

**AlphaSimplex Managed Futures Strategy Fund**  
Investments as of October 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Certificates of Deposit</b>					
51,000,000	Bank of America N.A.	3.250	1/13/2023	50,909,395	1.43%
55,000,000	Bank of Montreal (IL)	3.600	6/23/2023	54,401,107	1.52%
43,000,000	Bank of Montreal (IL)	5.000	10/6/2023	42,817,636	1.20%
75,000,000	Bank of Nova Scotia	2.070	11/17/2022	74,946,679	2.10%
46,000,000	Bank of Nova Scotia, SOFR + 0.680%	3.730	8/16/2023	45,968,317	1.29%
35,000,000	Canadian Imperial Bank of Commerce (NY)	2.910	12/21/2022	34,987,692	0.98%
40,000,000	Canadian Imperial Bank of Commerce (NY)	3.530	2/24/2023	39,898,577	1.12%
35,000,000	Canadian Imperial Bank of Commerce (NY)	3.590	6/26/2023	34,606,732	0.97%
50,000,000	Commonwealth Bank of Australia (NY), SOFR + 0.360%	3.400	4/20/2023	49,938,769	1.40%
50,000,000	Cooperatieve Rabobank U.A.	3.350	2/13/2023	49,842,996	1.40%
120,000,000	DNB Nor Bank ASA (NY)	2.990	11/1/2022	119,999,819	3.36%
42,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	41,998,705	1.18%
40,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	4.520	4/21/2023	39,895,735	1.12%
45,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	4.520	4/21/2023	44,882,835	1.26%
100,000,000	Mizuho Bank Ltd. (NY)	3.000	11/28/2022	99,943,816	2.80%
22,500,000	Mizuho Bank Ltd. (NY), SOFR + 0.300%	3.340	1/20/2023	22,491,439	0.63%
45,000,000	Nordea Bank ABP (NY)	2.970	12/7/2022	44,963,849	1.26%
30,000,000	Nordea Bank ABP (NY)	2.970	6/8/2023	29,603,708	0.83%
50,000,000	Nordea Bank ABP (NY), SOFR + 0.770%	3.820	10/23/2023	49,987,436	1.40%
50,000,000	Oversea-Chinese Banking Corp. Ltd. (NY)	3.250	12/9/2022	49,969,314	1.40%
31,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.320%	3.360	2/23/2023	30,975,518	0.87%
52,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.400%	3.440	11/23/2022	52,007,927	1.46%
50,000,000	Royal Bank of Canada (NY)	3.000	6/5/2023	49,316,560	1.38%
24,500,000	Royal Bank of Canada (NY), SOFR + 0.780%	3.830	10/23/2023	24,491,470	0.69%
50,000,000	Royal Bank of Canada (NY)	3.890	5/8/2023	49,652,691	1.39%
50,000,000	Skandinaviska Enskilda Banken (NY)	3.080	12/15/2022	49,955,532	1.40%
40,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	39,964,294	1.12%
42,000,000	Skandinaviska Enskilda Banken (NY)	4.080	2/6/2023	41,956,946	1.18%
40,000,000	Sumitomo Mitsui Banking Corp. (NY), SOFR + 0.400%	3.440	3/16/2023	39,968,887	1.12%
75,000,000	Sumitomo Mitsui Banking Corp. (NY), SOFR + 0.500%	3.540	2/23/2023	74,985,016	2.10%
50,000,000	Sumitomo Mitsui Trust (NY)	2.730	11/10/2022	49,989,393	1.40%
20,000,000	Sumitomo Mitsui Trust (NY)	3.120	12/15/2022	19,982,324	0.56%
50,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	49,941,649	1.40%
20,000,000	Sumitomo Mitsui Trust (NY)	3.890	1/17/2023	19,977,988	0.56%
45,000,000	Svenska Handelsbanken (NY), SOFR + 0.350%	3.400	4/26/2023	44,925,507	1.26%
46,000,000	Svenska Handelsbanken (NY)	3.460	6/13/2023	45,494,618	1.27%
52,000,000	Svenska Handelsbanken (NY), SOFR + 0.790%	3.840	10/25/2023	51,994,847	1.46%
15,000,000	Toronto-Dominion Bank (NY)	3.010	6/7/2023	14,792,639	0.41%
31,000,000	Toronto-Dominion Bank (NY)	4.020	8/22/2023	30,643,849	0.86%
40,000,000	Westpac Banking Corp. (NY)	4.600	4/11/2023	39,946,723	1.12%
50,500,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	50,460,914	1.41%
	Total			1,893,449,848	53.07%
<b>Commercial Paper</b>					
100,000,000	Credit Agricole Corporate & Investment Bank (NY)	0.000(t)	11/2/2022	99,982,533	2.80%
<b>Treasuries</b>					
90,000,000	U.S. Treasury Bills	2.350-2.575(t)	11/1/2022	90,000,000	2.52%
115,000,000	U.S. Treasury Bills	2.415-2.880(t)	11/8/2022	114,940,324	3.22%
107,000,000	U.S. Treasury Bills	2.445-2.502(t)	11/3/2022	106,987,273	3.00%
55,000,000	U.S. Treasury Bills	2.493(t)	11/10/2022	54,963,966	1.54%
20,000,000	U.S. Treasury Bills	2.550(t)	11/17/2022	19,974,713	0.56%
170,000,000	U.S. Treasury Bills	2.645-2.930(t)	11/22/2022	169,672,089	4.76%
115,000,000	U.S. Treasury Bills	2.680-2.800(t)	11/29/2022	114,679,958	3.21%
40,000,000	U.S. Treasury Bills	2.765-3.473(t)	12/13/2022	39,835,850	1.12%
30,000,000	U.S. Treasury Bills	2.775(t)	11/25/2022	29,934,545	0.84%
150,000,000	U.S. Treasury Bills	2.800-3.140(t)	11/15/2022	149,824,999	4.20%
130,000,000	U.S. Treasury Bills	2.820-2.843(t)	12/1/2022	129,627,063	3.63%
94,000,000	U.S. Treasury Bills	2.957-3.370(t)	12/8/2022	93,667,803	2.63%
20,000,000	U.S. Treasury Bills	2.985(t)	12/15/2022	19,914,506	0.56%
20,000,000	U.S. Treasury Bills	3.105(t)	12/22/2022	19,896,619	0.56%
10,000,000	U.S. Treasury Bills	3.173(t)	1/12/2023	9,921,380	0.28%
10,000,000	U.S. Treasury Bills	3.195(t)	1/3/2023	9,933,325	0.28%
20,000,000	U.S. Treasury Bills	3.205(t)	12/6/2022	19,931,580	0.56%
55,000,000	U.S. Treasury Bills	3.235(t)	12/29/2022	54,661,506	1.53%
15,000,000	U.S. Treasury Bills	3.735(t)	3/16/2023	14,764,242	0.41%
60,000,000	U.S. Treasury Bills	3.750(t)	3/30/2023	58,967,492	1.65%
	Total			1,322,099,233	37.06%

# AlphaSimplex Managed Futures Strategy Fund

Investments as of October 31, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
<b>Repurchase Agreements</b>					
42,158,114	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	11/1/2022	42,158,114	1.18%
	Total Investments			3,357,689,728	94.11%
	Other assets less liabilities			210,154,398	5.89%
	Net Assets			3,567,844,126	100.00%

## Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
UBS AG	12/21/2022	CHF B	7,500,000	\$ 7,859,707	\$ 7,534,866	\$ (324,841)
UBS AG	12/21/2022	CHF S	109,250,000	115,560,938	109,757,887	5,803,051
UBS AG	12/21/2022	CNH B	819,000,000	115,160,611	111,957,753	(3,202,858)
UBS AG	12/21/2022	CNH S	1,976,000,000	281,390,183	270,120,292	11,269,891
UBS AG	12/21/2022	CNH S	306,000,000	41,801,211	41,830,369	(29,158)
UBS AG	12/21/2022	MXN B	2,182,500,000	107,430,282	109,214,490	1,784,208
UBS AG	12/21/2022	MXN S	575,000,000	28,012,567	28,773,577	(761,010)
UBS AG	12/21/2022	NOK B	40,000,000	3,815,755	3,854,158	38,403
UBS AG	12/21/2022	NOK B	64,000,000	6,238,978	6,166,653	(72,325)
UBS AG	12/21/2022	NOK S	652,000,000	65,581,514	62,822,782	2,758,732
UBS AG	12/21/2022	NOK S	134,000,000	12,340,327	12,911,431	(571,104)
UBS AG	12/21/2022	NZD B	136,000,000	77,213,940	79,129,699	1,915,759
UBS AG	12/21/2022	NZD B	31,300,000	18,445,341	18,211,468	(233,873)
UBS AG	12/21/2022	NZD S	314,000,000	189,366,275	182,696,511	6,669,764
UBS AG	12/21/2022	NZD S	85,200,000	48,041,478	49,572,429	(1,530,951)
UBS AG	12/21/2022	PLN B	44,500,000	9,137,416	9,243,036	105,620
UBS AG	12/21/2022	PLN B	47,500,000	9,950,625	9,866,162	(84,463)
UBS AG	12/21/2022	PLN S	430,000,000	91,917,462	89,314,731	2,602,731
UBS AG	12/21/2022	SEK B	236,000,000	21,148,351	21,463,263	314,912
UBS AG	12/21/2022	SEK B	226,000,000	21,007,356	20,553,802	(453,554)
UBS AG	12/21/2022	SEK S	1,446,000,000	140,545,269	131,507,956	9,037,313
UBS AG	12/21/2022	SGD B	26,500,000	18,901,374	18,725,487	(175,887)
UBS AG	12/21/2022	SGD S	244,750,000	175,545,866	172,945,774	2,600,092
UBS AG	12/21/2022	SGD S	42,500,000	29,767,728	30,031,442	(263,714)
UBS AG	12/21/2022	TRY S	124,500,000	6,311,374	6,437,187	(125,813)
UBS AG	12/21/2022	ZAR B	79,500,000	4,444,015	4,311,658	(132,357)
UBS AG	12/21/2022	ZAR S	1,673,000,000	97,487,242	90,734,635	6,752,607

Total

**\$ 43,691,175**

## Financial and Currency Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Brazilian Real	11/30/2022	215	\$ 4,035,550	\$ 4,134,450	\$ 98,900
<b>Short Position Contracts:</b>					
2 Year U.S. Treasury Note	12/30/2022	(5,260)	\$ (1,087,224,702)	\$ (1,075,053,591)	\$ 12,171,111
3-month CDOR Index	3/13/2023	(876)	(153,357,810)	(153,164,165)	193,645
3-month SOFR Index	6/20/2023	(4,293)	(1,029,522,095)	(1,020,231,450)	9,290,645
3-month SONIA Index	6/20/2023	(1,813)	(490,618,607)	(496,058,608)	(5,440,001)
3 Year Australia Government Bond	12/15/2022	(2,424)	(167,192,110)	(166,732,074)	460,036
5 Year U.S. Treasury Note	12/30/2022	(2,379)	(262,508,330)	(253,586,531)	8,921,799
10 Year Australia Government Bond	12/15/2022	(1,779)	(135,254,850)	(134,824,669)	430,181
10 Year Canada Government Bond	12/19/2022	(855)	(77,907,652)	(77,212,647)	695,005
10 Year U.S. Treasury Note	12/20/2022	(1,892)	(215,912,488)	(209,243,375)	6,669,113
30 Year U.S. Treasury Bond	12/20/2022	(1,809)	(229,223,399)	(217,984,500)	11,238,899
90 day Australian Bank Accepted Bills	3/9/2023	(688)	(435,487,982)	(435,844,927)	(356,945)
AEX-Index®	11/18/2022	(88)	(11,204,696)	(11,634,134)	(429,438)
ASX SPI 200™	12/15/2022	(151)	(15,790,320)	(16,555,037)	(764,717)
Australian Dollar	12/19/2022	(2,580)	(169,282,224)	(165,145,800)	4,136,424
British Pound	12/19/2022	(1,554)	(113,653,927)	(111,557,775)	2,096,152
CAC 40®	11/18/2022	(203)	(12,224,456)	(12,575,532)	(351,076)
Canadian Dollar	12/20/2022	(3,024)	(229,124,400)	(221,976,720)	7,147,680
E-mini Dow	12/16/2022	(90)	(13,121,742)	(14,748,750)	(1,627,008)

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E-mini NASDAQ 100	12/16/2022	(163)	(40,075,098)	(37,318,035)	2,757,063
E-mini Russell 2000	12/16/2022	(314)	(28,145,565)	(29,092,100)	(946,535)
E-mini S&P 500®	12/16/2022	(280)	(53,640,492)	(54,362,000)	(721,508)
E-mini S&P MidCap 400®	12/16/2022	(123)	(28,795,404)	(30,007,080)	(1,211,676)
Euribor	3/13/2023	(4,352)	(1,043,478,171)	(1,045,324,689)	(1,846,518)
Euro	12/19/2022	(1,477)	(188,060,133)	(183,212,619)	4,847,514
Euro Schatz	12/8/2022	(6,136)	(652,990,895)	(648,443,171)	4,547,724
EURO STOXX 50®	12/16/2022	(174)	(5,892,581)	(6,221,348)	(328,767)
Euro-BTP	12/8/2022	(441)	(51,138,246)	(49,966,548)	1,171,698
Euro-Buxi® 30 Year Bond	12/8/2022	(290)	(45,605,970)	(41,332,358)	4,273,612
Euro-OAT	12/8/2022	(1,084)	(147,388,601)	(142,349,386)	5,039,215
FTSE 100 Index	12/16/2022	(114)	(9,138,607)	(9,292,000)	(153,393)
FTSE China A50 Index	11/29/2022	(4,303)	(50,788,245)	(48,025,783)	2,762,462
FTSE Taiwan Index	11/29/2022	(775)	(35,090,640)	(35,471,750)	(381,110)
FTSE/JSE Top 40 Index	12/15/2022	(40)	(1,245,382)	(1,316,693)	(71,311)
German Euro BOBL	12/8/2022	(1,551)	(186,604,450)	(183,427,220)	3,177,230
German Euro Bund	12/8/2022	(720)	(102,965,367)	(98,505,569)	4,459,798
Hang Seng China Enterprises Index	11/29/2022	(994)	(33,360,436)	(31,271,241)	2,089,195
Hang Seng Index®	11/29/2022	(379)	(36,606,632)	(35,335,480)	1,271,152
IBEX 35	11/18/2022	(252)	(18,896,451)	(19,798,595)	(902,144)
Indian Rupee	11/28/2022	(1,532)	(37,135,680)	(36,887,496)	248,184
Japanese Yen	12/19/2022	(2,652)	(231,174,720)	(224,292,900)	6,881,820
MSCI EAFE Index	12/16/2022	(640)	(60,310,483)	(56,188,800)	4,121,683
MSCI Emerging Markets Index	12/16/2022	(2,425)	(108,871,413)	(103,499,000)	5,372,413
MSCI Singapore	11/29/2022	(725)	(13,606,664)	(14,237,779)	(631,115)
Nikkei 225™	12/8/2022	(22)	(3,913,245)	(4,076,129)	(162,884)
OMXS30®	11/18/2022	(948)	(16,518,049)	(16,854,364)	(336,315)
S&P/TSX 60 Index	12/15/2022	(199)	(33,219,214)	(34,402,672)	(1,183,458)
Short-Term Euro-BTP	12/8/2022	(1,131)	(118,715,511)	(118,544,367)	171,144
STOXX Europe 600	12/16/2022	(367)	(7,258,646)	(7,471,365)	(212,719)
TOPIX	12/8/2022	(31)	(3,875,113)	(4,015,333)	(140,220)
UK Long Gilt	12/28/2022	(766)	(90,687,758)	(89,715,938)	971,820
Ultra 10 Year U.S. Treasury Note	12/20/2022	(1,312)	(156,720,500)	(152,171,500)	4,549,000
Ultra Long U.S. Treasury Bond	12/20/2022	(528)	(76,864,145)	(67,402,500)	9,461,645
Total Short Position Contracts					\$ 113,426,204
Total Futures Contracts					\$ 113,525,104

**Commodity Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	12/21/2022	724	\$ 42,718,034	\$ 40,290,600	\$ (2,427,434)
Aluminum LME	3/15/2023	132	7,788,770	7,364,775	(423,995)
Brent Crude Oil	11/30/2022	195	17,096,160	18,097,950	1,001,790
Copper LME	12/21/2022	90	17,168,375	16,872,750	(295,625)
Corn	3/14/2023	603	21,123,049	21,007,013	(116,036)
Gasoline	11/30/2022	88	8,685,167	9,334,987	649,820
KC Wheat	3/14/2023	34	1,677,182	1,656,225	(20,957)
Lean Hog	12/14/2022	45	1,596,833	1,528,650	(68,183)
Live Cattle	12/30/2022	214	13,068,408	13,051,860	(16,548)
Low Sulfur Gasoil	12/12/2022	151	15,262,900	15,398,225	135,325
New York Harbor ULSO	11/30/2022	115	15,548,422	17,745,903	2,197,481
Nickel LME	12/21/2022	15	1,775,790	1,957,680	181,890
Soybean	3/14/2023	203	14,344,713	14,489,125	144,412
Soybean Meal	3/14/2023	359	14,406,141	14,693,870	287,729
Soybean Oil	3/14/2023	251	10,117,006	10,260,378	143,372
Wheat	3/14/2023	77	3,495,465	3,462,113	(33,352)
WTI Crude Oil	11/21/2022	53	4,837,504	4,586,090	(251,414)
Zinc LME	12/21/2022	160	13,596,641	10,860,000	(2,736,641)
Total Long Position Contracts					\$ (1,648,366)
<b>Short Position Contracts:</b>					
Aluminum LME	12/21/2022	(724)	\$ (42,726,326)	\$ (40,290,600)	\$ 2,435,726
Aluminum LME	3/15/2023	(414)	(24,169,838)	(23,098,613)	1,071,225
Cocoa	3/16/2023	(381)	(8,789,102)	(8,926,830)	(137,728)
Coffee	3/21/2023	(186)	(12,479,372)	(12,139,988)	339,384
Copper	12/28/2022	(585)	(53,011,246)	(49,359,375)	3,651,871
Copper LME	12/21/2022	(90)	(16,565,715)	(16,872,750)	(307,035)
Copper LME	3/15/2023	(57)	(10,678,665)	(10,579,200)	99,465
Cotton	3/9/2023	(242)	(9,410,715)	(8,668,440)	742,275
Gold	12/28/2022	(699)	(117,805,920)	(114,684,930)	3,120,990
Iron Ore	12/30/2022	(595)	(5,307,110)	(4,591,615)	715,495
Natural Gas	11/28/2022	(386)	(23,165,943)	(24,530,300)	(1,364,357)
Nickel LME	12/21/2022	(15)	(1,698,795)	(1,957,680)	(258,885)

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Platinum	1/27/2023	(127)	(5,720,371)	(5,906,135)	(185,764)
Silver	12/28/2022	(235)	(21,211,873)	(22,464,825)	(1,252,952)
Sugar	2/28/2023	(134)	(2,644,125)	(2,696,938)	(52,813)
Zinc LME	12/21/2022	(160)	(11,748,056)	(10,860,000)	888,056
Zinc LME	3/15/2023	(48)	(3,493,247)	(3,216,000)	277,247
Total Short Position Contracts					\$ 9,782,200
Total Futures Contracts					\$ 8,133,834

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

Key to abbreviations

CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
TRY	Turkish Lira
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Managed Futures Strategy 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.*

3392610.1.1

**AlphaSimplex Managed Futures Strategy Fund**  
Investments as of September 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Certificates of Deposit</b>					
51,000,000	Bank of America N.A.	3.250	1/13/2023	50,938,036	1.45%
55,000,000	Bank of Montreal (IL)	3.600	6/23/2023	54,598,529	1.56%
75,000,000	Bank of Nova Scotia	2.070	11/17/2022	74,880,580	2.14%
46,000,000	Bank of Nova Scotia, SOFR + 0.680%	3.640	8/16/2023	46,055,333	1.31%
35,000,000	Canadian Imperial Bank of Commerce (NY)	2.910	12/21/2022	34,953,385	1.00%
40,000,000	Canadian Imperial Bank of Commerce (NY)	3.530	2/24/2023	39,929,995	1.14%
35,000,000	Canadian Imperial Bank of Commerce (NY)	3.590	6/26/2023	34,731,748	0.99%
50,000,000	Commonwealth Bank of Australia (NY), SOFR + 0.360%	3.340	4/20/2023	49,986,874	1.43%
30,000,000	Cooperatieve Rabobank U.A.	1.500	10/11/2022	29,985,288	0.86%
50,000,000	Cooperatieve Rabobank U.A.	3.350	2/13/2023	49,912,995	1.43%
120,000,000	DNB Nor Bank ASA (NY)	3.000	10/4/2022	119,999,897	3.43%
42,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	41,987,182	1.20%
40,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	4.520	4/21/2023	40,039,994	1.14%
45,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	4.520	4/21/2023	45,045,128	1.29%
100,000,000	Mizuho Bank Ltd. (NY)	3.000	11/28/2022	99,947,376	2.85%
22,500,000	Mizuho Bank Ltd. (NY), SOFR + 0.300%	3.280	1/20/2023	22,499,909	0.64%
45,000,000	Nordea Bank ABP (NY)	2.970	12/7/2022	44,973,963	1.28%
30,000,000	Nordea Bank ABP (NY)	2.970	6/8/2023	29,691,866	0.85%
50,000,000	Oversea-Chinese Banking Corp. Ltd. (NY)	3.250	12/9/2022	49,982,665	1.43%
31,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.320%	3.300	2/23/2023	31,001,759	0.89%
52,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.400%	3.380	11/23/2022	52,013,864	1.49%
50,000,000	Royal Bank of Canada (NY)	3.000	6/5/2023	49,475,575	1.41%
50,000,000	Royal Bank of Canada (NY)	3.890	5/8/2023	49,810,936	1.42%
50,000,000	Skandinaviska Enskilda Banken (NY)	3.080	12/15/2022	49,968,004	1.43%
40,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	39,976,428	1.14%
42,000,000	Skandinaviska Enskilda Banken (NY)	4.080	2/6/2023	42,007,350	1.20%
42,000,000	Sumitomo Mitsui Banking Corp. (NY)	2.500	10/17/2022	41,987,845	1.20%
40,000,000	Sumitomo Mitsui Banking Corp. (NY), SOFR + 0.400%	3.380	3/16/2023	39,995,696	1.14%
50,000,000	Sumitomo Mitsui Trust (NY)	2.730	11/10/2022	49,972,332	1.43%
20,000,000	Sumitomo Mitsui Trust (NY)	3.120	12/15/2022	19,982,858	0.57%
50,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	49,942,329	1.43%
45,000,000	Svenska Handelsbanken (NY), SOFR + 0.350%	3.310	4/26/2023	44,995,623	1.28%
46,000,000	Svenska Handelsbanken (NY)	3.460	6/13/2023	45,659,544	1.30%
40,000,000	Toronto-Dominion Bank (NY)	1.860	10/24/2022	39,965,538	1.14%
15,000,000	Toronto-Dominion Bank (NY)	3.010	6/7/2023	14,832,921	0.42%
31,000,000	Toronto-Dominion Bank (NY)	4.020	8/22/2023	30,788,828	0.88%
50,500,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	50,400,409	1.44%
	<b>Total</b>			<b>1,702,918,582</b>	<b>48.63%</b>
<b>Treasuries</b>					
50,000,000	U.S. Treasury Bills	2.000-2.387(+)	10/11/2022	49,972,778	1.43%
70,000,000	U.S. Treasury Bills	2.007-2.260(+)	10/6/2022	69,985,693	2.00%
35,000,000	U.S. Treasury Bills	2.110(+)	10/4/2022	34,997,651	1.00%
25,000,000	U.S. Treasury Bills	2.220(+)	10/13/2022	24,981,927	0.71%
70,000,000	U.S. Treasury Bills	2.300-2.420(+)	10/20/2022	69,915,584	2.00%
60,000,000	U.S. Treasury Bills	2.300-2.425(+)	10/27/2022	59,897,050	1.71%
90,000,000	U.S. Treasury Bills	2.375-2.575(+)	11/1/2022	89,806,515	2.56%
105,000,000	U.S. Treasury Bills	2.410-2.498(+)	10/18/2022	104,889,247	3.00%
50,000,000	U.S. Treasury Bills	2.415(+)	11/8/2022	49,864,563	1.42%
107,000,000	U.S. Treasury Bills	2.445-2.502(+)	11/3/2022	106,754,649	3.05%
55,000,000	U.S. Treasury Bills	2.493(+)	11/10/2022	54,843,032	1.57%
20,000,000	U.S. Treasury Bills	2.550(+)	11/17/2022	19,928,750	0.57%
70,000,000	U.S. Treasury Bills	2.560-2.590(+)	10/25/2022	69,891,558	2.00%
170,000,000	U.S. Treasury Bills	2.645-2.930(+)	11/22/2022	169,307,310	4.84%
115,000,000	U.S. Treasury Bills	2.680-2.800(+)	11/29/2022	114,454,205	3.27%
10,000,000	U.S. Treasury Bills	2.765(+)	12/13/2022	9,940,459	0.28%
30,000,000	U.S. Treasury Bills	2.775(+)	11/25/2022	29,875,726	0.85%
65,000,000	U.S. Treasury Bills	2.800(+)	11/15/2022	64,780,088	1.85%
130,000,000	U.S. Treasury Bills	2.820-2.843(+)	12/1/2022	129,380,541	3.69%
36,000,000	U.S. Treasury Bills	2.957(+)	12/8/2022	35,805,217	1.02%
20,000,000	U.S. Treasury Bills	3.105(+)	12/22/2022	19,857,867	0.57%
55,000,000	U.S. Treasury Bills	3.235(+)	12/29/2022	54,574,484	1.56%
15,000,000	U.S. Treasury Bills	3.735(+)	3/16/2023	14,747,759	0.42%
60,000,000	U.S. Treasury Bills	3.750(+)	3/30/2023	58,865,942	1.68%
	<b>Total</b>			<b>1,507,318,595</b>	<b>43.05%</b>

**AlphaSimplex Managed Futures Strategy Fund**  
Investments as of September 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Repurchase Agreements</b>					
110,064,905	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	10/3/2022	110,064,905	3.14%
	Total Investments			3,320,302,082	94.82%
	Other assets less liabilities			181,402,285	5.18%
	Net Assets			3,501,704,367	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	7,500,000	\$ 7,859,707	\$ 7,662,369	\$ (197,338)
UBS AG	12/21/2022	CHF S	102,250,000	108,505,332	104,463,626	4,041,706
UBS AG	12/21/2022	CNH B	155,000,000	21,989,616	21,740,226	(249,390)
UBS AG	12/21/2022	CNH S	1,499,000,000	215,609,309	210,249,026	5,360,283
UBS AG	12/21/2022	MXN B	2,182,500,000	107,430,282	106,855,845	(574,437)
UBS AG	12/21/2022	MXN S	461,500,000	22,420,430	22,595,176	(174,746)
UBS AG	12/21/2022	NOK S	652,000,000	65,581,514	59,992,340	5,589,174
UBS AG	12/21/2022	NZD B	19,700,000	11,533,285	11,030,012	(503,273)
UBS AG	12/21/2022	NZD S	323,300,000	194,634,687	181,015,371	13,619,316
UBS AG	12/21/2022	PLN S	430,000,000	91,917,463	85,611,451	6,306,012
UBS AG	12/21/2022	SEK B	178,000,000	15,904,625	16,118,674	214,049
UBS AG	12/21/2022	SEK B	92,000,000	8,655,395	8,331,000	(324,395)
UBS AG	12/21/2022	SEK S	1,446,000,000	140,545,269	130,941,588	9,603,681
UBS AG	12/21/2022	SGD S	272,875,000	195,296,435	190,190,874	5,105,561
UBS AG	12/21/2022	SGD S	14,375,000	10,017,159	10,019,217	(2,058)
UBS AG	12/21/2022	TRY S	124,500,000	6,311,374	6,087,246	224,128
UBS AG	12/21/2022	ZAR S	1,673,000,000	97,487,242	91,799,297	5,687,945
<b>Total</b>						<b>\$ 53,726,218</b>

**Financial and Currency Futures**

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
<b>Long Position Contracts:</b>					
Brazilian Real	10/31/2022	245	\$ 4,527,601	\$ 4,534,951	\$ 7,350
<b>Short Position Contracts:</b>					
2 Year U.S. Treasury Note	12/30/2022	(4,547)	\$ (945,435,523)	\$ (933,911,176)	\$ 11,524,347
3-month CDOR Index	3/13/2023	(819)	(141,620,679)	(141,598,925)	21,754
3-month SOFR Index	6/20/2023	(4,053)	(972,456,095)	(968,464,350)	3,991,745
3-month SONIA Index	3/14/2023	(2,408)	(650,599,652)	(638,554,916)	12,044,736
3 Year Australia Government Bond	12/15/2022	(3,065)	(211,349,537)	(208,918,013)	2,431,524
5 Year U.S. Treasury Note	12/30/2022	(3,084)	(341,045,187)	(331,554,095)	9,491,092
10 Year Australia Government Bond	12/15/2022	(1,882)	(143,895,158)	(140,987,322)	2,907,836
10 Year Canada Government Bond	12/19/2022	(779)	(70,324,748)	(69,697,477)	627,271
10 Year U.S. Treasury Note	12/20/2022	(1,815)	(211,317,934)	(203,393,438)	7,924,496
30 Year U.S. Treasury Bond	12/20/2022	(780)	(105,532,830)	(98,596,875)	6,935,955
90 day Australian Bank Accepted Bills	3/9/2023	(1,326)	(839,293,627)	(839,482,067)	(188,440)
AEX-Index®	10/21/2022	(61)	(7,944,649)	(7,660,003)	284,646
ASX SPI 200™	12/15/2022	(112)	(11,676,315)	(11,580,735)	95,580
Australian Dollar	12/19/2022	(1,848)	(127,070,990)	(118,558,440)	8,512,550
British Pound	12/19/2022	(2,547)	(186,278,347)	(177,987,544)	8,290,803
CAC 40®	10/21/2022	(203)	(11,625,648)	(11,466,493)	159,155
Canadian Dollar	12/20/2022	(3,288)	(249,801,926)	(238,034,760)	11,767,166
DAX	12/16/2022	(49)	(15,765,210)	(14,567,612)	1,197,598
E-mini Dow	12/16/2022	(258)	(40,098,623)	(37,153,290)	2,945,333
E-mini NASDAQ 100	12/16/2022	(147)	(36,524,790)	(32,444,370)	4,080,420
E-mini Russell 2000	12/16/2022	(314)	(28,145,565)	(26,215,860)	1,929,705
E-mini S&P 500®	12/16/2022	(253)	(49,421,392)	(45,558,975)	3,862,417
E-mini S&P MidCap 400®	12/16/2022	(104)	(24,552,035)	(22,965,280)	1,586,755
Euribor	3/13/2023	(5,578)	(1,326,079,004)	(1,328,412,828)	(2,333,824)
Euro	12/19/2022	(1,757)	(223,711,343)	(216,583,194)	7,128,149
Euro Schatz	12/8/2022	(7,895)	(833,944,180)	(829,188,710)	4,755,470
EURO STOXX 50®	12/16/2022	(357)	(12,224,039)	(11,598,452)	625,587
Euro-BTP	12/8/2022	(512)	(58,896,983)	(56,189,957)	2,707,026

**AlphaSimplex Managed Futures Strategy Fund**  
Investments as of September 30, 2022 (Unaudited)

Euro-Buxl® 30 Year Bond	12/8/2022	(321)	(50,163,173)	(46,132,369)	4,030,804
Euro-OAT	12/8/2022	(1,227)	(165,477,704)	(158,877,137)	6,600,567
FTSE China A50	10/28/2022	(2,199)	(28,399,717)	(28,402,284)	(2,567)
FTSE MIB	12/16/2022	(156)	(16,748,860)	(15,693,170)	1,055,690
FTSE Taiwan Index	10/28/2022	(162)	(7,842,770)	(7,565,400)	277,370
FTSE/JSE Top 40 Index	12/15/2022	(40)	(1,263,873)	(1,277,591)	(13,718)
German Euro BOBL	12/8/2022	(1,831)	(218,622,872)	(214,887,990)	3,734,882
German Euro Bund	12/8/2022	(824)	(116,952,740)	(111,839,162)	5,113,578
Hang Seng China Enterprises Index	10/28/2022	(634)	(24,739,492)	(23,883,078)	856,414
Hang Seng Index®	10/28/2022	(232)	(26,228,176)	(25,432,472)	795,704
IBEX 35	10/21/2022	(198)	(15,076,478)	(14,288,672)	787,806
Indian Rupee	10/27/2022	(1,532)	(38,424,092)	(37,488,040)	936,052
Japanese Yen	12/19/2022	(2,533)	(224,031,892)	(220,481,819)	3,550,073
MSCI EAFE Index	12/16/2022	(690)	(65,022,240)	(57,290,700)	7,731,540
MSCI Emerging Markets Index	12/16/2022	(1,225)	(57,954,439)	(53,379,375)	4,575,064
MSCI Singapore	10/28/2022	(534)	(10,474,580)	(10,434,611)	39,969
Nikkei 225™	12/8/2022	(22)	(4,020,452)	(3,943,066)	77,386
OMXS30®	10/21/2022	(948)	(16,268,312)	(15,632,499)	635,813
S&P/TSX 60 Index	12/15/2022	(145)	(24,147,824)	(23,429,254)	718,570
Short-Term Euro-BTP	12/8/2022	(1,233)	(128,353,808)	(127,268,875)	1,084,933
STOXX Europe 600	12/16/2022	(367)	(7,198,421)	(6,968,769)	229,652
TOPIX	12/8/2022	(31)	(3,981,275)	(3,937,648)	43,627
UK Long Gilt	12/28/2022	(1,267)	(154,887,606)	(136,374,071)	18,513,535
Ultra 10 Year U.S. Treasury Note	12/20/2022	(1,098)	(136,705,289)	(130,095,844)	6,609,445
Ultra Long U.S. Treasury Bond	12/20/2022	(444)	(66,369,970)	(60,828,000)	5,541,970
Total Short Position Contracts					\$ 188,831,011
Total Futures Contracts					\$ 188,838,361

**Commodity Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	12/21/2022	310	\$ 18,788,834	\$ 16,747,750	\$ (2,041,084)
Brent Crude Oil	11/30/2022	154	13,212,720	12,862,080	(350,640)
Coffee	12/19/2022	159	13,341,678	13,209,919	(131,759)
Copper LME	12/21/2022	33	6,409,625	6,252,675	(156,950)
Corn	12/14/2022	603	20,618,244	20,426,625	(191,619)
Gasoline	11/30/2022	88	8,685,167	8,422,814	(262,353)
KC Wheat	12/14/2022	34	1,629,738	1,685,550	55,812
Lean Hog	12/14/2022	82	2,717,601	2,500,180	(217,421)
Live Cattle	12/30/2022	204	12,349,509	11,999,280	(350,229)
Low Sulfur Gasoil	11/10/2022	151	15,496,200	14,220,425	(1,275,775)
Natural Gas	10/27/2022	191	16,360,141	12,923,060	(3,437,081)
New York Harbor ULSD	11/30/2022	115	15,548,422	15,103,410	(445,012)
Nickel LME	12/21/2022	15	1,775,790	1,898,280	122,490
Palladium	12/28/2022	3	656,813	654,660	(2,153)
Soybean	11/14/2022	203	15,482,406	13,852,212	(1,630,194)
Soybean Meal	12/14/2022	359	14,548,186	14,467,700	(80,486)
Soybean Oil	12/14/2022	54	2,123,350	1,994,544	(128,806)
WTI Crude Oil	11/21/2022	63	5,066,460	4,959,360	(107,100)
Zinc LME	12/21/2022	147	12,607,991	10,962,525	(1,645,466)
Total Long Position Contracts					\$ (12,275,826)
<b>Short Position Contracts:</b>					
Aluminum LME	12/21/2022	(724)	\$ (42,726,326)	\$ (39,114,100)	\$ 3,612,226
Cocoa	12/14/2022	(446)	(10,628,779)	(10,498,840)	129,939
Copper	12/28/2022	(674)	(61,076,204)	(57,500,625)	3,575,579
Copper LME	12/21/2022	(90)	(16,565,715)	(17,052,750)	(487,035)
Gold	12/28/2022	(764)	(131,155,380)	(127,740,800)	3,414,580
Iron Ore	11/30/2022	(469)	(4,767,385)	(4,419,856)	347,529
Nickel LME	12/21/2022	(15)	(1,698,795)	(1,898,280)	(199,485)
Platinum	1/27/2023	(223)	(10,044,431)	(9,578,965)	465,466
Silver	12/28/2022	(460)	(42,501,646)	(43,789,700)	(1,288,054)
Sugar	2/28/2023	(806)	(16,260,183)	(15,960,090)	300,093
Zinc LME	12/21/2022	(160)	(11,748,056)	(11,932,000)	(183,944)
Total Short Position Contracts					\$ 9,686,894
Total Futures Contracts					\$ (2,588,932)

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

Key to abbreviations

## AlphaSimplex Managed Futures Strategy Fund

Investments as of September 30, 2022 (Unaudited)

CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
TRY	Turkish Lira
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Managed Futures Strategy 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.*

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# AlphaSimplex Managed Futures Strategy Fund

Investments as of August 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Certificates of Deposit</b>					
51,000,000	Bank of America N.A.	3.250	1/13/2023	50,991,591	1.73%
55,000,000	Bank of Montreal (IL)	3.600	6/23/2023	54,800,049	1.86%
75,000,000	Bank of Nova Scotia	2.070	11/17/2022	74,883,553	2.55%
46,000,000	Bank of Nova Scotia, SOFR + 0.680%	2.970	8/16/2023	46,032,170	1.56%
35,000,000	Canadian Imperial Bank of Commerce (NY)	2.910	12/21/2022	35,000,043	1.19%
40,000,000	Canadian Imperial Bank of Commerce (NY)	3.530	2/24/2023	39,973,164	1.36%
35,000,000	Canadian Imperial Bank of Commerce (NY)	3.590	6/26/2023	34,862,063	1.18%
30,000,000	Cooperatieve Rabobank U.A.	1.500	10/11/2022	29,967,230	1.02%
50,000,000	Cooperatieve Rabobank U.A.	3.350	2/13/2023	49,980,272	1.70%
50,000,000	Credit Agricole Corporate & Investment Bank (NY)	2.310	9/6/2022	49,999,782	1.70%
100,000,000	DNB Bank ASA	2.250	9/6/2022	99,999,831	3.40%
45,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	1.670	9/23/2022	44,980,061	1.53%
30,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	1.710	9/22/2022	29,988,053	1.02%
42,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	2.860	11/3/2022	42,020,666	1.43%
100,000,000	Mizuho Bank Ltd.	3.000	11/28/2022	99,993,005	3.40%
44,500,000	Nordea Bank ABP (NY)	1.460	9/6/2022	44,493,572	1.51%
30,000,000	Nordea Bank ABP (NY)	2.970	6/8/2023	29,792,288	1.01%
52,000,000	Oversea-Chinese Banking Corp. Ltd. (NY), SOFR + 0.400%	2.690	11/23/2022	52,016,703	1.77%
50,000,000	Royal Bank of Canada (NY)	3.890	5/8/2023	50,002,493	1.70%
50,000,000	Royal Bank of Canada (NY)	3.000	6/5/2023	49,638,562	1.69%
40,000,000	Skandinaviska Enskilda Banken (NY)	3.220	12/22/2022	40,023,406	1.36%
50,000,000	Skandinaviska Enskilda Banken (NY)	3.080	12/15/2022	50,015,168	1.70%
42,000,000	Sumitomo Mitsui Banking Corp. (NY)	2.500	10/17/2022	42,001,916	1.43%
50,000,000	Sumitomo Mitsui Trust (NY)	2.730	11/10/2022	49,993,944	1.70%
50,000,000	Sumitomo Mitsui Trust (NY)	3.200	12/28/2022	49,989,726	1.70%
20,000,000	Sumitomo Mitsui Trust (NY)	3.120	12/15/2022	19,997,002	0.68%
60,000,000	Svenska Handelsbanken (NY)	1.200	9/22/2022	59,957,276	2.04%
46,000,000	Svenska Handelsbanken (NY)	3.460	6/13/2023	45,804,378	1.56%
31,000,000	Toronto-Dominion Bank (NY)	4.020	8/22/2023	30,936,957	1.05%
30,000,000	Toronto-Dominion Bank (NY)	1.550	9/22/2022	29,985,105	1.02%
40,000,000	Toronto-Dominion Bank (NY)	1.860	10/24/2022	39,956,644	1.36%
15,000,000	Toronto-Dominion Bank (NY)	3.010	6/7/2023	14,877,761	0.51%
50,500,000	Westpac Banking Corp. (NY)	1.700	11/15/2022	50,387,004	1.71%
	Total			1,533,341,438	52.13%
<b>Treasuries</b>					
45,000,000	U.S. Treasury Bills	1.095-1.702(t)	9/1/2022	45,000,000	1.53%
70,000,000	U.S. Treasury Bills	1.240-1.852(t)	9/8/2022	69,972,233	2.38%
40,000,000	U.S. Treasury Bills	1.680(t)	9/15/2022	39,966,633	1.36%
75,000,000	U.S. Treasury Bills	1.690-2.080(t)	9/29/2022	74,875,692	2.54%
20,000,000	U.S. Treasury Bills	1.980(t)	9/22/2022	19,976,025	0.68%
25,000,000	U.S. Treasury Bills	2.000(t)	10/11/2022	24,933,854	0.85%
70,000,000	U.S. Treasury Bills	2.006-2.260(t)	10/6/2022	69,849,937	2.37%
30,000,000	U.S. Treasury Bills	2.090(t)	9/6/2022	29,991,635	1.02%
45,000,000	U.S. Treasury Bills	2.090-2.175(t)	9/27/2022	44,926,138	1.53%
35,000,000	U.S. Treasury Bills	2.110(t)	10/4/2022	34,924,877	1.19%
35,000,000	U.S. Treasury Bills	2.130(t)	9/13/2022	34,974,683	1.19%
50,000,000	U.S. Treasury Bills	2.180(t)	9/20/2022	49,943,330	1.70%
25,000,000	U.S. Treasury Bills	2.220(t)	10/13/2022	24,932,552	0.85%
70,000,000	U.S. Treasury Bills	2.300-2.420(t)	10/20/2022	69,765,855	2.37%
5,000,000	U.S. Treasury Bills	2.300(t)	10/27/2022	4,980,206	0.17%
50,000,000	U.S. Treasury Bills	2.350-2.375(t)	11/1/2022	49,780,569	1.69%
50,000,000	U.S. Treasury Bills	2.415(t)	11/8/2022	49,757,136	1.69%
87,000,000	U.S. Treasury Bills	2.445-2.450(t)	11/3/2022	86,599,557	2.94%
55,000,000	U.S. Treasury Bills	2.493(t)	11/10/2022	54,721,499	1.86%
20,000,000	U.S. Treasury Bills	2.550(t)	11/17/2022	19,885,356	0.68%
30,000,000	U.S. Treasury Bills	2.590(t)	10/25/2022	29,882,168	1.02%
35,000,000	U.S. Treasury Bills	2.645(t)	11/22/2022	34,780,246	1.18%
35,000,000	U.S. Treasury Bills	2.680(t)	11/29/2022	34,756,237	1.18%
10,000,000	U.S. Treasury Bills	2.765(t)	12/13/2022	9,916,456	0.34%
30,000,000	U.S. Treasury Bills	2.775(t)	11/25/2022	29,801,392	1.01%
40,000,000	U.S. Treasury Bills	2.820(t)	12/1/2022	39,709,735	1.35%
	Total			1,078,604,001	36.67%
<b>Commercial Paper</b>					
50,000,000	Credit Agricole Corporate & Investment Bank (NY)	0.000(t)	9/1/2022	49,996,814	1.70%
<b>Repurchase Agreements</b>					
90,801,317	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	9/1/2022	90,801,317	3.09%

**AlphaSimplex Managed Futures Strategy Fund**  
Investments as of August 31, 2022 (Unaudited)

Total Investments	2,752,743,570	93.59%
Other assets less liabilities	188,445,079	6.41%
Net Assets	2,941,188,649	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
UBS AG	09/21/2022	CHF B	32,250,000	\$ 32,602,681	\$ 33,041,492	\$ 438,811
UBS AG	09/21/2022	CHF B	198,250,000	209,193,133	203,115,531	(6,077,602)
UBS AG	09/21/2022	CHF S	301,125,000	312,074,957	308,515,331	3,559,626
UBS AG	09/21/2022	CHF S	11,000,000	11,260,466	11,269,966	(9,500)
UBS AG	09/21/2022	CNH B	304,000,000	45,189,958	44,015,829	(1,174,129)
UBS AG	09/21/2022	CNH S	1,647,000,000	244,778,902	238,467,337	6,311,565
UBS AG	09/21/2022	CNH S	82,000,000	11,845,079	11,872,691	(27,612)
UBS AG	09/21/2022	MXN B	417,000,000	20,397,214	20,624,318	227,104
UBS AG	09/21/2022	MXN B	5,034,000,000	251,813,913	248,975,585	(2,838,328)
UBS AG	09/21/2022	MXN S	417,500,000	20,724,452	20,649,048	75,404
UBS AG	09/21/2022	MXN S	2,618,500,000	125,194,392	129,507,860	(4,313,468)
UBS AG	09/21/2022	NOK B	236,000,000	23,618,111	23,755,752	137,641
UBS AG	09/21/2022	NOK B	562,000,000	57,525,532	56,570,901	(954,631)
UBS AG	09/21/2022	NOK S	1,156,000,000	121,167,932	116,362,922	4,805,010
UBS AG	09/21/2022	NOK S	334,000,000	32,930,066	33,620,429	(690,363)
UBS AG	09/21/2022	NZD B	243,200,000	152,108,166	148,794,215	(3,313,951)
UBS AG	09/21/2022	NZD S	476,700,000	304,057,126	291,653,792	12,403,334
UBS AG	09/21/2022	NZD S	34,900,000	21,340,317	21,352,459	(12,142)
UBS AG	09/21/2022	PLN B	16,500,000	3,476,994	3,500,054	23,060
UBS AG	09/21/2022	PLN B	66,000,000	14,643,863	14,000,216	(643,647)
UBS AG	09/21/2022	PLN S	472,000,000	107,538,734	100,122,756	7,415,978
UBS AG	09/21/2022	PLN S	148,000,000	30,712,562	31,394,424	(681,862)
UBS AG	09/21/2022	SEK B	58,000,000	5,434,195	5,445,885	11,690
UBS AG	09/21/2022	SEK B	1,236,000,000	120,684,204	116,053,679	(4,630,525)
UBS AG	09/21/2022	SEK S	3,248,000,000	318,299,331	304,969,539	13,329,792
UBS AG	09/21/2022	SEK S	214,000,000	19,981,361	20,093,436	(112,075)
UBS AG	09/21/2022	SGD B	233,125,000	169,126,502	166,833,828	(2,292,674)
UBS AG	09/21/2022	SGD S	366,375,000	265,784,956	262,193,003	3,591,953
UBS AG	09/21/2022	SGD S	79,375,000	56,595,692	56,804,011	(208,319)
UBS AG	09/21/2022	TRY S	124,500,000	6,163,275	6,747,280	(584,005)
UBS AG	09/21/2022	ZAR B	133,500,000	8,280,520	7,780,682	(499,838)
UBS AG	09/21/2022	ZAR S	1,404,000,000	86,633,775	81,828,296	4,805,479
UBS AG	09/21/2022	ZAR S	402,500,000	23,344,237	23,458,610	(114,373)
<b>Total</b>						<b>\$ 27,957,403</b>

**Financial and Currency Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
AEX-Index®	9/16/2022	54	\$ 7,917,819	\$ 7,381,116	\$ (536,703)
ASX SPI 200™	9/15/2022	370	44,222,689	43,722,895	(499,794)
Brazilian Real	9/30/2022	335	6,550,085	6,386,775	(163,310)
CAC 40®	9/16/2022	199	13,169,921	12,247,089	(922,832)
E-mini Dow	9/16/2022	25	4,163,626	3,941,500	(222,126)
E-mini S&P MidCap 400®	9/16/2022	50	13,003,063	12,151,500	(851,563)
FTSE 100 Index	9/16/2022	657	57,097,138	55,620,917	(1,476,221)
FTSE/JSE Top 40 Index	9/15/2022	159	5,908,244	5,639,946	(268,298)
Nikkei 225™	9/8/2022	207	42,792,154	41,899,154	(893,000)
TOPIX	9/8/2022	293	41,886,521	41,379,593	(506,928)
<b>Total Long Position Contracts</b>					<b>\$ (6,340,775)</b>
<b>Short Position Contracts:</b>					
2 Year U.S. Treasury Note	12/30/2022	(3,845)	\$ (803,154,412)	\$ (801,021,644)	\$ 2,132,768
3-month CDOR Index	12/19/2022	(1,195)	(218,522,109)	(217,917,919)	604,190
3-month SOFR Index	3/14/2023	(4,821)	(1,167,675,001)	(1,160,113,388)	7,561,613
3-month SONIA Index	3/14/2023	(3,185)	(897,343,249)	(890,825,193)	6,518,056
3 Year Australia Government Bond	9/15/2022	(3,065)	(226,826,493)	(225,895,136)	931,357
5 Year U.S. Treasury Note	12/30/2022	(2,431)	(270,761,625)	(269,404,181)	1,357,444
10 Year Australia Government Bond	9/15/2022	(1,749)	(144,585,546)	(143,561,601)	1,023,945
10 Year Canada Government Bond	12/19/2022	(668)	(63,507,938)	(63,369,338)	138,600
10 Year U.S. Treasury Note	12/20/2022	(1,316)	(154,958,853)	(153,848,625)	1,110,228

## AlphaSimplex Managed Futures Strategy Fund

Investments as of August 31, 2022 (Unaudited)

30 Year U.S. Treasury Bond	12/20/2022	(502)	(68,816,696)	(68,193,562)	623,134
90 day Australian Bank Accepted Bills	12/8/2022	(1,570)	(1,065,165,437)	(1,065,341,256)	(175,819)
Australian Dollar	9/19/2022	(1,772)	(123,374,534)	(121,337,700)	2,036,834
British Pound	9/19/2022	(5,098)	(387,144,882)	(370,178,525)	16,966,357
Canadian Dollar	9/20/2022	(2,169)	(167,331,681)	(165,256,110)	2,075,571
DAX	9/16/2022	(62)	(19,693,051)	(20,011,426)	(318,375)
E-mini NASDAQ 100	9/16/2022	(66)	(16,666,264)	(16,216,530)	449,734
E-mini S&P 500®	9/16/2022	(39)	(7,845,410)	(7,715,175)	130,235
Euribor	12/19/2022	(7,029)	(1,741,925,198)	(1,733,455,602)	8,469,596
Euro	9/19/2022	(3,555)	(454,359,490)	(446,863,500)	7,495,990
Euro Schatz	9/8/2022	(5,770)	(633,297,231)	(629,782,006)	3,515,225
EURO STOXX 50®	9/16/2022	(127)	(4,529,979)	(4,492,530)	37,449
Euro-BTP	12/8/2022	(384)	(45,382,006)	(45,397,388)	(15,382)
Euro-Buxl® 30 Year Bond	12/8/2022	(238)	(38,855,420)	(38,899,941)	(44,521)
Euro-OAT	9/8/2022	(1,024)	(145,203,934)	(142,032,130)	3,171,804
FTSE China A50 Index	9/29/2022	(1,832)	(24,975,212)	(24,772,304)	202,908
FTSE MIB	9/16/2022	(156)	(16,703,481)	(16,906,321)	(202,840)
FTSE Taiwan Index	9/29/2022	(162)	(8,632,980)	(8,469,360)	163,620
German Euro BOBL	9/8/2022	(1,419)	(177,755,625)	(175,515,107)	2,240,518
German Euro Bund	12/8/2022	(589)	(86,190,933)	(86,165,180)	25,753
Hang Seng China Enterprises Index	9/29/2022	(424)	(17,662,842)	(18,415,992)	(753,150)
Hang Seng Index®	9/29/2022	(205)	(25,103,291)	(25,889,128)	(785,837)
IBEX 35	9/16/2022	(48)	(3,883,329)	(3,806,189)	77,140
Indian Rupee	9/28/2022	(1,532)	(38,282,992)	(38,434,816)	(151,824)
Japanese Yen	9/19/2022	(3,048)	(279,578,979)	(275,005,800)	4,573,179
MSCI EAFE Index	9/16/2022	(591)	(54,918,675)	(53,990,805)	927,870
MSCI Emerging Markets Index	9/16/2022	(1,010)	(52,529,721)	(49,585,950)	2,943,771
MSCI Singapore	9/29/2022	(534)	(11,271,981)	(11,031,937)	240,044
OMXS30®	9/16/2022	(756)	(14,545,409)	(13,609,418)	935,991
Short-Term Euro-BTP	9/8/2022	(1,113)	(121,710,461)	(120,709,575)	1,000,886
UK Long Gilt	12/28/2022	(2,316)	(295,784,626)	(290,385,510)	5,399,116
Ultra 10 Year U.S. Treasury Note	12/20/2022	(679)	(85,494,662)	(85,002,313)	492,349
Ultra Long U.S. Treasury Bond	12/20/2022	(444)	(66,369,970)	(66,378,000)	(8,030)
<b>Total Short Position Contracts</b>					<b>\$ 83,117,497</b>
<b>Total Futures Contracts</b>					<b>\$ 76,776,722</b>

### Commodity Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Aluminum LME	9/21/2022	1,061	\$ 71,407,364	\$ 62,724,994	\$ (8,682,370)
Aluminum LME	12/21/2022	310	18,788,834	18,305,500	(483,334)
Brent Crude Oil	10/31/2022	366	34,703,420	34,480,860	(222,560)
Coffee	12/19/2022	125	10,361,667	11,027,344	665,677
Copper LME	9/21/2022	124	28,255,019	24,327,250	(3,927,769)
Copper LME	12/21/2022	11	2,161,280	2,143,487	(17,793)
Corn	12/14/2022	251	8,480,143	8,414,775	(65,368)
Cotton	12/7/2022	226	13,106,010	12,792,730	(313,280)
EUA Emissions	12/19/2022	173	14,362,562	13,913,729	(448,833)
Gasoline	9/30/2022	198	21,942,120	20,214,533	(1,727,587)
Lean Hog	10/14/2022	231	9,275,822	8,456,910	(818,912)
Live Cattle	10/31/2022	259	15,047,288	14,770,770	(276,518)
Low Sulfur Gasoil	10/12/2022	290	29,629,724	31,182,250	1,552,526
Natural Gas	9/28/2022	237	19,351,375	21,630,990	2,279,615
New York Harbor ULSD	9/30/2022	196	26,678,656	30,190,037	3,511,381
Nickel LME	9/21/2022	89	17,836,668	11,393,958	(6,442,710)
Nickel LME	12/21/2022	15	1,775,790	1,929,330	153,540
Soybean	11/14/2022	158	12,158,370	11,237,750	(920,620)
Soybean Meal	12/14/2022	359	14,548,186	14,902,090	353,904
Soybean Oil	12/14/2022	54	2,123,349	2,186,352	63,003
WTI Crude Oil	10/20/2022	201	18,020,253	17,895,031	(125,222)
Zinc LME	9/21/2022	220	22,071,275	19,406,750	(2,664,525)
Zinc LME	12/21/2022	147	12,607,991	12,649,350	41,359
<b>Total Long Position Contracts</b>					<b>\$ (18,516,396)</b>
<b>Short Position Contracts:</b>					
Aluminum LME	9/21/2022	(1,061)	\$ (69,219,652)	\$ (62,724,994)	\$ 6,494,658
Aluminum LME	12/21/2022	(724)	(42,726,326)	(42,752,200)	(25,874)
Cocoa	12/14/2022	(607)	(14,440,351)	(14,646,910)	(206,559)
Copper	12/28/2022	(845)	(76,571,799)	(74,328,313)	2,243,486
Copper LME	9/21/2022	(124)	(27,547,313)	(24,327,250)	3,220,063
Copper LME	12/21/2022	(90)	(16,565,715)	(17,537,625)	(971,910)
Gold	12/28/2022	(848)	(147,048,494)	(146,381,760)	666,734

## AlphaSimplex Managed Futures Strategy Fund

Investments as of August 31, 2022 (Unaudited)

Iron Ore	10/31/2022	(590)	(6,416,015)	(5,935,990)	480,025
KC Wheat	12/14/2022	(156)	(6,707,277)	(7,117,500)	(410,223)
Nickel LME	9/21/2022	(89)	(12,800,970)	(11,393,958)	1,407,012
Nickel LME	12/21/2022	(15)	(1,698,795)	(1,929,330)	(230,535)
Platinum	10/27/2022	(229)	(9,982,629)	(9,469,150)	513,479
Silver	12/28/2022	(1,116)	(109,196,582)	(99,781,560)	9,415,022
Sugar	2/28/2023	(1,181)	(23,686,087)	(23,504,734)	181,353
Wheat	12/14/2022	(490)	(19,771,891)	(20,371,750)	(599,859)
Zinc LME	9/21/2022	(220)	(18,479,025)	(19,406,750)	(927,725)
Zinc LME	12/21/2022	(125)	(9,000,441)	(10,756,250)	(1,755,809)
<b>Total Short Position Contracts</b>					<b>\$ 19,493,338</b>
<b>Total Futures Contracts</b>					<b>\$ 976,942</b>

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

### Key to abbreviations

CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
TRY	Turkish Lira
ZAR	South African Rand

The Fund invests in commodity-related derivatives through its investment in the AlphaSimplex Managed Futures Strategy 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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