

**Virto AlphaSimplex Managed Futures Fund**  
Investments as of January 31, 2024  
Unaudited

Short-Term Investments	Shares/Principal Amount	Security Description	Currency Code	Interest Rate	Market Value	% of TNA
	60,000,000	BACNA CD 5.8000 04/10/24	USD	5.8	60,032,479.20	2.62
	40,000,000	BANK OF AMERICA NA CD FLT 24	USD	5.96	40,041,572.00	1.75
	17,000,000	BANK OF MONTREAL/CHICAGO IL	USD	5.96	17,031,501.34	0.74
	50,000,000	BANK OF NOVA SCOTIA/HOUSTON	USD	5.88	50,087,110.00	2.19
	52,000,000	BNPPNY YCD 5.2000 12/19/24	USD	5.2	52,037,008.40	2.27
	38,000,000	BNPPNY YCD 5.2700 10/04/24	USD	5.27	38,014,816.20	1.66
	45,000,000	CANADIAN IMPERIAL BK COMM TORO CD 5.6 24	USD	5.6	44,996,222.25	1.96
	80,000,000	CBANY YCD 5.3900 03/28/24	USD	5.39	80,000,845.60	3.49
	30,000,000	CIBCNY YCD 5.8100 03/26/24	USD	5.81	30,008,000.40	1.31
	30,000,000	CIBCNY YCD 5.8400 05/13/24	USD	5.84	30,029,018.40	1.31
	103,000,000	CREDIT AGRICOLE CORP 0 CP 01/02/2024	USD	0	102,984,859.00	4.49
	76,000,000	DNBNY YCD 5.2700 02/06/24	USD	5.27	76,000,117.04	3.32
	40,000,000	DZBK YCD 5.3000 06/03/24	USD	5.3	39,987,869.20	1.75
	50,000,000	MITSUBISHI UFJ TRUST & BANKING CORP/NY	USD	5.72	50,003,388.00	2.18
	25,000,000	MITNY YCD 5.6500 02/09/24	USD	5.65	25,001,438.00	1.09
	75,000,000	MIZBANK YCD 5.7000 02/07/24	USD	5.7	75,004,333.50	3.27
	25,000,000	MIZUHO BK LTD NEW YORK BRN CD 5.35 24	USD	5.35	24,998,771.25	1.09
	50,000,000	NABNY YCD 5.1200 09/25/24	USD	5.12	50,023,778.50	2.18
	50,000,000	NORDEA BANK ABP/NEW YORK NY	USD	5.87	50,127,391.50	2.19
	42,000,000	NORDEA BANK ABP/NEW YORK NY	USD	5.58	42,003,304.56	1.83
	25,000,000	NORDEA BANK ABP/NEW YORK NY	USD	5.83	25,011,311.25	1.09
	32,000,000	OCCBNY YCD 5.6200 02/01/24	USD	5.62	32,000,225.92	1.4
	60,000,000	OCCBNY YCD 5.7000 03/01/24	USD	5.7	60,012,574.80	2.62
	50,000,000	Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD	USD	5.96	50,195,637.00	2.19
	25,000,000	RY YCD 5.8300 07/23/24	USD	5.83	50,102,260.50	2.19
	25,000,000	SEBNY YCD 5.2500 10/08/24	USD	5.25	25,016,566.50	1.09
	40,000,000	SUMBK YCD 5.8200 04/12/24	USD	5.82	40,023,153.20	1.75
	40,000,000	SUMITOMO MITSUI BANKING CORP/NEW YORK	USD	5.61	40,001,318.80	1.75
	76,000,000	SUMTNY YCD 5.3100 02/01/24	USD	5.31	76,000,011.40	3.32
	37,500,000	SVENSKA HANDELSBANKEN/NEW YORK NY	USD	5.85	37,574,446.88	1.64
	25,000,000	TDNY YCD 0 07/02/24	USD	6.03	25,050,181.00	1.09
	30,000,000	TDNY YCD 5.8900 05/22/24	USD	5.89	30,028,633.20	1.31
	50,000,000	TDNY YCD 5.9700 10/07/24	USD	5.97	50,246,841.00	2.19
	10,000,000	UNITED STATES TREASURY BILL	USD	0	9,989,795.60	0.44
	40,000,000	UNITED STATES TREASURY BILL	USD	0	39,918,378.00	1.74
	45,000,000	UNITED STATES TREASURY BILL	USD	0	44,118,145.80	1.93
	20,000,000	UNITED STATES TREASURY BILL	USD	0	20,000,000.00	0.87
	90,000,000	UNITED STATES TREASURY BILL	USD	0	89,264,597.40	3.9
	20,000,000	UNITED STATES TREASURY BILL	USD	0	19,944,455.40	0.87
	10,000,000	UNITED STATES TREASURY BILL	USD	0	9,941,485.20	0.43
	1,000,000	UNITED STATES TREASURY BILL	USD	0	994,875.54	0.04
	5,000,000	UNITED STATES TREASURY BILL	USD	0	4,991,237.50	0.22
	6,000,000	UNITED STATES TREASURY BILL	USD	0	5,983,336.62	0.26
	5,000,000	UNITED STATES TREASURY BILL	USD	0	4,980,996.55	0.22
	5,000,000	UNITED STATES TREASURY BILL	USD	0	4,916,210.32	0.21
	10,000,000	UNITED STATES TREASURY BILL - WHEN ISSUED	USD	0	9,758,637.70	0.43
	5,000,000	UNITED STATES TREASURY BILL - WHEN ISSUED	USD	0	4,879,318.85	0.21
	36,000,000	WESTPAC BANKING CORP/NY	USD	5.54	36,003,101.04	1.57
	23,500,000	WESTPAC BANKING CORP/NY	USD	5.79	23,515,497.78	1.03
	45,000,000	WSTNY YCD 5.8400 08/15/24	USD	5.84	45,095,350.05	1.97
		<b>Total Investments</b>			<b>1,893,972,382.72</b>	<b>82.66%</b>
		<b>Other Assets and Liabilities</b>			<b>397,188,110.10</b>	<b>17.34%</b>
		<b>Total Net Assets</b>			<b>2,291,160,492.82</b>	<b>100.00%</b>

Financial and Currency Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	90-DAY BANK BILL JUN24	AUD	2024-06-13	56	36,368,439.83	7,100.51
	US 5YR NOTE (CBT) MAR24	USD	2024-03-28	94	10,188,719.22	-7,096.06
	FTSE 100 IDX FUT MAR24	GBP	2024-03-15	179	17,306,134.74	79,491.42
	DAX INDEX FUTURE MAR24	EUR	2024-03-15	202	92,739,892.25	557,584.67
	EURO-BUXL 30Y BND MAR24	EUR	2024-03-07	218	32,408,118.06	-494,242.25
	S&P MID 400 EMINI MAR24	USD	2024-03-15	257	70,502,810.00	102,420.37
	CAN 10YR BOND FUT MAR24	CAD	2024-03-19	329	29,773,833.17	-514,440.88
	ICE 3MTH SONIA FU JUN24	GBP	2024-09-17	440	132,809,238.10	-19,077.50
	FTSE/IBX 10X FUT MAR24	EUR	2024-03-15	442	73,862,210.32	1,169,128.28
	NIKKEI 225 (OSE) MAR24	JPY	2024-03-07	478	118,119,717.35	6,270,688.92
	IBEX 35 INDX FUTR FEB24	EUR	2024-02-16	486	53,053,542.84	477,909.30
	E-MINI RUSS 2000 MAR24	USD	2024-03-15	523	51,146,785.00	-1,983,674.93
	CAC40 10 EURO FUT FEB24	EUR	2024-02-16	538	44,612,095.72	1,684,654.60
	LONG GILT FUTURE MAR24	GBP	2024-03-26	540	68,413,669.74	-2,312,816.25
	NASDAQ 100 E-MINI MAR24	USD	2024-03-15	612	211,045,140.00	6,249,154.34
	TOPIX INDX FUTR MAR24	JPY	2024-03-07	713	123,701,963.58	4,694,455.75
	EURO-SCHATZ FUT MAR24	EUR	2024-03-07	804	92,266,664.53	-326,613.91
	S&P/TSX 60 IX FUT MAR24	CAD	2024-03-14	857	162,010,576.82	2,332,150.68
	EURO-BUND FUTURE MAR24	EUR	2024-03-07	901	132,278,598.59	-301,923.15
	MSCI EAFE MAR24	USD	2024-03-15	907	101,266,550.00	1,640,794.85
	BRAZIL REAL FUT MAR24	USD	2024-02-29	916	18,512,360.00	-45,350.24
	SPI 200 FUTURES MAR24	AUD	2024-03-21	937	117,457,404.26	2,554,035.36
	FTSE TAIWAN INDE FEB24	USD	2024-02-27	1,004	61,816,280.00	-314,488.80
	S&P500 EMINI FUT MAR24	USD	2024-03-15	1,108	269,825,700.00	7,720,445.73
	DJIA MINI E-CBOT MAR24	USD	2024-03-15	1,134	217,047,600.00	8,802,385.42
	3 MONTH SOFR FUT JUN24	USD	2024-09-17	1,161	276,869,475.00	-197,937.34
	INR/USD FEB24	USD	2024-02-27	1,178	28,347,392.00	45,906.00
	EURO-BTP FUTURE MAR24	EUR	2024-03-07	1,236	158,926,963.90	3,354,809.26
	STOXX EUROPE 600 MAR24	EUR	2024-03-15	1,312	34,511,160.26	855,995.64
	EURO-OAT FUTURE MAR24	EUR	2024-03-07	1,808	254,750,212.13	1,076,001.09
	EURO-BOBL FUTURE MAR24	EUR	2024-03-07	1,809	231,724,526.14	-941,916.40
	SHORT EURO-BTP FU MAR24	EUR	2024-03-07	2,180	250,670,526.40	669,951.41
	OMXS30 IND FUTURE FEB24	SEK	2024-02-16	2,597	58,944,175.12	743,673.51
	BP CURRENCY FUT MAR24	USD	2024-03-18	2,663	211,625,281.25	1,485,092.18
	EURO STOXX 50 MAR24	EUR	2024-03-15	2,854	143,883,425.37	2,398,630.64

Financial and Currency Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	FTSE CHINA A50 FEB24	USD	2024-02-28	-6,034	-66,736,040.00	1,068,783.50
	JPX NEN CURR FUT MAR24	USD	2024-03-18	-3,272	-281,535,150.00	339,491.01
	HSCFI FUTURES FEB24	HKD	2024-02-28	-1,205	-40,993,563.94	1,887,141.14
	AUDUSD CRNCY FUT MAR24	USD	2024-03-18	-686	-45,310,300.00	-123,954.35
	3MO EURO EURIBOR JUN24	EUR	2024-06-17	-599	-156,575,193.19	-256,275.23
	AUST 3YR BOND FUT MAR24	AUD	2024-03-15	-504	-35,360,802.56	-334,998.21
	HANG SENG IDX FUT FEB24	HKD	2024-02-28	-456	-45,276,575.00	2,104,528.68
	MSCI SING IX ETS FEB24	SGD	2024-02-28	-401	-8,293,511.00	8,222.14
	AUST 10Y BOND FUT MAR24	AUD	2024-03-15	-304	-23,160,391.65	-442,244.70
	EURO FX CURR FUT MAR24	USD	2024-03-18	-209	-28,373,056.25	-42,528.00
	MSCI EMGMKT MAR24	USD	2024-03-15	-202	-9,906,080.00	7,532.71
	US 10YR ULTRAPR FUT MAR24	USD	2024-03-15	-194	-22,673,750.00	-256,325.15
	US ULTRA BOND-CBT MAR24	USD	2024-03-19	-175	-22,613,281.25	-509,927.82
	US 2YR NOTE (CBT) MAR24	USD	2024-03-28	-169	-34,755,906.25	-323,256.10
	CS CURRENCY FUT MAR24	USD	2024-03-19	-135	-10,079,775.00	-48,235.77
	3M CORRA FUTURES JUN24	CAD	2024-09-17	-95	-16,854,382.83	-6,117.75
	US 10YR NOTE (CBT)MAR24	USD	2024-03-19	-64	-7,189,000.32	-81,097.60
	US LONG BOND(CBT) MAR24	USD	2024-03-19	-61	-7,462,968.75	-146,616.56
	FTSE/JSE TOP 40 MAR24	ZAR	2024-03-20	-43	-1,569,382.29	3,955.67

Commodity Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	LME PRI ALUMINUM FUTR JUN24	USD	2024-06-19	41	2,358,996.50	4,571.50
	LME COPPER FUTURE MAR24	USD	2024-03-20	43	9,156,753.75	54,921.25

GASOLINE RBOB FUT MAR24	USD	2024-02-29	64	5,997,465.60	-120,802.48
LIVE CATTLE FUTR APR24	USD	2024-04-30	100	7,228,000.00	1,570.80
BRENT CRUDE FUTR APR24	USD	2024-02-29	101	8,135,550.00	-144,349.19
NY HARB ULSD FUT MAR24	USD	2024-02-29	128	14,973,235.20	207,659.32
LME ZINC FUTURE MAR24	USD	2024-03-20	161	10,275,265.75	-134,882.00
COFFEE C FUTURE MAY24	USD	2024-05-20	256	18,331,200.00	757,494.72
LME NICKEL FUTURE MAR24	USD	2024-03-20	323	31,873,189.68	-570,613.68
LOW SJ GASOIL G MAR24	USD	2024-03-12	366	30,634,200.00	1,239,804.06
GOLD 100 OZ FUTR APR24	USD	2024-04-26	395	81,662,300.00	1,249,555.39
COCOA FUTURE MAY24	USD	2024-05-15	836	39,743,440.00	1,358,247.64
LME PRI ALUM FUTR MAR24	USD	2024-03-20	1,326	74,396,012.75	686,085.25
SGX IRON ORE 62 MAR24	USD	2024-03-28	1,773	23,011,767.00	363,998.00

Commodity Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	CORN FUTURE MAR24	USD	2024-03-14	-4,036	-90,456,850.00	4,811,800.23
	SOYBEAN FUTURE MAR24	USD	2024-03-14	-1,699	-103,830,137.50	1,563,408.19
	LME PRI ALUM FUTR MAR24	USD	2024-03-20	-1,326	-72,664,591.00	-2,417,507.00
	NATURAL GAS FUTR MAR24	USD	2024-02-27	-1,216	-25,536,000.00	3,379,714.60
	SOYBEAN MEAL FUTR MAR24	USD	2024-03-14	-1,079	-39,739,570.00	-719,491.18
	ECX EMISSION DEC24	EUR	2024-12-16	-736	-51,032,556.03	3,338,707.39
	SOYBEAN OIL FUTR MAR24	USD	2024-03-14	-720	-19,880,640.00	1,572,756.97
	WHEAT FUTURE(CBT) MAR24	USD	2024-03-14	-524	-15,595,550.00	-602,181.56
	LME PRI ALUM FUTR JUN24	USD	2024-06-19	-495	-27,166,369.00	-1,369,391.00
	COPPER FUTURE MAR24	USD	2024-03-26	-332	-32,419,800.00	-1,183,635.17
	LME NICKEL FUTURE MAR24	USD	2024-03-20	-323	-33,870,894.06	2,568,318.06
	SILVER FUTURE MAR24	USD	2024-03-26	-313	-36,259,485.00	-629,407.77
	KC HRW WHEAT FUT MAR24	USD	2024-03-14	-216	-6,717,600.00	23,990.00
	LEAN HOGS FUTURE APR24	USD	2024-04-12	-178	-6,039,540.00	-494,508.67
	WTI CRUDE FUTURE MAR24	USD	2024-02-20	-167	-12,666,950.00	-589,080.50
	LME ZINC FUTURE MAR24	USD	2024-03-20	-161	-9,937,456.25	-202,927.50
	LME NICKEL FUTURE JUN24	USD	2024-06-19	-149	-14,532,591.48	-141,524.52
	PLATINUM FUTURE APR24	USD	2024-04-26	-145	-6,761,350.00	-80,697.85
	PALLADIUM FUTURE MAR24	USD	2024-03-26	-135	-13,456,800.00	-230,787.60
	COTTON NO.2 FUTR MAY24	USD	2024-05-08	-95	-4,104,475.00	-49,503.31
	LME ZINC FUTURE JUN24	USD	2024-06-19	-75	-4,647,272.50	-107,915.00
	SUGAR #11 (WORLD) MAY24	USD	2024-04-30	-70	-1,822,800.00	5,050.06
	LME COPPER FUTURE MAR24	USD	2024-03-20	-43	-8,854,546.25	-357,128.75
	ALUMINUM FUTURES APR24	USD	2024-04-26	-14	-790,737.50	-11,970.63
	LME COPPER FUTURE JUN24	USD	2024-06-19	-10	-2,091,275.00	-69,350.00

Forwards	Currency Code	Shares/Principal Amount	Base Currency Code	Book Cost Base	Maturity Date	Total Unrealized Gain/Loss Base
	MXN	3,405,500,000	USD	193,391,337.35	2024-03-20	2,842,047.86
	NOK	1,268,000,000	USD	123,375,804.37	2024-03-20	-2,669,625.81
	ZAR	1,070,000,000	USD	57,869,522.68	2024-03-20	-956,654.90
	SEK	852,000,000	USD	83,479,588.23	2024-03-20	-1,446,221.98
	PLN	803,000,000	USD	199,296,280.24	2024-03-20	1,125,516.14
	CHF	178,750,000	USD	209,815,128.62	2024-03-20	-1,551,399.61
	NZD	136,200,000	USD	85,108,368.27	2024-03-20	-1,851,087.66
	CNH	135,000,000	USD	19,056,274.95	2024-03-20	-218,839.54
	SGD	110,125,000	USD	82,731,836.97	2024-03-20	-459,585.04
	TRY	58,500,000	USD	1,866,627.23	2024-03-20	-30,356.79
	NZD	-51,400,000	USD	-31,506,625.60	2024-03-20	86,477.12
	CHF	-70,000,000	USD	-81,930,769.82	2024-03-20	376,861.95
	SGD	-110,125,000	USD	-82,325,470.94	2024-03-20	53,219.01
	PLN	-201,500,000	USD	-50,904,765.53	2024-03-20	612,122.98
	TRY	-248,100,000	USD	-7,791,981.58	2024-03-20	4,311.55
	SEK	-448,000,000	USD	-43,508,491.76	2024-03-20	373,576.17
	CNH	-655,000,000	USD	-91,478,315.47	2024-03-20	81,869.60
	MXN	-758,500,000	USD	-44,024,839.28	2024-03-20	318,181.61
	NOK	-1,312,000,000	USD	-121,045,298.22	2024-03-20	-3,849,422.81
	ZAR	-1,993,000,000	USD	-104,444,221.27	2024-03-20	-1,562,643.67

Key to abbreviations:

AUD	Australian Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan
EUR	Euro
GBP	British Pound Sterling
HKD	Hong Kong Dollar
JPY	Japanese Yen
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
TRY	New Turkish Lira
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 N-PORT 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.

An investment in the Funds involves risk, including loss of principal.