

DONOGHUE FORLINES DIVIDEND VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited)
March 31, 2022

<u>Shares</u>		<u>Fair Value</u>
	COMMON STOCKS — 98.7%	
	ADVERTISING & MARKETING - 1.9%	
5,921	Interpublic Group of Companies, Inc.	\$ 209,899
	AEROSPACE & DEFENSE - 2.0%	
501	Lockheed Martin Corporation	221,141
	APPAREL & TEXTILE PRODUCTS - 1.8%	
14,115	Hanesbrands, Inc. ^(a)	210,172
	ASSET MANAGEMENT - 6.0%	
727	Ameriprise Financial, Inc.	218,362
4,653	Carlyle Group, Inc.	227,578
1,509	T Rowe Price Group, Inc.	228,146
		<u>674,086</u>
	BEVERAGES - 3.9%	
3,502	Coca-Cola Company	217,124
1,335	PepsiCo, Inc.	223,452
		<u>440,576</u>
	BIOTECH & PHARMA - 12.4%	
3,173	Bristol-Myers Squibb Company ^(a)	231,724
872	Eli Lilly & Company ^(a)	249,716
3,608	Gilead Sciences, Inc.	214,496
1,323	Johnson & Johnson	234,475
2,846	Merck & Company, Inc. ^(a)	233,514
4,647	Pfizer, Inc.	240,575
		<u>1,404,500</u>
	CABLE & SATELLITE - 1.9%	
4,661	Comcast Corporation, Class A	218,228
	CHEMICALS - 4.2%	
7,899	Chemours Company	248,661
2,244	LyondellBasell Industries N.V., Class A	230,728
		<u>479,389</u>

DONOGHUE FORLINES DIVIDEND VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

<u>Shares</u>		<u>Fair Value</u>
	COMMON STOCKS — 98.7% (Continued)	
	DIVERSIFIED INDUSTRIALS - 1.9%	
1,008	Illinois Tool Works, Inc.	\$ 211,075
	ELECTRIC UTILITIES - 6.2%	
5,208	FirstEnergy Corporation ^(a)	238,838
5,769	NRG Energy, Inc.	221,299
8,328	PPL Corporation ^(a)	237,848
		<u>697,985</u>
	FOOD - 3.9%	
4,847	Campbell Soup Company	216,031
3,410	Kellogg Company ^(a)	219,911
		<u>435,942</u>
	HEALTH CARE FACILITIES & SERVICES - 3.9%	
2,103	CVS Health Corporation	212,845
1,659	Quest Diagnostics, Inc. ^(a)	227,050
		<u>439,895</u>
	INSTITUTIONAL FINANCIAL SERVICES - 5.7%	
1,715	Evercore, Inc.	190,914
6,306	Lazard Ltd., Class A	217,557
6,214	Virtu Financial, Inc., Class A	231,285
		<u>639,756</u>
	INSURANCE - 1.9%	
8,275	Old Republic International Corporation	214,074
	LEISURE FACILITIES & SERVICES - 1.8%	
1,504	Darden Restaurants, Inc.	199,957
	MACHINERY - 2.3%	
1,162	Caterpillar, Inc.	258,918
	MEDICAL EQUIPMENT & DEVICES - 1.9%	
1,806	Abbott Laboratories	213,758
	OIL & GAS PRODUCERS - 6.1%	
21,696	Antero Midstream Corporation	235,836

DONOGHUE FORLINES DIVIDEND VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

<u>Shares</u>		<u>Fair Value</u>
	COMMON STOCKS — 98.7% (Continued)	
	OIL & GAS PRODUCERS - 6.1% (Continued)	
3,660	Devon Energy Corporation	\$ 216,416
3,337	ONEOK, Inc.	235,692
		<u>687,944</u>
	PUBLISHING & BROADCASTING - 2.0%	
1,178	Nexstar Media Group, Inc., Class A	222,030
	RETAIL REIT - 1.8%	
1,585	Simon Property Group, Inc. ^(a)	208,523
	SEMICONDUCTORS - 4.2%	
3,098	Microchip Technology, Inc.	232,784
1,281	Texas Instruments, Inc.	235,037
		<u>467,821</u>
	SPECIALTY FINANCE - 7.0%	
1,766	Discover Financial Services	194,596
4,574	Fidelity National Financial, Inc.	223,393
4,271	OneMain Holdings, Inc.	202,488
5,093	Synchrony Financial	177,287
		<u>797,764</u>
	SPECIALTY REITS - 2.2%	
4,432	Iron Mountain, Inc. ^(a)	245,577
	TECHNOLOGY HARDWARE - 4.0%	
3,908	Cisco Systems, Inc.	217,910
13,700	Hewlett Packard Enterprise Company	228,927
		<u>446,837</u>
	TECHNOLOGY SERVICES - 2.0%	
1,779	International Business Machines Corporation ^(a)	231,306
	TELECOMMUNICATIONS - 1.8%	
4,060	Verizon Communications, Inc.	206,816

DONOGHUE FORLINES DIVIDEND VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

Shares		Fair Value
	COMMON STOCKS — 98.7% (Continued)	
	TRANSPORTATION & LOGISTICS - 2.1%	
886	Union Pacific Corporation	\$ 242,064
	TRANSPORTATION EQUIPMENT - 1.9%	
5,450	Allison Transmission Holdings, Inc.	213,967
	TOTAL COMMON STOCKS (Cost \$10,520,164)	11,140,000
	SHORT-TERM INVESTMENTS — 23.7%	
	COLLATERAL FOR SECURITIES LOANED - 22.3%	
2,517,347	Mount Vernon Liquid Assets Portfolio, LLC, 0.41% (Cost \$2,517,347) ^{(b),(c)}	2,517,347
	MONEY MARKET FUNDS - 1.4%	
160,628	Fidelity Government Portfolio, CLASS I, 0.11% (Cost \$160,628) ^(c)	160,628
	TOTAL SHORT-TERM INVESTMENTS (Cost \$2,677,975)	2,677,975
	TOTAL INVESTMENTS - 122.4% (Cost \$13,198,139)	\$ 13,817,975
	LIABILITIES IN EXCESS OF OTHER ASSETS - (22.4)%	(2,528,080)
	NET ASSETS - 100.0%	\$ 11,289,895

LLC - Limited Liability Company

Ltd. - Limited Company

N.V. - Naamioze Vennootschap

REIT - Real Estate Investment Trust

^(a) All or a portion of the security is on loan. The total fair value of the securities on loan as of March 31, 2022 was \$2,438,618.

^(b) Security was purchased with cash received as collateral for securities on loan at March 31, 2022. Total collateral had a value of \$2,517,347 at March 31, 2022.

^(c) Rate disclosed is the seven day effective yield as of March 31, 2022.

DONOGHUE FORLINES MOMENTUM VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited)
March 31, 2022

Shares		Fair Value
	COMMON STOCKS — 50.4%	
	AEROSPACE & DEFENSE - 1.0%	
1,456	Lockheed Martin Corporation	\$ 642,678
	ASSET MANAGEMENT - 3.9%	
2,110	Ameriprise Financial, Inc.	633,760
4,967	Blackstone, Inc.	630,511
13,498	Carlyle Group, Inc.	660,187
3,499	LPL Financial Holdings, Inc. ^(a)	639,197
		<u>2,563,655</u>
	BEVERAGES - 1.9%	
10,166	Coca-Cola Company	630,292
3,874	PepsiCo, Inc.	648,431
		<u>1,278,723</u>
	BIOTECH & PHARMA - 4.2%	
2,532	Eli Lilly & Company ^(a)	725,088
13,488	Pfizer, Inc.	698,274
1,022	Regeneron Pharmaceuticals, Inc. ^(b)	713,785
3,262	Zoetis, Inc.	615,181
		<u>2,752,328</u>
	CABLE & SATELLITE - 0.9%	
1,050	Charter Communications, Inc., Class A ^{(a),(b)}	572,796
	CHEMICALS - 1.0%	
12,304	Olin Corporation	643,253
	COMMERCIAL SUPPORT SERVICES - 0.9%	
5,259	Robert Half International, Inc. ^(a)	600,473
	ELECTRIC UTILITIES - 1.1%	
15,103	FirstEnergy Corporation ^(a)	692,624
	FOOD - 1.0%	
3,126	Hershey Company	677,185

DONOGHUE FORLINES MOMENTUM VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

Shares		Fair Value
	COMMON STOCKS — 50.4% (Continued)	
	HEALTH CARE FACILITIES & SERVICES - 2.1%	
2,062	Molina Healthcare, Inc. ^(b)	\$ 687,863
1,330	UnitedHealth Group, Inc. ^(a)	678,260
		<u>1,366,123</u>
	HOUSEHOLD PRODUCTS - 1.0%	
4,058	Procter & Gamble Company	<u>620,062</u>
	INTERNET MEDIA & SERVICES - 1.0%	
234	Alphabet, Inc., Class A ^{(a),(b)}	<u>650,836</u>
	LEISURE FACILITIES & SERVICES - 1.0%	
7,326	Wyndham Hotels & Resorts, Inc. ^(a)	<u>620,439</u>
	OIL & GAS PRODUCERS - 2.4%	
14,480	Occidental Petroleum Corporation	821,596
9,684	Targa Resources Corporation	730,851
		<u>1,552,447</u>
	PUBLISHING & BROADCASTING - 1.0%	
3,418	Nexstar Media Group, Inc., Class A	<u>644,225</u>
	RETAIL - CONSUMER STAPLES - 1.1%	
1,218	Costco Wholesale Corporation	<u>701,385</u>
	RETAIL - DISCRETIONARY - 3.0%	
3,093	Advance Auto Parts, Inc. ^(a)	640,127
6,450	Penske Automotive Group, Inc.	604,494
3,102	Tractor Supply Company	723,914
		<u>1,968,535</u>
	SELF-STORAGE REIT - 1.1%	
3,359	Extra Space Storage, Inc.	<u>690,610</u>
	SEMICONDUCTORS - 4.8%	
5,127	Advanced Micro Devices, Inc. ^(b)	560,586
1,077	Broadcom, Inc. ^(a)	678,165
2,593	NVIDIA Corporation	707,527

DONOGHUE FORLINES MOMENTUM VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

Shares		Fair Value
	COMMON STOCKS — 50.4% (Continued)	
	SEMICONDUCTORS - 4.8% (Continued)	
10,102	ON Semiconductor Corporation ^(b)	\$ 632,486
3,679	QUALCOMM, Inc.	562,225
		<u>3,140,989</u>
	SOFTWARE - 3.0%	
3,929	Datadog, Inc. ^(b)	595,126
2,117	Microsoft Corporation	652,692
2,029	Synopsys, Inc. ^(b)	676,205
		<u>1,924,023</u>
	SPECIALTY FINANCE - 2.8%	
3,253	American Express Company	608,311
1,151	Credit Acceptance Corporation ^(b)	633,476
5,128	Discover Financial Services	565,054
		<u>1,806,841</u>
	SPECIALTY REITS - 1.1%	
12,861	Iron Mountain, Inc. ^(a)	712,628
	TECHNOLOGY HARDWARE - 3.0%	
5,153	Arista Networks, Inc. ^(b)	716,164
11,350	Cisco Systems, Inc.	632,876
12,428	Dell Technologies, Inc., Class C ^(b)	623,761
		<u>1,972,801</u>
	TECHNOLOGY SERVICES - 3.1%	
2,000	Accenture PLC, Class A	674,460
1,557	FactSet Research Systems, Inc.	675,972
1,687	S&P Global, Inc.	691,973
		<u>2,042,405</u>
	TRANSPORTATION & LOGISTICS - 2.1%	
2,575	Union Pacific Corporation	703,515
3,008	United Parcel Service, Inc., Class B	645,096
		<u>1,348,611</u>
	WHOLESALE - DISCRETIONARY - 0.9%	
1,378	Pool Corporation	582,687

DONOGHUE FORLINES MOMENTUM VIT FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
March 31, 2022

<u>Shares</u>		<u>Fair Value</u>
	TOTAL COMMON STOCKS (Cost \$32,225,179)	<u>\$ 32,769,362</u>
	EXCHANGE-TRADED FUNDS — 48.3%	
	FIXED INCOME - 48.3%	
101,743	iShares 1-3 Year Treasury Bond ETF	8,480,279
161,909	Schwab Short-Term U.S. Treasury ETF	8,020,972
182,983	SPDR Portfolio Short Term Treasury ETF	5,425,446
160,678	Vanguard Short-Term Treasury ETF	9,521,778
		<u>31,448,475</u>
	TOTAL EXCHANGE-TRADED FUNDS (Cost \$32,141,402)	<u>31,448,475</u>
	SHORT-TERM INVESTMENTS — 10.5%	
	COLLATERAL FOR SECURITIES LOANED - 9.1%	
5,895,090	Mount Vernon Liquid Assets Portfolio, LLC, 0.41% (Cost \$5,895,090) ^{(c),(d)}	5,895,090
	MONEY MARKET FUNDS - 1.4%	
916,443	Fidelity Government Portfolio, CLASS I, 0.11% (Cost \$916,443) ^(d)	916,443
	TOTAL SHORT-TERM INVESTMENTS (Cost \$6,811,533)	<u>6,811,533</u>
	TOTAL INVESTMENTS - 109.2% (Cost \$71,178,114)	<u>\$ 71,029,370</u>
	LIABILITIES IN EXCESS OF OTHER ASSETS - (9.2)%	<u>(5,981,858)</u>
	NET ASSETS - 100.0%	<u>\$ 65,047,512</u>

ETF - Exchange-Traded Fund
 LLC - Limited Liability Company
 PLC - Public Limited Company
 REIT - Real Estate Investment Trust
 SPDR - Standard & Poor's Depository Receipt

^(a) All or a portion of the security is on loan. The total fair value of the securities on loan as of March 31, 2022 was \$5,681,180.

^(b) Non-income producing security.

^(c) Security was purchased with cash received as collateral for securities on loan at March 31, 2022. Total collateral had a value of \$5,895,090 at March 31, 2022.

^(d) Rate disclosed is the seven day effective yield as of March 31, 2022.