



Virtus AlphaSimplex Global Alternatives Fund
Investments as of June 30, 2024
Unaudited

Common Stock	Shares/Principal Amount	Security Description	Currency Code	Market Value	% of TNA
		446 3M CO	USD	\$45,576.74	0.04%
		1,202 A O SMITH CORP	USD	\$98,299.56	0.08%
		4,065 AAR CORP	USD	\$295,525.50	0.24%
		144 ABBVIE INC	USD	\$24,698.88	0.02%
		10,209 ACADIA RESEARCH CORP	USD	\$51,648.09	0.04%
		2,003 ACADIA PHARMACEUTICALS INC	USD	\$32,548.75	0.03%
		124 ACCENTURE PLC	USD	\$37,622.84	0.03%
		1,396 AGRLE REALTY CORP	USD	\$86,468.24	0.07%
		269 AIR PRODUCTS AND CHEMICALS INC	USD	\$69,415.45	0.06%
		6,233 ALIGHT INC	USD	\$45,999.54	0.04%
		754 ALLEGION PLC	USD	\$89,085.10	0.07%
		10,248 ALLIANCE RESOURCE PARTNERS LP	USD	\$250,666.08	0.20%
		1,219 ALLISON TRANSMISSION HOLDINGS INC	USD	\$92,922.10	0.08%
		508 ALLSTATE CORP/THE	USD	\$81,107.28	0.07%
		948 ALPHABET INC	USD	\$172,678.20	0.14%
		1,282 AMAZON.COM INC	USD	\$247,746.50	0.20%
		1,463 AMMOCS LTD	USD	\$110,724.76	0.09%
		487 AMERISAFE INC	USD	\$21,374.43	0.02%
		670 AMETEK INC	USD	\$111,695.70	0.09%
		48 AMGEN INC	USD	\$14,997.60	0.01%
		1,042 AMPHENOL CORP	USD	\$70,195.54	0.06%
		17,017 ANTERO MIDSTREAM CORP	USD	\$250,830.58	0.20%
		81 AON PLC	USD	\$23,779.98	0.02%
		1,018 APPLE INC	USD	\$214,411.16	0.17%
		32,623 APPLIED DIGITAL CORP	USD	\$194,106.85	0.16%
		778 APTARGROUP INC	USD	\$109,550.18	0.09%
		128 ARTHUR J GALLAGHER & CO	USD	\$33,191.68	0.03%
		10,667 ATR INC	USD	\$203,846.37	0.17%
		18 AUTIZONE INC	USD	\$53,353.80	0.04%
		4,223 AVOS FINANCIAL INC	USD	\$241,344.45	0.20%
		650 AXSOME THERAPEUTICS INC	USD	\$52,325.00	0.04%
		1,596 BAKER HUGHES CO	USD	\$56,131.32	0.05%
		8,387 BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	USD	\$249,138.99	0.20%
		1,161 BANK OF AMERICA CORP	USD	\$46,172.87	0.04%
		7,251 BANK OF NT BUTTERFIELD & SON LTD/THE	USD	\$254,655.12	0.21%
		1,001 BATH & BODY WORKS INC	USD	\$39,089.05	0.03%
		5,026 BAUSCH HEALTH COS INC	USD	\$35,031.22	0.03%
		378 BECTON DICKINSON & CO	USD	\$88,342.38	0.07%
		3,033 BLOOMING BRANDS INC	USD	\$58,324.59	0.05%
		373 BOOZ ALLEN HAMILTON HOLDING CORP	USD	\$57,404.70	0.05%
		1,428 BOSTON SCIENTIFIC CORP	USD	\$109,970.28	0.09%
		863 BRADY CORP	USD	\$58,229.64	0.05%
		1,274 BRISTOL-MYERS SQUIBB CO	USD	\$52,909.22	0.04%
		73 BROADCOM INC	USD	\$117,203.69	0.10%
		305 BUILDERS FIRSTSOURCE INC	USD	\$42,215.05	0.03%
		1,011 CABOT CORP	USD	\$92,800.79	0.08%
		63 CACI INTERNATIONAL INC	USD	\$27,098.19	0.02%
		1,630 CAMBRIDGE BANCORP	USD	\$112,470.00	0.09%
		4,641 CAMDEN NATIONAL CORP	USD	\$153,153.00	0.12%
		564 CAMPBELL SOUP CO	USD	\$25,487.16	0.02%
		239 CARLISLE COS INC	USD	\$96,845.19	0.08%
		3,828 CARNIVAL CORP	USD	\$71,660.16	0.06%
		1,822 CARPENTER TECHNOLOGY CORP	USD	\$199,654.76	0.16%
		918 CARMER GLOBAL CORP	USD	\$57,807.44	0.05%
		593 CATERPILLAR INC	USD	\$197,528.30	0.16%
		851 CBOE GLOBAL MARKETS INC	USD	\$144,721.06	0.12%
		1,012 CBRE GROUP INC	USD	\$90,179.32	0.07%
		389 CDW CORP/DE	USD	\$87,073.76	0.07%
		863 CELSIUS HOLDINGS INC	USD	\$45,943.27	0.04%
		356 CENCORA INC	USD	\$80,206.80	0.07%
		812 CENTERPOINT ENERGY INC	USD	\$25,155.76	0.02%
		443 CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	\$73,095.00	0.06%
		282 CHERMED CORP	USD	\$153,007.56	0.12%
		1,045 CHESAPEAKE ENERGY CORP	USD	\$85,888.55	0.07%
		1,400 CHIPOTLE MEXICAN GRILL INC	USD	\$87,710.00	0.07%
		379 CHURCH & DWIGHT CO INC	USD	\$96,675.32	0.08%
		215 CHURCH & DWIGHT CO INC	USD	\$26,138.64	0.02%
		332 CINTAS CORP	USD	\$232,486.32	0.19%
		452 CISCO SYSTEMS INC	USD	\$21,474.52	0.02%
		320 CME GROUP INC	USD	\$62,912.00	0.05%
		513 CMS ENERGY CORP	USD	\$32,920.09	0.03%
		472 CNA FINANCIAL CORP	USD	\$21,745.04	0.02%
		147 COCA-COLA CO/THE	USD	\$9,356.55	0.01%
		102 COCA-COLA CONSOLIDATED INC	USD	\$110,670.00	0.09%
		778 COCA-COLA EUROPEAN PARTNERS PLC	USD	\$56,692.86	0.05%
		1,101 COLGATE-PALMOLIVE CO	USD	\$106,841.04	0.09%
		10,278 CONAGRA BRANDS INC	USD	\$292,100.76	0.24%
		840 CONSOLIDATED EDISON INC	USD	\$75,112.80	0.06%
		253 CONSTELLATION BRANDS INC	USD	\$65,091.84	0.05%
		2,046 COR3 & MAIN INC	USD	\$100,131.24	0.08%
		322 CORPAY INC	USD	\$85,784.02	0.07%
		436 CORVEL CORP	USD	\$110,861.72	0.09%
		143 COSTCO WHOLESALE CORP	USD	\$121,548.57	0.10%
		5,000 COTT INC	USD	\$50,300.40	0.04%
		5,395 CRACKER BARREL OLD COUNTRY STORE INC	USD	\$227,453.20	0.19%
		151 CROWDSTRIKE HOLDINGS INC	USD	\$57,861.69	0.05%
		19,486 CVR ENERGY INC	USD	\$621,640.22	0.42%
		675 CVR PARTNERS LP	USD	\$153,070.50	0.12%
		220 CYBERARK SOFTWARE LTD	USD	\$60,152.40	0.05%
		118 DANAHER CORP	USD	\$29,482.30	0.02%
		2,187 DARDEN RESTAURANTS INC	USD	\$330,936.84	0.27%
		50 DECORERS OUTDOOR CORP	USD	\$48,397.50	0.04%
		148 DEERE & CO	USD	\$55,297.24	0.05%
		1,208 DELEX LOGISTICS PARTNERS LP	USD	\$48,899.84	0.04%
		904 DOLBY LABORATORIES INC	USD	\$71,623.92	0.06%
		2,094 DONALDSON CO INC	USD	\$149,846.64	0.12%
		441 DOORDASH INC	USD	\$47,971.98	0.04%
		3,269 DORCHESTER MINERALS LP	USD	\$100,848.65	0.08%
		645 DR HORTON INC	USD	\$90,899.85	0.07%
		194 DTE ENERGY CO	USD	\$21,535.94	0.02%
		799 DUKE ENERGY CORP	USD	\$80,083.77	0.07%
		435 EAGLE MATERIALS INC	USD	\$94,595.10	0.08%
		322 EATON CORP PLC	USD	\$100,963.10	0.08%
		465 ELASTIC NV	USD	\$53,083.06	0.04%
		828 ELECTRONIC ARTS INC	USD	\$115,365.24	0.09%
		172 ELI LILLY & CO	USD	\$155,725.36	0.13%
		546 EMERSON ELECTRIC CO	USD	\$60,147.36	0.05%
		3,415 ENERGY TRANSFER LP	USD	\$55,391.30	0.05%
		3,077 ENVS INC	USD	\$67,355.53	0.05%
		3,867 ENTERPRISE PRODUCTS PARTNERS LP	USD	\$112,065.66	0.09%
		695 EQUITY COMMONWEALTH	USD	\$13,483.00	0.01%
		902 EQUITY LIFESTYLE PROPERTIES INC	USD	\$38,747.26	0.03%
		847 EURONET WORLDWIDE INC	USD	\$97,664.59	0.07%
		1,275 EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	\$159,107.25	0.13%
		17,863 EXTREME NETWORKS INC	USD	\$240,257.35	0.20%
		753 EXXON MOBIL CORP	USD	\$86,685.36	0.07%
		38 FAIR ISAC CORP	USD	\$56,589.08	0.05%
		2,359 FASTENAL CO	USD	\$148,239.56	0.12%
		1,112 FEDEX CORP	USD	\$333,422.08	0.27%
		178 FERRARI NV	USD	\$72,889.86	0.06%
		1,242 FIDELITY NATIONAL INFORMATION SERVICES INC	USD	\$93,597.12	0.08%
		1,326 FIRST INDUSTRIAL REALTY TRUST INC	USD	\$62,998.26	0.05%
		1,212 FISERV INC	USD	\$180,636.48	0.15%
		1,004 FLOWERS FOODS INC	USD	\$22,889.80	0.02%
		1,389 FORTREA HOLDINGS INC	USD	\$30,552.36	0.02%
		1,182 FOUR CORNERS PROPERTY TRUST INC	USD	\$29,159.94	0.02%
		1,574 FREEMPORT-MCMORAN INC	USD	\$76,496.40	0.06%
		421 FRESHPET INC	USD	\$54,473.19	0.04%
		1,603 FRONTIER COMMUNICATIONS PARENT INC	USD	\$41,966.54	0.03%
		343 GARMIN LTD	USD	\$55,881.56	0.05%
		7,804 GARRETT MOTION INC	USD	\$67,036.36	0.05%
		2,675 GEN DIGITAL INC	USD	\$66,821.50	0.05%
		104 GENERAL DYNAMICS CORP	USD	\$30,174.56	0.02%
		932 GENERAL ELECTRIC CO	USD	\$148,160.04	0.12%
		4,420 GENERAL MILLS INC	USD	\$279,609.20	0.23%
		13 GENERAL MOTORS CO	USD	\$603.98	0.00%

2,071	GENTEX CORP	USD	\$69,813.41	0.06%
407	GENUINE PARTS CO	USD	\$56,296.24	0.05%
363	GLEAD SCIENCES INC	USD	\$24,805.43	0.02%
1,008	GMS INC	USD	\$81,254.88	0.07%
624	GOODADDY INC	USD	\$87,179.04	0.07%
12,627	GOLDEN ENTERTAINMENT INC	USD	\$392,825.97	0.32%
6,594	GOLUB CAPITAL BDC INC	USD	\$109,875.74	0.09%
420	GRAND CANYON EDUCATION INC	USD	\$58,762.20	0.05%
2,892	HALLIBURTON CO	USD	\$97,691.76	0.08%
208	HARTFORD FINANCIAL SERVICES GROUP INC/THE	USD	\$20,912.32	0.02%
290	HCA HEALTHCARE INC	USD	\$93,171.20	0.08%
2,111	HEALTHSTREAM INC	USD	\$59,454.90	0.05%
8,805	HEARTLAND FINANCIAL USA INC	USD	\$391,382.25	0.32%
19,606	HERITAGE COMMERCE CORP	USD	\$170,572.20	0.14%
627	HERSHEY CO/THE	USD	\$115,261.41	0.09%
2,726	HESS CORP	USD	\$402,516.72	0.33%
504	HILTON WORLDWIDE HOLDINGS INC	USD	\$109,972.80	0.09%
799	HOLOGIC INC	USD	\$59,325.75	0.05%
267	HOME DEPOT INC/THE	USD	\$91,912.08	0.07%
381	HONEYWELL INTERNATIONAL INC	USD	\$81,338.74	0.07%
909	HORMEL FOODS CORP	USD	\$27,715.41	0.02%
1,434	HOWARD HUGHES HOLDINGS INC	USD	\$92,951.88	0.08%
160	HP INC	USD	\$5,603.20	0.00%
194	HUNANA INC	USD	\$72,488.10	0.06%
80	HUNTINGTON INGALLS INDUSTRIES INC	USD	\$19,706.40	0.02%
247	IDCORP INC	USD	\$23,008.05	0.02%
887	ILUNGS TOOL WORKS INC	USD	\$210,183.52	0.17%
1,796	INCYTE CORP	USD	\$108,873.52	0.09%
432	INSIGHT ENTERPRISES INC	USD	\$85,691.52	0.07%
455	INSTALLED BUILDING PRODUCTS INC	USD	\$93,584.40	0.08%
1,486	INTAPP INC	USD	\$54,491.62	0.04%
1,159	INTEL CORP	USD	\$35,894.23	0.03%
400	INTERCONTINENTAL EXCHANGE INC	USD	\$54,756.00	0.04%
9	INTERNATIONAL BUSINESS MACHINES CORP	USD	\$1,556.55	0.00%
717	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	\$68,265.57	0.06%
4,610	INVECO LTD	USD	\$88,965.60	0.08%
207	I M SMUCKER CO/THE	USD	\$22,741.28	0.02%
794	JABIL INC	USD	\$86,379.26	0.07%
3,282	JANUS HENDERSON GROUP PLC	USD	\$110,636.22	0.09%
1,199	JPROX LTD	USD	\$46,022.45	0.04%
815	JOHNSON & JOHNSON	USD	\$191,220.42	0.16%
988	JPMORGAN CHASE & CO	USD	\$199,832.88	0.16%
66,156	KEARNY FINANCIAL CORP/MD	USD	\$406,859.40	0.33%
468	KELLANOVIA	USD	\$26,994.24	0.02%
11,586	KENAMETAL INC	USD	\$72,734.44	0.06%
924	KEURIG DR PEPPER INC	USD	\$30,861.60	0.03%
227	KIMBERLY-CLARK CORP	USD	\$31,371.40	0.03%
2,666	KINDER MORGAN INC	USD	\$52,973.42	0.04%
228	KINSALE CAPITAL GROUP INC	USD	\$87,843.84	0.07%
762	KIRBY CORP	USD	\$91,234.26	0.07%
205	LEIDOS HOLDINGS INC	USD	\$29,905.40	0.02%
479	LENAR CORP	USD	\$71,787.73	0.06%
497	LINCOLN ELECTRIC HOLDINGS INC	USD	\$93,754.08	0.08%
253	LINDE PLC	USD	\$111,018.93	0.09%
408	LOCKHEED MARTIN CORP	USD	\$190,576.80	0.16%
417	LOEWS CORP	USD	\$31,166.58	0.03%
3,279	LTC PROPERTIES INC	USD	\$113,125.50	0.09%
124	MADRIGAL PHARMACEUTICALS INC	USD	\$24,739.84	0.03%
13,036	MARATHON OIL CORP	USD	\$373,742.12	0.30%
761	MARATHON PETROLEUM CORP	USD	\$132,018.28	0.11%
48	MARVEL GROUP INC	USD	\$75,631.68	0.06%
455	MARKETREKS HOLDINGS INC	USD	\$91,241.15	0.07%
917	MARSH & MCLENNAN COS INC	USD	\$193,230.24	0.16%
118	MARTIN MARIETTA MATERIALS INC	USD	\$63,932.40	0.05%
117	MASTERCARD INC	USD	\$40,438.92	0.03%
482	MATSON INC	USD	\$63,127.54	0.05%
359	MCDONALD'S CORP	USD	\$91,487.56	0.07%
99	MCKESSON CORP	USD	\$7,819.96	0.01%
6,335	MDU RESOURCES GROUP INC	USD	\$199,008.50	0.13%
750	MEETROPCS INC	USD	\$59,032.50	0.05%
6	MERCADOLIBRE INC	USD	\$9,860.40	0.01%
247	MERCK & CO INC	USD	\$30,578.60	0.02%
1,664	MERCURY SYSTEMS INC	USD	\$44,911.36	0.04%
270	META-PLATFORMS INC	USD	\$136,139.40	0.11%
4,707	MGIC INVESTMENT CORP	USD	\$101,435.85	0.08%
229	MICROSOFT CORP	USD	\$102,351.55	0.08%
824	MODIVARE INC	USD	\$21,621.76	0.02%
967	MONSTER BEVERAGE CORP	USD	\$48,201.65	0.04%
242	MORNINGSTAR INC	USD	\$71,595.70	0.06%
1,276	MPLX LP	USD	\$54,344.84	0.04%
1,242	MSC INDUSTRIAL DIRECT CO INC	USD	\$98,503.02	0.08%
6,336	NATIONAL BEVERAGE CORP	USD	\$124,656.64	0.10%
1,278	NELNET INC	USD	\$128,899.08	0.10%
9,720	NEOGEN CORP	USD	\$151,923.60	0.12%
201	NEWMARKET CORP	USD	\$103,629.57	0.08%
669	NEXTRACKER INC	USD	\$31,262.72	0.03%
2,858	NICE INC	USD	\$215,407.46	0.18%
3,105	NMI HOLDINGS INC	USD	\$105,694.20	0.09%
504	NNN REIT INC	USD	\$21,470.40	0.02%
26,921	NORTHFIELD BANCORP INC	USD	\$255,211.08	0.21%
545	NORTHWESTERN ENERGY GROUP INC	USD	\$37,293.60	0.03%
4,422	NU HOLDINGS LTD/CAYMAN ISLANDS	USD	\$56,999.58	0.05%
774	NUTANIX INC	USD	\$44,001.90	0.04%
838	OGX ENERGY CORP	USD	\$29,916.60	0.02%
590	OKTA INC	USD	\$55,299.90	0.04%
687	OLD REPUBLIC INTERNATIONAL CORP	USD	\$21,228.30	0.02%
718	OMNICOM GROUP INC	USD	\$64,404.60	0.05%
2,217	ORACLE CORP	USD	\$113,040.40	0.09%
110	ORACLE AUTOMOTIVE INC	USD	\$116,166.60	0.09%
1,244	OTIS WORLDWIDE CORP	USD	\$119,747.44	0.10%
699	PARSONS CORP	USD	\$57,185.19	0.05%
3,067	PAYCHEX INC	USD	\$863,623.52	0.30%
18,148	PENNYMAC MORTGAGE INVESTMENT TRUST	USD	\$245,235.00	0.20%
466	PEPSICO INC	USD	\$76,857.38	0.06%
7,131	PG&E CORP	USD	\$124,507.26	0.10%
254	PHILIP MORRIS INTERNATIONAL INC	USD	\$25,737.82	0.02%
1,314	PRINTEREST INC	USD	\$57,807.98	0.05%
317	POST HOLDINGS INC	USD	\$33,018.72	0.03%
817	PPL CORP	USD	\$22,590.05	0.02%
412	PROCTER & GAMBLE CO/THE	USD	\$67,947.04	0.06%
363	PROGRESSIVE CORP/THE	USD	\$75,398.73	0.06%
582	PTC INC	USD	\$105,731.94	0.09%
405	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	\$29,848.50	0.02%
473	PULTEGROUP INC	USD	\$52,077.30	0.04%
2,896	QAGEN INV	USD	\$118,996.64	0.10%
474	REALTY INCOME CORP	USD	\$252,066.68	0.20%
143	REPUBLIC SERVICES INC	USD	\$27,790.62	0.02%
12,786	RESOURCES CONNECTION INC	USD	\$141,157.44	0.11%
817	REYNOLDS CONSUMER PRODUCTS INC	USD	\$22,859.66	0.02%
9,228	RILEY EXPLORATION PERMAN INC	USD	\$82,244.68	0.07%
1,545	ROCKET PHARMACEUTICALS INC	USD	\$33,263.85	0.03%
2,315	ROLLINS INC	USD	\$112,948.85	0.09%
205	ROPER TECHNOLOGIES INC	USD	\$115,550.30	0.09%
418	ROYAL CARIBBEAN CRUISES LTD	USD	\$66,641.74	0.05%
646	RTX CORP	USD	\$64,851.94	0.05%
104	SAIA INC	USD	\$49,326.16	0.04%
320	SALESFORCE INC	USD	\$82,272.00	0.07%
1,959	SCHLUMBERGER INV	USD	\$92,425.62	0.08%
8,117	SCHOLASTIC CORP	USD	\$287,909.99	0.23%
1,143	SEALED AIR CORP	USD	\$39,764.97	0.03%
104	SERVICEHOW INC	USD	\$81,813.68	0.07%
383	SHERWIN-WILLIAMS CO/THE	USD	\$114,298.69	0.09%
3,121	SITIO ROYALTIES CORP	USD	\$73,686.81	0.06%
212	SNAP-ON INC	USD	\$55,414.68	0.05%
2,400	SONOS INC	USD	\$35,424.00	0.03%
1,154	SOUTHERN COPPER CORP	USD	\$124,331.96	0.10%
1,152	SOUTHWEST GAS HOLDINGS INC	USD	\$84,077.76	0.07%
229	SPOTIFY TECHNOLOGY SA	USD	\$71,857.91	0.06%
1,332	STURM RUGER & CO INC	USD	\$55,477.80	0.05%
13,209	SUBURBAN PROPANE PARTNERS LP	USD	\$250,838.91	0.20%
342	SYSCO CORP	USD	\$24,415.38	0.02%
426	THOMSON REUTERS CORP	USD	\$71,810.82	0.06%
1,130	TIX COS INC/THE	USD	\$124,413.00	0.10%
633	T-MOBILE US INC	USD	\$111,521.94	0.09%
135	TORONTO CORP	USD	\$52,011.45	0.04%
183	TOWER SEMICONDUCTOR LTD	USD	\$7,193.73	0.01%
449	TRACTOR SUPPLY CO	USD	\$121,230.00	0.10%
727	TRANE TECHNOLOGIES PLC	USD	\$239,132.11	0.19%
266	TRAVELERS COS INC/THE	USD	\$54,088.44	0.04%

1,739	TREEHOUSE FOODS INC	USD		\$63,716.96	0.05%
1,195	TREX CO INC	USD		\$88,573.40	0.07%
1,445	FRANKE INC	USD		\$80,804.40	0.07%
174	TYLER TECHNOLOGIES INC	USD		\$87,483.72	0.07%
918	UBER TECHNOLOGIES INC	USD		\$66,720.24	0.05%
1,110	ULTRAGENYX PHARMACEUTICAL INC	USD		\$45,621.00	0.04%
672	UNION PACIFIC CORP	USD		\$152,046.72	0.12%
250	UNITED RENTALS INC	USD		\$161,682.50	0.13%
113	UNITEHEALTH GROUP INC	USD		\$57,546.38	0.05%
3,560	UNIVERSAL TECHNICAL INSTITUTE INC	USD		\$55,998.80	0.05%
1,849	US FOODS HOLDING CORP	USD		\$97,940.02	0.08%
10,381	USA COMPRESSION PARTNERS LP	USD		\$246,341.13	0.20%
292	VERISIGN INC	USD		\$51,917.60	0.04%
216	VERISK ANALYTICS INC	USD		\$58,222.80	0.05%
7,006	VERIZON COMMUNICATIONS INC	USD		\$286,927.44	0.24%
585	VERTIV HOLDINGS CO	USD		\$50,643.45	0.04%
844	VICI PROPERTIES INC	USD		\$24,172.16	0.02%
769	VISA INC	USD		\$201,839.43	0.16%
576	VISTRA ENERGY CORP COM	USD		\$49,524.48	0.04%
522	WULCAN MATERIALS CO	USD		\$129,810.96	0.11%
3,569	WALMART INC	USD		\$241,656.99	0.20%
260	WALT DISNEY CO/THE	USD		\$25,815.40	0.02%
1,039	WASHINGTON TRUST BANCORP INC	USD		\$28,478.99	0.02%
765	WASTE MANAGEMENT INC	USD		\$163,205.10	0.13%
415	WD-40 CO	USD		\$91,150.60	0.07%
388	WEC ENERGY GROUP INC	USD		\$30,442.48	0.02%
5,675	WENDY'S CO/THE	USD		\$96,248.00	0.08%
258	WELLS TOWERS WATSON PLC	USD		\$67,632.12	0.06%
306	WIX.COM LTD	USD		\$48,675.42	0.04%
4,735	WORTHINGTON ENTERPRISES INC	USD		\$224,107.55	0.18%
501	XPO INC	USD		\$53,181.15	0.04%
3,863	XOR WATER CO/THE	USD		\$68,727.77	0.06%
447	YUM! BRANDS INC	USD		\$59,209.62	0.05%
2,676	ZETA GLOBAL HOLDINGS CORP	USD		\$47,231.40	0.04%
602	ZDZTIS INC	USD		\$104,362.72	0.09%
5,431	ZUORA INC	USD		\$53,929.83	0.04%
	Total			\$31,868,985.77	

Short-Term Investments	Shares/Principal Amount	Security Description	Currency Code	Interest Rate	Market Value	% of TNA
4,000,000		Royal Bank of Canada New York Branch 5.96 CD 20/09/2024 USD	USD	5.8600	\$4,002,691.72	3.26%
11,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$10,983,953.20	8.95%
10,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$9,998,535.90	8.14%
7,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$6,918,897.23	5.64%
10,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$9,988,194.40	8.14%
4,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$3,991,241.68	3.25%
7,000,000		UNITED STATES TREASURY BILL	USD	0.0000	\$6,977,541.69	5.68%
		Total			\$2,861,255.82	
		Total Investments			\$84,730,241.59	69.01%
		Other Assets and Liabilities			38,042,985.84	30.99%
		Total Net Assets			122,773,227.43	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
	DMX30 IND FUTURE JUL24	SEK	2024-07-19	22	\$535,107.09	\$,911.69
	CAC40 10 EURO FUT JUL24	EUR	2024-07-19	4	\$330,963.71	(1,795.20)
	IIBEX 35 INDX FUTR JUL24	EUR	2024-07-19	4	\$465,906.09	(4,026.77)
	INR/USD JUL24	USD	2024-07-29	244	\$5,849,188.00	9,272.00
	FTSE CHINA A50 JUL24	USD	2024-07-30	209	\$2,487,518.00	(18,656.00)
	HSEI FUTURES JUL24	HKD	2024-07-30	21	\$842,388.00	(5,123.48)
	MSCI SING IX ETS JUL24	SGD	2024-07-30	9	\$209,966.81	3,202.80
	FTSE TAIWAN INDEX JUL24	USD	2024-07-30	7	\$540,050.00	4,390.00
	HANG SENG IDX FUT JUL24	HKD	2024-07-30	4	\$451,527.39	(9,700.28)
	EURO-BTP FUTURE SEP24	EUR	2024-09-06	61	\$7,531,659.36	(73,609.71)
	EURO-OAT FUTURE SEP24	EUR	2024-09-06	58	\$7,647,611.11	(62,662.38)
	TOPIX IND FUTURE SEP24	JPY	2024-09-12	31	\$5,415,221.58	50,593.57
	NIKKEI 225 (OSE) SEP24	JPY	2024-09-12	1	\$240,006.59	2,051.09
	MEXICAN PESO FUT SEP24	USD	2024-09-16	96	\$2,586,240.00	16,774.08
	DOLLAR INDEX SEP24	USD	2024-09-16	30	\$3,166,350.00	23,940.00
	AUDUSD CRNCY FUT SEP24	USD	2024-09-16	21	\$1,403,430.00	11,665.14
	EURO FX CURR FUT SEP24	USD	2024-09-16	6	\$806,400.00	(2,505.25)
	US 10YR ULTRA FUT SEP24	USD	2024-09-19	12	\$1,362,375.00	(1,108.42)
	SR 200 FUTURES SEP24	AUD	2024-09-19	11	\$1,425,792.83	10,540.19
	S&P/TSX 60 IX FUT SEP24	CAD	2024-09-19	5	\$957,932.82	7,192.72
	FTSE/JSE TOP 40 SEP24	ZAR	2024-09-19	4	\$162,126.00	2,531.63
	STOXX EUROPE 600 SEP24	EUR	2024-09-20	366	\$10,077,489.57	(71,641.23)
	E-MINI RUSX 2000 SEP24	USD	2024-09-20	111	\$11,460,750.00	(4,955.05)
	MSCI EMGMTK SEP24	USD	2024-09-20	102	\$5,549,820.00	12,112.50
	EURO STOXX 50 SEP24	EUR	2024-09-20	42	\$2,215,709.87	12,508.69
	MSCI LEAFE SEP24	USD	2024-09-20	40	\$4,086,400.00	(29,350.00)
	S&P500 EMINI FUT SEP24	USD	2024-09-20	25	\$6,981,675.00	61,862.86
	S&P MID 400 EMINI SEP24	USD	2024-09-20	20	\$5,916,200.00	(20,709.93)
	NASDAQ 100 E-MINI SEP24	USD	2024-09-20	12	\$4,782,540.00	15,210.47
	FTSE 100 IDX FUT SEP24	GBP	2024-09-20	7	\$726,655.24	929.11
	FTSEMIB IND FUT SEP24	EUR	2024-09-20	2	\$357,333.18	4,208.83
	DAX INDEX FUTURE SEP24	EUR	2024-09-20	1	\$492,717.32	4,608.17
	LONG GILT FUTURE SEP24	GBP	2024-09-26	40	\$4,933,529.48	19,719.96

Financial and Currency Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	BRAZIL REAL FUT AUG24	USD	2024-07-31	(11)	\$(196,240.00)	\$5,386.66
	EURO-BOBL FUTURE SEP24	EUR	2024-09-06	(12)	\$(1,496,417.02)	\$(15,184.80)
	EURO-BUNDO FUTURE SEP24	EUR	2024-09-06	(35)	\$(4,933,545.36)	\$(6,782.46)
	EURO-SCHATZ FUT SEP24	EUR	2024-09-06	(47)	\$(5,320,372.50)	\$(25,762.33)
	SHORT EURO-BTP FU SEP24	EUR	2024-09-06	(9)	\$(1,012,144.14)	\$(529.60)
	3MO EURO EURIBOR SEP24	EUR	2024-09-16	(33)	\$(8,523,450.09)	\$18,112.44
	AUST 10Y BOND FUT SEP24	AUD	2024-09-16	(109)	\$(8,258,042.73)	\$17,944.22
	AUST 30Y BOND FUT SEP24	AUD	2024-09-16	(15)	\$(1,336,654.27)	\$4,347.02
	BP CURRENCY FUT SEP24	USD	2024-09-16	(19)	\$(1,502,068.75)	\$10,687.50
	JPY YEN CURR FUT SEP24	USD	2024-09-16	(80)	\$(6,292,500.00)	\$141,812.99
	CS CURRENCY FUT SEP24	USD	2024-09-17	(44)	\$(3,220,800.00)	\$(11,243.08)
	CAN 10YR BOND FUT SEP24	CAD	2024-09-18	(33)	\$(2,896,319.58)	\$38,453.51
	US 10YR NOTE (CBT)SEP24	USD	2024-09-19	(180)	\$(19,797,188.40)	\$(507,339.60)
	US ULTRA BOND CBT SEP24	USD	2024-09-19	(1)	\$(125,343.75)	\$(2,131.25)
	US 2YR NOTE (CBT) SEP24	USD	2024-09-30	(65)	\$(13,274,218.75)	\$(25,082.15)
	US 5YR NOTE (CBT) SEP24	USD	2024-09-30	(48)	\$(1,492,093.82)	\$(3,789.66)
	3 MONTH SOFR FUT SEP24	USD	2024-12-17	(74)	\$(17,547,250.00)	\$456.17

Commodity Futures Long	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	WTI CRUDE FUTURE AUG24	USD	2024-07-22	23	\$4,875,420.00	\$146,255.96
	NATURAL GAS FUTR AUG24	USD	2024-07-29	9	\$234,090.00	\$(48,330.00)
	BRENT CRUDE FUTR SEP24	USD	2024-07-31	51	\$4,335,000.00	\$356,832.76
	LOW SU GASOLIN G AUG24	USD	2024-08-12	14	\$1,097,600.00	\$95,196.11
	GOLD 100 OZ FUTR AUG24	USD	2024-08-28	19	\$4,445,240.00	\$(54,360.00)
	LIVE CATTLE FUTR AUG24	USD	2024-08-30	17	\$1,260,890.00	\$36,218.00
	COFFEE 'C' FUTURE SEP24	USD	2024-09-18	7	\$595,350.00	\$(8,452.40)
	LME PBI ALUM FUTR SEP24	USD	2024-09-18	3	\$203,723.25	\$(14,456.25)
	LME ZINC FUTURE SEP24	USD	2024-09-18	3	\$113,318.00	\$6,842.25
	LME NICKEL FUTURE SEP24	USD	2024-09-18	2	\$258,168.00	\$(50,894.88)
	COPPER FUTURE SEP24	USD	2024-09-26	46	\$5,050,225.00	\$(134,680.70)
	SILVER FUTURE SEP24	USD	2024-09-26	2	\$295,600.00	\$11.37
	SOYBEAN MEAL FUTR DEC24	USD	2024-12-13	38	\$1,274,900.00	\$(78,498.60)

Commodity Futures Short	Security Description	Currency Code	Maturity Date	Shares/Principal Amount	Notional Cost Base	Unrealized Gain/Loss on Cleared Derivatives Base
	GASOLINE RB08 FUT AUG24	USD	2024-07-31	(6)	\$(630,378.00)	\$(39,472.44)
	NY HARB USD FUT AUG24	USD	2024-07-31	(17)	\$(1,808,633.40)	\$(509,975.00)
	LME ZINC FUTURE SEP24	USD	2024-09-18	(1)	\$(78,675.00)	\$5,288.25
	LME NICKEL FUTURE SEP24	USD	2024-09-18	(2)	\$(207,678.00)	\$404.88
	LME PBI ALUM FUTR SEP24	USD	2024-09-18	(5)	\$(323,625.75)	\$8,180.75
	SUGAR #11 (WORLD) OCT24	USD	2024-09-30	(46)	\$(1,045,856.00)	\$(65,623.32)
	SOYBEAN FUTURE NOV24	USD	2024-11-14	(24)	\$(1,324,800.00)	\$37,484.13
	COTTON NO.2 FUTR DEC24	USD	2024-12-06	(21)	\$(763,245.00)	\$1,905.00
	SOYBEAN OIL FUTR DEC24	USD	2024-12-13	(8)	\$(210,192.00)	\$1,750.73
	WHEAT FUTURE(CBT) DEC24	USD	2024-12-13	(25)	\$(556,700.00)	\$88,575.00
	COBN FUTURE DEC24	USD	2024-12-13	(80)	\$(1,683,000.00)	\$170,856.29

Forwards	Currency Code	Shares/Principal Amount	Base Currency Code	Book Cost Base	Maturity Date	Total Unrealized Gain/Loss Base
	HKD		24,000,000 USD	\$2,256,283.46	2024-09-18	\$(3,905.49)

TRS_MONDAY.COM LTD MS	P	3_M	5/2/2028	(513,344.81)	(517,490.46)
TRS_MONDELEZ INTERNATIONAL INC-A MS	P	3_M	5/2/2028	(510,360.00)	(59,614.61)
TRS_MONGOOD INC MS	P	3_M	5/2/2028	(523,194.32)	(516,061.43)
TRS_MONGOLITHIC POWER SYSTEMS INC MS	P	3_M	5/2/2028	(514,101.50)	(516,366.85)
TRS_MOSAIC CO/THE MS	P	3_M	5/2/2028	(560,927.42)	(553,460.69)
TRS_MP MATERIALS CORP MS	P	3_M	5/2/2028	(543,486.30)	(538,151.93)
TRS_NATERA INC MS	P	3_M	5/2/2028	(575,088.60)	(587,939.11)
TRS_NATIONAL STORAGE AFFILIATES MS	P	3_M	5/2/2028	(552,099.80)	(523,202.35)
TRS_NATL HEALTH INVESTORS INC MS	P	3_M	5/2/2028	(5249,480.14)	(5254,521.04)
TRS_NAVITAS SEMICONDUCTOR CORP MS	P	3_M	5/2/2028	(575,841.55)	(566,277.69)
TRS_NEW YORK MORTGAGE TRUST INC MS	P	3_M	5/2/2028	(529,190.87)	(5299,935.81)
TRS_NIXELL BRANDS INC MS	P	3_M	5/2/2028	(564,850.28)	(556,192.03)
TRS_NRG ENERGY INC MS	P	3_M	5/2/2028	(526,121.00)	(527,383.76)
TRS_NVidia CORP MS	P	3_M	5/2/2028	(575,899.04)	(5102,796.19)
TRS_ORGANON & CO MS	P	3_M	5/2/2028	(546,417.20)	(550,510.55)
TRS_PACIFIC PREMIER BANCORP INC MS	P	3_M	5/2/2028	(597,239.58)	(5106,972.52)
TRS_PAGERDUTY INC MS	P	3_M	5/2/2028	(566,820.36)	(567,052.21)
TRS_PATRIA INVESTMENTS LTD-A MS	P	3_M	5/2/2028	(5252,297.27)	(5229,349.69)
TRS_PAYCOR HCM INC MS	P	3_M	5/2/2028	(5137,776.25)	(598,828.40)
TRS_PAYPAL HOLDINGS INC MS	P	3_M	5/2/2028	(570,205.52)	(559,911.35)
TRS_PENJAMBA INC MS	P	3_M	5/2/2028	(554,234.10)	(546,799.25)
TRS_PFIZER INC MS	P	3_M	5/2/2028	(557,137.25)	(556,875.02)
TRS_PLAYTRIX HOLDING CORP MS	P	3_M	5/2/2028	(541,323.99)	(547,036.25)
TRS_POTLATCHOLYTIC CORP MS	P	3_M	5/2/2028	(597,312.38)	(592,854.14)
TRS_RIOT PLATFORMS INC MS	P	3_M	5/2/2028	(5170,435.97)	(5162,281.59)
TRS_RIVIAN AUTOMOTIVE INC-A MS	P	3_M	5/2/2028	(567,046.85)	(581,307.25)
TRS_ROYALTY PHARMA PLC- CL A MS	P	3_M	5/2/2028	(510,659.87)	(59,118.59)
TRS_SBA COMMUNICATIONS CORP MS	P	3_M	5/2/2028	(569,894.10)	(552,503.54)
TRS_SENTELION INC- CLASS A MS	P	3_M	5/2/2028	(543,123.50)	(538,387.16)
TRS_SFL CORP LTD MS	P	3_M	5/2/2028	(5254,533.75)	(5247,519.84)
TRS_SHOALS TECHNOLOGIES GROUP-A MS	P	3_M	5/2/2028	(563,036.48)	(536,839.16)
TRS_SHUTTERSTOCK INC MS	P	3_M	5/2/2028	(557,376.52)	(552,761.77)
TRS_SILICON LABORATORIES INC MS	P	3_M	5/2/2028	(566,829.80)	(550,582.31)
TRS_SITIME CORP MS	P	3_M	5/2/2028	(560,305.51)	(586,644.43)
TRS_SOLAREDDGE TECHNOLOGIES INC MS	P	3_M	5/2/2028	(583,496.97)	(532,951.73)
TRS_SPHERE ENTERTAINMENT CO MS	P	3_M	5/2/2028	(514,867.39)	(5107,402.57)
TRS_SPROUT SOCIAL INC- CLASS A MS	P	3_M	5/2/2028	(572,051.25)	(559,714.39)
TRS_STAAR SURGICAL CO MS	P	3_M	5/2/2028	(566,420.97)	(564,240.34)
TRS_STEPSTONE GROUP INC-CLASS A MS	P	3_M	5/2/2028	(598,650.89)	(5101,484.05)
TRS_SURGIRY PARTNERS INC MS	P	3_M	5/2/2028	(551,676.00)	(549,112.21)
TRS_SWEETGREEN INC- CLASS A MS	P	3_M	5/2/2028	(577,346.12)	(551,292.64)
TRS_SYNDAX PHARMACEUTICALS INC MS	P	3_M	5/2/2028	(565,807.00)	(555,918.00)
TRS_TARGET CORP MS	P	3_M	5/2/2028	(5185,184.45)	(5152,317.03)
TRS_TFS FINANCIAL CORP MS	P	3_M	5/2/2028	(5245,767.05)	(5448,429.94)
TRS_THERMO FISHER SCIENTIFIC INC MS	P	3_M	5/2/2028	(572,651.25)	(568,238.17)
TRS_TORCO CO MS	P	3_M	5/2/2028	(563,908.47)	(568,181.54)
TRS_TRADE DESK INC/THE- CLASS A MS	P	3_M	5/2/2028	(519,281.93)	(521,369.04)
TRS_TWIST BIOSCIENCE CORP MS	P	3_M	5/2/2028	(533,280.70)	(547,373.02)
TRS_UMB FINANCIAL CORP MS	P	3_M	5/2/2028	(539,458.17)	(540,971.46)
TRS_UNITY SOFTWARE INC MS	P	3_M	5/2/2028	(589,086.76)	(558,971.85)
TRS_UNIVERSAL HEALTH RLTY INCOME MS	P	3_M	5/2/2028	(5169,323.47)	(5171,743.39)
TRS_URANIUM ENERGY CORP MS	P	3_M	5/2/2028	(515,665.02)	(5104,909.62)
TRS_VALARIS LTD MS	P	3_M	5/2/2028	(512,322,372.76)	(515,156,121)
TRS_VALLEY NATIONAL BANCORP MS	P	3_M	5/2/2028	(5258,007.21)	(5263,458.79)
TRS_VERACYTE INC MS	P	3_M	5/2/2028	(529,938.16)	(528,890.64)
TRS_VERIS RESIDENTIAL INC MS	P	3_M	5/2/2028	(5111,063.42)	(5108,099.75)
TRS_VICTORIA'S SECRET & CO MS	P	3_M	5/2/2028	(561,187.84)	(549,890.69)
TRS_WALGREENS BOOTS ALLIANCE INC MS	P	3_M	5/2/2028	(571,663.76)	(539,039.01)
TRS_WARBY PARKER INC-CLASS A MS	P	3_M	5/2/2028	(583,769.55)	(597,770.53)
TRS_WAYFAIR INC- CLASS A MS	P	3_M	5/2/2028	(550,464.13)	(545,756.81)
TRS_XOMETRY INC-A MS	P	3_M	5/2/2028	(539,215.91)	(562,599.23)
TRS_ZOOMINFO TECHNOLOGIES INC MS	P	3_M	5/2/2028	(521,143.57)	(516,571.35)
TRS_ACADIA REALTY TRUST	P	3_M	5/2/2028	(5110,360.88)	(5116,011.60)
TRS_ACCOLADE INC	P	3_M	5/2/2028	(5147,501.29)	(566,513.14)
TRS_ANNALY CAPITAL MANAGEMENT IN	P	3_M	5/2/2028	(5118,573.18)	(5117,166.66)
TRS_AVERY DENISON CORP	P	3_M	5/2/2028	(572,556.25)	(570,126.88)
TRS_BEST BUY CO INC	P	3_M	5/2/2028	(566,103.84)	(564,492.91)
TRS_BILL HOLDINGS INC	P	3_M	5/2/2028	(557,930.96)	(543,484.36)
TRS_CHARTER COMMUNICATIONS INC-A	P	3_M	5/2/2028	(535,166.23)	(535,721.30)
TRS_CHEMOURS CO/THE	P	3_M	5/2/2028	(5111,211.10)	(594,151.79)
TRS_CHEVRON CORP	P	3_M	5/2/2028	(5397,978.02)	(5389,522.59)
TRS_CLOUDFLARE INC- CLASS A	P	3_M	5/2/2028	(518,227.26)	(519,522.08)
TRS_COMCAST CORP-CLASS A	P	3_M	5/2/2028	(5124,457.85)	(5110,825.63)
TRS_DISCUSSION INC	P	3_M	5/2/2028	(518,492.42)	(516,811.99)
TRS_DOMINION ENERGY INC	P	3_M	5/2/2028	(563,651.86)	(562,586.30)
TRS_DRAFTKINGS INC-CL A	P	3_M	5/2/2028	(553,502.39)	(546,877.15)
TRS_ESSENTIAL PROPERTIES REALTY	P	3_M	5/2/2028	(546,655.00)	(548,399.19)
TRS_FORD MOTOR CO	P	3_M	5/2/2028	(5114,344.08)	(5101,669.69)
TRS_GAP INC/THE	P	3_M	5/2/2028	(583,256.10)	(571,123.42)
TRS_GLOBAL NET LEASE INC	P	3_M	5/2/2028	(5100,683.66)	(593,944.72)
TRS_GRAB HOLDINGS LTD- CL A	P	3_M	5/2/2028	(5101,727.27)	(5109,405.25)
TRS_GREEN PLAINS INC	P	3_M	5/2/2028	(5166,455.49)	(5117,558.19)
TRS_HECLA MINING CO	P	3_M	5/2/2028	(565,899.95)	(557,440.87)
TRS_MATCH GROUP INC	P	3_M	5/2/2028	(571,979.52)	(559,346.99)
TRS_NETFLIX INC	P	3_M	5/2/2028	(578,913.22)	(583,376.08)
TRS_NEXTERA ENERGY INC	P	3_M	5/2/2028	(5122,068.10)	(5133,675.14)
TRS_ROBINHOOD MARKETS INC- A	P	3_M	5/2/2028	(5101,877.93)	(5113,623.35)
TRS_ROKU INC	P	3_M	5/2/2028	(518,768.96)	(517,018.14)
TRS_SEMPRA ENERGY	P	3_M	5/2/2028	(542,523.36)	(544,846.96)
TRS_SERVICE CORP INTERNATIONAL	P	3_M	5/2/2028	(531,687.67)	(529,964.44)
TRS_SOUTHERN CO/THE	P	3_M	5/2/2028	(521,163.30)	(522,610.61)
TRS_TWILIO INC- A	P	3_M	5/2/2028	(537,668.40)	(534,509.87)
TRS_VIATRIS INC	P	3_M	5/2/2028	(576,175.62)	(571,074.86)
TRS_WOLFSPEED INC	P	3_M	5/2/2028	(526,196.00)	(519,873.52)

Key to abbreviations:

AUD	Australian Dollar
BMD	Bermudian 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) presentation requirements. Therefore, the information presented herein may differ from the complete statement of investments included in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-PORT filings for each fiscal year.

Mutual funds distributed by VP Distributors LLC.