



Virtus Global Allocation Fund

Investments as of March 28, 2024
(Unaudited)

| Shares/Principal Amount | Security Description | Currency Code | Interest Rate | Maturity Date | Market Value | % of Fund |
|-------------------------|---|---------------|---------------|---------------|--------------|-----------|
| Fixed Income | | | | | | |
| 42,000 | ACCOLADE INC | USD | 0.5 | 4/1/2026 | 36,434 | 0.02% |
| 500,000 | AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST | USD | 3.3 | 1/30/2032 | 428,828 | 0.20% |
| 475,000 | AES CORP/THE | USD | 5.45 | 6/1/2028 | 474,078 | 0.23% |
| 53,000 | AIR TRANSPORT SERVICES GROUP INC | USD | 3.875 | 8/15/2029 | 43,846 | 0.02% |
| 11,000 | AKAMAI TECHNOLOGIES INC | USD | 1.125 | 2/15/2029 | 11,281 | 0.01% |
| 10,000 | AKAMAI TECHNOLOGIES INC | USD | 0.125 | 5/1/2025 | 11,795 | 0.01% |
| 10,000 | AKAMAI TECHNOLOGIES INC | USD | 0.375 | 9/1/2027 | 10,525 | 0.00% |
| 41,000 | ALARM.COM HOLDINGS INC | USD | 0 | 1/15/2026 | 37,536 | 0.02% |
| 47,000 | ALNYLAM PHARMACEUTICALS INC | USD | 1 | 9/15/2027 | 44,174 | 0.02% |
| 5,000 | ALTAIR ENGINEERING INC | USD | 1.75 | 6/15/2027 | 6,550 | 0.00% |
| 34,000 | AMERICAN AIRLINES GROUP INC | USD | 6.5 | 7/1/2025 | 39,406 | 0.02% |
| 560,000 | AMERICAN EXPRESS CO | USD | 4.05 | 5/3/2029 | 543,151 | 0.26% |
| 600,000 | AMERICAN HOMES 4 RENT LP | USD | 5.5 | 2/1/2034 | 598,194 | 0.28% |
| 725,000 | AUTODESK INC | USD | 2.4 | 12/15/2031 | 607,197 | 0.29% |
| 420,000 | AVALONBAY COMMUNITIES INC | USD | 1.9 | 12/1/2028 | 368,148 | 0.17% |
| 42,000 | AXON ENTERPRISE INC | USD | 0.5 | 12/15/2027 | 61,028 | 0.03% |
| 400,000 | BACARDI LTD / BACARDI-MARTINI BV | USD | 5.25 | 1/15/2029 | 396,038 | 0.19% |
| 44,000 | BANDWIDTH INC | USD | 0.25 | 3/1/2026 | 38,610 | 0.02% |
| 58,000 | BANDWIDTH INC | USD | 0.5 | 4/1/2028 | 41,580 | 0.02% |
| 400,000 | BANK OF AMERICA CORP | USD | 2.482 | 9/21/2036 | 319,933 | 0.15% |
| 675,000 | BARCLAYS PLC | USD | 7.437 | 11/2/2033 | 749,761 | 0.36% |
| 500,000 | BBCMS 2018-TALL MORTGAGE TRUST | USD | 6.24501 | 3/15/2037 | 480,043 | 0.23% |
| 50,000 | BENTLEY SYSTEMS INC | USD | 0.375 | 7/1/2027 | 44,842 | 0.02% |
| 45,000 | BENTLEY SYSTEMS INC | USD | 0.125 | 1/15/2026 | 45,159 | 0.02% |
| 43,000 | BLACKLINE INC | USD | 0.125 | 8/1/2024 | 43,847 | 0.02% |
| 38,000 | BLACKLINE INC | USD | 0 | 3/15/2026 | 34,383 | 0.02% |
| 41,000 | BLOCK INC | USD | 0 | 5/1/2026 | 36,617 | 0.02% |
| 45,000 | BLOCK INC | USD | 0.25 | 11/1/2027 | 37,508 | 0.02% |
| 200,000 | BNP PARIBAS SA | USD | 1.675 | 6/30/2027 | 184,251 | 0.09% |
| 41,000 | BOOKING HOLDINGS INC | USD | 0.75 | 5/1/2025 | 79,130 | 0.04% |
| 500,000 | BOSTON PROPERTIES LP | USD | 3.4 | 6/21/2029 | 448,719 | 0.21% |
| 30,000 | BURLINGTON STORES INC | USD | 1.25 | 12/15/2027 | 38,190 | 0.02% |
| 42,000 | BURLINGTON STORES INC | USD | 2.25 | 4/15/2025 | 49,115 | 0.02% |
| 1,000,000 | BX TRUST 2018-BILT | USD | 6.42301 | 5/15/2030 | 999,063 | 0.47% |
| 500,000 | BX TRUST 2023-LIFE | USD | 5.0453 | 2/3/2028 | 488,412 | 0.23% |
| 670,000 | CAPITAL ONE FINANCIAL CORP | USD | 6.377 | 6/8/2034 | 695,804 | 0.33% |
| 4,000 | CARNIVAL CORP | USD | 5.75 | 10/1/2024 | 6,692 | 0.00% |
| 13,000 | CARNIVAL CORP | USD | 5.75 | 12/1/2027 | 19,565 | 0.01% |
| 425,000 | CHARLES SCHWAB CORP/THE | USD | 6.136 | 8/24/2034 | 443,358 | 0.21% |
| 450,000 | CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL | USD | 6.484 | 10/23/2045 | 417,070 | 0.20% |
| 39,000 | CHEGG INC | USD | 0.125 | 3/15/2025 | 36,329 | 0.02% |
| 44,000 | CHEGG INC | USD | 0 | 9/1/2026 | 36,630 | 0.02% |
| 940,000 | CITIGROUP INC | USD | 1.281 | 11/3/2025 | 914,411 | 0.43% |
| 39,000 | COLLEGIUM PHARMACEUTICAL INC | USD | 2.875 | 2/15/2029 | 48,536 | 0.02% |
| 195,000 | CONSTELLATION ENERGY GENERATION LLC | USD | 5.75 | 3/15/2054 | 195,327 | 0.09% |
| 750,000 | COOPERATIEVE RABOBANK UA | USD | 1.106 | 2/24/2027 | 690,559 | 0.33% |
| 45,000 | CSG SYSTEMS INTERNATIONAL INC | USD | 3.875 | 9/15/2028 | 44,284 | 0.02% |
| 20,000 | CYBERARK SOFTWARE LTD | USD | 0 | 11/15/2024 | 34,072 | 0.02% |
| 40,000 | DATADOG INC | USD | 0.125 | 6/15/2025 | 56,360 | 0.03% |
| 41,000 | DAYFORCE INC | USD | 0.25 | 3/15/2026 | 37,515 | 0.02% |
| 665,000 | DBCG 2017-BBG MORTGAGE TRUST | USD | 8.5 | 6/15/2034 | 666,657 | 0.32% |
| 913,763 | DBGS 2018-BIOD MORTGAGE TRUST | USD | 6.42402 | 5/15/2035 | 911,336 | 0.43% |
| 21,000 | DEXCOM INC | USD | 0.25 | 11/15/2025 | 23,050 | 0.01% |
| 540,000 | DISCOVER BANK | USD | 4.65 | 9/13/2028 | 522,691 | 0.25% |
| 570,000 | DOW CHEMICAL CO/THE | USD | 5.15 | 2/15/2034 | 567,975 | 0.27% |
| 46,000 | DROPBOX INC | USD | 0 | 3/1/2026 | 43,608 | 0.02% |
| 49,000 | DROPBOX INC | USD | 0 | 3/1/2028 | 45,723 | 0.02% |
| 120,000 | DTE ELECTRIC CO | USD | 4.05 | 5/15/2048 | 98,407 | 0.05% |
| 250,000 | DUKE ENERGY FLORIDA LLC | USD | 2.4 | 12/15/2031 | 209,699 | 0.10% |
| 143,000 | DUKE ENERGY FLORIDA LLC | USD | 2.5 | 12/1/2029 | 126,777 | 0.06% |
| 330,000 | DUKE ENERGY PROGRESS LLC | USD | 3.45 | 3/15/2029 | 310,459 | 0.15% |
| 400,000 | ENEL FINANCE INTERNATIONAL NV | USD | 5.5 | 6/15/2052 | 374,042 | 0.18% |
| 54,000 | ENPHASE ENERGY INC | USD | 0 | 3/1/2028 | 46,337 | 0.02% |

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|-------------|--|-----|----------|------------|-----------|-------|
| 1,000,000 | EQUINIX INC | USD | 2.5 | 5/15/2031 | 834,154 | 0.40% |
| 43,000 | ETSY INC | USD | 0.125 | 10/1/2026 | 45,451 | 0.02% |
| 52,000 | ETSY INC | USD | 0.125 | 9/1/2027 | 43,519 | 0.02% |
| 56,000 | ETSY INC | USD | 0.25 | 6/15/2028 | 44,100 | 0.02% |
| 36,000 | EURONET WORLDWIDE INC | USD | 0.75 | 3/15/2049 | 34,902 | 0.02% |
| 50,000 | EXACT SCIENCES CORP | USD | 0.375 | 3/1/2028 | 46,095 | 0.02% |
| 33,000 | EXACT SCIENCES CORP | USD | 2 | 3/1/2030 | 37,224 | 0.02% |
| 47,000 | EXPEDIA GROUP INC | USD | 0 | 2/15/2026 | 43,287 | 0.02% |
| 52,000 | EZCORP INC | USD | 3.75 | 12/15/2029 | 62,728 | 0.03% |
| 1,000,000 | FANNIE MAE-ACES | USD | 1.37544 | 3/1/2031 | 808,068 | 0.38% |
| 1,000,000 | FANNIE MAE-ACES | USD | 1.2453 | 1/1/2031 | 806,743 | 0.38% |
| 1,000,000 | FANNIE MAE-ACES | USD | 1.807581 | 10/1/2031 | 823,109 | 0.39% |
| 2,000,000 | FANNIE MAE-ACES | USD | 1.382772 | 12/1/2030 | 1,636,135 | 0.78% |
| 390,000 | FISERV INC | USD | 5.45 | 3/15/2034 | 394,999 | 0.19% |
| 46,000 | FIVE9 INC | USD | 0.5 | 6/1/2025 | 43,300 | 0.02% |
| 20,000 | FIVERR INTERNATIONAL LTD | USD | 0 | 11/1/2025 | 17,950 | 0.01% |
| 892,669 | FLATIRON CLO 17 LTD | USD | 6.5486 | 5/15/2030 | 891,241 | 0.42% |
| 44,000 | FLUOR CORP | USD | 1.125 | 8/15/2029 | 49,478 | 0.02% |
| 920,745 | FREDDIE MAC MULTICLASS CERTIFICATES SERIES 2021-P009 | USD | 1.878 | 1/1/2031 | 770,579 | 0.37% |
| 951,851 | GINNIE MAE II POOL | USD | 2 | 11/1/2050 | 749,033 | 0.36% |
| 1,677,316 | GINNIE MAE II POOL | USD | 2 | 5/1/2051 | 1,374,214 | 0.65% |
| 3,846,747 | GINNIE MAE II POOL | USD | 2.5 | 8/1/2050 | 3,256,658 | 1.55% |
| 4,672,552 | GINNIE MAE II POOL | USD | 3 | 2/1/2052 | 4,081,790 | 1.94% |
| 629,297 | GINNIE MAE II POOL | USD | 3 | 2/1/2048 | 550,532 | 0.26% |
| 1,422,206 | GINNIE MAE II POOL | USD | 3 | 11/1/2048 | 1,293,338 | 0.61% |
| 730,000 | GOLDMAN SACHS GROUP INC/THE | USD | 0.855 | 2/12/2026 | 699,250 | 0.33% |
| 1,250,000 | GRACE TRUST 2020-GRCE | USD | 2.347 | 12/1/2040 | 1,016,250 | 0.48% |
| 12,000 | GRANITE CONSTRUCTION INC | USD | 3.75 | 5/15/2028 | 16,464 | 0.01% |
| 20,000 | GREENBRIER COS INC/THE | USD | 2.875 | 4/15/2028 | 22,166 | 0.01% |
| 52,000 | GUARDANT HEALTH INC | USD | 0 | 11/15/2027 | 35,329 | 0.02% |
| 41,000 | HAEMONETICS CORP | USD | 0 | 3/1/2026 | 37,642 | 0.02% |
| 250,000 | HALEON US CAPITAL LLC | USD | 3.375 | 3/24/2027 | 239,244 | 0.11% |
| 38,000 | HALOZYME THERAPEUTICS INC | USD | 1 | 8/15/2028 | 36,919 | 0.02% |
| 15,000 | HAT HOLDINGS I LLC / HAT HOLDINGS II LLC | USD | 3.75 | 8/15/2028 | 17,682 | 0.01% |
| 36,000 | HAT HOLDINGS I LLC / HAT HOLDINGS II LLC | USD | 0 | 5/1/2025 | 36,767 | 0.02% |
| 780,000 | HSBC HOLDINGS PLC | USD | 2.804 | 5/24/2032 | 654,336 | 0.31% |
| 32,000 | HUBSPOT INC | USD | 0.375 | 6/1/2025 | 71,744 | 0.03% |
| 375,000 | IBM INTERNATIONAL CAPITAL PTE LTD | USD | 5.3 | 2/5/2054 | 366,183 | 0.17% |
| 46,000 | INFINERA CORP | USD | 3.75 | 8/1/2028 | 50,884 | 0.02% |
| 43,000 | INSULET CORP | USD | 0.375 | 9/1/2026 | 44,699 | 0.02% |
| 8,000 | INTERDIGITAL INC | USD | 2 | 6/1/2024 | 10,367 | 0.00% |
| 28,000 | INTERDIGITAL INC | USD | 3.5 | 6/1/2027 | 40,142 | 0.02% |
| 1,000,000 | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT | USD | 5.69702 | 2/11/2031 | 992,800 | 0.47% |
| 42,000 | IRONWOOD PHARMACEUTICALS INC | USD | 0.75 | 6/15/2024 | 41,659 | 0.02% |
| 300,000,000 | JAPAN GOVERNMENT THIRTY YEAR BOND | JPY | 1.4 | 9/20/2052 | 1,840,983 | 0.87% |
| 507,000 | KIMCO REALTY OP LLC | USD | 2.7 | 10/1/2030 | 437,892 | 0.21% |
| 1,500,000 | KREDITANSTALT FUER WIEDERAUFBAU | USD | 1 | 10/1/2026 | 1,376,534 | 0.65% |
| 47,000 | LCI INDUSTRIES | USD | 1.125 | 5/15/2026 | 46,154 | 0.02% |
| 425,000 | LEIDOS INC | USD | 5.75 | 3/15/2033 | 435,692 | 0.21% |
| 38,000 | LIVONGO HEALTH INC | USD | 0.875 | 6/1/2025 | 35,910 | 0.02% |
| 35,000 | LYFT INC | USD | 1.5 | 5/15/2025 | 34,070 | 0.02% |
| 19,000 | LYFT INC | USD | 0.625 | 3/1/2029 | 22,194 | 0.01% |
| 270,000 | MICROCHIP TECHNOLOGY INC | USD | 5.05 | 3/15/2029 | 270,041 | 0.13% |
| 15,000 | MICROSTRATEGY INC | USD | 0 | 2/15/2027 | 20,420 | 0.01% |
| 8,000 | MICROSTRATEGY INC | USD | 0.75 | 12/15/2025 | 34,280 | 0.02% |
| 250,000 | MIDAMERICAN ENERGY CO | USD | 3.65 | 4/15/2029 | 237,772 | 0.11% |
| 29,000 | MONGODB INC | USD | 0.25 | 1/15/2026 | 50,770 | 0.02% |
| 560,000 | MORGAN STANLEY | USD | 0.864 | 10/21/2025 | 544,572 | 0.26% |
| 61,000 | NABORS INDUSTRIES INC | USD | 1.75 | 6/15/2029 | 45,903 | 0.02% |
| 50,000 | NCL CORP LTD | USD | 1.125 | 2/15/2027 | 47,155 | 0.02% |
| 49,000 | NCL CORP LTD | USD | 2.5 | 2/15/2027 | 47,457 | 0.02% |
| 44,000 | NEOGENOMICS INC | USD | 0.25 | 1/15/2028 | 34,870 | 0.02% |
| 26,000 | NEUROCRINE BIOSCIENCES INC | USD | 2.25 | 5/15/2024 | 46,899 | 0.02% |
| 190,000 | NEW YORK STATE ELECTRIC & GAS CORP | USD | 5.65 | 8/15/2028 | 194,308 | 0.09% |
| 255,000 | NEW YORK STATE ELECTRIC & GAS CORP | USD | 2.15 | 10/1/2031 | 204,531 | 0.10% |
| 240,000 | NIAGARA MOHAWK POWER CORP | USD | 1.96 | 6/27/2030 | 197,841 | 0.09% |
| 435,000 | NISSAN MOTOR ACCEPTANCE CO LLC | USD | 7.05 | 9/15/2028 | 454,698 | 0.22% |
| 690,000 | NORTHERN STATES POWER CO/MN | USD | 4.5 | 6/1/2052 | 606,035 | 0.29% |
| 43,000 | NUTANIX INC | USD | 0.25 | 10/1/2027 | 52,675 | 0.03% |
| 39,000 | NUVASIVE INC | USD | 0.375 | 3/15/2025 | 37,089 | 0.02% |
| 660,000 | NXP BV / NXP FUNDING LLC / NXP USA INC | USD | 2.5 | 5/11/2031 | 552,895 | 0.26% |
| 7,000 | ON SEMICONDUCTOR CORP | USD | 0.5 | 3/1/2029 | 6,888 | 0.00% |
| 4,000 | ON SEMICONDUCTOR CORP | USD | 0 | 5/1/2027 | 5,874 | 0.00% |

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|-----------|---|-----|--------|------------|-----------|-------|
| 500,000 | ONEMAIN FINANCIAL ISSUANCE TRUST 2021-1 | USD | 1.55 | 6/16/2036 | 452,680 | 0.22% |
| 1,000,000 | ONEMAIN FINANCIAL ISSUANCE TRUST 2022-S1 | USD | 4.13 | 5/14/2035 | 978,804 | 0.46% |
| 680,000 | ORACLE CORP | USD | 3.6 | 4/1/2050 | 491,284 | 0.23% |
| 350,000 | PACIFIC GAS AND ELECTRIC CO | USD | 6.75 | 1/15/2053 | 381,243 | 0.18% |
| 590,000 | PACIFICORP | USD | 5.35 | 12/1/2053 | 548,879 | 0.26% |
| 48,000 | PAGERDUTY INC | USD | 1.5 | 10/15/2028 | 51,062 | 0.02% |
| 23,000 | PAGERDUTY INC | USD | 1.25 | 7/1/2025 | 21,921 | 0.01% |
| 32,000 | PALO ALTO NETWORKS INC | USD | 0.375 | 6/1/2025 | 91,328 | 0.04% |
| 13,000 | PDD HOLDINGS INC | USD | 0 | 12/1/2025 | 12,529 | 0.01% |
| 31,000 | PEABODY ENERGY CORP | USD | 3.25 | 3/1/2028 | 43,726 | 0.02% |
| 200,000 | PEPSICO INC | USD | 2.875 | 10/15/2049 | 139,308 | 0.07% |
| 400,000 | PEPSICO INC | USD | 3.9 | 7/18/2032 | 379,217 | 0.18% |
| 54,000 | PERFICIENT INC | USD | 0.125 | 11/15/2026 | 46,538 | 0.02% |
| 825,000 | PFIZER INVESTMENT ENTERPRISES PTE LTD | USD | 5.11 | 5/19/2043 | 806,729 | 0.38% |
| 24,000 | PIONEER NATURAL RESOURCES CO | USD | 0.25 | 5/15/2025 | 68,654 | 0.03% |
| 40,000 | PROGRESS SOFTWARE CORP | USD | 1 | 4/15/2026 | 41,400 | 0.02% |
| 675,000 | REGAL REXNORD CORP | USD | 6.05 | 4/15/2028 | 684,290 | 0.33% |
| 43,000 | REPAY HOLDINGS CORP | USD | 0 | 2/1/2026 | 39,693 | 0.02% |
| 42,000 | RINGCENTRAL INC | USD | 0 | 3/15/2026 | 37,632 | 0.02% |
| 38,000 | RINGCENTRAL INC | USD | 0 | 3/1/2025 | 35,838 | 0.02% |
| 14,000 | RIVIAN AUTOMOTIVE INC | USD | 3.625 | 10/15/2030 | 9,800 | 0.00% |
| 12,000 | RIVIAN AUTOMOTIVE INC | USD | 4.625 | 3/15/2029 | 9,606 | 0.00% |
| 30,000 | ROYAL CARIBBEAN CRUISES LTD | USD | 6 | 8/15/2025 | 85,260 | 0.04% |
| 4,000 | SAREPTA THERAPEUTICS INC | USD | 1.5 | 11/15/2024 | 7,140 | 0.00% |
| 35,000 | SEAGATE HDD CAYMAN | USD | 3.5 | 6/1/2028 | 44,503 | 0.02% |
| 38,000 | SHIFT4 PAYMENTS INC | USD | 0 | 12/15/2025 | 40,660 | 0.02% |
| 30,000 | SHOCKWAVE MEDICAL INC | USD | 1 | 8/15/2028 | 38,325 | 0.02% |
| 1,500,000 | SLG OFFICE TRUST 2021-OVA | USD | 2.5854 | 7/1/2041 | 1,239,847 | 0.59% |
| 355,000 | SMURFIT KAPPA TREASURY ULC | USD | 5.2 | 1/15/2030 | 354,625 | 0.17% |
| 525,000 | SOUTHERN CALIFORNIA EDISON CO | USD | 2.75 | 2/1/2032 | 444,190 | 0.21% |
| 52,000 | SPOTIFY USA INC | USD | 0 | 3/15/2026 | 47,736 | 0.02% |
| 35,000 | STRIDE INC | USD | 1.125 | 9/1/2027 | 46,288 | 0.02% |
| 460,000 | SUZANO AUSTRIA GMBH | USD | 3.75 | 1/15/2031 | 406,238 | 0.19% |
| 550,000 | TAPESTRY INC | USD | 3.05 | 3/15/2032 | 451,664 | 0.21% |
| 44,000 | TELADOC HEALTH INC | USD | 1.25 | 6/1/2027 | 37,070 | 0.02% |
| 775,000 | TENNESSEE VALLEY AUTHORITY | USD | 1.5 | 9/15/2031 | 639,312 | 0.30% |
| 44,000 | TETRA TECH INC | USD | 2.25 | 8/15/2028 | 48,264 | 0.02% |
| 281,765 | TOYOTA AUTO RECEIVABLES 2021-B OWNER TRUST | USD | 0.26 | 11/17/2025 | 277,216 | 0.13% |
| 400,000 | TRUIST FINANCIAL CORP | USD | 1.267 | 3/2/2027 | 369,802 | 0.18% |
| 20,000 | UBER TECHNOLOGIES INC | USD | 0.875 | 12/1/2028 | 24,740 | 0.01% |
| 1,083,739 | UNITED STATES SMALL BUSINESS ADMINISTRATION | USD | 2.88 | 5/1/2037 | 985,696 | 0.47% |
| 1,187,818 | UNITED STATES SMALL BUSINESS ADMINISTRATION | USD | 1.21 | 12/1/2045 | 927,320 | 0.44% |
| 1,615,602 | UNITED STATES SMALL BUSINESS ADMINISTRATION | USD | 1.03 | 7/1/2040 | 1,292,863 | 0.61% |
| 509,324 | UNITED STATES SMALL BUSINESS ADMINISTRATION | USD | 1.34 | 2/1/2046 | 399,286 | 0.19% |
| 217,974 | UNITED STATES SMALL BUSINESS ADMINISTRATION | USD | 1.56 | 9/1/2046 | 174,277 | 0.08% |
| 2,546,000 | UNITED STATES TREASURY NOTE/BOND | USD | 3.25 | 5/15/2042 | 2,164,199 | 1.03% |
| 1,500,000 | UNITED STATES TREASURY NOTE/BOND | USD | 3.625 | 5/15/2053 | 1,317,891 | 0.63% |
| 4,000,000 | UNITED STATES TREASURY NOTE/BOND | USD | 2.25 | 2/15/2052 | 2,631,094 | 1.25% |
| 500,000 | UNITED STATES TREASURY NOTE/BOND | USD | 4 | 1/31/2029 | 494,844 | 0.24% |
| 1,000,000 | UNITED STATES TREASURY NOTE/BOND | USD | 2.625 | 5/31/2027 | 947,617 | 0.45% |
| 2,000,000 | UNITED STATES TREASURY NOTE/BOND | USD | 2.875 | 5/15/2032 | 1,815,859 | 0.86% |
| 3,600,000 | UNITED STATES TREASURY NOTE/BOND | USD | 3.375 | 5/15/2033 | 3,372,469 | 1.60% |
| 40,000 | UPWORK INC | USD | 0.25 | 8/15/2026 | 34,876 | 0.02% |
| 1,220,000 | VENTURE 42 CLO LTD | USD | 6.7056 | 4/15/2034 | 1,218,170 | 0.58% |
| 440,000 | VERALTO CORP | USD | 5.45 | 9/18/2033 | 445,443 | 0.21% |
| 50,000 | VERINT SYSTEMS INC | USD | 0.25 | 4/15/2026 | 46,875 | 0.02% |
| 1,000,000 | VERIZON COMMUNICATIONS INC | USD | 5.5 | 2/23/2054 | 1,010,792 | 0.48% |
| 500,000 | VERIZON MASTER TRUST | USD | 0.5 | 5/20/2027 | 496,398 | 0.24% |
| 45,000 | VIAVI SOLUTIONS INC | USD | 1.625 | 3/15/2026 | 43,650 | 0.02% |
| 510,000 | WARNERMEDIA HOLDINGS INC | USD | 5.05 | 3/15/2042 | 438,342 | 0.21% |
| 25,000 | WAYFAIR INC | USD | 3.5 | 11/15/2028 | 41,750 | 0.02% |
| 22,000 | WAYFAIR INC | USD | 3.25 | 9/15/2027 | 28,930 | 0.01% |
| 51,000 | WELLTOWER OP LLC | USD | 2.75 | 5/15/2028 | 56,768 | 0.03% |
| 755,000 | WILLIS NORTH AMERICA INC | USD | 5.9 | 3/5/2054 | 764,315 | 0.36% |
| 670,000 | WISCONSIN PUBLIC SERVICE CORP | USD | 2.85 | 12/1/2051 | 428,126 | 0.20% |
| 20,000 | WIX.COM LTD | USD | 0 | 8/15/2025 | 18,460 | 0.01% |
| 18,000 | WORKIVA INC | USD | 1.25 | 8/15/2028 | 16,713 | 0.01% |
| 51,000 | ZSCALER INC | USD | 0.125 | 7/1/2025 | 69,485 | 0.03% |

Fixed Income Total

78,249,744

37.17%

Common Stock

| | | | | |
|-----------|--|-----|-----------|-------|
| 1,680 | 3M CO | USD | 178,198 | 0.08% |
| 1,510 | ABBVIE INC | USD | 274,971 | 0.13% |
| 25,500 | ABU DHABI ISLAMIC BANK PJSC | AED | 75,828 | 0.04% |
| 262 | ACCENTURE PLC | USD | 90,812 | 0.04% |
| 86,640 | ACER INC | TWD | 126,291 | 0.06% |
| 624 | ADOBE INC | USD | 314,870 | 0.15% |
| 1,040 | AERCAP HOLDINGS NV | USD | 90,386 | 0.04% |
| 3,045 | AKAMAI TECHNOLOGIES INC | USD | 331,174 | 0.16% |
| 284 | ALLIANZ SE | EUR | 85,116 | 0.04% |
| 5,795 | ALPHABET INC | USD | 874,639 | 0.42% |
| 2,698 | AMAZON.COM INC | USD | 486,665 | 0.23% |
| 4,700 | ANKER INNOVATIONS TECHNOLOGY CO LTD | CNY | 49,780 | 0.02% |
| 70 | AP MOLLER - MAERSK A/S | DKK | 89,451 | 0.04% |
| 13,392 | APPLE INC | USD | 2,296,460 | 1.09% |
| 1,120 | APPLIED MATERIALS INC | USD | 230,978 | 0.11% |
| 6,018 | ARCH CAPITAL GROUP LTD | USD | 556,304 | 0.26% |
| 2,486 | ASSICURAZIONI GENERALI SPA | EUR | 62,920 | 0.03% |
| 902 | AUTOMATIC DATA PROCESSING INC | USD | 225,265 | 0.11% |
| 2,600 | BANCOLOMBIA SA | USD | 88,972 | 0.04% |
| 162,700 | BANK CENTRAL ASIA TBK PT | IDR | 103,387 | 0.05% |
| 1,062,300 | BANK MANDIRI PERSERO TBK PT | IDR | 485,757 | 0.23% |
| 38,378 | BDO UNIBANK INC | PHP | 105,477 | 0.05% |
| 895 | BERKSHIRE HATHAWAY INC | USD | 376,365 | 0.18% |
| 1,380 | BEST BUY CO INC | USD | 113,201 | 0.05% |
| 67,500 | BOC HONG KONG HOLDINGS LTD | HKD | 180,675 | 0.09% |
| 709 | BOOZ ALLEN HAMILTON HOLDING CORP | USD | 105,244 | 0.05% |
| 29,291 | BRAMBLES LTD | AUD | 308,263 | 0.15% |
| 138 | BROADCOM INC | USD | 182,907 | 0.09% |
| 2,620 | BROWN & BROWN INC | USD | 229,355 | 0.11% |
| 643 | CADENCE DESIGN SYSTEMS INC | USD | 200,153 | 0.10% |
| 2,000 | CANON MARKETING JAPAN INC | JPY | 58,766 | 0.03% |
| 3,374 | CARDINAL HEALTH INC | USD | 377,551 | 0.18% |
| 243 | CATERPILLAR INC | USD | 89,042 | 0.04% |
| 1,140 | CBOE GLOBAL MARKETS INC | USD | 209,452 | 0.10% |
| 2,062 | CENCORA INC | USD | 501,045 | 0.24% |
| 2,880 | CENTENE CORP | USD | 226,022 | 0.11% |
| 1,854 | CEZ AS | CZK | 66,163 | 0.03% |
| 1,220 | CHENIERE ENERGY INC | USD | 196,762 | 0.09% |
| 1,937 | CHUBB LTD | USD | 501,935 | 0.24% |
| 11,600 | CHUBU ELECTRIC POWER CO INC | JPY | 151,303 | 0.07% |
| 2,296 | CIGNA GROUP/THE | USD | 833,884 | 0.40% |
| 742 | CINTAS CORP | USD | 509,776 | 0.24% |
| 554 | CLOROX CO/THE | USD | 84,823 | 0.04% |
| 1,706 | COCA-COLA CO/THE | USD | 104,373 | 0.05% |
| 2,426 | COCA-COLA ICECEK AS | TRY | 42,171 | 0.02% |
| 1,476 | CONSOLIDATED EDISON INC | USD | 134,036 | 0.06% |
| 9,160 | CPFL ENERGIA SA | BRL | 63,667 | 0.03% |
| 3,380 | CRH PLC | GBP | 291,287 | 0.14% |
| 160,680 | CTBC FINANCIAL HOLDING CO LTD | TWD | 162,671 | 0.08% |
| 5,000 | DAICEL CORP | JPY | 49,197 | 0.02% |
| 3,324 | DAVITA INC | USD | 458,878 | 0.22% |
| 2,920 | DCC PLC | GBP | 212,284 | 0.10% |
| 799 | DECKERS OUTDOOR CORP | USD | 752,067 | 0.36% |
| 2,680 | DOOSAN BOBCAT INC | KRW | 107,499 | 0.05% |
| 64,700 | DUBAI ISLAMIC BANK PJSC | AED | 102,893 | 0.05% |
| 813 | DUKE ENERGY CORP | USD | 78,625 | 0.04% |
| 16,040 | E.ON SE | EUR | 222,972 | 0.11% |
| 89,000 | E.SUN FINANCIAL HOLDING CO LTD | TWD | 75,503 | 0.04% |
| 1,540 | ELECTRONIC ARTS INC | USD | 204,312 | 0.10% |
| 450 | ELI LILLY & CO | USD | 350,082 | 0.17% |
| 9,620 | ENDESA SA | EUR | 178,148 | 0.08% |
| 28,096 | ENEL SPA | EUR | 185,475 | 0.09% |
| 17,855 | ENGIE SA | EUR | 298,767 | 0.14% |
| 1,340 | EOG RESOURCES INC | USD | 171,306 | 0.08% |
| 6,780 | EQUINOR ASA | NOK | 178,860 | 0.08% |
| 600 | ERIE INDEMNITY CO | USD | 240,942 | 0.11% |
| 1,100 | EURAZEO SE | EUR | 96,422 | 0.05% |
| 38,000 | EVERGREEN MARINE CORP TAIWAN LTD | TWD | 208,977 | 0.10% |
| 1,814 | FERGUSON PLC | USD | 396,232 | 0.19% |
| 1,820 | FIDELITY NATIONAL INFORMATION SERVICES INC | USD | 135,008 | 0.06% |
| 2,700 | FORTUNE BRANDS INNOVATIONS INC | USD | 228,609 | 0.11% |
| 3,537 | FUJIFILM HOLDINGS CORP | JPY | 79,161 | 0.04% |
| 466 | GARTNER INC | USD | 222,128 | 0.11% |
| 543 | GENERAL ELECTRIC CO | USD | 95,313 | 0.05% |
| 5,500 | GENERAL MOTORS CO | USD | 249,425 | 0.12% |
| 7,679 | GOODMAN GROUP | AUD | 169,186 | 0.08% |

| | | | | |
|---------|---|-----|-----------|-------|
| 10,400 | GSK PLC | GBP | 224,277 | 0.11% |
| 7,400 | HANKYU HANSHIN HOLDINGS INC | JPY | 211,764 | 0.10% |
| 2,640 | HARTFORD FINANCIAL SERVICES GROUP INC/THE | USD | 272,052 | 0.13% |
| 680 | HEIDELBERG MATERIALS AG | EUR | 74,792 | 0.04% |
| 326 | HOME DEPOT INC/THE | USD | 125,054 | 0.06% |
| 540 | HUNTINGTON INGALLS INDUSTRIES INC | USD | 157,394 | 0.07% |
| 2,533 | ICICI BANK LTD | USD | 66,897 | 0.03% |
| 3,899 | INTERNATIONAL BUSINESS MACHINES CORP | USD | 744,553 | 0.35% |
| 4,800 | ITOCHU CORP | JPY | 204,962 | 0.10% |
| 2,820 | JAMES HARDIE INDUSTRIES PLC | AUD | 113,218 | 0.05% |
| 11,600 | JAPAN TOBACCO INC | JPY | 308,659 | 0.15% |
| 2,714 | JOHNSON & JOHNSON | USD | 429,328 | 0.20% |
| 940 | JPMORGAN CHASE & CO | USD | 188,282 | 0.09% |
| 6,800 | KDDI CORP | JPY | 200,703 | 0.10% |
| 430 | KIMBERLY-CLARK CORP | USD | 55,621 | 0.03% |
| 28,100 | KIMBERLY-CLARK DE MEXICO SAB DE CV | MXN | 65,245 | 0.03% |
| 2,864 | KROGER CO/THE | USD | 163,620 | 0.08% |
| 3,739 | LAMB WESTON HOLDINGS INC | USD | 398,316 | 0.19% |
| 350 | LENNOX INTERNATIONAL INC | USD | 171,066 | 0.08% |
| 7,850 | LOEWS CORP | USD | 614,577 | 0.29% |
| 1,160 | LOGITECH INTERNATIONAL SA | CHF | 103,877 | 0.05% |
| 76,947 | M&G PLC | GBP | 214,147 | 0.10% |
| 900 | MANHATTAN ASSOCIATES INC | USD | 225,207 | 0.11% |
| 1,584 | MARATHON PETROLEUM CORP | USD | 319,176 | 0.15% |
| 404 | MARSH & MCLENNAN COS INC | USD | 83,216 | 0.04% |
| 11,400 | MAZDA MOTOR CORP | JPY | 132,654 | 0.06% |
| 452 | MCKESSON CORP | USD | 242,656 | 0.12% |
| 17,380 | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA | EUR | 258,943 | 0.12% |
| 6,099 | MERCK & CO INC | USD | 804,763 | 0.38% |
| 1,238 | META PLATFORMS INC | USD | 601,148 | 0.29% |
| 3,300 | METLIFE INC | USD | 244,563 | 0.12% |
| 7,498 | MICROSOFT CORP | USD | 3,154,559 | 1.50% |
| 30 | MICROSTRATEGY INC | USD | 51,137 | 0.02% |
| 3,100 | mitsui & CO LTD | JPY | 144,228 | 0.07% |
| 7,500 | MITSUI OSK LINES LTD | JPY | 228,498 | 0.11% |
| 18,320 | MOL HUNGARIAN OIL & GAS PLC | HUF | 148,560 | 0.07% |
| 1,283 | MOLINA HEALTHCARE INC | USD | 527,095 | 0.25% |
| 1,618 | MONDELEZ INTERNATIONAL INC | USD | 113,260 | 0.05% |
| 6,040 | MOTOR OIL HELLAS CORINTH REFINERIES SA | EUR | 179,979 | 0.09% |
| 625 | MOTOROLA SOLUTIONS INC | USD | 221,863 | 0.11% |
| 520 | MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN | EUR | 253,741 | 0.12% |
| 6,135 | NATIONAL GRID PLC | GBP | 82,543 | 0.04% |
| 6,300 | NEC CORP | JPY | 458,413 | 0.22% |
| 17,740 | NEDBANK GROUP LTD | ZAR | 214,182 | 0.10% |
| 194,100 | NIPPON TELEGRAPH & TELEPHONE CORP | JPY | 230,797 | 0.11% |
| 15,878 | NISOURCE INC | USD | 439,185 | 0.21% |
| 4,620 | NN GROUP NV | EUR | 213,427 | 0.10% |
| 6,300 | NOMURA RESEARCH INSTITUTE LTD | JPY | 177,164 | 0.08% |
| 840 | NORTHROP GRUMMAN CORP | USD | 402,074 | 0.19% |
| 1,383 | NOVARTIS AG | CHF | 133,983 | 0.06% |
| 1,141 | NOVO NORDISK A/S | DKK | 145,442 | 0.07% |
| 1,698 | NVIDIA CORP | USD | 1,534,245 | 0.73% |
| 30 | NVR INC | USD | 242,999 | 0.12% |
| 2,147 | ORACLE CORP | USD | 269,685 | 0.13% |
| 433 | O'REILLY AUTOMOTIVE INC | USD | 488,805 | 0.23% |
| 860 | OWENS CORNING | USD | 143,448 | 0.07% |
| 810 | PACCAR INC | USD | 100,351 | 0.05% |
| 400 | PANDORA A/S | DKK | 64,479 | 0.03% |
| 11,293 | PARKLAND CORP | CAD | 359,662 | 0.17% |
| 1,220 | PAYCHEX INC | USD | 149,816 | 0.07% |
| 17,303 | PG&E CORP | USD | 289,998 | 0.14% |
| 610 | PHILLIPS 66 | USD | 99,637 | 0.05% |
| 1,510 | PROCTER & GAMBLE CO/THE | USD | 244,998 | 0.12% |
| 7,614 | PULTEGROUP INC | USD | 918,401 | 0.44% |
| 9,420 | QBE INSURANCE GROUP LTD | AUD | 111,292 | 0.05% |
| 370 | QUALCOMM INC | USD | 62,641 | 0.03% |
| 39,000 | QUANTA COMPUTER INC | TWD | 341,213 | 0.16% |
| 3,400 | RANDSTAD NV | EUR | 179,443 | 0.09% |
| 1,700 | RB GLOBAL INC | CAD | 129,481 | 0.06% |
| 2,700 | RELIANCE INDUSTRIES LTD | USD | 192,780 | 0.09% |
| 5,280 | RELX PLC | GBP | 228,181 | 0.11% |
| 856 | ROPER TECHNOLOGIES INC | USD | 480,079 | 0.23% |
| 9,460 | SAGE GROUP PLC/THE | GBP | 151,100 | 0.07% |
| 376 | SALESFORCE INC | USD | 113,244 | 0.05% |
| 26,900 | SCSK CORP | JPY | 498,800 | 0.24% |
| 2,700 | SEKISUI HOUSE LTD | JPY | 61,249 | 0.03% |

| | | | | | | |
|-------------------------------|---|-----------------|-------------------------------------|---------------------|----------------|--|
| 106 | SERVICENOW INC | USD | 80,814 | 0.04% | | |
| 77,400 | SINO GRANDNESS FOOD INDUSTRY GROUP LTD | SGD | 0 | 0.00% | | |
| 229,840 | SINOPAC FINANCIAL HOLDINGS CO LTD | TWD | 154,407 | 0.07% | | |
| 1,580 | SK INC | KRW | 214,305 | 0.10% | | |
| 24,500 | SOFTBANK CORP | JPY | 314,140 | 0.15% | | |
| 2,900 | SOJITZ CORP | JPY | 76,169 | 0.04% | | |
| 9,800 | STELLANTIS NV | EUR | 278,539 | 0.13% | | |
| 11,600 | SUBARU CORP | JPY | 262,529 | 0.12% | | |
| 3,500 | SUMITOMO CORP | JPY | 83,928 | 0.04% | | |
| 4,100 | SYNCHRONY FINANCIAL | USD | 176,792 | 0.08% | | |
| 9,000 | TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD | TWD | 216,258 | 0.10% | | |
| 11,680 | TELE2 AB | SEK | 95,915 | 0.05% | | |
| 2,300 | TENCENT HOLDINGS LTD | HKD | 89,274 | 0.04% | | |
| 827 | TESLA INC | USD | 145,378 | 0.07% | | |
| 1,200 | TIX COS INC/THE | USD | 121,704 | 0.06% | | |
| 6,800 | TOKIO MARINE HOLDINGS INC | JPY | 212,247 | 0.10% | | |
| 13,900 | TOKYO GAS CO LTD | JPY | 315,500 | 0.15% | | |
| 67,480 | TONGCHENG TRAVEL HOLDINGS LTD | HKD | 178,035 | 0.08% | | |
| 6,300 | TOYOTA MOTOR CORP | JPY | 158,395 | 0.08% | | |
| 1,000 | TOYOTA TSUSHO CORP | JPY | 68,239 | 0.03% | | |
| 940 | TRANE TECHNOLOGIES PLC | USD | 282,188 | 0.13% | | |
| 420 | ULTA BEAUTY INC | USD | 219,610 | 0.10% | | |
| 324 | UNITEDHEALTH GROUP INC | USD | 160,283 | 0.08% | | |
| 1,867 | VALERO ENERGY CORP | USD | 318,678 | 0.15% | | |
| 412 | VERISK ANALYTICS INC | USD | 97,121 | 0.05% | | |
| 5,120 | VERIZON COMMUNICATIONS INC | USD | 214,835 | 0.10% | | |
| 13,489 | VIPSHOP HOLDINGS LTD | USD | 223,243 | 0.11% | | |
| 945 | VISA INC | USD | 263,731 | 0.13% | | |
| 4,279 | VISTRA ENERGY CORP COM | USD | 298,032 | 0.14% | | |
| 26,780 | VOLVO CAR AB | SEK | 101,526 | 0.05% | | |
| 7,704 | WALMART INC | USD | 463,550 | 0.22% | | |
| 888 | WASTE MANAGEMENT INC | USD | 189,277 | 0.09% | | |
| 100,300 | WEICHAI POWER CO LTD | CNY | 226,344 | 0.11% | | |
| 260 | WW GRAINGER INC | USD | 264,498 | 0.13% | | |
| 55,000 | XINYI SOLAR HOLDINGS LTD | HKD | 42,584 | 0.02% | | |
| 1,672 | XYLEM INC/NY | USD | 216,089 | 0.10% | | |
| 7,400 | YAMAHA MOTOR CO LTD | JPY | 67,924 | 0.03% | | |
| 289,069 | YAPI VE KREDI BANKASI AS | TRY | 245,879 | 0.12% | | |
| 3,300 | YOKOGAWA ELECTRIC CORP | JPY | 75,709 | 0.04% | | |
| 272 | ZSCALER INC | USD | 52,395 | 0.02% | | |
| | | | Common Stock Total | 49,535,810 | 23.53% | |
| Preferred Stock | | | | | | |
| 22 | BANK OF AMERICA CORP | USD | 26,262 | 0.01% | | |
| 2,320 | BAYERISCHE MOTOREN WERKE AG | EUR | 248,791 | 0.12% | | |
| 31,780 | CIA ENERGETICA DE MINAS GERAIS | BRL | 79,713 | 0.04% | | |
| 1,857 | EPR PROPERTIES | USD | 35,209 | 0.02% | | |
| 17,000 | PETROLEO BRASILEIRO SA | BRL | 127,109 | 0.06% | | |
| 41 | WELLS FARGO & CO | USD | 49,993 | 0.02% | | |
| | | | Preferred Stock Total | 567,077 | 0.27% | |
| Open-End Funds | | | | | | |
| 68,690 | PIMCO ENHANCED SHORT MATURITY ACTIVE ESG EXCHANGE-TRADED FUND | USD | 6,773,603 | 3.22% | | |
| 244,000 | VIRTUS DUFF & PHELPS CLEAN ENERGY ETF | USD | 4,252,042 | 2.02% | | |
| 312,428 | VIRTUS DUFF & PHELPS WATER FUND | USD | 6,379,772 | 3.03% | | |
| 2,904,993 | VIRTUS NFJ GLOBAL SUSTAINABILITY FUND | USD | 41,628,553 | 19.78% | | |
| | | | Open-End Funds Total | 59,033,970 | 28.04% | |
| Short-Term Investments | | | | | | |
| 6,103,996 | BLCKRCK LIQ,DFDND-INST | USD | 5.198914 | 6,103,996 | 2.90% | |
| | | | Short-Term Investments Total | 6,103,996 | 2.90% | |
| | | | Total Investments | 193,490,597 | 91.92% | |
| | | | Other Assets and Liabilities | 17,017,770 | 8.08% | |
| | | | Total Net Assets | 210,508,367 | 100.00% | |
| Futures Contracts | | | | | | |
| Contract Description | Long/Short | Expiration Date | Contract Currency | Number of Contracts | Notional Value | Unrealized Appreciation (Depreciation) |
| LONG GILT FUTURE JUN24 | L | 6/26/2024 | GBP | 17 | 2,144,368 | 18,966 |

| | | | | | | |
|--------------------------|---|-----------|-----|------|--------------|----------|
| CAN 10YR BOND FUT JUN24 | L | 6/19/2024 | CAD | 16 | 1,421,461 | (4,835) |
| US 5YR NOTE (CBT) JUN24 | L | 6/28/2024 | USD | 39 | 4,173,610 | 11,968 |
| US 2YR NOTE (CBT) JUN24 | L | 6/28/2024 | USD | 22 | 4,498,656 | (7,058) |
| US LONG BOND(CBT) JUN24 | L | 6/18/2024 | USD | 19 | 2,288,313 | 25,625 |
| US 10YR ULTRA FUT JUN24 | L | 6/18/2024 | USD | 58 | 6,647,344 | 40,225 |
| US ULTRA BOND CBT JUN24 | L | 6/18/2024 | USD | 9 | 1,161,000 | 13,826 |
| AUST 10Y BOND FUT JUN24 | L | 6/17/2024 | AUD | 31 | 2,354,965 | 13,477 |
| EURO-BTP FUTURE JUN24 | L | 6/6/2024 | EUR | 20 | 2,567,879 | 3,890 |
| EURO-OAT FUTURE JUN24 | L | 6/6/2024 | EUR | 2 | 276,552 | (555) |
| EURO-BUND FUTURE JUN24 | L | 6/6/2024 | EUR | 19 | 2,734,043 | 753 |
| MINI BOVESPA FUT APR24 | L | 4/17/2024 | BRL | 60 | 308,156 | (4,965) |
| BIST 30 FUTURES APR24 | L | 4/30/2024 | TRY | 71 | 221,797 | (8,704) |
| SPI 200 FUTURES JUN24 | L | 6/20/2024 | AUD | 10 | 1,295,317 | 30,891 |
| FTSE 100 IDX FUT JUN24 | L | 6/21/2024 | GBP | 14 | 1,411,488 | 22,273 |
| S&P/TSX 60 IX FUT JUN24 | L | 6/20/2024 | CAD | 4 | 792,234 | 13,578 |
| DAX MINI FUTURE JUN24 | L | 6/21/2024 | EUR | 9 | 911,542 | 24,641 |
| IBEX 35 INDX FUTR APR24 | L | 4/19/2024 | EUR | 3 | 358,192 | 17,357 |
| FTSE/MIB IDX FUT JUN24 | L | 6/21/2024 | EUR | 2 | 369,085 | 8,042 |
| EURO STOXX 50 JUN24 | L | 6/21/2024 | EUR | 14 | 761,992 | 10,133 |
| TOPIX INDX FUTR JUN24 | L | 6/13/2024 | JPY | 11 | 1,997,919 | 55,869 |
| FTSE/ISE TOP 40 JUN24 | L | 6/20/2024 | ZAR | 2 | 72,785 | 77 |
| S&P500 EMINI FUT JUN24 | L | 6/21/2024 | USD | 11 | 2,919,675 | 26,221 |
| EM ESG SCR NTR JUN24 | L | 6/21/2024 | USD | 229 | 3,605,605 | (25,795) |
| EAFE ESG SCR NTR JUN24 | L | 6/21/2024 | USD | 200 | 4,982,000 | 40,716 |
| MSCI EMGMKT JUN24 | L | 6/21/2024 | USD | 20 | 1,049,000 | (7,564) |
| NASDAQ 100 E-MINI JUN24 | L | 6/21/2024 | USD | 1 | 369,500 | 26 |
| E-MINI RUSS 2000 JUN24 | L | 6/21/2024 | USD | 3 | 321,885 | 8,480 |
| EMINI S&P500 ESG JUN24 | L | 6/21/2024 | USD | 65 | 15,241,850 | 214,869 |
| FTSE TAIWAN INDEX APR24 | L | 4/29/2024 | USD | 4 | 276,000 | (96) |
| US 10YR NOTE (CBT)JUN24 | S | 6/18/2024 | USD | (6) | (664,781) | 1,296 |
| JPN 10Y BOND(OSE)JUN24 | S | 6/13/2024 | JPY | (12) | (11,564,011) | (36,341) |
| HSECI FUTURES APR24 | S | 4/29/2024 | HKD | (8) | (297,129) | 2,873 |
| AUDUSD CRNCY FUT JUN24 | S | 6/17/2024 | USD | (14) | (914,620) | (633) |
| BP CURRENCY FUT JUN24 | S | 6/17/2024 | USD | (9) | (710,269) | 1,410 |
| C\$ CURRENCY FUT JUN24 | S | 6/18/2024 | USD | (14) | (1,035,160) | 1,874 |
| EURO FX CURR FUT JUN24 | S | 6/17/2024 | USD | (15) | (2,029,031) | 11,714 |
| JPN YEN CURR FUT JUN24 | S | 6/17/2024 | USD | (12) | (1,002,825) | 238 |
| NEW ZEALAND \$ FUT JUN24 | S | 6/17/2024 | USD | (14) | (836,500) | 2,805 |

Centrally Cleared Credit Default Swap Contracts - Sell Protection

| Reference Index | Maturity Date | Counterparty | Contract Currency | Fixed Deal Pay Rate | Notional Amount | Market Value | Upfront Premiums (Received)/Paid | Unrealized Appreciation (Depreciation) |
|-----------------------------------|---------------|--------------|-------------------|---------------------|-----------------|--------------|----------------------------------|--|
| ICE - CDX EM CDSI S40 5Y PRC DEAL | 12/20/2028 | ICE | USD | 1 | 1,700,000 | (40,692) | (46,474) | 5,781 |

Key to abbreviations:

- AED UAE Dirham
- AUD Australian Dollar
- BRL Brazilian Real
- CAD Canadian Dollar
- CHF Swiss Franc
- CNY Chinese Yuan Renminbi
- CZK Czech Koruna
- DKK Danish Krone
- EUR Euro
- GBP Great Britain Pound
- HKD Hong Kong Dollar
- HUF Hungarian Forint
- IDR Indonesian Rupiah
- JPY Japanese Yen
- KRW Korean Won
- MXN Mexican Peso
- NOK Norwegian Krone
- PHP Philippine Peso
- SEK Swedish Krona
- SGD Singapore Dollar
- TRY New Turkish Lira
- TWD Taiwan Dollar
- USD U.S. Dollar
- ZAR South African Rand

Holdings subject to change.

Portfolio holdings are subject to change daily without notice and may not represent current or past portfolio composition. The holdings presented above include those directly held by the Fund and exclude cash, cash equivalents, as well as certain other assets and liabilities. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, the information provided may differ from a fund's holdings disclosed in its annual/semi-annual report and Form NPORT-EX due to the exclusions noted above.

For information related to the Fund's collateral investments and other items mentioned above, please refer to the most recent Form N PORT-EX or the annual/semi-annual report in the above 'Related Resources' scrolling section of the page. Forms NPORT-EX are available on the SEC's website at www.sec.gov.

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