



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

Common Stock	Shares/Principal Amount	Security Description	Currency Code	Market Value	% of TNA
		896 ABBVIE INC	USD	163,161.60	0.1
		2,003 ACADIA PHARMACEUTICALS INC	USD	37,035.47	0.02
		46 ACENTURE PLC	USD	15,944.06	0.01
		42 ADOBE INC	USD	21,493.30	0.01
		545 AECOM	USD	53,453.60	0.03
		932 AFLAC INC	USD	80,021.52	0.05
		5,843 AGCO CORP	USD	718,805.86	0.42
		1,750 AGREE REALTY CORP	USD	100,074.24	0.06
		997 ALLEGION PLC	USD	134,305.87	0.08
		522 ALLIANT ENERGY CORP	USD	26,308.80	0.02
		1,917 ALLISON TRANSMISSION HOLDINGS INC	USD	155,583.72	0.09
		482 ALNYLAM PHARMACEUTICALS INC	USD	72,034.90	0.04
		1,212 ALPHABET INC	USD	182,027.16	0.11
		1,434 AMAZON.COM INC	USD	258,664.92	0.15
		1,823 AMDOCS LTD	USD	164,744.51	0.1
		475 AMEREN CORP	USD	35,131.00	0.02
		401 AMERICAN ELECTRIC POWER CO INC	USD	34,526.10	0.02
		835 AMETEK INC	USD	152,721.50	0.09
		479 AMGEN INC	USD	136,189.28	0.08
		668 AMPHENOL CORP	USD	77,053.80	0.05
		24,669 ANTERO MIDSTREAM CORP	USD	346,846.14	0.2
		272 AON PLC	USD	90,771.84	0.05
		1,025 APPLE INC	USD	175,767.00	0.1
		1,026 APTARGROUP INC	USD	147,631.14	0.09
		33,347 ARHAUS INC	USD	513,210.33	0.3
		128 ARTHUR J GALLAGHER & CO	USD	32,005.12	0.02
		15,228 AT&T INC	USD	29,977.60	0.02
		309 AUTOMATIC DATA PROCESSING INC	USD	77,169.66	0.05
		93 AXON ENTERPRISE INC	USD	29,097.84	0.02
		839 AXSONE THERAPEUTICS INC	USD	66,952.20	0.04
		2,075 BAKER HUGHES CO	USD	69,512.50	0.04
		255 BATH & BODY WORKS INC	USD	12,755.10	0.01
		5,026 BAUSCH HEALTH COS INC	USD	53,325.86	0.03
		444 BECTON DICKINSON & CO	USD	109,867.80	0.06
		3,033 BLOOMING BRANDS INC	USD	86,986.44	0.05
		938 BDO ALLEN HAMILTON HOLDING CORP	USD	139,236.72	0.08
		1,231 BOSTON SCIENTIFIC CORP	USD	84,311.19	0.05
		1,463 BRISTOL-MYERS SQUIBB CO	USD	79,338.49	0.05
		105 BRIDGECORP INC	USD	139,168.05	0.08
		551 BUILDERS-FIRSTSOURCE INC	USD	114,911.05	0.07
		63 CACI INTERNATIONAL INC	USD	23,866.29	0.01
		14,481 CALLON PETROLEUM CO	USD	517,840.56	0.31
		2,180 CAMBRIDGE BANCORP	USD	148,588.80	0.09
		888 CAMPBELL SOUP CO	USD	39,382.70	0.02
		3,716 CARMAX INC	USD	323,700.76	0.19
		4,917 CARNIVAL CORP	USD	80,343.78	0.05
		248 CASEYS GENERAL STORES INC	USD	78,975.60	0.05
		750 CATERPILLAR INC	USD	274,822.50	0.16
		1,076 CBDE GLOBAL MARKETS INC	USD	198,600.94	0.12
		1,012 CBRE GROUP INC	USD	98,406.88	0.06
		567 CDW CORP/DE	USD	145,027.26	0.09
		394 CELSIUS HOLDINGS INC	USD	32,670.48	0.02
		120 CENCORA INC	USD	29,158.80	0.02
		812 CENTERPOINT ENERGY INC	USD	23,133.88	0.01
		443 CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	72,656.43	0.04
		255 CHEMED CORP	USD	163,692.15	0.1
		2,498 CHIENERE ENERGY PARTNERS LP	USD	123,376.22	0.07
		1,140 CHESAPEAKE ENERGY CORP	USD	101,266.20	0.06
		25,420 CHIMERA INVESTMENT CORP	USD	117,227.69	0.07
		43 CHIPOTLE MEXICAN GRILL INC	USD	124,991.11	0.07
		379 CHUBB LTD	USD	98,210.27	0.06
		396 CHURCH & DWIGHT CO INC	USD	41,306.76	0.02
		323 CINTAS CORP	USD	221,101.69	0.13
		738 CISCO SYSTEMS INC	USD	36,833.58	0.02
		790 CITY HOLDING CO	USD	82,333.80	0.05
		203 CLOUDFLARE INC	USD	19,656.49	0.01
		416 CME GROUP INC	USD	89,560.64	0.05
		553 CMS ENERGY CORP	USD	33,968.02	0.02
		147 COCA-COLA CO/THE	USD	8,993.46	0.01
		167 COCA-COLA CONSOLIDATED INC	USD	141,350.47	0.08
		1,061 COCA-COLA EUROPACIFIC PARTNERS LP	USD	74,216.95	0.04
		1,256 COLGATE-PALMOLIVE CO	USD	113,102.80	0.07
		970 CONAGRA BRANDS INC	USD	28,750.80	0.02
		1,165 CONSOLIDATED EDISON INC	USD	105,793.65	0.06
		357 CONSTELLATION BRANDS INC	USD	97,018.32	0.06
		498 CORPAC INC	USD	153,652.92	0.09
		517 CORVEL CORP	USD	135,950.32	0.08
		6,257 COTY INC	USD	74,833.72	0.04
		3,054 CROSSAMERICA PARTNERS LP	USD	69,600.66	0.04
		253 CROWDSTRIKE HOLDINGS INC	USD	81,109.27	0.05
		2,397 CUB ENERGY INC	USD	85,477.02	0.05
		277 CYBERARK SOFTWARE LTD	USD	73,579.51	0.04
		5,782 DANA INC	USD	73,431.40	0.04
		181 DANAHER CORP	USD	45,199.32	0.03
		123 DECKERS OUTDOOR CORP	USD	115,774.98	0.07
		551 DEERE & CO	USD	216,317.74	0.13
		3,066 DELEX LOGISTICS PARTNERS LP	USD	125,675.34	0.07
		3,611 DOCLUSIGN INC	USD	215,035.05	0.13
		904 DOLBY LABORATORIES INC	USD	75,728.08	0.04
		1,626 DOLLAR GENERAL CORP	USD	253,753.56	0.15
		1,148 DONALDSON CO INC	USD	85,732.64	0.05
		197 DOORDASH INC	USD	27,130.84	0.02
		4,689 DORCHESTER MINERALS LP	USD	158,113.08	0.09
		645 DR HORTON INC	USD	106,134.75	0.06
		330 DTE ENERGY CO	USD	37,006.20	0.02
		1,087 DUKE ENERGY CORP	USD	105,123.77	0.06
		511 EAGLE MATERIALS INC	USD	138,864.25	0.08
		381 EATON CORP PLC	USD	119,131.08	0.07
		1,303 EDGEWELL PERSONAL CARE CO	USD	73,531.92	0.04
		636 ELASTIC NV	USD	63,752.64	0.04
		1,207 ELECTRONIC ARTS INC	USD	160,132.69	0.09
		147 ELI LILLY & CO	USD	114,360.12	0.07
		7,326 ELLINGTON FINANCIAL INC	USD	86,543.68	0.05
		540 EMERSON ELECTRIC CO	USD	61,937.32	0.04
		12,178 ENNIS INC	USD	249,770.78	0.15
		253 ENTERGY CORP	USD	26,737.04	0.02
		5,255 ENTERPRISE PRODUCTS PARTNERS LP	USD	153,340.90	0.09
		2,198 EQUITY COMMONWEALTH	USD	41,498.24	0.02
		1,107 EQUITY LIFESTYLE PROPERTIES INC	USD	71,290.80	0.04
		1,437 EQUITY RESIDENTIAL	USD	90,689.07	0.05
		314 ERIE INDEMNITY CO	USD	126,092.98	0.07
		989 EURONET WORLDWIDE INC	USD	108,720.77	0.06
		422 ENERGY INC	USD	22,236.36	0.01
		397 EXACT SCIENCES CORP	USD	27,416.82	0.02
		1,184 EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	143,938.88	0.08
		79 FAIR ISAAC CORP	USD	98,719.19	0.06
		3,016 FASTENAL CO	USD	232,654.24	0.14
		2,960 FEDERATED HERMES INC	USD	107,204.16	0.06
		178 FERRARI NV	USD	77,597.32	0.05
		1,326 FIRST INDUSTRIAL REALTY TRUST INC	USD	69,668.04	0.04
		229 FIRST SOLAR INC	USD	38,655.20	0.02
		4,660 FIRSTENERGY CORP	USD	179,969.30	0.11
		1,038 FISERV INC	USD	165,893.16	0.1
		2,988 FLEX LTD	USD	85,486.68	0.05
		1,004 FLOWERS FOODS INC	USD	23,845.00	0.01
		1,651 FORTREA HOLDINGS INC	USD	86,471.14	0.04
		1,182 FOUR CORNERS PROPERTY TRUST INC	USD	28,923.54	0.02
		2,496 FREEPORT-MCMORAN INC	USD	117,361.92	0.07
		613 FRESHPET INC	USD	71,022.18	0.04
		11,646 GAMESTOP CORP	USD	145,807.92	0.09

533	GARMIN LTD	USD	79,347.71	0.05
9,605	GARRETT MOTION INC	USD	95,473.70	0.06
4,181	GEN DIGITAL INC	USD	93,654.40	0.06
464	GENERAL DYNAMICS CORP	USD	131,075.36	0.08
1,414	GENERAL ELECTRIC CO	USD	248,199.42	0.15
587	GENERAL MILLS INC	USD	41,072.39	0.02
9,711	GENESIS ENERGY LP	USD	107,986.32	0.06
2,071	GENTEX CORP	USD	74,804.52	0.04
1,052	GENUINE PARTS CO	USD	162,986.36	0.1
1,007	GETTY REALTY CORP	USD	27,541.45	0.02
1,179	GILEAD SCIENCES INC	USD	86,361.75	0.05
232	GLOBE LIFE INC	USD	26,997.84	0.02
1,398	GMS INC	USD	136,081.32	0.08
943	GODADDY INC	USD	111,915.24	0.07
9,085	GOLUB CAPITAL BDC INC	USD	151,083.55	0.09
562	GRAND CANYON EDUCATION INC	USD	76,550.02	0.05
26,999	GUESS? INC	USD	849,658.53	0.5
3,386	HALLIBURTON CO	USD	133,476.12	0.08
401	HCA HEALTHCARE INC	USD	133,745.53	0.08
2,680	HEALTHSTREAM INC	USD	71,448.80	0.04
2,673	HELEN OF TROY LTD	USD	308,036.52	0.18
712	HERSHEY CO/THE	USD	138,484.00	0.08
3,131	HESS CORP	USD	477,915.84	0.28
754	HILTON WORLDWIDE HOLDINGS INC	USD	160,835.74	0.09
988	HOLOGIC INC	USD	76,868.56	0.05
720	HONEYWELL INTERNATIONAL INC	USD	147,780.00	0.09
909	HORMEL FOODS CORP	USD	31,715.01	0.02
1,434	HOWARD HUGHES HOLDINGS INC	USD	104,137.08	0.06
160	HP INC	USD	4,835.20	0
16,468	HUB GROUP INC	USD	711,530.86	0.42
248	HUMANA INC	USD	85,986.56	0.05
80	HUNTINGTON INGALLS INDUSTRIES INC	USD	23,317.60	0.01
388	IDACORP INC	USD	36,041.32	0.02
4,570	IDT CORP	USD	172,791.70	0.1
1,199	ILLINOIS TOOL WORKS INC	USD	321,727.67	0.19
1,796	INCYTE CORP	USD	102,318.12	0.06
723	INGREDION INC	USD	84,482.55	0.05
1,056	INSIGHT ENTERPRISES INC	USD	195,909.12	0.12
1,114	INSPIRYTY INC	USD	122,105.54	0.07
561	INSTALLED BUILDING PRODUCTS INC	USD	145,147.53	0.09
1,486	INTAPP INC	USD	50,969.80	0.03
1,159	INTEL CORP	USD	51,193.03	0.03
9	INTERNATIONAL BUSINESS MACHINES CORP	USD	1,718.64	0
1,007	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	86,591.93	0.05
6,080	INVECO LTD	USD	100,867.20	0.06
32,028	INVECO MORTGAGE CAPITAL INC	USD	310,031.04	0.18
207	J M SMUCKER CO/THE	USD	26,055.09	0.02
1,306	JABIL INC	USD	174,938.70	0.1
3,879	JANUS HENDERSON GROUP PLC	USD	127,580.31	0.08
1,199	JFROG LTD	USD	53,019.78	0.03
998	JOHNSON & JOHNSON	USD	157,873.62	0.09
1,167	JOHNSON CONTROLS INTERNATIONAL PLC	USD	76,228.44	0.04
392	JPMORGAN CHASE & CO	USD	78,517.60	0.05
718	KELLANOVIA	USD	41,134.22	0.02
924	KEURIG DR PEPPER INC	USD	28,339.08	0.02
227	KIMBERLY-CLARK CORP	USD	29,362.45	0.02
274	KINSALE CAPITAL GROUP INC	USD	143,778.76	0.08
1,315	KIRBY CORP	USD	125,345.80	0.07
1,081	KNIFE RIVER CORP	USD	87,647.48	0.05
748	LANDSTAR SYSTEM INC	USD	144,184.48	0.09
479	LENAR CORP	USD	82,378.42	0.05
531	LINCOLN ELECTRIC HOLDINGS INC	USD	135,638.64	0.08
162	LINDE PLC	USD	75,219.84	0.04
294	LOCKHEED MARTIN CORP	USD	133,731.78	0.08
417	LOEWS CORP	USD	32,646.93	0.02
2,446	LTC PROPERTIES INC	USD	79,519.46	0.05
182	MADRIGAL PHARMACEUTICALS INC	USD	48,601.28	0.03
638	MARATHON PETROLEUM CORP	USD	128,557.00	0.08
48	MARKEL GROUP INC	USD	73,031.04	0.04
636	MARKETAXESS HOLDINGS INC	USD	139,443.00	0.08
1,167	MARSH & MCLENNAN COS INC	USD	240,378.66	0.14
170	MARTIN MARIETTA MATERIALS INC	USD	104,969.80	0.06
775	MATSON INC	USD	87,110.00	0.05
359	MCDONALD'S CORP	USD	101,220.05	0.06
3,831	MCGRAW HILL REIT/CORP	USD	472,630.47	0.28
139	MCGRAW HILL REIT	USD	74,622.15	0.04
12,306	MDU RESOURCES GROUP INC	USD	310,111.20	0.18
6	MERCADOLIBRE INC	USD	9,071.76	0.01
247	MERCK & CO INC	USD	32,591.65	0.02
2,103	MERCURY SYSTEMS INC	USD	62,038.50	0.04
345	META PLATFORMS INC	USD	187,235.10	0.1
374	MGE ENERGY INC	USD	29,441.28	0.02
2,021	MGM RESORTS INTERNATIONAL	USD	95,411.41	0.06
713	MICROSOFT CORP	USD	299,973.36	0.18
1,033	MIDNACARE INC	USD	24,223.85	0.01
32	MONSIEUR DIEZEL INC	USD	11,476.48	0.01
327	MORNINGSTAR INC	USD	100,836.99	0.06
223	MOTOROLA SOLUTIONS INC	USD	79,160.54	0.05
12,708	MOVADO GROUP INC	USD	354,878.58	0.21
10,077	MPLX LP	USD	418,800.12	0.25
1,434	MSC INDUSTRIAL DIRECT CO INC	USD	139,155.36	0.08
9,579	NCINO INC	USD	358,063.02	0.21
1,611	NELENT INC	USD	152,481.15	0.09
235	NEWMARKET CORP	USD	149,135.70	0.09
1,243	NIKE INC	USD	116,817.14	0.07
4,461	NMI HOLDINGS INC	USD	144,268.74	0.09
8,674	NNN REIT INC	USD	370,726.76	0.22
18,299	NORTHFIELD BANCPOR INC	USD	177,827.40	0.1
29,816	NORTHWEST BANCSHARES INC	USD	347,356.40	0.2
545	NORTHWESTERN ENERGY GROUP INC	USD	27,756.85	0.02
7,664	NU HOLDINGS LTD/CAYMAN ISLANDS	USD	91,431.52	0.05
1,319	NUVANTIN INC	USD	81,408.88	0.05
838	ONE ENERGY CORP	USD	28,743.40	0.02
349	OKTA INC	USD	36,512.38	0.02
2,616	OLD REPUBLIC INTERNATIONAL CORP	USD	80,363.52	0.05
887	OMNICOM GROUP INC	USD	85,826.12	0.05
70	O'REILLY AUTOMOTIVE INC	USD	79,021.60	0.05
1,549	OTIS WORLDWIDE CORP	USD	153,769.23	0.09
867	PALANTIR TECHNOLOGIES INC	USD	19,949.67	0.01
1,080	PAYCHEX INC	USD	132,624.00	0.08
17,956	PENNYMAC MORTGAGE INVESTMENT TRUST	USD	263,594.08	0.16
399	PEPPERCO INC	USD	69,828.99	0.04
8,286	PG&E CORP	USD	138,873.36	0.08
254	PHILIP MORRIS INTERNATIONAL INC	USD	23,271.48	0.01
374	PINNACLE WEST CAPITAL CORP	USD	27,949.02	0.02
168	PINTEREST INC	USD	5,624.56	0
2,168	PIONEER NATURAL RESOURCES CO	USD	569,100.00	0.34
47,991	PLAYTKA HOLDING CORP	USD	338,336.55	0.2
317	POST HOLDINGS INC	USD	33,690.76	0.02
1,285	PPL CORP	USD	35,376.05	0.02
3,507	PREMIER INC	USD	77,504.70	0.05
475	PROGRESSIVE CORP/THE	USD	98,239.50	0.06
852	PTC INC	USD	160,976.88	0.09
405	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	27,045.90	0.02
856	PULTEGROUP INC	USD	103,250.72	0.06
3,387	QUANTA SERVICES INC	USD	145,607.13	0.09
602	QUANTA SERVICES INC	USD	156,399.60	0.09
610	QUEST DIAGNOSTICS INC	USD	81,197.10	0.05
474	REALTY INCOME CORP	USD	25,643.40	0.02
218	REPUBLIC SERVICES INC	USD	41,733.92	0.02
3,712	REX AMERICAN RESOURCES CORP	USD	217,911.52	0.13
3,223	REYNOLDS CONSUMER PRODUCTS INC	USD	92,048.88	0.05
696	RH	USD	242,388.96	0.14
1,545	ROCKET PHARMACEUTICALS INC	USD	41,622.30	0.02
4,181	ROLLINS INC	USD	193,454.87	0.11
331	ROPER TECHNOLOGIES INC	USD	185,638.04	0.11
681	ROYAL CARIBBEAN CRUISES LTD	USD	94,665.81	0.06
12,797	RYAN SPECIALTY HOLDINGS INC	USD	710,233.50	0.42
170	SABIC INC	USD	99,450.00	0.06
402	SALESFORCE INC	USD	271,074.36	0.07
2,542	SCHLUMBERGER NV	USD	139,327.02	0.08
9,070	SEMTECH CORP	USD	249,334.30	0.15
122	SERVENOW INC	USD	95,300.00	0.06
383	SHERWIN-WILLIAMS CO/THE	USD	133,827.39	0.08
20,144	SIENA TECHNOLOGIES INC	USD	172,432.64	0.1

7,880	SMARTSHEET INC	USD	303,380.00	0.18
277	SNAP-ON INC	USD	82,052.94	0.05
27,629	SOLARWINDS CORP	USD	348,677.98	0.21
3,152	SONOS INC	USD	60,077.12	0.04
2,253	SOUTHERN COPPER CORP	USD	239,989.56	0.14
1,580	SOUTHWEST GAS HOLDINGS INC	USD	120,285.40	0.07
100	SPOTIFY TECHNOLOGY SA	USD	26,390.00	0.02
17,748	SPRINKLR INC	USD	217,767.96	0.13
1,769	STURM RUGER & CO INC	USD	81,639.35	0.05
16,489	SUBURBAN PROPANE PARTNERS LP	USD	336,870.27	0.2
1,145	SYSCO CORP	USD	92,951.10	0.05
1,309	TARGA RESOURCES CORP	USD	146,594.91	0.09
5,319	THOMSON REUTERS CORP	USD	828,859.77	0.49
962	T-MOBILE US INC	USD	157,017.64	0.09
241	TOPBUILD CORP	USD	106,215.93	0.06
1,578	TOWER SEMICONDUCTOR LTD	USD	52,784.10	0.03
449	TRACTOR SUPPLY CO	USD	177,512.28	0.07
628	TRANE TECHNOLOGIES PLC	USD	188,525.60	0.11
321	TRAVELERS COS INC/THE	USD	73,874.94	0.04
2,318	TREEHOUSE FOODS INC	USD	90,286.10	0.05
1,526	TREX CO INC	USD	152,218.50	0.09
1,445	TRIMBLE INC	USD	93,000.00	0.05
264	TYLER TECHNOLOGIES INC	USD	112,202.64	0.07
2,448	UBER TECHNOLOGIES INC	USD	188,471.52	0.11
1,110	ULTRAGENYX PHARMACEUTICAL INC	USD	51,825.90	0.03
1,141	UNION PACIFIC CORP	USD	280,606.13	0.17
550	UNITED PARCEL SERVICE INC	USD	81,746.50	0.05
322	UNITED RENTALS INC	USD	232,197.42	0.14
164	UNITEDHEALTH GROUP INC	USD	81,130.80	0.05
1,381	UNIVERSAL CORP/VIA	USD	71,425.32	0.04
4,124	UNIVERSAL TECHNICAL INSTITUTE INC	USD	63,786.56	0.04
2,410	US FOODS HOLDING CORP	USD	130,067.70	0.08
12,621	USA COMPRESSION PARTNERS LP	USD	336,602.07	0.2
6,451	VERINT SYSTEMS INC	USD	213,850.65	0.13
9,551	VERIZON COMMUNICATIONS INC	USD	400,759.96	0.24
1,215	VERTIV HOLDINGS CO	USD	99,229.05	0.06
2,835	VICTORY CAPITAL HOLDINGS INC	USD	120,289.05	0.07
1,172	VISA INC	USD	327,081.76	0.19
3,312	VONTRON CORP	USD	150,232.32	0.09
608	VULCAN MATERIALS CO	USD	165,935.36	0.1
2,544	WALMART INC	USD	153,072.48	0.09
253	WALT DISNEY CO/THE	USD	30,957.08	0.02
483	WASTE MANAGEMENT INC	USD	102,951.45	0.06
365	WATERS CORP	USD	125,988.18	0.07
415	WD-40 CO	USD	105,123.65	0.06
388	WEC ENERGY GROUP INC	USD	31,862.56	0.02
8,035	WENDY'S CO/THE	USD	151,379.40	0.09
1,054	WESTERN MIDSTREAM PARTNERS LP	USD	37,469.70	0.02
258	WILLIS TOWERS WATSON PLC	USD	70,950.00	0.04
574	WIX.COM LTD	USD	78,913.52	0.05
1,510	WORLD ACCEPTANCE CORP	USD	218,919.80	0.13
945	WYNN RESORTS LTD	USD	96,607.35	0.06
668	XCEL ENERGY INC	USD	35,905.00	0.02
316	XPO INC	USD	38,561.48	0.02
2,401	YORK WATER CO/THE	USD	87,084.27	0.05
601	YUM! BRANDS INC	USD	83,328.65	0.05
5,646	ZETA GLOBAL HOLDINGS CORP	USD	61,645.20	0.04
716	ZIETS INC	USD	121,154.36	0.07
7,481	ZIORA INC	USD	68,226.72	0.04
	Total		43,782,543.09	25.86

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	5.97	9,002,026.53	5.31
4,000,000		Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD	USD	5.96	4,007,502.68	2.36
2,000,000		TDNY YCD 5.8900 05/23/24	USD	5.89	2,001,019.00	1.18
4,000,000		UNITED STATES TREASURY BILL	USD	0	3,990,057.36	2.35
3,000,000		UNITED STATES TREASURY BILL	USD	0	2,968,272.36	1.75
11,000,000		UNITED STATES TREASURY BILL	USD	0	10,841,219.62	6.39
2,000,000		UNITED STATES TREASURY BILL	USD	0	1,997,089.44	1.18
8,000,000		UNITED STATES TREASURY BILL	USD	0	7,939,934.88	4.68
1,000,000		UNITED STATES TREASURY BILL	USD	0	998,835.22	0.59
10,000,000		UNITED STATES TREASURY BILL	USD	0	9,978,043.70	5.88
10,000,000		UNITED STATES TREASURY BILL	USD	0	9,947,513.70	5.87
8,000,000		UNITED STATES TREASURY BILL	USD	0	7,949,745.76	4.69
2,500,000		UNITED STATES TREASURY BILL	USD	0	2,481,718.75	1.46
4,000,000		UNITED STATES TREASURY BILL	USD	0	3,938,667.24	2.32
4,500,000		UNITED STATES TREASURY BILL- WHEN ISSUED	USD	0	4,479,541.92	2.64
		Total			82,520,598.16	48.65
		Total Investments			126,303,141.25	74.47%
		Other Assets and Liabilities			43,301,515.11	25.53%
		Total Net Assets			169,604,656.36	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
	NIKKEI 225 (OSE) JUN24	JPY	2024-06-13	1	265,755.05	2,179.94
	DAX INDEX FUTURE JUN24	EUR	2024-06-21	1	506,412.19	13,593.51
	FTSE100 INDEX FUTURE JUN24	EUR	2024-06-21	2	869,085.37	11,987.29
	FTSE 100 IDX FUT JUN24	GBP	2024-06-21	3	302,461.63	8,361.74
	S&P/TSX 60 IDX FUT JUN24	CAD	2024-06-20	6	1,188,350.37	20,242.88
	CAC40 10 EURO FUT APR24	EUR	2024-04-19	6	532,315.38	10,534.97
	IBEX 35 INDEX FUTR APR24	EUR	2024-04-19	7	835,781.86	54,287.19
	AUSTR 10Y BOND FUT JUN24	AUD	2024-06-17	8	607,733.01	7,314.4
	EURO-BTP FUTURE JUN24	EUR	2024-06-06	8	1,027,151.51	-251.37
	AUDUSD CRNCY FUT JUN24	USD	2024-06-17	9	587,970.00	-9,054.75
	FTSE TAIWAN INDEX APR24	USD	2024-04-29	11	759,000.00	388.4
	3 MONTH SOFR FUT SEP24	USD	2024-12-17	11	2,616,112.60	41.25
	CAN 10YR BOND FUT JUN24	CAD	2024-06-19	11	977,254.44	2,222.14
	SPI 200 FUTURES JUN24	AUD	2024-06-20	12	1,554,380.74	46,234.57
	JPN YEN CURR FUT JUN24	USD	2024-06-17	12	1,002,825.00	-1,015.02
	NASDAQ 100 E-MINI JUN24	USD	2024-06-21	17	6,381,500.00	60,386.27
	US 10YR ULTRA FUT JUN24	USD	2024-06-18	18	2,082,968.84	5,992.26
	EURO-OAT FUTURE JUN24	EUR	2024-06-06	20	2,765,524.09	19,721.38
	OMXS30 IND FUTURE APR24	SEK	2024-04-19	22	518,862.11	10,815.02
	S&P500 EMINI FUT JUN24	USD	2024-06-21	24	6,370,200.00	49,965.00
	TOPIX INDX FUTR JUN24	JPY	2024-06-13	27	4,903,983.35	93,803.68
	S&P MID 400 EMINI JUN24	USD	2024-06-21	28	8,616,720.00	253,865.93
	HSCFI FUTURES APR24	HKD	2024-04-29	34	1,262,798.81	-2,389.20
	DOLLAR INDEX JUN24	USD	2024-06-17	35	3,649,415.00	62,720.00
	MSCI EAFE JUN24	USD	2024-06-21	58	6,835,590.00	-9,670.06
	EURO STOXX 50 JUN24	EUR	2024-06-21	79	4,299,810.62	129,168.01
	LONG GILT FUTURE JUN24	GBP	2024-06-26	98	12,361,648.56	159,416.34
	BRAZIL REAL FUT MAY24	USD	2024-04-30	112	2,229,360.00	-9,786.67
	MEXICAN PESO FUT JUN24	USD	2024-06-17	116	3,448,100.00	39,423.66
	E-MINI RUS 2000 JUN24	USD	2024-06-21	128	13,733,760.00	11,692.63
	MSCI EMG/EMT JUN24	USD	2024-06-21	157	8,234,650.00	9,891.89
	FTSE CHINA A50 APR24	USD	2024-04-29	162	1,963,440.00	7,598.00
	INR/USD APR24	USD	2024-04-26	275	6,591,750.00	-39,600.00
	STOXX EUROPE 600 JUN24	EUR	2024-06-21	435	11,985,915.62	254,414.41

Financial and Currency Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	US 10YR NOTE (CBT) JUN24	USD	2024-06-18	-165	-18,281,485.20	-59,664.30
	CS CURRENCY FUT JUN24	USD	2024-06-18	-145	-10,721,300.00	-4,494.25
	EURO-BUND FUTURE JUN24	EUR	2024-06-06	-103	-14,821,392.34	-90,523.17
	BP CURRENCY FUT JUN24	USD	2024-06-17	-79	-6,234,581.25	65,444.71
	EURO FX CURR FUT JUN24	USD	2024-06-17	-64	-8,657,200.00	35,011.50
	EURO-SCHATZ FUT JUN24	EUR	2024-06-06	-33	-3,763,136.69	-2,492.14
	3MO EURO EURIBOR JUN24	EUR	2024-06-17	-33	-8,576,088.82	11,692.63
	AUST 3YR BOND FUT JUN24	AUD	2024-06-17	-19	-1,323,741.63	291.21
	US 5YR NOTE (CBT) JUN24	USD	2024-06-28	-15	-1,605,234.45	-3,659.36
	ICE 3MTH SONIA FU JUN24	GBP	2024-09-17	-13	-3,898,528.92	-81.14
	US 2YR NOTE (CBT) JUN24	USD	2024-06-28	-12	-2,453,812.51	2,944.10
	EURO-BOBL FUTURE JUN24	EUR	2024-06-06	-6	-785,444.08	-2,760.62

Commodity Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	NY HARB USD FUT MAY24	USD	2024-04-30	5	550,767.00	-6,082.65
	LME PPI ALUM FUTR JUN24	USD	2024-06-19	7	6,000,016.00	7,633.00
	GOLD 100 OZ FUTR JUN24	USD	2024-06-26	10	2,238,400.00	43,145.55
	LME ZINC FUTURE JUN24	USD	2024-06-19	15	921,352.50	-8,163.75
	COFFEE 'C' FUTURE MAY24	USD	2024-05-20	16	1,133,100.00	32,063.40

LIVE CATTLE FUTR JUN24	USD	2024-06-28	23	1,658,300.00	-38,522.83
LOW SU GASOL G MAY24	USD	2024-05-10	24	1,939,200.00	-1,893.65
COPPER FUTURE MAY24	USD	2024-05-29	25	2,604,550.00	-21,618.99
BRENT CRUDE FUTR JUN24	USD	2024-04-30	28	2,436,000.00	152,344.14
WTI CRUDE FUTURE MAY24	USD	2024-04-22	30	2,495,100.00	100,695.57
SOYBEAN FUTURE JUL24	USD	2024-07-12	37	2,229,712.50	-1,977.34

Commodity Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	WHEAT FUTURE(CBT) JUL24	USD	2024-07-12	-54	-1,554,525.00	72,296.03
	SUGAR #11 (WORLD) JUL24	USD	2024-06-28	-38	-942,704.00	-10,322.29
	SOYBEAN OIL FUTR JUL24	USD	2024-07-12	-31	-901,728.00	-47,379.26
	LIME PFI ALUM FUTR JUN24	USD	2024-06-19	-30	-1,645,187.00	-105,793.00
	SOYBEAN MEAL FUTR JUL24	USD	2024-07-12	-29	-988,900.00	-18,696.50
	CORN FUTURE JUL24	USD	2024-07-12	-22	-499,950.00	-4,164.34
	LME ZINC FUTURE JUN24	USD	2024-06-19	-15	-904,540.00	-8,648.75
	GASOLINE RBOB FUT MAY24	USD	2024-04-30	-6	-685,591.20	-30,357.80
	LME NICKEL FUTURE JUN24	USD	2024-06-19	-2	-192,565.20	-8,318.64

Forwards	Currency Code	Shares/Principal Amount	Base Currency Code	Book Cost Base	Maturity Date	Total Unrealized Gain/Loss Base
	SEK		USD	5,647,100.17	2024-06-20	-209,847.15
	NZD	19,200,000	USD	11,584,599.00	2024-06-20	-113,004.06
	NOK	18,000,000	USD	1,690,122.95	2024-06-20	-28,850.50
	CHF	3,625,000	USD	4,114,585.03	2024-06-20	-57,793.78
	PLN	3,500,000	USD	890,485.54	2024-06-20	-15,020.27
	SGD	1,125,000	USD	848,147.65	2024-06-20	-11,814.41
	ZAR	8,000,000	USD	-427,633.25	2024-06-20	8,148.05
	CHF	-9,000,000	USD	-10,236,459.99	2024-06-20	164,426.54
	NZD	-12,900,000	USD	-7,952,334.00	2024-06-20	244,856.15
	NOK	-22,000,000	USD	-2,092,002.08	2024-06-20	61,557.97

Bilateral Equity Basket Total Return Swaps (a)	Reference Entity	Counterparty	Expiration Date	Notional Amount	Unrealized Appreciation (Depreciation)	Value of Reference Entities	Notional Amount Net Asset Percentage
	Equity Securities Short	Morgan Stanley Capital Services LLC	5/2/2028	-29,121,376.13	-	-	-29,121,376.13 -17.17%

(a) The Fund receives or pays, on a quarterly basis, the total return on a portfolio of short equity positions net of one day U.S. Federal Funds Effective Rate minus a spread of 0.45%-0.8% as calculated on the notional amount.

The following table represents the reference entities underlying the total return swap with Morgan Stanley Capital Services LLC as of March 31, 2024:

Total Return Swaps Short	Security Description	Pay/Receive Indicator	Payment Frequency	Maturity Date	Notional Cost Base	Value
	TRS_ABBOTT LABORATORIES MS	P	3_M	5/2/2028	-28,567.85	-28,567.85
	TRS_ABERCROMBIE & FITCH CO-CL A MS	P	3_M	5/2/2028	-128,322.69	-140,926.67
	TRS_BOSTON PROPERTIES INC	P	3_M	5/2/2028	-102,027.18	-96,330.34
	TRS_ALLSTATE CORP MS	P	3_M	5/2/2028	-3,191.20	-3,616.71
	TRS_BARRICK GOLD CORP MS	P	3_M	5/2/2028	-164,247.04	-161,119.26
	TRS_CONCAST CORP-CLASS A	P	3_M	5/2/2028	-140,137.97	-139,380.96
	TRS_ALBEMARLE CORP MS	P	3_M	5/2/2028	-156,471.84	-143,022.78
	TRS_AVERY DENNISON CORP	P	3_M	5/2/2028	-104,516.72	-115,363.58
	TRS_AEHR TEST SYSTEMS MS	P	3_M	5/2/2028	-72,886.87	-48,184.08
	TRS_HBR BLOCK INC MS	P	3_M	5/2/2028	-74,507.77	-79,156.89
	TRS_BORGWARNER INC MS	P	3_M	5/2/2028	-169,534.65	-164,193.53
	TRS_SEMPRA ENERGY	P	3_M	5/2/2028	-73,235.40	-70,961.29
	TRS_VERIS RESIDENTIAL INC MS	P	3_M	5/2/2028	-140,270.34	-139,490.90
	TRS_COMERICA INC MS	P	3_M	5/2/2028	-78,636.29	-78,438.66
	TRS_NRG ENERGY INC MS	P	3_M	5/2/2028	-7,289.70	-9,540.34
	TRS_SEALED AIR CORP MS	P	3_M	5/2/2028	-100,904.76	-102,728.89
	TRS_TARGET CORP MS	P	3_M	5/2/2028	-209,214.98	-260,208.05
	TRS_DOLLAR TREE INC MS	P	3_M	5/2/2028	-127,034.68	-133,880.02
	TRS_ATMOS ENERGY CORP MS	P	3_M	5/2/2028	-32,452.00	-33,266.00
	TRS_ESTEE LAUDER COMPANIES-CL A MS	P	3_M	5/2/2028	-290,001.75	-301,668.19
	TRS_EXXON MOBIL CORP MS	P	3_M	5/2/2028	-400,226.57	-464,510.51
	TRS_FMC CORP MS	P	3_M	5/2/2028	-61,211.16	-61,225.65
	TRS_NEXTERA ENERGY INC	P	3_M	5/2/2028	-235,527.62	-237,175.54
	TRS_GAP INC THE	P	3_M	5/2/2028	-105,473.19	-128,711.51
	TRS_GLACIER BANCORP INC MS	P	3_M	5/2/2028	-92,764.79	-101,334.46
	TRS_NVIDIA CORP MS	P	3_M	5/2/2028	-57,765.86	-93,938.91
	TRS_BLACKBAUD INC MS	P	3_M	5/2/2028	-127,109.28	-127,674.30
	TRS_KEYCORP MS	P	3_M	5/2/2028	-84,873.60	-83,136.12
	TRS_KILROY REALTY CORP MS	P	3_M	5/2/2028	-113,544.00	-105,302.93
	TRS_LATTICE SEMICONDUCTOR CORP MS	P	3_M	5/2/2028	-24,728.40	-30,965.67
	TRS_DOMINION ENERGY INC	P	3_M	5/2/2028	-170,140.00	-177,975.55
	TRS_MACCRICH CO/THE	P	3_M	5/2/2028	-106,636.73	-119,014.71
	TRS_ACADIA REALTY TRUST	P	3_M	5/2/2028	-134,373.91	-135,989.25
	TRS_SILICON LABORATORIES INC MS	P	3_M	5/2/2028	-86,332.29	-85,179.15
	TRS_CVS HEALTH CORP MS	P	3_M	5/2/2028	-92,296.67	-101,643.95
	TRS_ON SEMICONDUCTOR MS	P	3_M	5/2/2028	-61,303.13	-55,055.71
	TRS_MICRON TECHNOLOGY INC MS	P	3_M	5/2/2028	-82,438.44	-113,948.13
	TRS_3M CO MS	P	3_M	5/2/2028	-212,815.87	-243,633.47
	TRS_NEOGENOMICS INC MS	P	3_M	5/2/2028	-116,253.30	-112,885.16
	TRS_ILUMINA INC	P	3_M	5/2/2028	-91,898.40	-90,581.37
	TRS_FORD MOTOR CO	P	3_M	5/2/2028	-31,765.90	-33,448.38
	TRS_NATI_HEALTH INVESTORS INC MS	P	3_M	5/2/2028	-333,794.87	-344,855.23
	TRS_NEWELL BRANDS INC MS	P	3_M	5/2/2028	-85,689.41	-82,622.39
	TRS_CHENIERE ENERGY INC	P	3_M	5/2/2028	-162,345.21	-153,289.26
	TRS_ALIGN TECHNOLOGY INC MS	P	3_M	5/2/2028	-52,399.95	-66,883.51
	TRS_PFIZER INC MS	P	3_M	5/2/2028	-93,452.24	-90,025.83
	TRS_ALTRIA GROUP INC MS	P	3_M	5/2/2028	-185,461.43	-184,231.24
	TRS_FLUOR CORP MS	P	3_M	5/2/2028	-58,960.41	-66,366.35
	TRS_IPG PHOTONICS CORP	P	3_M	5/2/2028	-158,685.48	-132,502.74
	TRS PAN AMERICAN SILVER CORP	P	3_M	5/2/2028	-198,693.95	-187,155.32
	TRS_PROCTER & GAMBLE CO/THE MS	P	3_M	5/2/2028	-39,272.72	-43,461.71
	TRS_SM ENERGY CO MS	P	3_M	5/2/2028	-48,592.41	-68,068.75
	TRS_FIDELITY NATIONAL INFO SERV	P	3_M	5/2/2028	-26,611.01	-32,847.31
	TRS_SERVICE CORP INTERNATIONAL	P	3_M	5/2/2028	-100,504.89	-103,171.61
	TRS_SIMON PROPERTY GROUP INC MS	P	3_M	5/2/2028	-95,236.63	-98,224.08
	TRS_AMM HEALTHCARE SERVICES INC MS	P	3_M	5/2/2028	-109,878.86	-105,830.44
	TRS_SOUTHERN CO/THE	P	3_M	5/2/2028	-54,974.08	-56,214.35
	TRS_SOUTHWEST AIRLINES CO	P	3_M	5/2/2028	-180,211.20	-182,047.89
	TRS_CHEVRON CORP	P	3_M	5/2/2028	-416,307.20	-438,606.94
	TRS_SYMPHES INC MS	P	3_M	5/2/2028	-103,470.56	-88,430.82
	TRS_JETBLUE AIRWAYS CORP MS	P	3_M	5/2/2028	-85,843.62	-89,616.73
	TRS_NETELX INC	P	3_M	5/2/2028	-10,246.24	-10,926.38
	TRS_INTUITIVE SURGICAL INC MS	P	3_M	5/2/2028	-63,761.04	-75,393.44
	TRS_THERMO FISHER SCIENTIFIC INC MS	P	3_M	5/2/2028	-89,156.62	-94,752.46
	TRS_DAVITA INC	P	3_M	5/2/2028	-61,094.12	-61,002.01
	TRS_LTD MOBILE HOME	P	3_M	5/2/2028	-122,805.12	-130,113.25
	TRS_TYSON FOODS INC-CL A MS	P	3_M	5/2/2028	-132,171.25	-144,345.40
	TRS_LGI CORP	P	3_M	5/2/2028	-131,167.20	-132,775.66
	TRS_UNIVERSAL HEALTH RLTV INCOME MS	P	3_M	5/2/2028	-168,188.18	-174,074.87
	TRS_VENTAS INC	P	3_M	5/2/2028	-146,479.76	-129,207.19
	TRS_VF CORP MS	P	3_M	5/2/2028	-190,274.93	-164,356.97
	TRS_ELMC COMMUNITIES	P	3_M	5/2/2028	-149,758.87	-145,078.30
	TRS_DICKS SPORTING GOODS INC MS	P	3_M	5/2/2028	-73,034.15	-112,262.52
	TRS_ZIONS BANCORP NA MS	P	3_M	5/2/2028	-70,893.92	-70,893.92
	TRS_KINROSS GOLD CORP	P	3_M	5/2/2028	-75,504.00	-76,461.46
	TRS_CF INDUSTRIES HOLDINGS INC MS	P	3_M	5/2/2028	-92,858.72	-101,299.43
	TRS_LIVE NATION ENTERTAINMENT INC	P	3_M	5/2/2028	-134,316.00	-151,706.82
	TRS_URANIUM ENERGY CORP MS	P	3_M	5/2/2028	-111,843.97	-106,099.20
	TRS_GREEN PLAINS INC	P	3_M	5/2/2028	-136,450.65	-145,971.48
	TRS_AVIS BUDGET GROUP INC	P	3_M	5/2/2028	-76,934.53	-59,473.85
	TRS_DELTA AIR LINES INC	P	3_M	5/2/2028	-222,024.80	-263,116.74
	TRS_INSULET CORP MS	P	3_M	5/2/2028	-108,490.00	-85,641.17
	TRS_CLEAN ENERGY FUELS CORP	P	3_M	5/2/2028	-183,062.51	-121,995.70
	TRS_LULULEMON ATHLETICA INC	P	3_M	5/2/2028	-163,101.51	-124,528.91
	TRS_IRIDIUM COMMUNICATIONS INC MS	P	3_M	5/2/2028	-88,520.66	-80,110.21
	TRS_MOSAIC CO/THE MS	P	3_M	5/2/2028	-73,950.30	-79,616.74
	TRS_CALX INC MS	P	3_M	5/2/2028	-94,335.32	-90,077.73
	TRS_PFH CORP	P	3_M	5/2/2028	-61,585.91	-65,615.95
	TRS_MARRIOTT VACATIONS WORLD MS	P	3_M	5/2/2028	-84,441.66	-104,667.77
	TRS_ENVESTNET INC MS	P	3_M	5/2/2028	-84,642.44	-92,204.73
	TRS_APOLLO COMMERCIAL REAL ESTAT MS	P	3_M	5/2/2028	-128,044.55	-338,123.69
	TRS_PACIFIC BIOSCIENCES OF CALIF MS	P	3_M	5/2/2028	-42,400.61	-99,108.26
	TRS UNITED AIRLINES HOLDINGS INC	P	3_M	5/2/2028	-146,555.52	-169,990.29
	TRS_SABRA HEALTH CARE REIT INC MS	P	3_M	5/2/2028	-148,750.48	-153,881.82
	TRS_GENERAC HOLDINGS INC	P	3_M	5/2/2028	-187,268.76	-182,675.32
	TRS_ENPHASE ENERGY INC MS	P	3_M	5/2/2028	-83,495.16	-91,530.59
	TRS_GENERAL MOTORS CO	P	3_M	5/2/2028	-53,377.12	-57,361.16
	TRS_EXPEDIA GROUP INC MS	P	3_M	5/2/2028	-68,104.66	-63,328.07
	TRS_APTIV PLC MS	P	3_M	5/2/2028	-164,456.76	-145,909.28

TRS_MATADOR RESOURCES CO	P	3_M	5/2/2028	-71,018.14	-83,357.22
TRS_WP CAREY INC	P	3_M	5/2/2028	-47,764.97	-42,207.89
TRS_MONDELEZ INTERNATIONAL INC-A MS	P	3_M	5/2/2028	-10,853.83	-10,417.01
TRS_NORWEGIAN CRUISE LINE HOLDING MS	P	3_M	5/2/2028	-59,282.85	-62,527.63
TRS_AXCELIS TECHNOLOGIES INC MS	P	3_M	5/2/2028	-22,031.20	-20,507.73
TRS_TWILIO INC - A	P	3_M	5/2/2028	-194,378.94	-156,560.90
TRS_SNAP INC - A	P	3_M	5/2/2028	-299,215.22	-209,359.24
TRS_TRADE DESK INC/THE - CLASS A MS	P	3_M	5/2/2028	3,162.52	-3,407.67
TRS_BANK OF N.T. BUTTERFIELD&SON MS	P	3_M	5/2/2028	-334,059.97	-353,724.24
TRS_SPECTRUM BRANDS HOLDINGS INC	P	3_M	5/2/2028	-124,680.51	-139,055.03
TRS_BURLINGTON STORES INC MS	P	3_M	5/2/2028	-82,654.00	-98,633.93
TRS_BRIGHTHOUSE FINANCIAL INC MS	P	3_M	5/2/2028	-147,964.32	-144,025.61
TRS_PLYMOUTH INDUSTRIAL REIT INC MS	P	3_M	5/2/2028	-143,312.78	-135,316.25
TRS_ELANCO ANIMAL HEALTH INC	P	3_M	5/2/2028	-82,769.50	-90,390.52
TRS_ANTERO RESOURCES CORP MS	P	3_M	5/2/2028	-168,875.28	-215,842.43
TRS_ESSENTIAL PROPERTIES REALTY	P	3_M	5/2/2028	-44,730.00	-47,129.50
TRS_CANNAC HOLDINGS INC	P	3_M	5/2/2028	-134,702.27	-151,871.73
TRS_EQUITRANS MIDSTREAM CORP MS	P	3_M	5/2/2028	-124,684.88	-152,010.63
TRS_GAMING AND LEISURE PROPERTIE MS	P	3_M	5/2/2028	-229,710.34	-234,003.19
TRS_VERACYTE INC MS	P	3_M	5/2/2028	-77,935.83	-62,737.02
TRS_JEFFERIES FINANCIAL GROUP IN MS	P	3_M	5/2/2028	-121,755.33	-132,807.28
TRS_TWIST BIOSCIENCE CORP MS	P	3_M	5/2/2028	-51,244.82	-47,560.25
TRS_ZOOM VIDEO COMMUNICATIONS-A	P	3_M	5/2/2028	-86,796.50	-84,850.08
TRS_MODERNA INC	P	3_M	5/2/2028	-198,905.54	-231,873.27
TRS_OVINTIV INC	P	3_M	5/2/2028	-73,214.64	-86,477.60
TRS_ANCOR PLC MS	P	3_M	5/2/2028	-84,750.38	-81,211.23
TRS_LADDER CAPITAL CORP-REIT MS	P	3_M	5/2/2028	-330,232.18	-342,506.70
TRS_CLEANSPARK INC MS	P	3_M	5/2/2028	-124,234.23	-160,725.64
TRS_CHEVY INC - CLASS A MS	P	3_M	5/2/2028	-147,301.46	-150,412.82
TRS_AVANTOR INC MS	P	3_M	5/2/2028	-94,048.09	-101,717.61
TRS_ENEAGOR GROUP HOLD-CLASS A MS	P	3_M	5/2/2028	-64,492.67	-64,492.67
TRS_SFL CORP LTD MS	P	3_M	5/2/2028	-346,027.52	-338,569.67
TRS_GROCERY OUTLET HOLDING CORP MS	P	3_M	5/2/2028	-89,183.68	-95,155.88
TRS_XP INC - CLASS A	P	3_M	5/2/2028	-61,082.01	-60,088.26
TRS_INNOVUE LTD MS	P	3_M	5/2/2028	-85,655.59	-85,399.50
TRS_ENVISTA HOLDINGS CORP MS	P	3_M	5/2/2028	-88,883.62	-81,154.67
TRS_CORTEVA INC MS	P	3_M	5/2/2028	-126,705.01	-132,802.98
TRS_MATCH GROUP INC	P	3_M	5/2/2028	-124,903.00	-124,082.43
TRS_BILL HOLDINGS INC	P	3_M	5/2/2028	-57,075.13	-57,754.42
TRS_INVENSTUS PROPERTIES CORP MS	P	3_M	5/2/2028	-139,425.18	-142,145.92
TRS_TRUIST FINANCIAL CORP MS	P	3_M	5/2/2028	-59,272.27	-62,140.96
TRS SERVICE PROPERTIES TRUST	P	3_M	5/2/2028	-156,452.80	-124,124.77
TRS_10X GENOMICS INC-CLASS A	P	3_M	5/2/2028	-39,227.96	-26,287.26
TRS DATAGRO INC - CLASS A	P	3_M	5/2/2028	-67,808.66	-67,808.66
TRS_SPROUT SOCIAL INC - CLASS A MS	P	3_M	5/2/2028	-114,510.96	-112,431.54
TRS_BRP GROUP INC-A MS	P	3_M	5/2/2028	-168,446.15	-194,269.70
TRS_FIVE9 INC	P	3_M	5/2/2028	-98,126.43	-77,397.96
TRS_OSCAR HEALTH INC - CLASS A MS	P	3_M	5/2/2028	-137,844.98	-126,870.00
TRS_RIVIAN AUTOMOTIVE INC-A MS	P	3_M	5/2/2028	-173,123.12	-135,562.68
TRS_CLEAR SECURE INC-CLASS A MS	P	3_M	5/2/2028	-87,926.68	-91,904.13
TRS_ORGANON & CO MS	P	3_M	5/2/2028	-58,386.58	-76,089.54
TRS_DRAFTKINGS INC-CL A	P	3_M	5/2/2028	-60,982.50	-78,526.23
TRS_ASANA INC - CL A MS	P	3_M	5/2/2028	-69,668.96	-57,133.83
TRS_LUNITY SOFTWARE INC MS	P	3_M	5/2/2028	-60,762.54	-39,643.25
TRS_WARBY PARKER INC-CLASS A MS	P	3_M	5/2/2028	-144,191.86	-136,225.97
TRS_AVIDXCHANGE HOLDINGS INC	P	3_M	5/2/2028	-124,358.43	-131,919.12
TRS MAGNITE INC	P	3_M	5/2/2028	-90,598.00	-104,225.88
TRS BAYHEATH TECHNOLOGIES CORP	P	3_M	5/2/2028	-18,400.33	-19,691.08
TRS WARNER BROS DISCOVERY INC	P	3_M	5/2/2028	-127,373.89	-112,181.28
TRS_SPHERE ENTERTAINMENT CO MS	P	3_M	5/2/2028	-106,523.31	-108,016.40
TRS_ACCOLADE INC	P	3_M	5/2/2028	-1,573.31	-1,372.03
TRS_WOLFSPREED INC	P	3_M	5/2/2028	-219,021.89	-219,533.25
TRS_COINBASE GLOBAL INC-CLASS A MS	P	3_M	5/2/2028	-380,380.91	-318,311.31
TRS MARAVAI LIFESCIENCES HDGS-A	P	3_M	5/2/2028	-64,708.66	-94,858.06
TRS_GENIUS SPORTS LTD MS	P	3_M	5/2/2028	-135,675.72	-125,283.77
TRS_AFFIRM HOLDINGS INC MS	P	3_M	5/2/2028	-205,760.46	-195,168.09
TRS_ACV AUCTIONS INC-A	P	3_M	5/2/2028	-110,398.05	-136,717.13
TRS_NAVITAS SEMICONDUCTOR CORP MS	P	3_M	5/2/2028	-73,502.42	-56,923.48
TRS AIRBNB INC-CLASS A	P	3_M	5/2/2028	-138,590.52	-167,854.13
TRS_WILLSCOT MOBILE MINI HOLDING MS	P	3_M	5/2/2028	-517,662.70	-505,499.81
TRS_MONDIAZ COM LTD MS	P	3_M	5/2/2028	-13,710.13	-16,481.08
TRS_SWIETGREEN INC - CLASS A MS	P	3_M	5/2/2028	-91,113.71	-80,182.20
TRS_GITEAB INC-CL A MS	P	3_M	5/2/2028	-52,382.72	-48,493.84
TRS_APPOLVIN CORP-CLASS A MS	P	3_M	5/2/2028	-86,661.55	-119,228.83
TRS_ROYALTY PHARMA PLC- CL A MS	P	3_M	5/2/2028	-9,859.59	-10,654.52
TRS_BROOKFIELD RENEWABLE COR-A MS	P	3_M	5/2/2028	-45,285.14	-45,285.14
TRS ROBLOX CORP -CLASS A	P	3_M	5/2/2028	-225,649.98	-192,037.59
TRS_ZOOMINFO TECHNOLOGIES INC MS	P	3_M	5/2/2028	-88,181.69	-84,302.05
TRS_EASTERN BANKSHARES INC MS	P	3_M	5/2/2028	-273,293.72	-264,524.27
TRS_PATRIA INVESTMENTS LTD-A MS	P	3_M	5/2/2028	-147,878.21	-143,289.06
TRS_VALURS LTD MS	P	3_M	5/2/2028	-111,383.09	-121,212.37
TRS_MARQETA INC-A MS	P	3_M	5/2/2028	-162,354.80	-138,541.57
TRS_DIAMOND OFFSHORE DRILLING IN MS	P	3_M	5/2/2028	-108,866.04	-124,924.29
TRS_SNOWFLAKE INC-CLASS A MS	P	3_M	5/2/2028	-25,074.00	-20,348.00
TRS_MP MATERIALS CORP MS	P	3_M	5/2/2028	-110,763.80	-79,732.94
TRS_APARTMENT INVT & MGMT CO -A MS	P	3_M	5/2/2028	-138,380.12	-153,610.32
TRS_ARISTA NETWORKS INC MS	P	3_M	5/2/2028	-50,929.96	-54,778.60
TRS_ALLEGRO MICROSYSTEMS INC MS	P	3_M	5/2/2028	-84,197.98	-71,209.63
TRS_ASPEN AEROGELS INC MS	P	3_M	5/2/2028	-109,884.98	-110,996.53
TRS_GLOBALSC ONLINE LTD MS	P	3_M	5/2/2028	-203,777.46	-185,801.21
TRS_SYNDAX PHARMACEUTICALS INC MS	P	3_M	5/2/2028	-84,035.94	-84,111.23
TRS_DIGITALOCEAN HOLDINGS INC MS	P	3_M	5/2/2028	-56,749.03	-60,102.73
TRS_SOTERA HEALTH CO	P	3_M	5/2/2028	-60,320.69	-51,703.75
TRS_CONCENTRIX CORP MS	P	3_M	5/2/2028	-109,955.10	-93,246.34
TRS_PAYCOR HCM INC MS	P	3_M	5/2/2028	-123,753.88	-111,362.98
TRS_HERTZ GLOBAL HDGS INC MS	P	3_M	5/2/2028	-110,462.91	-90,149.53
TRS_APA CORP	P	3_M	5/2/2028	-505,011.18	-518,795.41
TRS_CONFLUENT INC-CLASS A MS	P	3_M	5/2/2028	-110,889.94	-104,296.79
TRS_COUPIANG INC	P	3_M	5/2/2028	-142,629.14	-155,581.44
TRS_HASHICORP INC-CL A MS	P	3_M	5/2/2028	-27,268.39	-28,471.36
TRS_ROBINHOOD MARKETS INC - A	P	3_M	5/2/2028	-97,855.94	-154,565.47
TRS_FRONTIER COMMUNICATIONS PARE MS	P	3_M	5/2/2028	-47,303.47	-48,166.85
TRS_TOAST INC-CLASS A MS	P	3_M	5/2/2028	-25,417.92	-34,674.86
TRS_GRAB HOLDINGS LTD - CL A	P	3_M	5/2/2028	-60,780.28	-60,735.17
TRS_SENTINELONE INC -CLASS A MS	P	3_M	5/2/2028	-50,764.00	-43,095.97
TRS_XOMETRY INC-A MS	P	3_M	5/2/2028	-166,139.95	-93,125.82
TRS_KITE REALTY GROUP TRUST MS	P	3_M	5/2/2028	-139,880.34	-132,584.07
TRS_BRAZE INC-A MS	P	3_M	5/2/2028	-53,658.91	-44,623.31
TRS_ANNALY CAPITAL MANAGEMENT IN	P	3_M	5/2/2028	-147,909.32	-155,236.04
TRS_DIGITALBRIDGE GROUP INC MS	P	3_M	5/2/2028	-236,298.88	-259,612.03
TRS_ATLASSIAN CORP-CL A MS	P	3_M	5/2/2028	-44,241.96	-36,266.47
TRS_BUNGE GLOBAL SA	P	3_M	5/2/2028	-171,413.10	-173,985.01
TRS_KENVUE INC MS	P	3_M	5/2/2028	-89,561.15	-98,388.46
TRS_TKO GROUP HOLDINGS INC MS	P	3_M	5/2/2028	-59,528.75	-63,392.66
TRS_WAYFAIR INC- CLASS A MS	P	3_M	5/2/2028	-73,351.84	-86,439.35
TRS_NEW YORK MORTGAGE TRUST INC MS	P	3_M	5/2/2028	-303,515.47	-307,410.63
TRS_HUSSPT INC MS	P	3_M	5/2/2028	-26,591.00	-27,554.22
TRS_NEURO CORP	P	3_M	5/2/2028	-120,447.44	-80,755.37
TRS_OUTFRONT MEDIA INC MS	P	3_M	5/2/2028	-86,618.52	-91,173.10
TRS_CROWN CASTLE INC MS	P	3_M	5/2/2028	-94,916.56	-87,152.45
TRS_WALGREENS BOOTS ALLIANCE INC MS	P	3_M	5/2/2028	-110,262.53	-91,537.08
TRS_INTERATIONAL GAME TECHNOLOG MS	P	3_M	5/2/2028	-124,449.56	-131,362.45
TRS_SOLAREDDGE TECHNOLOGIES INC MS	P	3_M	5/2/2028	-119,714.40	-90,718.51
TRS_ETSY INC	P	3_M	5/2/2028	-177,742.65	-150,606.58
TRS NATIONAL STORAGE AFFILIATES MS	P	3_M	5/2/2028	-136,007.14	-348,244.65
TRS_COMMUNITY HEALTHCARE TRUST 1 MS	P	3_M	5/2/2028	-22,676.84	-337,608.10
TRS_LUMENTUM HOLDINGS INC MS	P	3_M	5/2/2028	-101,118.18	-91,283.32
TRS_ALCOA CORP	P	3_M	5/2/2028	-223,209.66	-249,553.28
TRS_BLOCK INC	P	3_M	5/2/2028	-218,668.45	-238,989.09
TRS_NATERA INC MS	P	3_M	5/2/2028	-92,206.08	-134,579.12
TRS_KRAFT HEINZ CO/THE MS	P	3_M	5/2/2028	-22,476.84	-23,151.11
TRS_PAYPAL HOLDINGS INC MS	P	3_M	5/2/2028	-217,583.37	-238,634.38
TRS_DXC TECHNOLOGY CO MS	P	3_M	5/2/2028	-64,973.67	-60,222.38
TRS_CABLE ONE INC	P	3_M	5/2/2028	-111,874.59	-84,988.47
TRS_CHEUNGORIS CO/THE	P	3_M	5/2/2028	-268,702.80	-221,589.49
TRS_ROKU INC	P	3_M	5/2/2028	-26,398.08	-18,754.65
TRS_SBA COMMUNICATIONS CORP MS	P	3_M	5/2/2028	-82,096.97	-89,019.19
TRS_CHARTER COMMUNICATIONS INC-A	P	3_M	5/2/2028	-47,030.28	-35,140.73
TRS_VISTRA CORP MS	P	3_M	5/2/2028	-109,964.71	-163,703.93
TRS_GLOBAL NET LEASE INC	P	3_M	5/2/2028	-122,233.13	-115,885.43

Key to abbreviations:

AUD
CAD

Australian Dollar
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-PART filings for each fiscal year.

Natixis Funds were previously distributed by Natixis Distribution, LLC. Effective 5/22/2023 VP Distributors, LLC is the distributor of the Fund.