

NEOS Nasdaq-100[®] High Income ETF
Schedule of Investments
as of February 29, 2024 (Unaudited)

COMMON STOCKS - 98.3%(c)	Shares	Value
Automobiles - 2.8%		
Tesla, Inc.(a)	2,100	\$ 423,948
Beverages - 2.6%		
Coca-Cola Europacific Partners PLC	480	32,942
Keurig Dr. Pepper, Inc.	1,530	45,762
Monster Beverage Corp.(a)	1,140	67,374
PepsiCo, Inc.	1,500	248,010
		<u>394,088</u>
Biotechnology - 3.7%		
Amgen, Inc.	570	156,082
Biogen, Inc.(a)	150	32,549
Gilead Sciences, Inc.	1,380	99,498
Moderna, Inc.(a)	420	38,741
Regeneron Pharmaceuticals, Inc.(a)	120	115,931
Vertex Pharmaceuticals, Inc.(a)	270	113,600
		<u>556,401</u>
Broadline Retail - 6.1%		
Amazon.com, Inc.(a)	4,470	790,117
MercadoLibre, Inc.(a)	30	47,859
PDD Holdings, Inc. - ADR(a)	750	93,405
		<u>931,381</u>
Commercial Services & Supplies - 0.7%		
Cintas Corp.	90	56,575
Copart, Inc.(a)	1,080	57,402
		<u>113,977</u>
Communications Equipment - 1.5%		
Cisco Systems, Inc.	4,590	222,018
Consumer Staples Distribution & Retail - 2.7%		
Costco Wholesale Corp.	480	357,068
Dollar Tree, Inc.(a)	240	35,203
Walgreens Boots Alliance, Inc.	990	21,047
		<u>413,318</u>
Electric Utilities - 1.2%		
American Electric Power Co., Inc.	570	48,558
Constellation Energy Corp.	360	60,643
Exelon Corp.	1,110	39,782
Xcel Energy, Inc.	600	31,614
		<u>180,597</u>
Electronic Equipment, Instruments & Components - 0.2%		
CDW Corp.	150	36,932
Energy Equipment & Services - 0.2%		
Baker Hughes Co.	1,110	32,845
Entertainment - 2.4%		
Electronic Arts, Inc.	300	41,844
Netflix, Inc.(a)	450	271,315
Take-Two Interactive Software, Inc.(a)	180	26,447
Warner Bros. Discovery, Inc.(a)	2,760	24,260
		<u>363,866</u>
Financial Services - 0.5%		
PayPal Holdings, Inc.(a)	1,170	70,598
Food Products - 1.0%		
Kraft Heinz Co. (The)	1,380	48,686
Mondelez International, Inc. - Class A	1,500	109,605
		<u>158,291</u>
Ground Transportation - 0.9%		
CSX Corp.	2,160	81,950
Old Dominion Freight Line, Inc.	120	53,098
		<u>135,048</u>
Health Care Equipment & Supplies - 1.9%		
Dexcom, Inc.(a)	420	48,329
GE HealthCare Technologies, Inc.	510	46,553
IDEXX Laboratories, Inc.(a)	90	51,771
Intuitive Surgical, Inc.(a)	390	150,384
		<u>297,037</u>
Hotels, Restaurants & Leisure - 2.8%		
Airbnb, Inc. - Class A(a)	450	70,862
Booking Holdings, Inc.(a)	30	104,065
DoorDash, Inc. - Class A(a)	420	52,319
Marriott International, Inc. - Class A	330	82,457

Starbucks Corp.	1,290	122,421	432,124
Industrial Conglomerates - 1.0%			
Honeywell International, Inc.	750	149,048	
Interactive Media & Services - 9.6%			
Alphabet, Inc. - Class A ^(a)	2,580	357,227	
Alphabet, Inc. - Class C ^(a)	2,490	348,052	
Meta Platforms, Inc. - Class A	1,560	764,602	1,469,881
IT Services - 0.5%			
Cognizant Technology Solutions Corp. - Class A	570	45,041	
MongoDB, Inc. ^(a)	60	26,855	71,896
Life Sciences Tools & Services - 0.2%			
Illumina, Inc. ^(a)	180	25,169	
Machinery - 0.4%			
PACCAR, Inc.	600	66,534	
Media - 1.9%			
Charter Communications, Inc. - Class A ^(a)	150	44,090	
Comcast Corp., Class A - Class A	4,410	188,969	
Sirius XM Holdings, Inc.	4,320	19,094	
Trade Desk, Inc. - Class A ^(a)	510	43,569	295,722
Oil, Gas & Consumable Fuels - 0.2%			
Diamondback Energy, Inc.	180	32,854	
Pharmaceuticals - 0.3%			
AstraZeneca PLC - ADR	630	40,421	
Professional Services - 1.3%			
Automatic Data Processing, Inc.	450	113,008	
Paychex, Inc.	390	47,822	
Verisk Analytics, Inc.	150	36,285	197,115
Real Estate Management & Development - 0.3%			
CoStar Group, Inc. ^(a)	450	39,164	
Semiconductors & Semiconductor Equipment - 23.1%			
Advanced Micro Devices, Inc. ^(a)	1,860	358,105	
Analog Devices, Inc.	540	103,583	
Applied Materials, Inc.	960	193,555	
ASML Holding N.V.	90	85,652	
Broadcom, Inc.	540	702,264	
GLOBALFOUNDRIES, Inc. ^(a)	630	34,442	
Intel Corp.	5,370	231,179	
KLA Corp.	150	102,345	
Lam Research Corp.	150	140,738	
Marvell Technology, Inc.	990	70,943	
Microchip Technology, Inc.	600	50,484	
Micron Technology, Inc.	1,260	114,169	
NVIDIA Corp.	1,080	854,409	
NXP Semiconductors N.V.	270	67,427	
ON Semiconductor Corp. ^(a)	480	37,882	
QUALCOMM, Inc.	1,260	198,815	
Texas Instruments, Inc.	1,050	175,697	3,521,689
Software - 17.2%			
Adobe, Inc. ^(a)	510	285,742	
ANSYS, Inc. ^(a)	90	30,075	
Atlassian Corp. - Class A ^(a)	180	37,336	
Autodesk, Inc. ^(a)	240	61,961	
Cadence Design Systems, Inc. ^(a)	300	91,314	
CrowdStrike Holdings, Inc. - Class A ^(a)	240	77,796	
Datadog, Inc. - Class A ^(a)	330	43,382	
Fortinet, Inc. ^(a)	840	58,052	
Intuit, Inc.	300	198,866	
Microsoft Corp.	3,240	1,340,193	
Palo Alto Networks, Inc. ^(a)	360	111,798	
Roper Technologies, Inc.	120	65,368	
Splunk, Inc. ^(a)	180	28,120	
Synopsys, Inc. ^(a)	150	86,060	
Workday, Inc. - Class A ^(a)	240	70,718	
Zscaler, Inc. ^(a)	150	36,296	2,623,077
Specialty Retail - 0.8%			
O'Reilly Automotive, Inc. ^(a)	60	65,246	
Ross Stores, Inc.	390	58,094	123,340
Technology Hardware, Storage & Peripherals - 8.2%			

Apple, Inc.	6,870	<u>1,241,752</u>
Textiles, Apparel & Luxury Goods - 0.4%		
Lululemon Athletica, Inc.(a)	120	<u>56,051</u>
Trading Companies & Distributors - 0.3%		
Fastenal Co.	660	<u>48,187</u>
Wireless Telecommunication Services - 1.4%		
T-Mobile US, Inc.	1,290	<u>210,657</u>
TOTAL COMMON STOCKS (Cost \$14,683,736)		<u><u>14,975,026</u></u>
SHORT-TERM INVESTMENTS - 2.6%		
Money Market Funds - 2.6%		
First American Treasury Obligations Fund - Class X, 5.23%(b)	Shares	<u>389,880</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$389,880)	389,880	<u><u>389,880</u></u>
TOTAL INVESTMENTS - 100.9% (Cost \$15,073,616)		\$ <u>15,364,906</u>
Liabilities in Excess of Other Assets - (0.9)%		<u>(132,117)</u>
TOTAL NET ASSETS - 100.0%		<u><u>\$ 15,232,789</u></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. and Standard & Poor's Financial Services LLC ("S&P"). GICS is a service mark of MSCI, Inc. and S&P and has been licensed for use by U.S. Bank Global Fund Services.

ADR - American Depositary Receipt

PLC - Public Limited Company

(a) Non-income producing security.

(b) The rate shown represents the 7-day effective yield as of February 29, 2024.

(c) All or a portion of these securities have been pledged as collateral. The total value of assets committed as collateral as of February 29, 2024 is \$14,975,026.

NEOS Nasdaq-100® High Income ETF
Schedule of Options Written
as of February 29, 2024 (Unaudited)

OPTIONS WRITTEN - (1.0)% (a)(b)	Notional Amount	Contracts	Value
Call Options - (1.0)%			
NASDAQ 100 Index			
Expiration: 04/19/2024; Exercise Price: \$18,675.00	\$ (5,413,155)	(3)	\$ (57,990)
Expiration: 04/19/2024; Exercise Price: \$18,400.00	(5,413,155)	(3)	(88,215)
Total Call Options			<u>(146,205)</u>
TOTAL OPTIONS WRITTEN (Premiums received \$151,269)			<u>\$ (146,205)</u>

Percentages are stated as a percent of net assets.

- (a) Exchange-traded.
- (b) 100 shares per contract.

NEOS ETF Trust
NEOS Nasdaq-100® High Income ETF
Notes to Schedule of Investments
February 29, 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 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 February 29, 2024:

NEOS Nasdaq-100® High Income ETF

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Assets:				
Common Stocks	\$ 14,975,026	\$ —	\$ —	\$ 14,975,026
Money Market Funds	389,880	—	—	389,880
Total Assets	<u>\$ 15,364,906</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 15,364,906</u>
Liabilities:				
Options Written	\$ —	\$ (146,205)	\$ —	\$ (146,205)
Total Liabilities	<u>\$ —</u>	<u>\$ (146,205)</u>	<u>\$ —</u>	<u>\$ (146,205)</u>

Refer to the Schedule of Investments for industry classifications.

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.