

**NEOS Nasdaq-100® High Income ETF**  
**Schedule of Investments**  
**August 31, 2024 (Unaudited)**

<b>COMMON STOCKS - 99.2% (a)</b>	<b>Shares</b>	<b>Value</b>
<b>Automobiles - 2.6%</b>		
Tesla, Inc. (b)	53,498	\$ 11,454,457
<b>Beverages - 2.6%</b>		
Coca-Cola Europacific Partners PLC	13,391	1,077,842
Keurig Dr. Pepper, Inc.	42,957	1,572,656
Monster Beverage Corp. (b)	31,976	1,507,029
PepsiCo, Inc.	42,113	7,280,495
		<u>11,438,022</u>
<b>Biotechnology - 4.1%</b>		
Amgen, Inc.	15,926	5,316,577
Biogen, Inc. (b)	4,099	839,311
Gilead Sciences, Inc.	38,734	3,059,986
Moderna, Inc. (b)	11,702	905,735
Regeneron Pharmaceuticals, Inc. (b)	3,254	3,854,981
Vertex Pharmaceuticals, Inc. (b)	7,478	3,708,265
		<u>17,684,855</u>
<b>Broadline Retail - 5.3%</b>		
Amazon.com, Inc. (b)	109,601	19,563,779
MercadoLibre, Inc. (b)	720	1,484,395
PDD Holdings, Inc. - ADR (b)	20,994	2,017,733
		<u>23,065,907</u>
<b>Chemicals - 1.5%</b>		
Linde PLC	13,429	6,422,419
<b>Commercial Services &amp; Supplies - 0.8%</b>		
Cintas Corp.	2,410	1,940,339
Copart, Inc. (b)	30,286	1,603,947
		<u>3,544,286</u>
<b>Communications Equipment - 1.4%</b>		
Cisco Systems, Inc.	117,771	5,952,146
<b>Consumer Staples Distribution &amp; Retail - 2.9%</b>		
Costco Wholesale Corp.	13,391	11,949,861
Dollar Tree, Inc. (b)	6,633	560,422
		<u>12,510,283</u>
<b>Electric Utilities - 1.3%</b>		
American Electric Power Co., Inc.	15,926	1,597,059
Constellation Energy Corp.	10,012	1,969,361
Exelon Corp.	31,131	1,185,780
Xcel Energy, Inc.	16,770	1,026,827
		<u>5,779,027</u>
<b>Electronic Equipment, Instruments &amp; Components - 0.2%</b>		
CDW Corp.	4,099	924,898
<b>Energy Equipment &amp; Services - 0.3%</b>		

Baker Hughes Co.	31,131	<u>1,094,877</u>
<b>Entertainment - 2.6%</b>		
Electronic Arts, Inc.	8,323	1,263,598
Netflix, Inc. (b)	12,547	8,799,839
Take-Two Interactive Software, Inc. (b)	4,944	799,494
Warner Bros. Discovery, Inc. (b)	77,467	<u>607,341</u>
		<u>11,470,272</u>
<b>Financial Services - 0.5%</b>		
PayPal Holdings, Inc. (b)	32,820	<u>2,377,153</u>
<b>Food Products - 1.0%</b>		
Mondelez International, Inc. - Class A	42,113	3,024,134
The Kraft Heinz Co.	38,734	<u>1,372,346</u>
		<u>4,396,480</u>
<b>Ground Transportation - 0.8%</b>		
CSX Corp.	60,572	2,075,803
Old Dominion Freight Line, Inc.	6,633	<u>1,278,842</u>
		<u>3,354,645</u>
<b>Health Care Equipment &amp; Supplies - 2.0%</b>		
Dexcom, Inc. (b)	11,702	811,417
GE HealthCare Technologies, Inc.	14,236	1,207,497
IDEXX Laboratories, Inc. (b)	2,410	1,160,005
Intuitive Surgical, Inc. (b)	10,857	<u>5,348,484</u>
		<u>8,527,403</u>
<b>Hotels, Restaurants &amp; Leisure - 2.6%</b>		
Airbnb, Inc. - Class A (b)	12,547	1,471,889
Booking Holdings, Inc.	720	2,814,646
DoorDash, Inc. - Class A (b)	11,702	1,506,164
Marriott International, Inc. - Class A	9,168	2,151,638
Starbucks Corp.	36,199	<u>3,423,339</u>
		<u>11,367,676</u>
<b>Industrial Conglomerates - 0.9%</b>		
Honeywell International, Inc.	19,417	<u>4,036,988</u>
<b>Interactive Media &amp; Services - 9.8%</b>		
Alphabet, Inc. - Class A	66,922	10,933,716
Alphabet, Inc. - Class C	63,997	10,566,545
Meta Platforms, Inc. - Class A	40,199	<u>20,956,141</u>
		<u>42,456,402</u>
<b>IT Services - 0.4%</b>		
Cognizant Technology Solutions Corp. - Class A	15,926	1,238,565
MongoDB, Inc. (b)	1,565	<u>455,086</u>
		<u>1,693,651</u>
<b>Life Sciences Tools &amp; Services - 0.1%</b>		
Illumina, Inc. (b)	4,944	<u>649,642</u>
<b>Machinery - 0.4%</b>		
PACCAR, Inc.	16,770	<u>1,612,939</u>

**Media - 1.7%**

Charter Communications, Inc. - Class A <sup>(b)</sup>	4,099	1,424,567
Comcast Corp. - Class A	111,397	4,407,979
Trade Desk, Inc. - Class A <sup>(b)</sup>	14,236	1,488,089
		<u>7,320,635</u>

**Oil, Gas & Consumable Fuels - 0.2%**

Diamondback Energy, Inc.	4,944	<u>964,624</u>
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**Pharmaceuticals - 0.4%**

AstraZeneca PLC - ADR	17,615	<u>1,543,426</u>
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**Professional Services - 1.4%**

Automatic Data Processing, Inc.	12,547	3,461,843
Paychex, Inc.	10,857	1,424,438
Verisk Analytics, Inc.	4,099	1,118,289
		<u>6,004,570</u>

**Real Estate Management & Development - 0.2%**

CoStar Group, Inc. <sup>(b)</sup>	12,547	<u>969,883</u>
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**Semiconductors & Semiconductor Equipment - 23.7%**

Advanced Micro Devices, Inc. <sup>(b)</sup>	46,034	6,838,811
Analog Devices, Inc.	15,081	3,541,622
Applied Materials, Inc.	25,280	4,986,733
ARM Holdings PLC - ADR <sup>(b)</sup>	2,003	266,159
ASML Holding NV	2,410	2,178,327
Broadcom, Inc.	128,439	20,912,438
GlobalFoundries, Inc. <sup>(b)</sup>	17,615	822,268
Intel Corp.	131,490	2,898,040
KLA Corp.	4,099	3,358,844
Lam Research Corp.	3,648	2,995,044
Marvell Technology, Inc.	27,752	2,115,812
Microchip Technology, Inc.	16,770	1,377,823
Micron Technology, Inc.	32,029	3,082,471
NVIDIA Corp.	274,125	32,722,301
NXP Semiconductors NV	7,478	1,917,060
ON Semiconductor Corp. <sup>(b)</sup>	13,391	1,042,757
QUALCOMM, Inc.	31,639	5,546,317
Texas Instruments, Inc.	27,837	5,966,583
		<u>102,569,410</u>

**Software - 15.5%**

Adobe, Inc. <sup>(b)</sup>	13,463	7,733,282
ANSYS, Inc. <sup>(b)</sup>	2,410	774,622
Atlassian Corp. - Class A <sup>(b)</sup>	4,944	818,726
Autodesk, Inc. <sup>(b)</sup>	6,633	1,713,967
Cadence Design Systems, Inc. <sup>(b)</sup>	8,323	2,238,304
CrowdStrike Holdings, Inc. - Class A <sup>(b)</sup>	6,633	1,839,198
Datadog, Inc. - Class A <sup>(b)</sup>	9,168	1,065,872
Fortinet, Inc. <sup>(b)</sup>	23,528	1,804,833
Intuit, Inc.	8,323	5,245,654
Microsoft Corp.	81,575	34,028,196
Palo Alto Networks, Inc. <sup>(b)</sup>	10,012	3,631,553
Roper Technologies, Inc.	3,254	1,804,050
Synopsys, Inc. <sup>(b)</sup>	4,099	2,129,759
Workday, Inc. - Class A <sup>(b)</sup>	6,633	1,745,739
Zscaler, Inc. <sup>(b)</sup>	4,099	819,718
		<u>67,393,473</u>

<b>Specialty Retail - 0.8%</b>		
O'Reilly Automotive, Inc. (b)	1,565	1,768,403
Ross Stores, Inc.	10,857	1,635,173
		<u>3,403,576</u>
<b>Technology Hardware, Storage &amp; Peripherals - 9.0%</b>		
Apple, Inc.	169,810	38,886,490
Super Micro Computer, Inc. (b)	270	118,179
		<u>39,004,669</u>
<b>Textiles, Apparel &amp; Luxury Goods - 0.2%</b>		
Lululemon Athletica, Inc. (b)	3,254	844,315
<b>Trading Companies &amp; Distributors - 0.3%</b>		
Fastenal Co.	18,460	1,260,449
<b>Wireless Telecommunication Services - 1.7%</b>		
T-Mobile US, Inc.	36,199	7,193,465
<b>TOTAL COMMON STOCKS</b> (Cost \$411,913,634)		<u>430,286,923</u>
<b>SHORT-TERM INVESTMENTS - 1.1%</b>		
	<b>Shares</b>	<b>Value</b>
<b>Money Market Funds - 1.1%</b>		
First American Treasury Obligations Fund - Class X, 5.18% (c)	4,615,527	4,615,527
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$4,615,527)		<u>4,615,527</u>
<b>TOTAL INVESTMENTS - 100.3%</b> (Cost \$416,529,161)		\$ 434,902,450
Liabilities in Excess of Other Assets - (0.3)%		<u>(1,299,771)</u>
<b>TOTAL NET ASSETS - 100.0%</b>		<u>\$ 433,602,679</u>

Percentages are stated as a percent of net assets.

The Global Industry Classification Standard ("GICS®") was developed by and/or is the exclusive property of MSCI, Inc. ("MSCI") and Standard & Poor's Financial Services LLC ("S&P"). GICS® is a service mark of MSCI and S&P and has been licensed for use by U.S. Bank Global Fund Services.

ADR - American Depositary Receipt

ARM - Adjustable Rate Mortgage

NV - Naamloze Vennootschap

PLC - Public Limited Company

(a) All or a portion of security has been pledged as collateral. The total value of assets committed as collateral as of August 31, 2024 is \$430,286,923.

(b) Non-income producing security.

(c) The rate shown represents the 7-day annualized effective yield as of August 31, 2024.

**NEOS Nasdaq-100® High Income ETF**  
**Schedule of Written Options**  
**August 31, 2024 (Unaudited)**

<b>WRITTEN OPTIONS - (1.1)% (a)(b)</b>	<b>Notional Amount</b>	<b>Contracts</b>	<b>Value</b>
<b>Call Options - (1.1)%</b>			
NASDAQ-100 Index			
Expiration: 10/18/2024; Exercise Price: \$19,925.00	\$(160,512,048)	(82)	\$ (2,959,872)
Expiration: 10/18/2024; Exercise Price: \$20,250.00	(160,512,048)	(82)	(1,882,638)
<b>Total Call Options</b>			<u>(4,842,510)</u>
<b>TOTAL WRITTEN OPTIONS</b> (Premiums received \$4,842,342)			<u>\$ (4,842,510)</u>

Percentages are stated as a percent of net assets.

(a) 100 shares per contract.

(b) Exchange-traded.

**NEOS ETF Trust**  
**NEOS Nasdaq-100® High Income ETF**  
Notes to Quarterly Schedule of Investments  
August 31, 2024 (Unaudited)

**Investment Valuation**

The Fund discloses 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 Fund's (observable inputs) and (2) the Fund's 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** — Quoted prices in active markets for identical assets that the Fund's 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 Fund's 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 the Fund's investments as of August 31, 2024:

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Assets:</b>				
Common Stocks	\$430,286,923	\$ —	\$ —	\$430,286,923
Money Market Funds	4,615,527	—	—	4,615,527
<b>Total Assets</b>	<u>\$434,902,450</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$434,902,450</u>
<b>Liabilities:</b>				
Written Options <sup>(a)</sup>	\$ —	\$ (4,842,510)	\$ —	\$ (4,842,510)
<b>Total Liabilities</b>	<u>\$ —</u>	<u>\$ (4,842,510)</u>	<u>\$ —</u>	<u>\$ (4,842,510)</u>

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

(a) The tables above are based on market values or unrealized appreciation/(depreciation) rather than the notional amounts of derivatives. The uncertainties surrounding the valuation inputs for a derivative are likely to be more significant to a Fund's NAV than the uncertainties surrounding inputs for a non-derivative security with the same market value.