

**Virtus AlphaSimplex Managed Futures Strategy Fund**
**Top 10 Holdings As Of: January 31, 2024**

<b>Security</b>	<b>% Total</b>
Alphasimplex Managed Futures Strategy Cayman Fund Ltd	8.14
Credit Agricole Corp 0 Cp 01/02/2024 , 0.0000% 02/01/2024	4.49
United States Treasury Bill, 0.0000% 03/28/2024	3.90
Cbany Ycd 5.3900 03/28/24 , 5.3900% 03/28/2024	3.49
Dnbny Ycd 5.2700 02/06/24 , 5.2700% 02/06/2024	3.32
Sumtny Ycd 5.3100 02/01/24 , 5.3100% 02/01/2024	3.32
Mizbnk Ycd 5.7000 02/07/24 , 5.7000% 02/07/2024	3.27
Bacna Cd 5.8000 04/10/24 , 5.8000% 04/10/2024	2.62
OcbcnY Ycd 5.7000 03/01/24 , 5.7000% 03/01/2024	2.62
Bnppny Ycd 5.2000 12/19/24 , 5.2000% 12/19/2024	2.27
<b>Total:</b>	<b>37.44</b>

**Top 10 Holdings As Of: November 30, 2023**

<b>Security</b>	<b>% Total</b>
Alphasimplex Managed Futures Strategy Cayman Fund Ltd	9.76
Dnbny Ycd 5.2700 12/06/23 , 5.2700% 12/06/2023	3.23
Mizbnk Ycd 5.7000 02/07/24 , 5.7000% 02/07/2024	3.01
United States Treasury Bill, 0.0000% 12/28/2023	3.00
Bacna Cd 5.8000 04/10/24 , 5.8000% 04/10/2024	2.41
OcbcnY Ycd 5.7000 03/01/24 , 5.7000% 03/01/2024	2.41
United States Treasury Bill, 0.0000% 01/18/2024	2.39
Tdny Ycd 5.9700 10/07/24 , 5.9700% 10/07/2024	2.01
Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD, 5.9600% 09/20/2024	2.01
Ry Ycd 5.8300 07/23/24 , 5.8300% 07/23/2024	2.01
<b>Total:</b>	<b>32.22</b>

**Top 10 Holdings As Of: December 29, 2023**

<b>Security</b>	<b>% Total</b>
Alphasimplex Managed Futures Strategy Cayman Fund Ltd	7.38
United States Treasury Bill, 0.0000% 01/23/2024	4.39
United States Treasury Bill, 0.0000% 03/28/2024	3.91
Cbany Ycd 5.3900 03/28/24 , 5.3900% 03/28/2024	3.52
Mizbnk Ycd 5.7000 02/07/24 , 5.7000% 02/07/2024	3.30
Bacna Cd 5.8000 04/10/24 , 5.8000% 04/10/2024	2.64
OcbcnY Ycd 5.7000 03/01/24 , 5.7000% 03/01/2024	2.64
United States Treasury Bill, 0.0000% 01/18/2024	2.64
Tdny Ycd 5.9700 10/07/24 , 5.9700% 10/07/2024	2.21
Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD, 5.9600% 09/20/2024	2.21
<b>Total:</b>	<b>34.86</b>

**Top 10 Holdings As Of: October 31, 2023**

<b>Security</b>	<b>% Total</b>
United States Treasury Bill, 0.0000% 11/28/2023	5.07
Dnbny Ycd 5.2700 11/01/23 , 5.2700% 11/01/2023	4.56
Alphasimplex Managed Futures Strategy Cayman Fund Ltd	4.12
Credit Agricole Corporate And Investment Bank/new York , 0.0000% 11/01/2023	3.38
Sumtny Ycd 5.3100 11/09/23 , 5.3100% 11/09/2023	3.23
Mizbnk Ycd 5.7000 02/07/24 , 5.7000% 02/07/2024	2.85
Cooperatieve Rabobank UA/NY, 0.0000% 11/24/2023	2.28
Oversea-Chinese Banking Corp Ltd/New York, 0.0000% 11/01/2023	2.28
Bacna Cd 5.8000 04/10/24 , 5.8000% 04/10/2024	2.28
Bank of Nova Scotia/Houston, 5.8951% 08/21/2024	1.90
<b>Total:</b>	<b>31.97</b>

**Please consider a Fund's investment objectives, risks, charges, and expenses carefully before investing. For this and other information about any Virtus Fund, contact your financial representative, call 800-243-4361, or visit [virtus.com](http://virtus.com) for a prospectus or summary prospectus. Read it carefully before investing.**

Holdings are subject to change and are provided solely for reference. This information is not intended as investment advice and should not be considered as a recommendation to buy securities.