

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

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks			
1,996	3M Co.	396,465	0.08%
14,399	AbbVie, Inc.	1,621,903	0.34%
3,504	Accenture PLC, Class A	1,032,944	0.22%
20,488	ACI Worldwide, Inc.	760,924	0.16%
18,446	Acushnet Holdings Corp.	911,232	0.19%
654	ADT, Inc.	7,057	0.00%
17,934	AECOM	1,135,581	0.24%
15,751	Agilent Technologies, Inc.	2,328,155	0.49%
47,873	AGNC Investment Corp.	808,575	0.17%
2,161	Alexandria Real Estate Equities, Inc.	393,172	0.08%
5,641	Allegion PLC	785,791	0.17%
7,797	Alliant Energy Corp.	434,761	0.09%
2,551	Allstate Corp. (The)	332,752	0.07%
450	Alphabet, Inc., Class A	1,098,805	0.23%
7,849	Altabancorp	339,940	0.07%
29,224	Altice USA, Inc., Class A	997,707	0.21%
661	Amazon.com, Inc.	2,273,946	0.48%
11,240	Amdocs Ltd.	869,526	0.18%
5,794	Ameren Corp.	463,752	0.10%
14,960	American Electric Power Co., Inc.	1,265,466	0.27%
6,465	American Water Works Co., Inc.	996,450	0.21%
3,190	AMETEK, Inc.	425,865	0.09%
992	Amgen, Inc.	241,800	0.05%
3,653	Aon PLC, Class A	872,190	0.19%
2,851	AptarGroup, Inc.	401,535	0.09%
3,129	Arthur J. Gallagher & Co.	438,310	0.09%
37,787	Athene Holding Ltd., Class A	2,550,622	0.54%
21,028	Atlantica Sustainable Infrastructure PLC	782,662	0.17%
12,982	Atmos Energy Corp.	1,247,700	0.26%
666	AutoZone, Inc.	993,819	0.21%
8,953	Avangrid, Inc.	460,453	0.10%
3,624	Avery Dennison Corp.	761,910	0.16%
3,807	Baxter International, Inc.	306,464	0.07%
1,989	Becton Dickinson & Co.	483,705	0.10%
4	Berkshire Hathaway, Inc., Class A	1,674,404	0.36%
6,946	Best Buy Co., Inc.	798,651	0.17%
6,928	Black Knight, Inc.	540,245	0.11%
11,463	Booz Allen Hamilton Holding Corp.	976,418	0.21%
34,410	Box, Inc., Class A	879,175	0.19%
12,156	Bristol-Myers Squibb Co.	812,264	0.17%
8,373	Broadridge Financial Solutions, Inc.	1,352,491	0.29%
7,606	Brown & Brown, Inc.	404,183	0.09%
5,413	Brown-Forman Corp., Class B	405,650	0.09%
1,435	Brunswick Corp.	142,955	0.03%
8,309	Bryn Mawr Bank Corp.	350,557	0.07%
8,685	C.H. Robinson Worldwide, Inc.	813,524	0.17%
15,878	Cadiz, Inc.	215,941	0.05%
14,823	Cal-Maine Foods, Inc.	536,741	0.11%
7,398	Campbell Soup Co.	337,275	0.07%
10,828	CBRE Group, Inc., Class A	928,284	0.20%
4,713	CDW Corp.	823,125	0.17%
12,533	Cerner Corp.	979,579	0.21%
3,652	Charter Communications, Inc., Class A	2,634,735	0.56%
16,859	Check Point Software Technologies Ltd.	1,957,836	0.42%
766	Chegg, Inc.	63,662	0.01%
15,974	Cheniere Energy, Inc.	1,385,585	0.29%
70	Chipotle Mexican Grill, Inc.	108,524	0.02%
5,836	Church & Dwight Co., Inc.	497,344	0.11%
4,929	Cimarex Energy Co.	357,106	0.08%
2,253	Cintas Corp.	860,646	0.18%
11,198	Citigroup, Inc.	792,258	0.17%
2,265	Clorox Co. (The)	407,496	0.09%
7,646	CMS Energy Corp.	451,726	0.10%
14,961	Coca-Cola Co. (The)	809,540	0.17%
8,419	Coherent, Inc.	2,225,478	0.47%
5,954	Colgate-Palmolive Co.	484,358	0.10%
55,431	Columbia Financial, Inc.	954,522	0.20%
28,645	Comcast Corp., Class A	1,633,338	0.35%
18,321	CommVault Systems, Inc.	1,432,153	0.30%
40,177	Conagra Brands, Inc.	1,461,639	0.31%
17,543	Consolidated Edison, Inc.	1,258,184	0.27%
7,317	Copart, Inc.	964,600	0.20%
2,681	CoreSite Realty Corp.	360,863	0.08%
22,138	Corteva, Inc.	981,820	0.21%

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1,981	Credit Acceptance Corp.	899,592	0.19%
32	Crowdstrike Holdings, Inc., Class A	8,042	0.00%
10,601	CubeSmart	491,038	0.10%
3,694	CVR Energy, Inc.	66,344	0.01%
10,178	Danaher Corp.	2,731,368	0.58%
76	Datadog, Inc., Class A	7,910	0.00%
155	DexCom, Inc.	66,185	0.01%
1,161	Discover Financial Services	137,335	0.03%
247	DocuSign, Inc.	69,054	0.01%
8,642	Dolby Laboratories, Inc., Class A	849,422	0.18%
4,907	Dollar General Corp.	1,061,826	0.23%
5,481	Dominion Energy, Inc.	403,237	0.09%
2,181	Donaldson Co., Inc.	138,559	0.03%
3,623	DTE Energy Co.	469,541	0.10%
4,897	Duke Energy Corp.	483,432	0.10%
7,213	Duke Realty Corp.	341,536	0.07%
21,666	Easterly Government Properties, Inc.	456,719	0.10%
29,076	Elanco Animal Health, Inc.	1,008,646	0.21%
13,240	Encompass Health Corp.	1,033,117	0.22%
32,727	Enviva Partners LP	1,715,222	0.36%
6,658	Equity Commonwealth	174,440	0.04%
3,324	Estee Lauder Cos., Inc. (The), Class A	1,057,298	0.22%
4,924	Eversource Energy	395,102	0.08%
3,130	EVERTEC, Inc.	136,625	0.03%
30,178	Evolent Health, Inc., Class A	637,359	0.14%
19,432	Exelon Corp.	861,032	0.18%
16,190	Expeditors International of Washington, Inc.	2,049,654	0.43%
3,027	Extra Space Storage, Inc.	495,883	0.11%
9,375	Fastenal Co.	487,500	0.10%
3,454	Ferrari NV	711,697	0.15%
52,607	Flagstar Bancorp, Inc.	2,223,698	0.47%
37,090	Flex Ltd.	662,798	0.14%
16,078	Flowers Foods, Inc.	389,088	0.08%
12,263	Garmin Ltd.	1,773,720	0.38%
2,239	Generac Holdings, Inc.	929,521	0.20%
5,892	General Mills, Inc.	359,000	0.08%
22,561	Gentex Corp.	746,543	0.16%
7,078	Graco, Inc.	535,805	0.11%
15,381	Green Dot Corp., Class A	720,600	0.15%
23,786	Hain Celestial Group, Inc. (The)	954,294	0.20%
10,964	Hawaiian Electric Industries, Inc.	463,558	0.10%
41,669	Heartland Express, Inc.	713,790	0.15%
2,326	Hershey Co. (The)	405,143	0.09%
8,247	Hilton Worldwide Holdings, Inc.	994,753	0.21%
3,042	Home Depot, Inc. (The)	970,063	0.21%
8,716	Hormel Foods Corp.	416,189	0.09%
40,622	Hostess Brands, Inc.	657,670	0.14%
12,640	Houlihan Lokey, Inc.	1,033,826	0.22%
3,276	Howard Hughes Corp. (The)	319,279	0.07%
20,664	Howmet Aerospace, Inc.	712,288	0.15%
11,258	IAA, Inc.	614,011	0.13%
49	IAC/InterActiveCorp.	7,554	0.00%
4,903	IDACORP, Inc.	478,043	0.10%
1,154	Installed Building Products, Inc.	141,203	0.03%
3,745	Intercontinental Exchange, Inc.	444,532	0.09%
24,434	Invesco Ltd.	653,121	0.14%
3,728	J.M. Smucker Co. (The)	483,037	0.10%
28,106	Janus Henderson Group PLC	1,090,794	0.23%
7,460	Johnson & Johnson	1,228,960	0.26%
15,504	Johnson Controls International PLC	1,064,040	0.23%
7,364	Kellogg Co.	473,726	0.10%
19,155	Keurig Dr Pepper, Inc.	675,022	0.14%
2,592	Kimberly-Clark Corp.	346,758	0.07%
79,000	Knoll, Inc.	2,053,210	0.44%
3,728	Laboratory Corp. of America Holdings	1,028,369	0.22%
4,674	Life Storage, Inc.	501,754	0.11%
1,061	Lincoln Electric Holdings, Inc.	139,744	0.03%
1,322	Linde PLC	382,190	0.08%
36,596	Lions Gate Entertainment Corp., Class A	757,537	0.16%
19,992	LKQ Corp.	984,006	0.21%
3,552	Lockheed Martin Corp.	1,343,899	0.29%
4,697	Lowe's Cos., Inc.	911,077	0.19%
291	MarketAxess Holdings, Inc.	134,905	0.03%
6,705	Marsh & McLennan Cos., Inc.	943,259	0.20%
6,345	Masonite International Corp.	709,308	0.15%
25,473	Maxim Integrated Products, Inc.	2,683,835	0.57%

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8,412	MAXIMUS, Inc.	740,004	0.16%
3,822	McCormick & Co., Inc.	337,559	0.07%
6,421	McDonald's Corp.	1,483,187	0.31%
19,408	MEDNAX, Inc.	585,151	0.12%
6,648	Medtronic PLC	825,216	0.18%
5	MercadoLibre, Inc.	7,789	0.00%
5,376	Merck & Co., Inc.	418,092	0.09%
16,923	Meridian Bancorp, Inc.	346,245	0.07%
14,818	Merit Medical Systems, Inc.	958,132	0.20%
2,099	Mid-America Apartment Communities, Inc.	353,514	0.08%
32,555	Mondelez International, Inc., Class A	2,032,734	0.43%
114,946	Monmouth Real Estate Investment Corp.	2,151,789	0.46%
4,058	Morningstar, Inc.	1,043,352	0.22%
13,282	NCR Corp.	605,792	0.13%
11,087	Nelnet, Inc., Class A	834,075	0.18%
22,117	New Senior Investment Group, Inc.	194,187	0.04%
2,055	NewMarket Corp.	661,669	0.14%
4,692	NextEra Energy, Inc.	343,830	0.07%
34,498	Nielsen Holdings PLC	851,066	0.18%
5,612	NIKE, Inc., Class B	866,998	0.18%
23,966	Nomad Foods Ltd.	677,519	0.14%
1,155	Northrop Grumman Corp.	419,762	0.09%
57,068	NortonLifeLock, Inc.	1,553,391	0.33%
34	Novocure Ltd.	7,542	0.00%
539	Old Dominion Freight Line, Inc.	136,798	0.03%
8,014	Olin Corp.	370,728	0.08%
14,839	ON Semiconductor Corp.	568,037	0.12%
18,066	Open Text Corp.	917,753	0.19%
12,295	Oracle Corp.	957,043	0.20%
7,571	Paychex, Inc.	812,368	0.17%
7,164	Pegasystems, Inc.	997,157	0.21%
20,918	People's United Financial, Inc.	358,535	0.08%
13,417	PepsiCo, Inc.	1,987,997	0.42%
19,649	Pfizer, Inc.	769,455	0.16%
9,364	Philip Morris International, Inc.	928,066	0.20%
896	Pinterest, Inc., Class A	70,739	0.02%
7,790	Post Holdings, Inc.	844,981	0.18%
16,202	PRA Health Sciences, Inc.	2,676,732	0.57%
50,849	Primo Water Corp.	850,704	0.18%
18,434	Procter & Gamble Co. (The)	2,487,300	0.53%
2,887	PROG Holdings, Inc.	138,951	0.03%
5,078	Progressive Corp. (The)	498,710	0.11%
7,174	PTC, Inc.	1,013,399	0.21%
5,868	Public Service Enterprise Group, Inc.	350,554	0.07%
1,514	Public Storage	455,245	0.10%
7,761	Quest Diagnostics, Inc.	1,024,219	0.22%
65	Quidel Corp.	8,328	0.00%
54,522	Radware Ltd.	1,678,187	0.36%
5,863	Reliance Steel & Aluminum Co.	884,727	0.19%
13,822	Rent-A-Center, Inc.	733,534	0.16%
12,303	Republic Services, Inc.	1,353,453	0.29%
17,039	Resideo Technologies, Inc.	511,170	0.11%
2,629	ResMed, Inc.	648,101	0.14%
20	Roku, Inc.	9,185	0.00%
5,121	RPM International, Inc.	454,130	0.10%
10,835	Seagate Technology Holdings PLC	952,722	0.20%
14,238	SEI Investments Co.	882,329	0.19%
14,723	Service Corp. International	789,006	0.17%
1,414	ServiceNow, Inc.	777,064	0.16%
19,808	Silgan Holdings, Inc.	822,032	0.17%
1,261	Simpson Manufacturing Co., Inc.	139,265	0.03%
50,639	Slack Technologies, Inc., Class A	2,243,308	0.48%
119	Snap, Inc., Class A	8,109	0.00%
260	SolarEdge Technologies, Inc.	71,856	0.02%
5,589	Southern Co. (The)	338,190	0.07%
8,593	Southern Copper Corp.	552,702	0.12%
33	Square, Inc., Class A	8,045	0.00%
2,252	STERIS PLC	464,588	0.10%
14,514	Sterling Bancorp	359,802	0.08%
42,475	SunOpta, Inc.	519,894	0.11%
2,117	Sysco Corp.	164,597	0.03%
12,966	T-Mobile US, Inc.	1,877,866	0.40%
116	Teladoc Health, Inc.	19,290	0.00%
5,865	Terreno Realty Corp.	378,410	0.08%
12	Tesla, Inc.	8,156	0.00%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
14,627	Toro Co. (The)			1,607,215	0.34%
121	Trade Desk, Inc. (The), Class A			9,361	0.00%
26,460	Trinity Industries, Inc.			711,509	0.15%
22	Twilio, Inc., Class A			8,672	0.00%
3,495	Tyler Technologies, Inc.			1,581,033	0.34%
2,713	Union Pacific Corp.			596,670	0.13%
2,094	Valmont Industries, Inc.			494,289	0.10%
42,023	VEREIT, Inc.			1,930,116	0.41%
11,118	Verisk Analytics, Inc.			1,942,537	0.41%
20,104	Verizon Communications, Inc.			1,126,427	0.24%
2,774	Visa, Inc., Class A			648,617	0.14%
1,731	W.W. Grainger, Inc.			758,178	0.16%
7,297	Walmart, Inc.			1,029,023	0.22%
5,647	Walt Disney Co. (The)			992,573	0.21%
3,342	Waste Management, Inc.			468,248	0.10%
5,752	Waterstone Financial, Inc.			113,084	0.02%
5,556	Watsco, Inc.			1,592,572	0.34%
4,945	WEC Energy Group, Inc.			439,858	0.09%
81,163	Weingarten Realty Investors			2,602,897	0.55%
42,587	Welbilt, Inc.			985,889	0.21%
12,528	Westamerica Bancorp.			727,000	0.15%
599	White Mountains Insurance Group Ltd.			687,670	0.15%
885	Williams-Sonoma, Inc.			141,290	0.03%
2,037	Wix.com Ltd.			591,300	0.13%
1,113	Workiva, Inc.			123,910	0.03%
6,833	Xcel Energy, Inc.			450,158	0.10%
18,850	Xilinx, Inc.			2,726,464	0.58%
7,083	Yum! Brands, Inc.			814,757	0.17%
4,424	Zoetis, Inc.			824,457	0.17%
301	Zscaler, Inc.			65,034	0.01%
	Total			201,939,969	42.81%
Closed-End Investment Companies					
66,698	Golub Capital BDC, Inc.			1,028,483	0.22%
Certificates of Deposit					
5,000,000	Bank of Montreal (IL)	0.200	6/23/2022	4,999,156	1.06%
5,000,000	Bank of Nova Scotia (NY)	0.220	4/14/2022	5,001,674	1.06%
10,000,000	Canadian Imperial Bank of Commerce (NY)	0.210	1/26/2022	10,003,902	2.12%
10,000,000	Coöperatieve Rabobank U.A.	0.230	7/20/2021	10,000,777	2.12%
18,000,000	DNB Nor Bank ASA (NY)	0.135	10/27/2021	18,001,545	3.82%
10,000,000	DZ Bank (NY)	0.060	9/3/2021	9,999,512	2.12%
5,000,000	Mitsubishi UFJ Trust & Banking Corp. (NY)	0.080	9/7/2021	4,999,904	1.06%
18,000,000	Mizuho Bank Ltd. (NY)	0.160	11/16/2021	18,002,569	3.82%
10,000,000	Nordea Bank ABP (NY)	0.150	11/8/2021	10,002,291	2.12%
8,000,000	Nordea Bank ABP (NY)	0.190	7/14/2021	8,000,364	1.70%
12,500,000	Oversea-Chinese Banking Corp. Ltd. (NY)	0.150	8/16/2021	12,500,717	2.65%
18,000,000	Skandinaviska Enskilda Banken (NY)	0.180	7/15/2021	18,000,825	3.81%
15,000,000	Sumitomo Mitsui Banking Corp. (NY)	0.180	8/17/2021	15,001,999	3.18%
7,000,000	Sumitomo Mitsui Trust (NY)	0.070	9/2/2021	6,999,863	1.48%
15,000,000	Svenska Handelsbanken (NY)	0.150	8/17/2021	15,001,399	3.18%
	Total			166,516,497	35.30%
Treasuries					
5,000,000	U.S. Treasury Bills	0.005(†)	7/15/2021	4,999,913	1.06%
5,000,000	U.S. Treasury Bills	0.010(†)	8/5/2021	4,999,772	1.06%
	Total			9,999,685	2.12%
Repurchase Agreements					
9,036,702	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	9,036,702	1.91%
	Total Investments			388,521,336	82.36%
	Other assets less liabilities			83,200,926	17.64%
	Net Assets			471,722,262	100.00%

Forward Foreign Currency Contracts

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/(Depreciation)</u>
UBS AG	09/15/2021	CHF B	52,875,000	\$	58,189,608	\$
UBS AG	09/15/2021	CHF S	9,750,000		10,664,402	(930,822)
						106,044