

**NEOS Russell 2000® High Income ETF**  
**Schedule of Investments**  
**March 31, 2026 (Unaudited)**

| <b>EXCHANGE TRADED FUNDS - 99.2%</b>                          | <b>Shares</b> | <b>Value</b>                |
|---------------------------------------------------------------|---------------|-----------------------------|
| Vanguard Russell 2000 ETF (a)                                 | 6,604,674     | \$661,590,195               |
| <b>TOTAL EXCHANGE TRADED FUNDS</b> (Cost \$647,468,434)       |               | <u>661,590,195</u>          |
| <b>SHORT-TERM INVESTMENTS</b>                                 |               |                             |
| <b>MONEY MARKET FUNDS - 0.9%</b>                              | <b>Shares</b> | <b>Value</b>                |
| First American Treasury Obligations Fund - Class X, 3.59% (b) | 5,884,177     | 5,884,177                   |
| <b>TOTAL MONEY MARKET FUNDS</b> (Cost \$5,884,177)            |               | <u>5,884,177</u>            |
| <b>TOTAL INVESTMENTS - 100.1%</b> (Cost \$653,352,611)        |               | 667,474,372                 |
| Liabilities in Excess of Other Assets - (0.1)%                |               | (889,658)                   |
| <b>TOTAL NET ASSETS - 100.0%</b>                              |               | <u><u>\$666,584,714</u></u> |

Percentages are stated as a percent of net assets.

(a) Fair value of this security exceeds 25% of the Fund's net assets. Additional information for this security, including the financial statements, is available from the SEC's EDGAR database at [www.sec.gov](http://www.sec.gov).

(b) The rate shown represents the 7-day annualized yield as of March 31, 2026.

**NEOS Russell 2000® High Income ETF**  
**Schedule of Written Options**  
**March 31, 2026 (Unaudited)**

| <b>WRITTEN OPTIONS - (1.1)%</b>                              | <b>Notional<br/>Amount</b> | <b>Contracts</b> | <b>Value</b>                 |
|--------------------------------------------------------------|----------------------------|------------------|------------------------------|
| <b>Call Options - (1.1)%</b>                                 |                            |                  |                              |
| Russell 2000® Index (a)(b)                                   |                            |                  |                              |
| Expiration: 05/15/2026; Exercise Price: \$2,565.00           | \$(165,259,959)            | (662)            | \$ (4,494,980)               |
| Expiration: 05/15/2026; Exercise Price: \$2,625.00           | (165,259,959)              | (662)            | (2,826,740)                  |
| <b>TOTAL WRITTEN OPTIONS</b> (Premiums received \$7,227,686) |                            |                  | <u><u>\$ (7,321,720)</u></u> |

Percentages are stated as a percent of net assets.

(a) Exchange-traded.

(b) 100 shares per contract.

**NEOS Russell 2000® High Income ETF**  
Notes to Quarterly Schedule of Investments  
March 31, 2026 (Unaudited)

**Investment Valuation**

The Funds disclose the fair value of their investments in a hierarchy that distinguishes between: (1) market participant assumptions developed based on market data obtained from sources independent of the Funds (observable inputs) and (2) the Funds' own assumptions about market participant assumptions developed based on the best information available under the circumstances (unobservable inputs). The three levels defined by the hierarchy are as follows:

- **Level 1** – Unadjusted quoted prices in active markets for identical assets that the Funds have the ability to access.
- **Level 2** – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- **Level 3** – Significant unobservable inputs (including the Funds' own assumptions in determining the fair value of investments).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The following is a summary of the inputs used to value each Fund's investments as of March 31, 2026:

|                              | <u><b>Level 1</b></u>       | <u><b>Level 2</b></u>        | <u><b>Level 3</b></u> | <u><b>Total</b></u>          |
|------------------------------|-----------------------------|------------------------------|-----------------------|------------------------------|
| <b>Assets:</b>               |                             |                              |                       |                              |
| <u><b>Investments:</b></u>   |                             |                              |                       |                              |
| Exchange Traded Funds        | \$661,590,195               | \$ —                         | \$ —                  | \$661,590,195                |
| Money Market Funds           | 5,884,177                   | —                            | —                     | 5,884,177                    |
| <b>Total Investments</b>     | <u><u>\$667,474,372</u></u> | <u><u>\$ —</u></u>           | <u><u>\$ —</u></u>    | <u><u>\$667,474,372</u></u>  |
| <b>Liabilities:</b>          |                             |                              |                       |                              |
| Written Options              | \$ —                        | \$ (7,321,720)               | \$ —                  | \$ (7,321,720)               |
| <b>Total Written Options</b> | <u><u>\$ —</u></u>          | <u><u>\$ (7,321,720)</u></u> | <u><u>\$ —</u></u>    | <u><u>\$ (7,321,720)</u></u> |

Refer to the Schedule of Investments for further disaggregation of investment categories.