

Virtus AlphaSimplex Global Alternatives Fund
Investments as of January 31, 2024
Unaudited

Common Stock	Shares/Principal Amount	Security Description	Currency Code	Market Value	% of TNA
		4,822 3M CO	USD	454,955.70	0.25
		1,693 ABBVIE INC	USD	278,129.20	0.15
		2,003 ACADIA PHARMACEUTICALS INC	USD	51,897.73	0.03
		105 ACCELUSTRIC PLC	USD	38,207.40	0.02
		42 ADOBE INC	USD	25,946.76	0.01
		2,395 AECOM	USD	211,215.05	0.12
		2,185 AGREE REALTY CORP	USD	130,247.85	0.07
		960 ALEXANDER'S INC	USD	210,998.49	0.12
		1,612 ALLEGION PLC	USD	199,710.68	0.11
		571 ALLETE INC	USD	33,751.81	0.02
		2,488 ALLIANCE RESOURCE PARTNERS LP	USD	52,272.88	0.03
		944 ALLIANT ENERGY CORP	USD	45,935.04	0.03
		3,216 ALLISON TRANSMISSION HOLDINGS INC	USD	194,696.64	0.11
		901 ALLSTATE CORP/THE	USD	139,880.25	0.08
		482 ALNYLAM PHARMACEUTICALS INC	USD	83,342.62	0.05
		1,606 ALPHABET INC	USD	225,000.60	0.12
		2,281 AMAZON.COM INC	USD	354,011.20	0.2
		4,897 AMBARELLA INC	USD	257,386.32	0.14
		1,823 AMDOCS LTD	USD	167,132.64	0.09
		475 AMEREN CORP	USD	33,045.75	0.02
		401 AMERICAN ELECTRIC POWER CO INC	USD	31,334.14	0.02
		5,426 AMERICAN FINANCIAL GROUP INC/OH	USD	653,290.40	0.36
		1,750 AMERISAFE INC	USD	87,220.00	0.05
		1,285 AMETEK INC	USD	208,234.25	0.12
		479 AMGEN INC	USD	150,530.54	0.08
		272 ADN PLC	USD	81,172.96	0.05
		1,025 APPLE INC	USD	189,010.00	0.1
		1,413 APTARGROUP INC	USD	183,520.44	0.1
		93,394 ARDAGH METAL PACKAGING SA	USD	344,623.86	0.19
		987 ARMSTRONG WORLD INDUSTRIES INC	USD	97,920.27	0.05
		441 ARTHUR J GALLAGHER & CO	USD	102,382.56	0.06
		5,581 ASANA INC	USD	97,221.02	0.05
		305 AUTOMATIC DATA PROCESSING INC	USD	74,962.90	0.04
		427 AXON ENTERPRISE INC	USD	106,348.62	0.06
		839 AXSOME THERAPEUTICS INC	USD	75,535.17	0.04
		5,468 BAIN CAPITAL SPECIALTY FINANCE INC	USD	83,958.92	0.05
		2,075 BAKER HUGHES CO	USD	59,137.50	0.03
		4,411 BANK OF HAWAII CORP	USD	278,907.53	0.15
		255 BATH & BODY WORKS INC	USD	10,878.30	0.01
		5,026 BAUSCH HEALTH COS INC	USD	39,454.10	0.02
		540 BECTON DICKINSON & CO	USD	128,957.40	0.07
		69,340 BLACKBERRY LTD	USD	193,458.60	0.11
		4,148 BLOOMIN' BRANDS INC	USD	110,419.76	0.06
		1,324 BOOZ ALLEN HAMILTON HOLDING CORP	USD	186,379.48	0.1
		1,231 BOSTON SCIENTIFIC CORP	USD	77,873.06	0.04
		14,037 BOX INC	USD	364,681.26	0.2
		1,463 BRISTOL-MYERS SQUIBB CO	USD	71,496.81	0.04
		137 BROADCOM INC	USD	161,660.00	0.09
		11,445 BROOKFIELD INFRASTRUCTURE PARTNERS LP	USD	259,195.77	0.2
		25,106 BROOKLINE BANCORP INC	USD	271,646.92	0.15
		511 BROWN-FORMAN CORP	USD	28,053.90	0.02
		8,631 BUCKLE INC/THE	USD	320,986.89	0.18
		16,007 BUILD-A-BEAR WORKSHOP INC	USD	360,637.71	0.2
		685 BUILDERS FIRSTSOURCE INC	USD	119,178.78	0.07
		14,481 CALLON PETROLEUM CO	USD	465,129.72	0.26
		2,653 CAMBRIDGE BANCORP	USD	181,969.27	0.1
		886 CAMPBELL SOUP CO	USD	39,542.18	0.02
		903 CARDINAL HEALTH INC	USD	98,598.57	0.05
		4,917 CARBINAL CORP	USD	81,523.86	0.05
		1,080 CATERPILLAR INC	USD	324,334.80	0.18
		1,431 CBDE GLOBAL MARKETS INC	USD	263,089.35	0.15
		1,475 CBRE GROUP INC	USD	127,307.25	0.07
		394 CELSIUS HOLDINGS INC	USD	19,650.60	0.01
		494 CENCORA INC	USD	114,943.92	0.06
		812 CENTERPOINT ENERGY INC	USD	22,687.28	0.01
		13,637 CENTRAL PACIFIC FINANCIAL CORP	USD	243,314.99	0.14
		176 CEMED CORP	USD	104,531.04	0.06
		1,140 CHESAPEAKE ENERGY CORP	USD	87,905.40	0.05
		116 CHIPOTLE MEXICAN GRILL INC	USD	279,417.32	0.16
		379 CHUBB LTD	USD	92,855.00	0.05
		396 CHURCH & DWIGHT CO INC	USD	39,540.60	0.02
		451 CINTAS CORP	USD	272,661.07	0.15
		13,898 CIDON INVESTMENT CORP	USD	155,518.62	0.09
		3,958 CISCO SYSTEMS INC	USD	198,612.44	0.11
		1,693 CITY HOLDING CO	USD	173,041.53	0.1
		419 CME GROUP INC	USD	85,629.44	0.05
		553 CMS ENERGY CORP	USD	31,609.48	0.02
		147 COCA-COLA CO/THE	USD	8,745.03	0
		167 COCA-COLA CONSOLIDATED INC	USD	143,852.13	0.08
		2,244 COLGATE-PALMOLIVE CO	USD	188,944.80	0.1
		10,356 COMMUNITY HEALTHCARE TRUST INC	USD	265,010.04	0.15
		1,904 COMMUNITY TRUST BANCORP INC	USD	79,016.00	0.04
		970 CONAGRA BRANDS INC	USD	28,275.50	0.02
		1,389 CONSOLIDATED EDISON INC	USD	126,260.10	0.07
		357 CONSTELLATION BRANDS INC	USD	87,493.56	0.05
		691 CORVEL CORP	USD	162,619.94	0.09
		344 CROWDSTRIKE HOLDINGS INC	USD	100,620.00	0.06
		2,397 CVR ENERGY INC	USD	80,850.81	0.04
		4,885 CVR PARTNERS LP	USD	350,791.85	0.19
		358 CYBERBANK SOFTWARE LTD	USD	83,585.84	0.05
		523 DANAHER CORP	USD	125,472.93	0.07
		236 DECKERS OUTDOOR CORP	USD	177,880.28	0.1
		223 DEERE & CO	USD	87,768.34	0.05
		962 DEXCOM INC	USD	116,738.70	0.06
		20,220 DDMO INC	USD	219,791.40	0.12
		1,148 DONALDSON CO INC	USD	74,149.32	0.04
		197 DOORDASH INC	USD	20,527.40	0.01
		330 DTE ENERGY CO	USD	34,788.60	0.02
		3,387 DUKE ENERGY CORP	USD	132,616.21	0.07
		842 EAGLE MATERIALS INC	USD	190,527.76	0.11
		655 EATON CORP PLC	USD	161,182.40	0.09
		1,395 ELECTRONIC ARTS INC	USD	191,924.10	0.11
		1,479 ELEVANCE HEALTH INC	USD	729,797.76	0.4
		7,232 ELLINGTON FINANCIAL INC	USD	89,474.88	0.05
		1,036 EMERSON ELECTRIC CO	USD	95,032.28	0.05
		3,138 ENDEAVOR GROUP HOLDINGS INC	USD	77,665.50	0.04
		4,682 ENNIS INC	USD	95,372.34	0.05
		253 ENTERGY CORP	USD	25,239.28	0.01
		644 EQUITY COMMONWEALTH	USD	12,306.84	0.01
		1,437 EQUITY RESIDENTIAL	USD	86,493.03	0.05
		461 ERIE INDEMNITY CO	USD	159,427.63	0.09
		422 EVERGY INC	USD	21,424.94	0.01
		397 EXACT SCIENCES CORP	USD	25,983.80	0.01
		811 EXELON CORP	USD	28,230.91	0.02
		1,184 EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	149,574.72	0.08
		79 FAIR ISAAC CORP	USD	94,707.57	0.05
		3,729 FASTENAL CO	USD	254,429.67	0.14
		341 FEDEX CORP	USD	82,279.89	0.05
		277 FERRARI NV	USD	95,819.84	0.05
		66 FIRST CITIZENS BANCSHARES INC/N/C	USD	99,660.00	0.06
		1,914 FIRST INDUSTRIAL REALTY TRUST INC	USD	98,609.28	0.05
		229 FIRST SOLAR INC	USD	33,602.70	0.02
		5,409 FIRSTENERGY CORP	USD	198,402.12	0.11
		1,038 FISERV INC	USD	147,261.06	0.08
		668 FLEETCOR TECHNOLOGIES INC	USD	193,673.24	0.11
		1,004 FLOWERS FOODS INC	USD	22,891.20	0.01
		6,403 FULSHING FINANCIAL CORP	USD	102,640.09	0.06
		42,202 FORD MOTOR CO	USD	494,607.44	0.27
		5,594 FOUR CORNERS PROPERTY TRUST INC	USD	130,955.54	0.07
		2,496 FREEPORT-MCMORAN INC	USD	99,066.24	0.05
		849 FRESHPET INC	USD	73,098.90	0.04
		2,486 FRONTIER COMMUNICATIONS PARENT INC	USD	61,230.18	0.03
		2,037 GAMING AND LEISURE PROPERTIES INC	USD	92,989.05	0.05
		695 GARMIN LTD	USD	83,045.55	0.05
		9,605 GARRETT MOTION INC	USD	82,506.95	0.05
		5,161 GEN DIGITAL INC	USD	121,180.28	0.07
		562 GENERAL DYNAMICS CORP	USD	148,924.38	0.08
		2,015 GENERAL ELECTRIC CO	USD	266,826.30	0.15
		587 GENERAL MILLS INC	USD	38,102.17	0.02

6,105	GENESCO INC	USD	169,596.90	0.09
3,486	GENTEX CORP	USD	115,491.18	0.06
589	GENUINE PARTS CO	USD	82,455.24	0.05
40,671	GEOPARK LTD	USD	357,498.09	0.2
1,007	GETTY REALTY CORP	USD	27,853.62	0.02
1,179	GILEAD SCIENCES INC	USD	92,268.54	0.05
757	GLOBE LIFE INC	USD	92,974.74	0.05
1,399	GLVS INC	USD	1,177,655.68	0.07
1,110	GODADDY INC	USD	118,392.60	0.07
33,629	GOLDEN OCEAN GROUP LTD	USD	355,458.53	0.2
21,400	GOLUB CAPITAL BDC INC	USD	326,609.78	0.18
1,330	GREAT SOUTHERN BANCORP INC	USD	69,179.70	0.04
15,336	GUESS? INC	USD	342,606.24	0.19
4,087	HALLIBURTON CO	USD	145,701.55	0.08
653	HCA HEALTHCARE INC	USD	199,099.70	0.11
4,074	HEALTHSTREAM INC	USD	108,449.88	0.06
1,399	HERNEY CO/THE	USD	299,601.22	0.15
2,836	HESS CORP	USD	398,543.08	0.22
7,020	HESS MIDSTREAM LP	USD	237,346.20	0.13
4,037	HIBBETT INC	USD	269,066.05	0.15
953	HILTON WORLDWIDE HOLDINGS INC	USD	181,364.88	0.1
986	HOLCIG INC	USD	73,397.84	0.04
978	HONEYWELL INTERNATIONAL INC	USD	197,810.28	0.11
909	HORMEL FOODS CORP	USD	27,606.33	0.02
1,434	HOWARD HUGHES HOLDINGS INC	USD	14,834.72	0.06
160	HP INC	USD	4,593.60	0
99	HUBSPOT INC	USD	60,489.00	0.03
232	HUMANA INC	USD	87,709.92	0.05
388	IDACORP INC	USD	35,921.04	0.02
1,527	ILLINOIS TOOL WORKS INC	USD	398,394.30	0.22
1,796	INCYTE CORP	USD	105,550.92	0.06
934	INGREDION INC	USD	100,470.38	0.06
1,448	INSIGHT ENTERPRISES INC	USD	267,503.52	0.15
989	INSTALLED BUILDING PRODUCTS INC	USD	192,706.65	0.11
1,486	INTAPP INC	USD	64,016.88	0.04
1,159	INTEL CORP	USD	49,929.72	0.03
9	INTERNATIONAL BUSINESS MACHINES CORP	USD	1,652.94	0
21	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1,694.28	0
13,708	INTERNATIONAL SEAWAYS INC	USD	735,136.20	0.41
6,080	INVESCO LTD	USD	96,246.40	0.05
207	J M SMUCKER CO/THE	USD	27,230.85	0.02
1,717	JABIL INC	USD	215,122.93	0.12
3,879	JANUS HENDERSON GROUP PLC	USD	111,560.04	0.06
2,249	JFROG LTD	USD	72,864.79	0.04
897	JOHNSON & JOHNSON	USD	142,533.30	0.08
1,759	JOHNSON CONTROLS INTERNATIONAL PLC	USD	92,681.71	0.05
718	KELLANOVIA	USD	39,317.68	0.02
924	KEURIG DR PEPPER INC	USD	29,950.56	0.02
392	KIMBERLY-CLARK CORP	USD	47,420.24	0.03
466	KINSALE CAPITAL GROUP INC	USD	185,267.62	0.1
1,676	KIRBY CORP	USD	131,834.16	0.07
1,081	KNIFE RIVER CORP	USD	70,794.69	0.04
5,576	KOHL'S CORP	USD	143,637.76	0.08
719	KRAFT HEINZ CO/THE	USD	26,696.47	0.01
929	LANDSTAR SYSTEM INC	USD	178,107.88	0.1
2,138	LAS VEGAS SANDS CORP	USD	104,590.96	0.06
933	LEDOS HOLDINGS INC	USD	103,389.45	0.06
690	LINCOLN ELECTRIC HOLDINGS INC	USD	153,311.80	0.09
294	LOCKHEED MARTIN CORP	USD	126,246.54	0.07
417	LOEWS CORP	USD	30,382.62	0.02
650	LOWE'S COS INC	USD	138,346.00	0.08
4,872	LTC PROPERTIES INC	USD	151,860.24	0.08
638	MARATHON PETROLEUM CORP	USD	105,652.80	0.06
69	MARKEL GROUP INC	USD	103,322.67	0.06
636	MARKETAXESS HOLDINGS INC	USD	143,424.36	0.08
1,772	MARSH & MCLENNAN COS INC	USD	343,484.48	0.19
239	MARTIN MARIETTA MATERIALS INC	USD	121,123.38	0.07
2,971	MASCO CORP	USD	199,918.59	0.11
844	MASONITE INTERNATIONAL CORP	USD	77,690.20	0.04
970	MATSON INC	USD	108,669.10	0.06
5,528	MCCORMICK & CO INC/MD	USD	376,788.48	0.21
204	MCKESSON CORP	USD	101,977.56	0.06
15,980	MDU RESOURCES GROUP INC	USD	311,769.80	0.17
64	MERCADOLIBRE INC	USD	109,555.84	0.06
247	MERC & CO INC	USD	29,932.66	0.02
2,103	MERCURY SYSTEMS INC	USD	62,374.98	0.03
544	META PLATFORMS INC	USD	212,236.16	0.12
374	MGE ENERGY INC	USD	24,119.26	0.01
6,277	MGIC INVESTMENT CORP	USD	124,535.68	0.07
911	MICROSOFT CORP	USD	362,195.38	0.2
608	MID-AMERICA APARTMENT COMMUNITIES INC	USD	76,839.04	0.04
1,462	MODIVARE INC	USD	58,143.74	0.03
5,202	MONARCH CASINO & RESORT INC	USD	358,573.86	0.2
533	MONDELEZ INTERNATIONAL INC	USD	40,043.64	0.02
392	MORNINGSTAR INC	USD	109,465.60	0.06
2,311	MPLX LP	USD	89,089.05	0.05
1,903	MSC INDUSTRIAL DIRECT CO INC	USD	187,788.04	0.1
2,156	NELNET INC	USD	187,852.28	0.1
33,284	NEW YORK COMMUNITY BANCORP INC	USD	215,447.48	0.12
2,589	NEW YORK TIMES CO/THE	USD	125,721.84	0.07
323	NEWMARKET CORP	USD	180,172.63	0.1
1,402	NIKE INC	USD	142,345.06	0.08
1,374	NISOURCE INC	USD	35,682.78	0.02
5,706	NMI HOLDINGS INC	USD	182,135.52	0.1
545	NORTHWESTERN ENERGY GROUP INC	USD	26,225.40	0.01
9,897	NU HOLDINGS LTD/CAYMAN ISLANDS	USD	85,213.17	0.05
838	OGE ENERGY CORP	USD	27,855.12	0.02
349	OKTA INC	USD	28,844.85	0.02
2,201	OLD DOMINION FREIGHT LINE INC	USD	890,635.02	0.48
438	ON SEMICONDUCTOR CORP	USD	31,154.94	0.02
106	O'REILLY AUTOMOTIVE INC	USD	108,443.30	0.06
821	OTIS WORLDWIDE CORP	USD	72,609.24	0.04
867	PALANTIR TECHNOLOGIES INC	USD	13,950.03	0.01
1,845	PATRIA INVESTMENTS LTD	USD	26,328.15	0.01
1,300	PAYCHEX INC	USD	158,249.00	0.09
3,038	PEABODY ENERGY CORP	USD	81,114.60	0.05
569	PEPSICO INC	USD	95,893.57	0.05
6,477	PG&E CORP	USD	159,876.99	0.09
48,888	PHYSICIANS REALTY TRUST	USD	598,389.12	0.33
374	PINNACLE WEST CAPITAL CORP	USD	25,768.60	0.01
2,128	PINTEREST INC	USD	79,736.16	0.04
2,088	PIONEER NATURAL RESOURCES CO	USD	479,885.04	0.27
604	PORTLAND GENERAL ELECTRIC CO	USD	24,721.72	0.01
317	POST HOLDINGS INC	USD	29,439.79	0.02
1,285	PPL CORP	USD	33,667.00	0.02
6,795	PREMIER FINANCIAL CORP	USD	141,947.55	0.08
4,421	PREMIER INC	USD	95,582.02	0.05
852	PTC INC	USD	153,913.80	0.09
690	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	40,013.10	0.02
1,039	PULTEGROUP INC	USD	108,637.84	0.06
2,554	QUAGEN NV	USD	111,381.03	0.06
754	QUANTA SERVICES INC	USD	146,313.70	0.08
749	QUEST DIAGNOSTICS INC	USD	96,194.07	0.05
474	REALTY INCOME CORP	USD	25,780.86	0.01
218	REPUBLIC SERVICES INC	USD	37,304.16	0.02
4,861	RESIDEO TECHNOLOGIES INC	USD	81,181.97	0.05
16,195	REV GROUP INC	USD	316,126.40	0.18
3,223	REYNOLDS CONSUMER PRODUCTS INC	USD	87,568.91	0.05
2,274	ROBERT HALF INC	USD	180,873.96	0.1
2,289	ROCKET PHARMACEUTICALS INC	USD	65,762.97	0.04
4,478	ROLLINS INC	USD	193,942.18	0.11
331	ROPER TECHNOLOGIES INC	USD	177,747.00	0.1
208	SAIA INC	USD	93,720.64	0.05
402	SALESFORCE INC	USD	112,998.18	0.06
24,966	SANDRIDGE ENERGY INC	USD	364,603.60	0.2
2,542	SCHLUMBERGER NV	USD	123,795.40	0.07
26,466	SCHNEIDER NATIONAL INC	USD	648,946.32	0.36
797	SCIENCE APPLICATIONS INTERNATIONAL CORP	USD	101,745.02	0.06
1,309	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	112,155.12	0.06
156	SERVICENOW INC	USD	619,402.40	0.07
591	SHERWIN-WILLIAMS CO/THE	USD	179,888.58	0.1
387	SHOCKWAVE MEDICAL INC	USD	87,558.75	0.05
15,900	SITIO ROYALTIES CORP	USD	339,189.66	0.19
4,229	SONOS INC	USD	65,672.24	0.04
3,635	SOUTHERN COPPER CORP	USD	298,433.50	0.17

8,225	SOUTHSIDE BANCSHARES INC	USD	257,442.50	0.14
2,056	SOUTHWEST GAS HOLDINGS INC	USD	120,646.08	0.07
100	SPOTIFY TECHNOLOGY SA	USD	21,535.00	0.01
6,048	SPRINKLR INC	USD	75,479.04	0.04
4,723	STAR BULK CARRIERS CORP	USD	102,678.02	0.06
1,769	STURM RUGER & CO INC	USD	77,234.54	0.04
23,952	SUBURBAN PROpane PARTNERS LP	USD	474,728.64	0.26
1,711	SUNOCO LP	USD	101,872.11	0.06
1,145	SYSCO CORP	USD	92,664.85	0.05
4,417	Tapistry Inc	USD	171,335.43	0.1
2,106	TARGA RESOURCES CORP	USD	178,925.76	0.1
3,771	TECHNIPARC PLC	USD	72,931.14	0.04
25,196	TFS FINANCIAL CORP	USD	335,610.72	0.19
1,388	THOMSON REUTERS CORP	USD	206,284.56	0.11
2,078	T-MOBILE US INC	USD	335,035.94	0.19
241	TOPBUILD CORP	USD	88,960.33	0.05
811	TRACTOR SUPPLY CO	USD	182,150.60	0.1
61	TRADE DESK INC/THE	USD	4,174.23	0
790	TRANE TECHNOLOGIES PLC	USD	199,119.50	0.11
513	TRAVELERS COS INC/THE	USD	108,427.68	0.06
3,028	TREEHOUSE FOODS INC	USD	127,478.80	0.07
1,068	TRINET GROUP INC	USD	124,431.60	0.07
264	TYLER TECHNOLOGIES INC	USD	111,606.00	0.06
2,798	UBER TECHNOLOGIES INC	USD	182,625.46	0.1
851	UNION PACIFIC CORP	USD	207,584.43	0.12
2,249	UNITED PARCEL SERVICE INC	USD	319,133.10	0.18
182	UNITED RENTALS INC	USD	113,822.80	0.06
164	UNITEDHEALTH GROUP INC	USD	83,925.36	0.05
3,108	US FOODS HOLDING CORP	USD	142,999.08	0.08
3,540	USA COMPRESSION PARTNERS LP	USD	88,323.00	0.05
795	VERIS ANALYTICS INC	USD	192,016.35	0.11
1,999	VERTIV HOLDINGS CO	USD	112,603.67	0.06
7,524	VICTORIA'S SECRET & CO	USD	106,000.20	0.11
5,579	VICTORY CAPITAL HOLDINGS INC	USD	188,145.94	0.1
1,172	VISA INC	USD	320,360.72	0.18
971	VULCAN MATERIALS CO	USD	219,455.71	0.12
1,197	WALMART INC	USD	197,804.25	0.11
253	WALT DISNEY CO/THE	USD	24,300.65	0.01
721	WASTE MANAGEMENT INC	USD	133,839.23	0.07
488	WATERS CORP	USD	155,042.48	0.09
388	WEC ENERGY GROUP INC	USD	31,334.88	0.02
8,035	WENDY'S CO/THE	USD	153,307.80	0.09
323	WILLIS TOWERS WATSON PLC	USD	79,554.90	0.04
7,320	WINTRUST FINANCIAL CORP	USD	709,893.60	0.39
574	WIX.COM LTD	USD	72,829.12	0.04
5,027	WOODWARD INC	USD	692,569.79	0.38
945	WYNN RESORTS LTD	USD	89,236.35	0.05
668	XCEL ENERGY INC	USD	39,993.16	0.02
34,271	YEXT INC	USD	203,127.03	0.11
2,401	YORK WATER CO/THE	USD	86,147.88	0.05
601	YUM! BRANDS INC	USD	77,823.49	0.04
871	ZOETIS INC	USD	163,582.51	0.09
43,033	ZUORA INC	USD	393,321.62	0.22
	Total		51,272,328.58	28.46

Short-Term Investments	Shares/Principal Amount	Security Description	Currency Code	Interest Rate	Market Value	% of TNA	
	9,000,000	BANK OF AMERICA NA CD FLT 24	USD		5.56	9,000,353.70	5
	5,000,000	MIZBANK YCD 5.7000 02/07/24	USD		5.7	5,000,288.90	2.77
	3,000,000	NORDEA BANK ABP/NEW YORK NY	USD		5.58	3,000,236.04	1.66
	4,000,000	Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD	USD		5.96	4,015,650.96	2.23
	2,000,000	TDHY YCD 5.8000 05/22/24	USD		5.89	2,001,908.88	1.11
	5,000,000	UNITED STATES TREASURY BILL	USD		0	4,994,897.80	2.77
	9,000,000	UNITED STATES TREASURY BILL	USD		0	8,981,635.05	4.98
	2,000,000	UNITED STATES TREASURY BILL	USD		0	1,979,713.62	1.1
	5,000,000	UNITED STATES TREASURY BILL	USD		0	4,984,654.70	2.77
	11,000,000	UNITED STATES TREASURY BILL	USD		0	10,572,478.11	5.97
	9,000,000	UNITED STATES TREASURY BILL	USD		0	9,000,000.00	4.99
	9,000,000	UNITED STATES TREASURY BILL	USD		0	8,926,459.74	4.95
	2,000,000	UNITED STATES TREASURY BILL	USD		0	1,996,495.00	1.11
	8,000,000	UNITED STATES TREASURY BILL	USD		0	7,953,158.16	4.41
	5,000,000	UNITED STATES TREASURY BILL	USD		0	4,965,571.70	2.76
	10,000,000	UNITED STATES TREASURY BILL	USD		0	9,892,066.00	5.49
	3,000,000	UNITED STATES TREASURY BILL	USD		0	2,978,491.05	1.65
	5,000,000	WESTPAC BANKING CORP/NY	USD		5.54	5,000,430.70	2.77
		Total				105,433,520.11	58.49
		Total Investments				156,705,848.69	86.95%
		Other Assets and Liabilities				23,513,942.27	13.05%
		Total Net Assets				180,219,790.96	100.00%

Financial and Currency Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	DAX INDX FUTR MAR24	EUR	2024-03-15	1	853,008.38	4,476.16
	NIKKEI 225 (OSE) MAR24	JPY	2024-03-07	1	247,112.38	24,935.45
	EURO-BUXL 30Y BND MAR24	EUR	2024-03-07	2	297,322.18	-15,303.83
	S&P/TSX 60 IX FUTR MAR24	CAD	2024-03-14	4	756,175.39	12,672.84
	FTSE/NIB IDX FUTR MAR24	EUR	2024-03-15	4	668,434.56	16,855.23
	SP1 200 FUTURES MAR24	AUD	2024-03-21	6	752,128.52	22,240.09
	CAC40 10 EURO FUTR FEB24	EUR	2024-02-16	6	497,532.67	18,787.97
	IBEX 35 INDX FUTR FEB24	EUR	2024-02-16	7	764,145.68	6,539.86
	FTSE TAIWAN INDEX FEB24	USD	2024-02-27	11	677,270.00	-9,451.20
	EURO-BOBL FUTRRE MAR24	EUR	2024-03-07	14	1,793,335.19	5,699.48
	SHORT EURO-8TP FU MAR24	EUR	2024-03-07	15	1,724,797.20	5,157.29
	NASDAQ 100 E-MINI MAR24	USD	2024-03-15	16	5,517,520.00	298,002.08
	OMXS30 IND FUTR FEB24	SEK	2024-02-16	22	499,334.56	7,187.71
	EURO-BUND FUTURE MAR24	EUR	2024-03-07	30	4,404,392.85	15,569.28
	EURO FX CURR FUT MAR24	USD	2024-03-18	31	4,208,443.75	-21,927.88
	S&P MID 400 EMINI MAR24	USD	2024-03-15	31	8,504,230.00	232,173.63
	DOLLAR INDEX MAR24	USD	2024-03-18	35	3,608,115.00	-21,350.00
	TOPX INDX FUTR MAR24	JPY	2024-03-07	37	6,419,316.48	472,611.77
	MSCI EAFE MAR24	USD	2024-03-15	50	5,582,500.00	176,751.34
	S&P500 EMINI FUT MAR24	USD	2024-03-15	51	12,419,775.00	4,338.08
	HSCXI FUTURES FEB24	HKD	2024-02-28	67	2,229,491.11	-113,981.29
	EURO STOXX 50 MAR24	EUR	2024-03-15	81	4,083,587.05	112,786.90
	MEXICAN PESO FUT MAR24	USD	2024-03-18	81	2,342,325.00	44,497.76
	AUST 10Y BOND FUT MAR24	AUD	2024-03-15	84	6,399,581.90	112,858.78
	E-MINI RUSS 2000 MAR24	USD	2024-03-15	94	9,192,730.00	-122,566.99
	AUDUSD CRNCY FUT MAR24	USD	2024-03-18	117	7,992,050.00	-15,288.74
	MSCI EMGMT MAR24	USD	2024-03-15	121	5,982,880.00	-44,345.24
	BRAZIL REAL FUTR MAR24	USD	2024-03-29	126	2,546,460.00	-6,238.13
	FTSE CHINA ASO FEB24	USD	2024-02-28	129	1,426,740.00	-28,380.00
	US 10YR NOTE (CBT)MAR24	USD	2024-03-19	176	19,769,750.88	64,485.31
	INR/USD FEB24	USD	2024-02-27	274	6,593,536.00	10,686.00
	STOXX EUROPE 600 MAR24	EUR	2024-03-15	406	10,679,520.63	300,099.58

Financial and Currency Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	GS CURRENCY FUTR MAR24	USD	2024-03-19	-141	-10,527,765.00	28,575.19
	BP CURRENCY FUTR MAR24	USD	2024-03-18	-78	-6,198,562.50	-28,964.75
	3 MONTH SOFR FUT JUN24	USD	2024-09-17	-75	-17,885,625.00	-26,809.69
	CAN 10YR BOND FUT MAR24	CAD	2024-03-19	-23	-2,081,453.38	10,182.61
	LONG GILT FUTURE MAR24	GBP	2024-03-26	-22	-2,787,223.58	-24,634.88
	EURO-8TP FUTURE MAR24	EUR	2024-03-07	-22	-2,828,797.09	2,057.48
	US 10YR ULTRA FUTR MAR24	USD	2024-03-19	-21	-2,454,375.00	-61,844.35
	AUST 3YR BOND FUT MAR24	AUD	2024-03-15	-19	-1,333,046.13	-14,345.04
	EURO-OAT FUTURE MAR24	EUR	2024-03-07	-12	-1,690,819.99	-18,611.23
	MSCI SING IX ETS FEB24	SGD	2024-02-28	-12	-248,184.87	246
	US 2YR NOTE (CBT) MAR24	USD	2024-03-28	-12	-2,467,875.00	-22,400.93
	US 5YR NOTE (CBT) MAR24	USD	2024-03-28	-9	-975,515.67	-19,574.64
	JPN YEN CURR FUTR MAR24	USD	2024-03-18	-2	-172,087.50	-1,387.50

Commodity Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	GOLD 100 OZ FUTR APR24	USD	2024-04-26	9	1,860,660.00	25,632.03
	LME ZINC FUTURE MAR24	USD	2024-03-20	12	768,367.50	-12,562.50
	LME ZINC FUTURE JUN24	USD	2024-06-19	12	741,900.00	18,930.00
	COFFEE C FUTURE MAY24	USD	2024-05-20	13	930,881.25	38,466.53
	SOYBEAN FUTURE MAR24	USD	2024-03-14	16	977,800.00	-74,661.96
	LIVE CATTLE FUTR APR24	USD	2024-04-30	23	1,662,440.00	61,193.53
	LOW SU GASOIL G MAR24	USD	2024-03-12	24	2,008,800.00	136,372.46
	SOYBEAN MEAL FUTR MAR24	USD	2024-03-14	26	957,580.00	-82,202.97

	Key to abbreviations:
AUD	Australian Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
EUR	Euro
GBP	British Pound Sterling
HKD	Hong Kong Dollar
JPY	Japanese Yen
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
USD	US Dollar
ZAR	South Africa Rand

*The notional amount of each security is stated in the currency in which the security is denominated.

Interest rate may be fixed or variable depending on terms of the security. Interest rate disclosed is that which is in effect as of the date of this holdings report.

Market value and unrealized appreciation (depreciation) are stated in US Dollars unless otherwise noted.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced. The portfolio data is for informational purposes only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or recommendation to buy or sell securities or other investments. An investment in the Fund involves risk, including loss of principal.

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) N-PORT filings for each fiscal year.

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