

NEOS Boosted Bitcoin High Income ETF
Consolidated Schedule of Investments
March 31, 2026 (Unaudited)

EXCHANGE TRADED FUNDS - 24.0%	Shares	Value
iShares Bitcoin Trust ETF (a)	114,147	\$ 4,385,528
TOTAL EXCHANGE TRADED FUNDS (Cost \$4,516,938)		<u>4,385,528</u>
	Notional Amount	Contracts
PURCHASED OPTIONS - 14.8%		
Call Options - 14.8%		
CBOE Bitcoin U.S. ETF Index (b)(c)		
Expiration: 07/17/2026; Exercise Price: \$1,600.00	22,716,876	142
TOTAL PURCHASED OPTIONS (Cost \$2,667,331)		<u>2,698,000</u>
SHORT-TERM INVESTMENTS		
U.S. TREASURY BILLS - 73.7%	Par	Value
3.61%, 05/05/2026 (d)	13,521,000	13,474,834
TOTAL U.S. TREASURY BILLS (Cost \$13,475,125)		<u>13,474,834</u>
MONEY MARKET FUNDS - 3.0%	Shares	Value
First American Treasury Obligations Fund - Class X, 3.59% (e)	540,280	540,280
Northern U.S. Government Select Money Market Fund, 3.36% (e)	3,574	3,574
TOTAL MONEY MARKET FUNDS (Cost \$543,854)		<u>543,854</u>
TOTAL INVESTMENTS - 115.5% (Cost \$21,203,248)		21,102,216
Liabilities in Excess of Other Assets - (15.5)%		(2,828,378)
TOTAL NET ASSETS - 100.0%		<u>\$ 18,273,838</u>

Par amount is in USD unless otherwise indicated.

Percentages are stated as a percent of net assets.

(a) Non-income producing security.

(b) Exchange-traded.

(c) 100 shares per contract.

(d) The rate shown is the annualized yield as of March 31, 2026.

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

NEOS Boosted Bitcoin High Income ETF
Consolidated Schedule of Written Options
March 31, 2026 (Unaudited)

WRITTEN OPTIONS - (14.9)%	Notional Amount	Contracts	Value
Call Options - (2.2)%			
CBOE Bitcoin U.S. ETF Index (a)(b)			
Expiration: 05/15/2026; Exercise Price: \$1,740.00	\$ (6,879,054)	(43)	\$ (249,400)
Expiration: 05/15/2026; Exercise Price: \$1,820.00	(6,879,054)	(43)	<u>(159,100)</u>
Total Call Options			<u>(408,500)</u>
Put Options - (12.7)%			
CBOE Bitcoin U.S. ETF Index (a)(b)			
Expiration: 07/17/2026; Exercise Price: \$1,600.00	(22,716,876)	(142)	<u>(2,314,600)</u>
TOTAL WRITTEN OPTIONS (Premiums received \$2,744,781)			<u>\$ (2,723,100)</u>

Percentages are stated as a percent of net assets.

(a) Exchange-traded.

(b) 100 shares per contract.

NEOS Boosted Bitcoin 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>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Assets:				
<u>Investments:</u>				
Exchange Traded Funds	\$ 4,385,528	\$ –	\$ –	\$ 4,385,528
Purchased Options	–	2,698,000	–	2,698,000
U.S. Treasury Bills	–	13,474,834	–	13,474,834
Money Market Funds	543,854	–	–	543,854
Total Investments	<u>\$ 4,929,382</u>	<u>\$ 16,172,834</u>	<u>\$ –</u>	<u>\$ 21,102,216</u>
Liabilities:				
Written Options	\$ –	\$ (2,723,100)	\$ –	\$ (2,723,100)
Total Written Options	<u>\$ –</u>	<u>\$ (2,723,100)</u>	<u>\$ –</u>	<u>\$ (2,723,100)</u>

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