
688	Laboratory Corp. of America Holdings	154,986	0.07%
304	Lancaster Colony Corp.	51,239	0.02%
1,782	Liberty Media Corp.-Liberty Formula One, Class A	103,588	0.05%
1,122	Lincoln Electric Holdings, Inc.	153,366	0.07%
2,732	LKQ Corp.	145,397	0.06%
541	Lockheed Martin Corp.	227,280	0.10%
856	Lowe's Cos., Inc.	166,184	0.07%
822	LPL Financial Holdings, Inc.	181,933	0.08%
405	Lululemon Athletica, Inc.	121,484	0.05%
2,461	Macy's, Inc.	42,625	0.02%
2,325	Marathon Oil Corp.	59,497	0.03%
439	MarketAxess Holdings, Inc.	109,131	0.05%
1,562	Marsh & McLennan Cos., Inc.	252,060	0.11%
1,380	Masonite International Corp.	112,912	0.05%
690	McCormick & Co., Inc.	58,008	0.03%
224	McDonald's Corp.	56,511	0.02%
8,256	MDU Resources Group, Inc.	248,918	0.11%
1,224	Medtronic PLC	107,614	0.05%
1,265	Merck & Co., Inc.	107,980	0.05%
2,174	Mercury General Corp.	69,351	0.03%
2,103	Mercury Systems, Inc.	101,217	0.04%
374	MGE Energy, Inc.	28,805	0.01%
10,115	MGIC Investment Corp.	144,543	0.06%
2,896	MGM Resorts International	94,525	0.04%
1,207	Microsoft Corp.	315,594	0.14%
177	Mid-America Apartment Communities, Inc.	29,324	0.01%
857	ModivCare, Inc.	92,830	0.04%
476	Morningstar, Inc.	108,523	0.05%
543	Murphy USA, Inc.	157,562	0.07%
1,959	Nasdaq, Inc.	116,619	0.05%
1,239	Nelnet, Inc., Class A	104,373	0.05%
846	New Relic, Inc.	51,361	0.02%
4,837	Newell Brands, Inc.	86,340	0.04%
1,382	NextEra Energy Partners LP	113,448	0.05%
3,871	Nielsen Holdings PLC	107,769	0.05%
2,406	NIKE, Inc., Class B	256,119	0.11%
1,374	NiSource, Inc.	40,547	0.02%
5,666	NortonLifeLock, Inc.	127,995	0.06%
753	OGE Energy Corp.	30,527	0.01%
531	Old Dominion Freight Line, Inc.	144,119	0.06%
2,829	Olin Corp.	154,633	0.07%
476	ON Semiconductor Corp.	32,735	0.01%
2,084	OSI Systems, Inc.	173,639	0.08%
1,347	Ovintiv, Inc.	71,580	0.03%
2,171	Paychex, Inc.	267,771	0.12%
1,809	Peabody Energy Corp.	44,610	0.02%
943	PepsiCo, Inc.	162,451	0.07%
822	Philip Morris International, Inc.	78,493	0.03%
1,727	Physicians Realty Trust	28,772	0.01%
301	Pioneer Natural Resources Co.	76,219	0.03%
604	Portland General Electric Co.	31,209	0.01%
1,371	PPL Corp.	39,869	0.02%
5,177	Premier, Inc., Class A	182,437	0.08%
10,828	Primo Water Corp.	142,280	0.06%
1,532	Procter & Gamble Co. (The)	211,324	0.09%
901	Progressive Corp. (The)	110,508	0.05%
1,019	PTC, Inc.	117,073	0.05%
690	Public Service Enterprise Group, Inc.	44,408	0.02%
330	Public Storage	109,174	0.05%
1,867	QIAGEN NV	84,818	0.04%
1,196	Quanta Services, Inc.	168,995	0.07%
474	Realty Income Corp.	32,365	0.01%
389	Republic Services, Inc.	55,518	0.02%
4,861	Resideo Technologies, Inc.	101,206	0.04%

AlphaSimplex Global Alternatives Fund
Investments as of August 31, 2022 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,497	Reynolds Consumer Products, Inc.	97,671	0.04%
168	RH	42,993	0.02%
558	Roper Technologies, Inc.	224,640	0.10%
857	Royal Gold, Inc.	78,758	0.03%
2,684	RPM International, Inc.	250,041	0.11%
327	Safety Insurance Group, Inc.	29,446	0.01%
1,075	Seagate Technology Holdings PLC	71,982	0.03%
2,728	Sealed Air Corp.	146,794	0.06%
1,711	SentinelOne, Inc., Class A	46,727	0.02%
191	ServiceNow, Inc.	83,012	0.04%
214	Shockwave Medical, Inc.	63,528	0.03%
297	Signature Bank	51,785	0.02%
5,346	Silgan Holdings, Inc.	243,510	0.11%
514	Sonoco Products Co.	32,392	0.01%
4,023	Sonos, Inc.	60,506	0.03%
698	Southern Co. (The)	53,795	0.02%
1,628	Southwest Gas Holdings, Inc.	126,740	0.06%
1,757	SS&C Technologies Holdings, Inc.	97,970	0.04%
2,727	Star Bulk Carriers Corp.	53,313	0.02%
5,889	Sunoco LP	233,676	0.10%
1,917	Sysco Corp.	157,616	0.07%
2,373	T-Mobile US, Inc.	341,617	0.15%
1,142	T. Rowe Price Group, Inc.	137,040	0.06%
789	Targa Resources Corp.	53,833	0.02%
1,596	Target Corp.	255,903	0.11%
583	TE Connectivity Ltd.	73,580	0.03%
951	Tesla, Inc.	262,105	0.11%
546	Texas Instruments, Inc.	90,205	0.04%
361	Thermo Fisher Scientific, Inc.	196,861	0.09%
588	Tractor Supply Co.	108,868	0.05%
640	Trane Technologies PLC	98,605	0.04%
2,493	TreeHouse Foods, Inc.	116,174	0.05%
2,204	Trex Co., Inc.	103,125	0.04%
1,714	TriNet Group, Inc.	141,234	0.06%
14,993	TTM Technologies, Inc.	235,840	0.10%
338	Tyler Technologies, Inc.	125,570	0.05%
1,242	Tyson Foods, Inc., Class A	93,622	0.04%
3,895	U.S. Foods Holding Corp.	119,265	0.05%
1,787	UFP Industries, Inc.	141,870	0.06%
588	Union Pacific Corp.	132,012	0.06%
803	United Parcel Service, Inc., Class B	156,192	0.07%
243	United Rentals, Inc.	70,966	0.03%
2,887	United States Steel Corp.	66,026	0.03%
1,013	UnitedHealth Group, Inc.	526,081	0.23%
1,805	USANA Health Sciences, Inc.	116,459	0.05%
393	Valero Energy Corp.	46,028	0.02%
990	Veeva Systems, Inc., Class A	197,327	0.09%
529	Verisk Analytics, Inc.	99,008	0.04%
421	Verizon Communications, Inc.	17,602	0.01%
4,918	Victory Capital Holdings, Inc., Class A	131,704	0.06%
148	Visa, Inc., Class A	29,409	0.01%
1,724	Voya Financial, Inc.	106,078	0.05%
402	W.P. Carey, Inc.	33,780	0.01%
276	W.W. Grainger, Inc.	153,163	0.07%
2,667	Walmart, Inc.	353,511	0.15%
890	Waste Management, Inc.	150,437	0.07%
655	WD-40 Co.	123,900	0.05%
388	WEC Energy Group, Inc.	40,018	0.02%
6,741	Wendy's Co. (The)	129,292	0.06%
7,658	Western Union Co. (The)	113,492	0.05%
857	Willis Towers Watson PLC	177,253	0.08%
1,136	Workiva, Inc.	77,123	0.03%
2,208	World Wrestling Entertainment, Inc., Class A	150,166	0.07%
668	Xcel Energy, Inc.	49,599	0.02%
5,116	Xerox Holdings Corp.	85,028	0.04%
978	Yum! Brands, Inc.	108,793	0.05%
2,911	ZIM Integrated Shipping Services Ltd.	105,058	0.05%
713	Zoetis, Inc.	111,606	0.05%
	Total	35,653,499	15.56%

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Closed-End Investment Companies					
15,691	Golub Capital BDC, Inc.			218,262	0.09%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,053	Hercules Capital, Inc.			85,166	0.04%
	Total			303,428	0.13%
Certificates of Deposit					
8,000,000	Bank of Nova Scotia	2.070	11/17/2022	7,987,579	3.49%
5,000,000	Credit Agricole Corporate & Investment Bank (NY)	2.310	9/6/2022	4,999,978	2.18%
10,000,000	DNB Bank ASA	2.250	9/6/2022	9,999,983	4.36%
8,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	8,003,937	3.49%
8,000,000	Mizuho Bank Ltd.	3.000	11/28/2022	7,999,440	3.49%
7,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	7,004,096	3.06%
8,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	7,998,356	3.49%
5,000,000	Svenska Handelsbanken (NY)	1.200	9/22/2022	4,996,440	2.18%
8,000,000	Toronto-Dominion Bank (NY)	1.550	9/22/2022	7,996,028	3.49%
10,000,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	9,977,625	4.35%
	Total			76,963,462	33.58%
Commercial Paper					
5,000,000	Credit Agricole Corporate & Investment Bank (NY)	0.000(t)	9/1/2022	4,999,681	2.18%
Treasuries					
5,000,000	U.S. Treasury Bills	1.690(t)	9/29/2022	4,991,713	2.18%
5,000,000	U.S. Treasury Bills	1.703(t)	9/1/2022	5,000,000	2.18%
5,000,000	U.S. Treasury Bills	2.000(t)	10/11/2022	4,986,771	2.18%
2,000,000	U.S. Treasury Bills	2.070(t)	9/8/2022	1,999,207	0.87%
10,000,000	U.S. Treasury Bills	2.090-2.175(t)	9/27/2022	9,983,586	4.36%
5,000,000	U.S. Treasury Bills	2.110(t)	10/4/2022	4,989,268	2.18%
11,000,000	U.S. Treasury Bills	2.180(t)	9/20/2022	10,987,533	4.79%
5,000,000	U.S. Treasury Bills	2.227(t)	10/6/2022	4,989,281	2.18%
5,000,000	U.S. Treasury Bills	2.300(t)	10/27/2022	4,980,205	2.17%
5,000,000	U.S. Treasury Bills	2.375(t)	11/1/2022	4,978,057	2.17%
11,000,000	U.S. Treasury Bills	2.415(t)	11/8/2022	10,946,570	4.78%
5,000,000	U.S. Treasury Bills	2.420(t)	10/20/2022	4,983,275	2.17%
5,000,000	U.S. Treasury Bills	2.470(t)	11/10/2022	4,974,682	2.17%
5,000,000	U.S. Treasury Bills	2.550(t)	11/17/2022	4,971,339	2.17%
5,000,000	U.S. Treasury Bills	2.765(t)	12/13/2022	4,958,228	2.16%
2,000,000	U.S. Treasury Bills	2.775(t)	11/25/2022	1,986,759	0.87%
	Total			90,706,474	39.58%
Repurchase Agreements					
5,328,964	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	9/1/2022	5,328,964	2.32%
	Total Investments			213,955,508	93.35%
	Other assets less liabilities			15,238,936	6.65%
	Net Assets			229,194,444	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	09/21/2022	CHF B	625,000	\$ 630,272	\$ 640,339	\$ 10,067
UBS AG	09/21/2022	CHF B	7,875,000	8,137,880	8,068,271	(69,609)
UBS AG	09/21/2022	CHF S	3,625,000	3,733,957	3,713,966	19,991
UBS AG	09/21/2022	CHF S	375,000	383,007	384,203	(1,196)
UBS AG	09/21/2022	NOK B	28,000,000	2,909,784	2,818,479	(91,305)
UBS AG	09/21/2022	NOK S	28,000,000	2,909,012	2,818,479	90,533
UBS AG	09/21/2022	NZD B	5,600,000	3,471,108	3,426,183	(44,925)
UBS AG	09/21/2022	NZD S	13,300,000	8,470,733	8,137,184	333,549
UBS AG	09/21/2022	PLN S	1,500,000	344,560	318,187	26,373
UBS AG	09/21/2022	SEK B	30,000,000	2,950,871	2,816,837	(134,034)
UBS AG	09/21/2022	SEK S	46,000,000	4,519,503	4,319,150	200,353
UBS AG	09/21/2022	SGD B	2,500,000	1,816,096	1,789,102	(26,994)
UBS AG	09/21/2022	SGD S	2,500,000	1,808,054	1,789,103	18,951
UBS AG	09/21/2022	ZAR B	5,500,000	336,398	320,553	(15,845)
UBS AG	09/21/2022	ZAR S	10,000,000	620,139	582,823	37,316
Total					\$	353,225

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Financial and Currency Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
3-month SOFR Index	3/14/2023	226	\$ 54,849,065	\$ 54,384,075	\$ (464,990)
10 Year Australia Government Bond	9/15/2022	35	2,870,778	2,872,874	2,096
Brazilian Real	9/30/2022	27	527,915	514,755	(13,160)
British Pound	9/19/2022	115	8,493,123	8,350,438	(142,685)
CAC 40®	9/16/2022	4	262,352	246,172	(16,180)
E-mini NASDAQ 100	9/16/2022	22	5,279,824	5,405,510	125,686
E-mini Russell 2000	9/16/2022	324	29,261,444	29,882,520	621,076
E-mini S&P MidCap 400®	9/16/2022	32	7,712,734	7,776,960	64,226
Euro-BTP	12/8/2022	135	15,992,519	15,960,019	(32,500)
Euro-OAT	9/8/2022	40	5,693,323	5,548,130	(145,193)
FTSE 100 Index	9/16/2022	10	853,255	846,589	(6,666)
FTSE China A50 Index	9/29/2022	263	3,576,274	3,556,286	(19,988)
FTSE/JSE Top 40 Index	9/15/2022	11	386,788	390,185	3,397
Hang Seng Index®	9/29/2022	3	366,099	378,865	12,766
MSCI EAFE Index	9/16/2022	73	6,802,979	6,668,915	(134,064)
MSCI Emerging Markets Index	9/16/2022	180	9,404,136	8,837,100	(567,036)
STOXX Europe 600	9/16/2022	404	8,345,328	8,428,559	83,231
TOPIX	9/8/2022	14	1,968,141	1,977,182	9,041
Total Long Position Contracts					\$ (620,943)
Short Position Contracts:					
2 Year U.S. Treasury Note	12/30/2022	(21)	\$ (4,386,539)	\$ (4,374,891)	\$ 11,648
3 Year Australia Government Bond	9/15/2022	(25)	(1,835,164)	(1,842,537)	(7,373)
3-month SONIA Index	3/14/2023	(11)	(3,100,913)	(3,076,633)	24,280
5 Year U.S. Treasury Note	12/30/2022	(19)	(2,116,596)	(2,105,586)	11,010
10 Year Canada Government Bond	12/19/2022	(149)	(14,220,505)	(14,134,777)	85,728
10 Year U.S. Treasury Note	12/20/2022	(178)	(20,936,381)	(20,809,312)	127,069
Australian Dollar	9/19/2022	(26)	(1,789,343)	(1,780,350)	8,993
Canadian Dollar	9/20/2022	(116)	(8,999,154)	(8,838,040)	161,114
E-mini S&P 500®	9/16/2022	(44)	(8,495,370)	(8,704,300)	(208,930)
Euribor	12/19/2022	(33)	(8,182,532)	(8,138,289)	44,243
Euro	9/19/2022	(161)	(20,562,509)	(20,237,700)	324,809
Euro Schatz	9/8/2022	(18)	(1,978,134)	(1,964,658)	13,476
EURO STOXX 50®	9/16/2022	(22)	(767,672)	(778,234)	(10,562)
Euro-Buxl® 30 Year Bond	12/8/2022	(2)	(326,516)	(326,890)	(374)
German Euro BOBL	9/8/2022	(11)	(1,384,017)	(1,360,582)	23,435
German Euro Bund	12/8/2022	(112)	(16,389,447)	(16,384,550)	4,897
Hang Seng China Enterprises Index	9/29/2022	(8)	(333,259)	(347,472)	(14,213)
Indian Rupee	9/28/2022	(136)	(3,398,490)	(3,411,968)	(13,478)
Japanese Yen	9/19/2022	(6)	(541,425)	(541,350)	75
Mexican Peso	9/19/2022	(206)	(5,129,249)	(5,094,380)	34,869
MSCI Singapore	9/29/2022	(13)	(274,411)	(268,568)	5,843
Short-Term Euro-BTP	9/8/2022	(11)	(1,203,941)	(1,192,997)	10,944
UK Long Gilt	12/28/2022	(84)	(10,730,548)	(10,532,117)	198,431
Ultra 10 Year U.S. Treasury Note	12/20/2022	(60)	(7,560,819)	(7,511,250)	49,569
Ultra Long U.S. Treasury Bond	12/20/2022	(2)	(299,227)	(299,000)	227
Total Short Position Contracts					\$ 885,730
Total Futures Contracts					\$ 264,787

Commodity Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Aluminum LME	9/21/2022	33	\$ 2,022,350	\$ 1,950,919	\$ (71,431)
Aluminum LME	12/21/2022	5	299,670	295,250	(4,420)
Brent Crude Oil	10/31/2022	51	4,835,720	4,804,710	(31,010)
Coffee	12/19/2022	5	390,606	441,094	50,488
Gasoline	9/30/2022	3	331,771	306,281	(25,490)
Low Sulfur Gasoil	10/12/2022	12	1,209,109	1,290,300	81,191
New York Harbor ULSD	9/30/2022	6	961,989	924,185	(37,804)
Silver	12/28/2022	24	2,229,000	2,145,840	(83,160)
Soybean	11/14/2022	10	668,613	711,250	42,637
Soybean Meal	12/14/2022	39	1,562,239	1,618,890	56,651
Zinc LME	9/21/2022	14	1,527,050	1,234,975	(292,075)
Zinc LME	12/21/2022	17	1,263,234	1,462,850	199,616
Total Long Position Contracts					\$ (114,807)

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Short Position Contracts:

Aluminum LME	9/21/2022	(33)	\$	(2,191,688)	\$	(1,950,919)	\$	240,769
Aluminum LME	12/21/2022	(33)		(1,932,029)		(1,948,650)		(16,621)
Cocoa	12/14/2022	(54)		(1,279,962)		(1,303,020)		(23,058)
Copper	12/28/2022	(13)		(1,170,688)		(1,143,513)		27,175
Corn	12/14/2022	(19)		(569,946)		(636,975)		(67,029)
Cotton	12/7/2022	(15)		(821,325)		(849,075)		(27,750)
Gold	12/28/2022	(46)		(8,178,815)		(7,940,520)		238,295
Live Cattle	10/31/2022	(100)		(5,673,411)		(5,703,000)		(29,589)
Natural Gas	9/28/2022	(3)		(234,750)		(273,810)		(39,060)
Nickel LME	12/21/2202	(2)		(255,960)		(257,244)		(1,284)
Sugar	2/28/2023	(64)		(1,295,582)		(1,273,754)		21,828
Wheat	12/14/2022	(29)		(1,158,850)		(1,205,675)		(46,825)
WTI Crude Oil	10/20/2022	(4)		(356,120)		(356,120)		—
Zinc LME	9/21/2022	(14)		(1,018,500)		(1,234,975)		(216,475)

Total Short Position Contracts

\$ 60,376

Total Futures Contracts

\$ (54,431)

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	5/19/2023	\$ (25,461,907)	\$ —	\$ (25,461,907)	(11.1%)

(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%-0.49% 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, 2022:

	Shares	Value	% of Basket Value
Common Stocks - Short			
Aerospace & Defense			
Axon Enterprise, Inc.	(609)	\$ (71,058)	(0.3%)
Boeing Co. (The)	(769)	(123,232)	(0.5%)
Maxar Technologies, Inc.	(5,333)	(127,086)	(0.5%)
Spirit AeroSystems Holdings, Inc., Class A	(4,383)	(131,928)	(0.5%)
Triumph Group, Inc.	(15,392)	(199,942)	(0.8%)
		(653,246)	
Air Freight & Logistics			
FedEx Corp.	(768)	(161,902)	(0.6%)
Airlines			
Delta Air Lines, Inc.	(3,609)	(112,131)	(0.5%)
Southwest Airlines Co.	(2,223)	(81,584)	(0.3%)
United Airlines Holdings, Inc.	(5,265)	(184,328)	(0.7%)
		(378,043)	
Auto Components			
American Axle & Manufacturing Holdings, Inc.	(8,763)	(90,697)	(0.4%)
Aptiv PLC	(1,552)	(145,003)	(0.6%)
Dana, Inc.	(1,929)	(29,842)	(0.1%)
Lear Corp.	(305)	(42,285)	(0.2%)
		(307,827)	
Automobiles			
Ford Motor Co.	(9,692)	(147,706)	(0.6%)
General Motors Co.	(4,806)	(183,637)	(0.7%)
		(331,343)	
Banks			
Bank of America Corp.	(1,963)	(65,976)	(0.3%)
Berkshire Hills Bancorp, Inc.	(5,729)	(161,615)	(0.6%)
Cadence Bank	(5,901)	(150,358)	(0.6%)
Eastern Bankshares, Inc.	(7,630)	(148,022)	(0.6%)
First Citizens BancShares, Inc., Class A	(174)	(141,281)	(0.6%)
First Interstate BancSystem, Inc., Class A	(3,072)	(123,679)	(0.5%)
JPMorgan Chase & Co.	(999)	(113,616)	(0.5%)
Silergate Capital Corp., Class A	(1,631)	(148,617)	(0.6%)
Trustmark Corp.	(4,889)	(154,199)	(0.6%)
		(1,207,363)	

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Beverages			
Celsius Holdings, Inc.	(1,586)	<u>(164,135)</u>	(0.6%)
Biotechnology			
Affimed NV	(13,543)	(35,483)	(0.1%)
Agios Pharmaceuticals, Inc.	(1,960)	(49,980)	(0.2%)
Denali Therapeutics, Inc.	(1,887)	(52,213)	(0.2%)
Fate Therapeutics, Inc.	(1,715)	(44,830)	(0.2%)
Global Blood Therapeutics, Inc.	(913)	(61,993)	(0.2%)
Insmed, Inc.	(2,193)	(53,992)	(0.2%)
Natera, Inc.	(3,414)	(168,173)	(0.7%)
PTC Therapeutics, Inc.	(1,421)	(70,965)	(0.3%)
Rocket Pharmaceuticals, Inc.	(2,528)	(38,956)	(0.2%)
Ultragenyx Pharmaceutical, Inc.	(1,178)	<u>(56,179)</u>	(0.2%)
		(632,764)	
Building Products			
Builders FirstSource, Inc.	(787)	(46,126)	(0.2%)
JELD-WEN Holding, Inc.	(20,905)	<u>(233,091)</u>	(0.9%)
		(279,217)	
Capital Markets			
Brookfield Asset Management, Inc., Class A	(2,871)	(138,124)	(0.5%)
Focus Financial Partners, Inc., Class A	(3,311)	(129,626)	(0.6%)
State Street Corp.	(2,815)	<u>(192,405)</u>	(0.8%)
		(460,155)	
Chemicals			
Albemarle Corp.	(288)	(77,172)	(0.3%)
CF Industries Holdings, Inc.	(765)	(79,147)	(0.3%)
Chemours Co. (The)	(7,270)	(245,217)	(1.0%)
Linde PLC	(525)	(148,502)	(0.6%)
Livent Corp.	(2,579)	(82,992)	(0.3%)
LyondellBasell Industries NV, Class A	(441)	(36,603)	(0.1%)
Mosaic Co. (The)	(961)	(51,769)	(0.2%)
Sherwin-Williams Co. (The)	(228)	(52,919)	(0.2%)
Tronox Holdings PLC, Class A	(4,663)	<u>(68,220)</u>	(0.3%)
		(842,541)	
Communications Equipment			
Extreme Networks, Inc.	(3,255)	<u>(46,644)</u>	(0.2%)
Consumer Finance			
LendingTree, Inc.	(765)	(23,325)	(0.1%)
SLM Corp.	(11,465)	<u>(175,185)</u>	(0.7%)
		(198,510)	
Diversified Consumer Services			
Bright Horizons Family Solutions, Inc.	(832)	(56,743)	(0.2%)
Service Corp. International	(754)	<u>(46,529)</u>	(0.2%)
		(103,272)	
Diversified Financial Services			
Apollo Global Management, Inc.	(2,735)	<u>(152,011)</u>	(0.6%)
Diversified Telecommunication Services			
Anterix, Inc.	(3,855)	(163,645)	(0.6%)
Bandwidth, Inc., Class A	(2,527)	(39,168)	(0.2%)
Lumen Technologies, Inc.	(7,870)	<u>(78,385)</u>	(0.3%)
		(281,198)	
Electric Utilities			
PG&E Corp.	(7,296)	<u>(89,960)</u>	(0.4%)
Electrical Equipment			
Bloom Energy Corp., Class A	(3,043)	(77,323)	(0.3%)
Generac Holdings, Inc.	(261)	<u>(57,527)</u>	(0.2%)
		(134,850)	
Electronic Equipment, Instruments & Components			
IPG Photonics Corp.	(2,016)	<u>(182,629)</u>	(0.7%)
Energy Equipment & Services			
Halliburton Co.	(4,303)	(129,649)	(0.5%)
Helix Energy Solutions Group, Inc.	(10,341)	<u>(44,673)</u>	(0.2%)

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Patterson-UTI Energy, Inc.	(8,349)	(124,400)	(0.5%)
Schlumberger NV	(4,392)	(167,555)	(0.7%)
Valaris Ltd.	(2,978)	(151,819)	(0.6%)
		(618,096)	
Entertainment			
Live Nation Entertainment, Inc.	(2,388)	(215,780)	(0.8%)
Netflix, Inc.	(292)	(65,279)	(0.3%)
Roku, Inc.	(593)	(40,324)	(0.2%)
Spotify Technology S.A.	(987)	(106,744)	(0.4%)
Walt Disney Co. (The)	(1,449)	(162,404)	(0.6%)
Warner Bros Discovery, Inc.	(3,750)	(49,650)	(0.2%)
		(640,181)	
Equity Real Estate Investment Trusts			
Acadia Realty Trust	(7,496)	(119,411)	(0.5%)
American Tower Corp.	(561)	(142,522)	(0.6%)
Americold Realty Trust, Inc.	(5,009)	(147,365)	(0.6%)
DiamondRock Hospitality Co.	(14,373)	(125,476)	(0.5%)
Host Hotels & Resorts, Inc.	(7,713)	(137,060)	(0.5%)
JBG SMITH Properties	(7,029)	(154,427)	(0.6%)
Mack-Cali Realty Corp.	(10,820)	(145,421)	(0.6%)
Park Hotels & Resorts, Inc.	(9,425)	(131,950)	(0.5%)
Pebblebrook Hotel Trust	(5,934)	(104,557)	(0.4%)
PotlatchDeltic Corp.	(18,128)	(841,502)	(3.3%)
Prologis, Inc.	(890)	(110,814)	(0.4%)
RLJ Lodging Trust	(9,564)	(115,342)	(0.5%)
Service Properties Trust	(22,712)	(155,350)	(0.6%)
Summit Hotel Properties, Inc.	(19,854)	(156,053)	(0.6%)
Sunstone Hotel Investors, Inc.	(12,963)	(141,167)	(0.6%)
Washington Real Estate Investment Trust	(5,330)	(104,521)	(0.4%)
Xenia Hotels & Resorts, Inc.	(8,713)	(138,188)	(0.5%)
		(2,971,126)	
Food & Staples Retailing			
Kroger Co. (The)	(3,886)	(186,295)	(0.7%)
Performance Food Group Co.	(2,745)	(137,195)	(0.5%)
Sprouts Farmers Markets Holdings LLC	(6,575)	(190,017)	(0.7%)
		(513,507)	
Food Products			
Archer-Daniels-Midland Co.	(2,933)	(257,782)	(1.0%)
Bunge Ltd.	(1,853)	(183,762)	(0.7%)
Darling Ingredients, Inc.	(3,150)	(239,589)	(0.9%)
Freshpet, Inc.	(844)	(36,739)	(0.1%)
Mondelez International, Inc., Class A	(126)	(7,794)	(0.0%)
Pilgrim's Pride Corp.	(6,962)	(198,208)	(0.8%)
		(923,874)	
Gas Utilities			
Atmos Energy Corp.	(41)	(4,649)	(0.0%)
UGI Corp.	(1,886)	(74,497)	(0.3%)
		(79,146)	
Health Care Equipment & Supplies			
Avanos Medical, Inc.	(2,359)	(58,102)	(0.2%)
BioLife Solutions, Inc.	(2,404)	(56,758)	(0.2%)
Heska Corp.	(521)	(47,448)	(0.2%)
Novocure Ltd.	(953)	(78,270)	(0.3%)
STAAR Surgical Co.	(593)	(56,092)	(0.2%)
		(296,670)	
Health Care Providers & Services			
Accolade, Inc.	(3,899)	(39,692)	(0.2%)
Universal Health Services, Inc., Class B	(1,801)	(176,210)	(0.7%)
		(215,902)	
Health Care Technology			
Health Catalyst, Inc.	(2,510)	(30,120)	(0.1%)
Schrodinger, Inc.	(1,699)	(46,621)	(0.2%)
Teladoc Health, Inc.	(507)	(15,747)	(0.1%)
		(92,488)	
Hotels, Restaurants & Leisure			
Caesars Entertainment, Inc.	(856)	(36,911)	(0.1%)
Carnival Corp.	(18,005)	(170,327)	(0.7%)
Chipotle Mexican Grill, Inc.	(67)	(106,985)	(0.4%)
Everi Holdings, Inc.	(2,634)	(48,729)	(0.2%)

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Golden Entertainment, Inc.	(4,787)	(183,150)	(0.7%)
Las Vegas Sands Corp.	(5,644)	(212,384)	(0.8%)
Marriott International, Inc., Class A	(1,331)	(204,628)	(0.8%)
Penn National Gaming, Inc.	(2,212)	(69,081)	(0.3%)
RCI Hospitality Holdings, Inc.	(1,228)	(80,078)	(0.3%)
Royal Caribbean Cruises Ltd.	(3,114)	(127,207)	(0.5%)
Starbucks Corp.	(671)	(56,411)	(0.2%)
		(1,295,891)	
Household Products			
Spectrum Brands Holdings, Inc.	(2,098)	(132,153)	(0.5%)
Independent Power & Renewable Electricity Producers			
Sunnova Energy International, Inc.	(6,141)	(154,876)	(0.6%)
Vistra Corp.	(424)	(10,494)	(0.0%)
		(165,370)	
Insurance			
BRP Group, Inc., Class A	(4,815)	(151,191)	(0.6%)
Chubb Ltd.	(536)	(101,331)	(0.4%)
James River Group Holdings Ltd.	(6,565)	(155,984)	(0.6%)
White Mountains Insurance Group Ltd.	(26)	(35,620)	(0.1%)
		(444,126)	
Interactive Media & Entertainment			
Match Group, Inc.	(962)	(54,382)	(0.2%)
Pinterest, Inc., Class A	(2,232)	(51,425)	(0.2%)
Snap, Inc., Class A	(5,442)	(59,209)	(0.2%)
		(165,016)	
Internet & Direct Marketing Retail			
eBay, Inc.	(3,813)	(168,268)	(0.7%)
Etsy, Inc.	(807)	(85,227)	(0.3%)
Farfetch Ltd., Class A	(11,383)	(114,171)	(0.4%)
		(367,666)	
IT Services			
Block, Inc.	(1,545)	(106,466)	(0.4%)
Cloudflare, Inc., Class A	(189)	(11,826)	(0.0%)
DXC Technology Co.	(2,181)	(54,045)	(0.2%)
Fidelity National Information Services, Inc.	(1,805)	(164,923)	(0.6%)
Mastercard, Inc., Class A	(343)	(111,259)	(0.4%)
Repay Holdings Corp.	(12,528)	(116,385)	(0.5%)
Stoneco Ltd., Class A	(19,804)	(187,742)	(0.7%)
Twilio, Inc., Class A	(649)	(45,157)	(0.2%)
Wix.com Ltd.	(850)	(53,797)	(0.2%)
		(851,600)	
Life Sciences Tools & Services			
10X Genomics, Inc., Class A	(1,338)	(44,141)	(0.2%)
Adaptive Biotechnologies Corp.	(4,511)	(40,238)	(0.2%)
Illumina, Inc.	(88)	(17,744)	(0.1%)
NanoString Technologies, Inc.	(2,283)	(30,957)	(0.1%)
Pacific Biosciences of California, Inc.	(7,625)	(44,683)	(0.2%)
		(177,763)	
Machinery			
EnPro Industries, Inc.	(1,663)	(150,601)	(0.6%)
Media			
Altice USA, Inc., Class A	(7,474)	(74,740)	(0.3%)
Charter Communications, Inc., Class A	(183)	(75,511)	(0.3%)
Comcast Corp., Class A	(1,203)	(43,537)	(0.2%)
DISH Network Corp., Class A	(2,850)	(49,447)	(0.2%)
iHeartMedia, Inc., Class A	(5,190)	(45,931)	(0.2%)
Magnite, Inc.	(13,741)	(103,470)	(0.4%)
Paramount Global, Class B	(2,309)	(54,008)	(0.2%)
		(446,644)	
Metals & Mining			
Agnico Eagle Mines Ltd.	(1,090)	(44,919)	(0.2%)
Arconic Corp.	(3,111)	(78,428)	(0.3%)
Barrick Gold Corp.	(11,442)	(169,914)	(0.7%)
Carpenter Technology Corp.	(7,320)	(248,660)	(1.0%)
Coeur Mining, Inc.	(17,668)	(48,763)	(0.2%)
Constellium SE	(4,478)	(59,647)	(0.2%)
Ferroglobe PLC	(21,277)	(148,939)	(0.6%)

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Kinross Gold Corp.	(14,896)	(48,859)	(0.2%)
Newmont Corp.	(1,369)	(56,622)	(0.2%)
Nucor Corp.	(21)	(2,792)	(0.0%)
Pan American Silver Corp.	(3,119)	(46,411)	(0.2%)
SSR Mining, Inc.	(3,763)	(50,763)	(0.2%)
		(1,004,717)	
Mortgage Real Estate Investment Trusts (REITs)			
AGNC Investment Corp.	(2,664)	(31,835)	(0.1%)
Analy Capital Management, Inc.	(6,475)	(41,764)	(0.2%)
		(73,599)	
Multi-Utilities			
Sempra Energy	(383)	(63,184)	(0.2%)
Oil, Gas & Consumable Fuels			
APA Corp.	(1,692)	(66,174)	(0.3%)
Devon Energy Corp.	(374)	(26,412)	(0.1%)
Diamondback Energy, Inc.	(7,403)	(986,672)	(3.9%)
Energy Transfer LP	(17,032)	(199,445)	(0.8%)
EOG Resources, Inc.	(52)	(6,308)	(0.0%)
Equitrans Midstream Corp.	(8,957)	(83,031)	(0.3%)
Green Plains, Inc.	(4,232)	(155,018)	(0.6%)
Hess Corp.	(535)	(64,617)	(0.3%)
HF Sinclair Corp.	(1,522)	(80,103)	(0.3%)
Kosmos Energy Ltd.	(34,986)	(247,351)	(1.0%)
Marathon Petroleum Corp.	(346)	(34,859)	(0.1%)
Matador Resources Co.	(731)	(43,568)	(0.2%)
Occidental Petroleum Corp.	(1,070)	(75,970)	(0.3%)
PBF Energy, Inc., Class A	(6,657)	(227,403)	(0.9%)
Phillips 66	(1,730)	(154,766)	(0.6%)
Scorpio Tankers, Inc.	(3,661)	(152,298)	(0.6%)
Tellurian, Inc.	(53,514)	(214,056)	(0.8%)
		(2,818,051)	
Personal Products			
Coty, Inc., Class A	(10,608)	(79,666)	(0.3%)
Real Estate Management & Development			
CBRE Group, Inc., Class A	(390)	(30,795)	(0.1%)
DigitalBridge Group, Inc.	(7,033)	(125,187)	(0.5%)
Jones Lang LaSalle, Inc.	(353)	(61,069)	(0.2%)
Realogy Holdings Corp.	(3,895)	(38,054)	(0.1%)
Zillow Group, Inc., Class A	(1,778)	(59,385)	(0.2%)
		(314,490)	
Road & Rail			
Avis Budget Group, Inc.	(1,357)	(227,135)	(0.9%)
Lyft, Inc., Class A	(10,576)	(155,784)	(0.6%)
Uber Technologies, Inc.	(6,684)	(192,232)	(0.8%)
		(575,151)	
Semiconductors & Semiconductor Equipment			
First Solar, Inc.	(699)	(89,157)	(0.4%)
Ichor Holdings Ltd.	(2,842)	(87,306)	(0.3%)
Universal Display Corp.	(431)	(48,156)	(0.2%)
		(224,619)	
Software			
8x8, Inc.	(8,038)	(41,878)	(0.2%)
Alteryx, Inc., Class A	(840)	(52,349)	(0.2%)
Bill.com Holdings, Inc.	(761)	(123,191)	(0.5%)
Blackbaud, Inc.	(3,612)	(188,908)	(0.7%)
Ceridian HCM Holding, Inc.	(3,170)	(189,059)	(0.7%)
Coupa Software, Inc.	(671)	(39,186)	(0.2%)
Digital Turbine, Inc.	(3,707)	(68,468)	(0.3%)
Fair Isaac Corp.	(137)	(61,568)	(0.2%)
LivePerson, Inc.	(4,421)	(51,284)	(0.2%)
Paycom Software, Inc.	(599)	(210,369)	(0.9%)
PROS Holdings, Inc.	(1,871)	(39,010)	(0.2%)
Q2 Holdings, Inc.	(1,527)	(60,652)	(0.2%)
RingCentral, Inc., Class A	(957)	(41,189)	(0.2%)
Yext, Inc.	(8,291)	(36,895)	(0.2%)
Zoom Video Communications, Inc., Class A	(655)	(52,662)	(0.2%)
		(1,256,668)	

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Specialty Retail			
Bath & Body Works, Inc.	(311)	(11,610)	(0.0%)
Best Buy Co., Inc.	(616)	(43,545)	(0.2%)
Caleres, Inc.	(2,195)	(56,016)	(0.2%)
Designer Brands, Inc., Class A	(10,600)	(180,836)	(0.7%)
Foot Locker, Inc.	(2,121)	(78,138)	(0.3%)
Gap, Inc. (The)	(19,670)	(179,784)	(0.8%)
Sleep Number Corp.	(1,053)	(43,626)	(0.2%)
Williams-Sonoma, Inc.	(1,366)	(203,192)	(0.8%)
		<u>(796,747)</u>	
Technology Hardware, Storage & Peripherals			
HP, Inc.	(6,739)	<u>(193,477)</u>	(0.8%)
Textiles, Apparel & Luxury Goods			
PVH Corp.	(4,266)	(239,963)	(0.9%)
Ralph Lauren Corp.	(2,158)	<u>(197,090)</u>	(0.8%)
		<u>(437,053)</u>	
Thrifts & Mortgage Finance			
TFS Financial Corp.	(9,445)	(135,063)	(0.5%)
WSFS Financial Corp.	(3,271)	<u>(158,153)</u>	(0.6%)
		<u>(293,216)</u>	
Tobacco			
Altria Group, Inc.	(1,451)	<u>(65,469)</u>	(0.3%)
Trading Companies & Distributors			
Veritiv Corp.	(926)	<u>(110,370)</u>	(0.4%)
Total Common Stocks - Short		<u>\$ (25,461,907)</u>	

(†) 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.

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