

**DONOGHUE FORLINES DIVIDEND VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited)**  
**September 30, 2023**

<u>Shares</u>		<u>Fair Value</u>
	<b>COMMON STOCKS — 99.4%</b>	
	<b>APPAREL &amp; TEXTILE PRODUCTS - 2.0%</b>	
2,306	Carter's, Inc.	\$ 159,460
	<b>BANKING - 5.8%</b>	
13,442	New York Community Bancorp, Inc.	152,432
2,418	Popular, Inc.	152,358
4,650	Zions Bancorp NA	162,239
		<u>467,029</u>
	<b>BEVERAGES - 3.9%</b>	
2,759	Coca-Cola Company (The)	154,449
928	PepsiCo, Inc.	157,240
		<u>311,689</u>
	<b>BIOTECH &amp; PHARMA - 9.9%</b>	
2,678	Bristol-Myers Squibb Company	155,431
2,158	Gilead Sciences, Inc.	161,720
1,021	Johnson & Johnson	159,021
1,515	Merck & Co., Inc.	155,969
4,666	Pfizer, Inc.	154,771
		<u>786,912</u>
	<b>CHEMICALS - 3.9%</b>	
3,025	Dow, Inc.	155,969
1,671	LyondellBasell Industries N.V., Class A	158,244
		<u>314,213</u>
	<b>COMMERCIAL SUPPORT SERVICES - 2.0%</b>	
2,232	Robert Half, Inc.	163,561
	<b>DIVERSIFIED INDUSTRIALS - 3.7%</b>	
1,547	3M Company	144,830
667	Illinois Tool Works, Inc. <sup>(a)</sup>	153,617
		<u>298,447</u>
	<b>E-COMMERCE DISCRETIONARY - 2.0%</b>	
3,686	eBay, Inc.	162,516
	<b>ELECTRIC UTILITIES - 4.2%</b>	
4,848	OGE Energy Corporation	161,584

**DONOGHUE FORLINES DIVIDEND VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

<u>Shares</u>		<u>Fair Value</u>
	<b>COMMON STOCKS — 99.4% (Continued)</b>	
	<b>ELECTRIC UTILITIES - 4.2% (Continued)</b>	
5,254	Vistra Corporation	\$ 174,328
		<u>335,912</u>
	<b>FOOD - 3.9%</b>	
768	Hershey Company (The)	153,661
2,705	Kellanova	160,975
		<u>314,636</u>
	<b>HEALTH CARE FACILITIES &amp; SERVICES - 6.4%</b>	
599	Cigna Group (The)	171,356
373	Elevance Health, Inc.	162,412
346	UnitedHealth Group, Inc.	174,449
		<u>508,217</u>
	<b>INDUSTRIAL SUPPORT SERVICES - 4.2%</b>	
1,022	Ferguson PLC	168,087
1,617	MSC Industrial Direct Company, Inc., Class A	158,709
		<u>326,796</u>
	<b>LEISURE FACILITIES &amp; SERVICES - 1.9%</b>	
1,061	Darden Restaurants, Inc. <sup>(a)</sup>	151,956
	<b>OIL &amp; GAS PRODUCERS - 8.1%</b>	
1,387	ConocoPhillips	166,162
5,856	Coterra Energy, Inc. <sup>(a)</sup>	158,405
1,283	EOG Resources, Inc.	162,633
2,532	ONEOK, Inc.	160,605
		<u>647,805</u>
	<b>RETAIL - DISCRETIONARY - 1.9%</b>	
2,159	Best Buy Company, Inc.	149,986
	<b>RETAIL REIT - 2.0%</b>	
1,454	Simon Property Group, Inc.	157,076
	<b>SEMICONDUCTORS - 4.0%</b>	
2,017	Microchip Technology, Inc.	157,427
1,441	QUALCOMM, Inc.	160,037
		<u>317,464</u>

**DONOGHUE FORLINES DIVIDEND VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

<u>Shares</u>		<u>Fair Value</u>
	<b>COMMON STOCKS — 99.4% (Continued)</b>	
	<b>SPECIALTY FINANCE - 9.9%</b>	
1,045	American Express Co. <sup>(a)</sup>	\$ 155,904
1,612	Capital One Financial Corporation <sup>(a)</sup>	156,445
1,833	Discover Financial Services <sup>(a)</sup>	158,793
3,977	OneMain Holdings, Inc. <sup>(a)</sup>	159,437
5,114	Synchrony Financial <sup>(a)</sup>	156,335
		<hr/> 786,914 <hr/>
	<b>SPECIALTY REITS - 1.9%</b>	
2,598	Iron Mountain, Inc. <sup>(a)</sup>	154,451
		<hr/>
	<b>TECHNOLOGY HARDWARE - 4.0%</b>	
2,878	Cisco Systems, Inc.	154,721
2,152	NetApp, Inc.	163,294
		<hr/> 318,015 <hr/>
	<b>TECHNOLOGY SERVICES - 6.1%</b>	
886	Broadridge Financial Solutions, Inc.	158,638
1,124	International Business Machines Corporation <sup>(a)</sup>	157,697
13,366	Western Union Company (The)	176,165
		<hr/> 492,500 <hr/>
	<b>TELECOMMUNICATIONS - 1.9%</b>	
4,719	Verizon Communications, Inc.	152,943
		<hr/>
	<b>TRANSPORTATION &amp; LOGISTICS - 3.8%</b>	
748	Union Pacific Corporation	152,316
974	United Parcel Service, Inc., Class B	151,817
		<hr/> 304,133 <hr/>
	<b>TRANSPORTATION EQUIPMENT - 2.0%</b>	
2,731	Allison Transmission Holdings, Inc.	161,293
		<hr/>
	<b>TOTAL COMMON STOCKS (Cost \$8,253,709)</b>	<hr/> 7,943,924 <hr/>

**DONOGHUE FORLINES DIVIDEND VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

<u>Shares</u>		<u>Fair Value</u>
	<b>SHORT-TERM INVESTMENTS — 19.9%</b>	
	<b>COLLATERAL FOR SECURITIES LOANED - 18.9%</b>	
1,511,504	Mount Vernon Liquid Assets Portfolio, LLC, 5.50% (Cost \$1,511,504) <sup>(b),(c)</sup>	\$ 1,511,504
	<b>MONEY MARKET FUNDS - 1.0%</b>	
76,176	Fidelity Investments Money Market Government Portfolio, CLASS I, 5.23% (Cost \$76,176) <sup>(c)</sup>	76,176
	<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$1,587,680)</b>	<u>1,587,680</u>
	<b>TOTAL INVESTMENTS - 119.3% (Cost \$9,841,389)</b>	\$ 9,531,604
	<b>LIABILITIES IN EXCESS OF OTHER ASSETS - (19.3)%</b>	<u>(1,539,345)</u>
	<b>NET ASSETS - 100.0%</b>	<u>\$ 7,992,259</u>

LLC - Limited Liability Company

N.V. - Naamioze Vennootschap

PLC - Public Limited Company

REIT - Real Estate Investment Trust

<sup>(a)</sup> All or a portion of the security is on loan. The total fair value of the securities on loan as of September 30, 2023 was \$1,471,552.

<sup>(b)</sup> Security was purchased with cash received as collateral for securities on loan at September 30, 2023. Total collateral had a value of \$1,511,504 at September 30, 2023.

<sup>(c)</sup> Rate disclosed is the seven day effective yield as of September 30, 2023

**DONOGHUE FORLINES MOMENTUM VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited)**  
**September 30, 2023**

Shares		Fair Value
	<b>COMMON STOCKS — 98.4%</b>	
	<b>APPAREL &amp; TEXTILE PRODUCTS - 2.0%</b>	
2,101	Deckers Outdoor Corporation <sup>(a),(b)</sup>	\$ 1,080,103
	<b>ASSET MANAGEMENT - 2.0%</b>	
3,293	Ameriprise Financial, Inc.	1,085,636
	<b>BANKING - 2.1%</b>	
817	First Citizens BancShares, Inc., Class A <sup>(a)</sup>	1,127,542
	<b>BEVERAGES - 1.9%</b>	
19,363	Monster Beverage Corporation <sup>(b)</sup>	1,025,271
	<b>BIOTECH &amp; PHARMA - 6.0%</b>	
2,006	Eli Lilly and Company	1,077,483
14,535	Gilead Sciences, Inc.	1,089,253
3,191	Vertex Pharmaceuticals, Inc. <sup>(b)</sup>	1,109,638
		<u>3,276,374</u>
	<b>CABLE &amp; SATELLITE - 2.0%</b>	
23,774	Comcast Corporation, Class A	1,054,139
	<b>CHEMICALS - 2.0%</b>	
2,367	NewMarket Corporation	1,077,080
	<b>COMMERCIAL SUPPORT SERVICES - 2.0%</b>	
2,205	Cintas Corporation	1,060,627
	<b>CONSTRUCTION MATERIALS - 1.8%</b>	
5,872	Eagle Materials, Inc.	977,805
	<b>CONSUMER SERVICES - 2.1%</b>	
9,481	Grand Canyon Education, Inc. <sup>(a),(b)</sup>	1,108,139
	<b>ELECTRIC UTILITIES - 2.2%</b>	
35,380	Vistra Corporation	1,173,908

**DONOGHUE FORLINES MOMENTUM VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

Shares		Fair Value
	<b>COMMON STOCKS — 98.4% (Continued)</b>	
	<b>ENGINEERING &amp; CONSTRUCTION - 1.9%</b>	
4,957	EMCOR Group, Inc.	\$ 1,042,903
	<b>ENTERTAINMENT CONTENT - 1.9%</b>	
25,721	AppLovin Corporation <sup>(a),(b)</sup>	1,027,811
	<b>HEALTH CARE FACILITIES &amp; SERVICES - 3.8%</b>	
10,854	DaVita, Inc. <sup>(b)</sup>	1,026,028
4,113	Medpace Holdings, Inc. <sup>(b)</sup>	995,881
		<u>2,021,909</u>
	<b>HOME CONSTRUCTION - 3.7%</b>	
174	NVR, Inc. <sup>(b)</sup>	1,037,615
13,547	PulteGroup, Inc.	1,003,155
		<u>2,040,770</u>
	<b>INSURANCE - 4.1%</b>	
2,789	Kinsale Capital Group, Inc. <sup>(a)</sup>	1,155,009
5,532	Primerica, Inc.	1,073,263
		<u>2,228,272</u>
	<b>LEISURE FACILITIES &amp; SERVICES - 1.9%</b>	
11,236	Royal Caribbean Cruises Ltd. <sup>(a),(b)</sup>	1,035,285
	<b>LEISURE PRODUCTS - 2.0%</b>	
22,255	YETI Holdings, Inc. <sup>(a),(b)</sup>	1,073,136
	<b>MACHINERY - 2.0%</b>	
3,954	Caterpillar, Inc. <sup>(a)</sup>	1,079,442
	<b>MEDICAL EQUIPMENT &amp; DEVICES - 1.8%</b>	
2,174	IDEXX Laboratories, Inc. <sup>(a),(b)</sup>	950,625
	<b>OIL &amp; GAS PRODUCERS - 4.4%</b>	
7,786	Marathon Petroleum Corporation	1,178,333
9,738	Phillips 66	1,170,021
		<u>2,348,354</u>

**DONOGHUE FORLINES MOMENTUM VIT FUND**  
**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

Shares		Fair Value
	<b>COMMON STOCKS — 98.4% (Continued)</b>	
	<b>RETAIL - CONSUMER STAPLES - 2.0%</b>	
6,836	Walmart, Inc.	\$ 1,093,281
	<b>RETAIL - DISCRETIONARY - 3.8%</b>	
7,664	Builders FirstSource, Inc. <sup>(a),(b)</sup>	954,091
12,020	TJX Cos., Inc./The	1,068,338
		<u>2,022,429</u>
	<b>SEMICONDUCTORS - 9.3%</b>	
7,277	Applied Materials, Inc.	1,007,501
1,205	Broadcom, Inc.	1,000,849
1,583	Lam Research Corporation	992,177
11,430	Lattice Semiconductor Corporation <sup>(b)</sup>	982,180
2,252	NVIDIA Corporation	979,597
		<u>4,962,304</u>
	<b>SOFTWARE - 13.8%</b>	
1,987	Adobe Systems, Inc. <sup>(b)</sup>	1,013,171
22,273	Bentley Systems, Inc. <sup>(a)</sup>	1,117,215
4,623	Cadence Design Systems, Inc. <sup>(b)</sup>	1,083,169
2,034	HubSpot, Inc. <sup>(b)</sup>	1,001,745
22,385	Pegasystems, Inc.	971,733
1,888	ServiceNow, Inc. <sup>(b)</sup>	1,055,316
2,422	Synopsys, Inc. <sup>(b)</sup>	1,111,625
		<u>7,353,974</u>
	<b>SPECIALTY REITS - 1.9%</b>	
17,495	Iron Mountain, Inc.	1,040,078
	<b>TECHNOLOGY HARDWARE - 6.2%</b>	
19,384	Cisco Systems, Inc.	1,042,084
9,716	Jabil, Inc.	1,232,863
30,381	Pure Storage, Inc., Class A <sup>(b)</sup>	1,082,171
		<u>3,357,118</u>
	<b>TECHNOLOGY SERVICES - 5.8%</b>	
5,265	CDW Corporation	1,062,267
4,091	FleetCor Technologies, Inc. <sup>(b)</sup>	1,044,596

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**SCHEDULE OF INVESTMENTS (Unaudited) (Continued)**  
**September 30, 2023**

<u>Shares</u>		<u>Fair Value</u>
	<b>COMMON STOCKS — 98.4% (Continued)</b>	
	<b>TECHNOLOGY SERVICES - 5.8% (Continued)</b>	
4,525	Visa, Inc., Class A <sup>(a)</sup>	\$ 1,040,795
		<u>3,147,658</u>
	<b>TRANSPORTATION EQUIPMENT - 2.0%</b>	
18,390	Allison Transmission Holdings, Inc.	<u>1,086,114</u>
	<b>TOTAL COMMON STOCKS (Cost \$50,251,058)</b>	<u>52,958,087</u>
	<b>SHORT-TERM INVESTMENTS — 16.4%</b>	
	<b>COLLATERAL FOR SECURITIES LOANED - 14.6%</b>	
7,876,824	Mount Vernon Liquid Assets Portfolio, LLC, , 5.50% (Cost \$7,876,824) <sup>(c),(d)</sup>	<u>7,876,824</u>
	<b>MONEY MARKET FUNDS - 1.8%</b>	
947,021	Fidelity Investments Money Market Government Portfolio, CLASS I, 5.23% (Cost \$947,021) <sup>(c)</sup>	<u>947,021</u>
	<b>TOTAL SHORT-TERM INVESTMENTS (Cost \$8,823,845)</b>	<u>8,823,845</u>
	<b>TOTAL INVESTMENTS - 114.8% (Cost \$59,074,903)</b>	\$ 61,781,932
	<b>LIABILITIES IN EXCESS OF OTHER ASSETS - (14.8)%</b>	<u>(7,942,418)</u>
	<b>NET ASSETS - 100.0%</b>	<u>\$ 53,839,514</u>

LLC - Limited Liability Company

Ltd. - Limited Company

REIT - Real Estate Investment Trust

<sup>(a)</sup> All or a portion of the security is on loan. The total fair value of the securities on loan as of September 30, 2023 was \$7,708,209.

<sup>(b)</sup> Non-income producing security.

<sup>(c)</sup> Rate disclosed is the seven day effective yield as of September 30, 2023.

<sup>(d)</sup> Security was purchased with cash received as collateral for securities on loan at September 30, 2023. Total collateral had a value of \$7,876,824 at September 30, 2023.