

NEOS ETF Trust
NEOS S&P 500 High Income ETF
Schedule of Investments
August 31, 2023 (Unaudited)

Investments	Number of Shares	Value
COMMON STOCKS — 99.7% (a)		
Aerospace & Defense — 1.4%		
Axon Enterprise, Inc.*	23	\$ 4,897
Boeing Co. (The)*	4,031	903,065
General Dynamics Corp.	1,723	390,501
Howmet Aerospace, Inc.	2,871	142,028
Huntington Ingalls Industries, Inc.	2	441
L3Harris Technologies, Inc.	1,151	204,982
Lockheed Martin Corp.	1,723	772,507
Northrop Grumman Corp.	1,148	497,187
RTX Corp.	11,482	987,911
Textron, Inc.	1,722	133,817
TransDigm Group, Inc.*	10	9,038
		<u>4,046,374</u>
Air Freight & Logistics — 0.6%		
CH Robinson Worldwide, Inc.	577	52,178
Expeditors International of Washington, Inc.	1,149	134,100
FedEx Corp.	1,724	449,999
United Parcel Service, Inc., Class B	5,741	972,525
		<u>1,608,802</u>
Automobile Components — 0.1%		
Aptiv plc*^	1,725	175,001
BorgWarner, Inc.	1,723	70,212
		<u>245,213</u>
Automobiles — 2.2%		
Ford Motor Co.	36,108	437,990
General Motors Co.	12,054	403,929
Tesla, Inc.*	20,698	5,341,740
		<u>6,183,659</u>
Banks — 3.1%		
Bank of America Corp.	56,682	1,625,073
Citigroup, Inc.	15,501	640,036
Citizens Financial Group, Inc.	4,018	113,026
Comerica, Inc.	1,148	55,230
Fifth Third Bancorp	5,740	152,397
Huntington Bancshares, Inc.	12,054	133,679
JPMorgan Chase & Co.	21,997	3,218,821

KeyCorp	7,464	84,567
M&T Bank Corp.	1,150	143,808
PNC Financial Services Group, Inc. (The)	2,873	346,857
Regions Financial Corp.	7,465	136,908
Truist Financial Corp.	10,907	333,209
US Bancorp	10,907	398,433
Wells Fargo & Co.	30,944	1,277,678
Zions Bancorp N.A.	1,149	40,790
		<u>8,700,512</u>
Beverages — 1.7%		
Brown-Forman Corp., Class B	1,150	76,050
Coca-Cola Co. (The)	31,516	1,885,602
Constellation Brands, Inc., Class A	1,149	299,383
Keurig Dr. Pepper, Inc.	6,888	231,781
Molson Coors Beverage Co., Class B	1,150	73,014
Monster Beverage Corp.*	5,742	329,648
PepsiCo, Inc.	10,906	1,940,396
		<u>4,835,874</u>
Biotechnology — 1.9%		
AbbVie, Inc.	13,779	2,024,962
Amgen, Inc.	4,020	1,030,487
Biogen, Inc.*	1,148	306,929
Gilead Sciences, Inc.	9,760	746,445
Incyte Corp.*	1,150	74,209
Moderna, Inc.*	2,296	259,609
Regeneron Pharmaceuticals, Inc.*	581	480,191
Vertex Pharmaceuticals, Inc.*	1,725	600,886
		<u>5,523,718</u>
Broadline Retail — 3.4%		
Amazon.com, Inc.*	68,289	9,424,565
eBay, Inc.	4,021	180,060
Etsy, Inc.*	577	42,450
		<u>9,647,075</u>
Building Products — 0.5%		
A O Smith Corp.	577	41,832
Allegion plc^	575	65,441
Carrier Global Corp.	6,888	395,716
Johnson Controls International plc^	5,169	305,281
Masco Corp.	1,723	101,674
Trane Technologies plc^	1,723	353,663
		<u>1,263,607</u>
Capital Markets — 2.6%		
Ameriprise Financial, Inc.	576	194,446
Bank of New York Mellon Corp. (The)	5,741	257,599
BlackRock, Inc.	1,148	804,220

Cboe Global Markets, Inc.	576	86,233
Charles Schwab Corp. (The)	12,055	713,053
CME Group, Inc.	2,871	581,894
FactSet Research Systems, Inc.	8	3,491
Franklin Resources, Inc.	2,296	61,395
Goldman Sachs Group, Inc. (The)	2,305	755,372
Intercontinental Exchange, Inc.	4,592	541,810
Invesco Ltd.^	3,446	54,860
MarketAxess Holdings, Inc.	6	1,446
Moody's Corp.	1,149	386,983
Morgan Stanley	10,907	928,731
MSCI, Inc.	575	312,581
Nasdaq, Inc.	2,870	150,618
Northern Trust Corp.	1,722	130,992
Raymond James Financial, Inc.	1,722	180,104
S&P Global, Inc.	2,303	900,151
State Street Corp.	2,871	197,353
T Rowe Price Group, Inc.	1,723	193,372
		<u>7,436,704</u>
Chemicals — 1.7%		
Air Products and Chemicals, Inc.	1,722	508,834
Albemarle Corp.	577	114,656
Celanese Corp.	576	72,783
CF Industries Holdings, Inc.	1,151	88,708
Corteva, Inc.	5,742	290,028
Dow, Inc.	5,740	313,174
DuPont de Nemours, Inc.	4,018	308,944
Eastman Chemical Co.	577	49,051
Ecolab, Inc.	1,724	316,888
FMC Corp.	577	49,755
International Flavors & Fragrances, Inc.	1,725	121,526
Linde plc^	4,018	1,555,127
LyondellBasell Industries N.V., Class A^	1,724	170,280
Mosaic Co. (The)	2,870	111,500
PPG Industries, Inc.	1,724	244,394
Sherwin-Williams Co. (The)	1,724	468,445
		<u>4,784,093</u>
Commercial Services & Supplies — 0.5%		
Cintas Corp.	575	289,898
Copart, Inc.*	6,890	308,879
Republic Services, Inc.	1,722	248,192
Rollins, Inc.	1,723	68,179
Waste Management, Inc.	2,871	450,115
		<u>1,365,263</u>
Communications Equipment — 0.9%		

Arista Networks, Inc.*	1,724	336,576
Cisco Systems, Inc.	31,011	1,778,481
F5, Inc.*	574	93,941
Juniper Networks, Inc.	2,298	66,918
Motorola Solutions, Inc.	1,150	326,105
		<u>2,602,021</u>
Construction & Engineering — 0.1%		
Quanta Services, Inc.	1,148	<u>240,931</u>
Construction Materials — 0.2%		
Martin Marietta Materials, Inc.	574	256,239
Vulcan Materials Co.	1,148	<u>250,551</u>
		<u>506,790</u>
Consumer Finance — 0.5%		
American Express Co.	5,166	816,176
Capital One Financial Corp.	2,873	294,167
Discover Financial Services	2,296	206,801
Synchrony Financial	3,447	111,269
		<u>1,428,413</u>
Consumer Staples Distribution & Retail — 1.9%		
Costco Wholesale Corp.	3,446	1,892,819
Dollar General Corp.	1,722	238,497
Dollar Tree, Inc.*	1,722	210,704
Kroger Co. (The)	5,168	239,743
Sysco Corp.	4,020	279,993
Target Corp.	3,446	436,091
Walgreens Boots Alliance, Inc.	5,741	145,305
Walmart, Inc.	11,480	<u>1,866,763</u>
		<u>5,309,915</u>
Containers & Packaging — 0.2%		
Amcor plc^	12,055	117,416
Avery Dennison Corp.	574	108,130
Ball Corp.	2,298	125,126
International Paper Co.	2,870	100,220
Packaging Corp of America	575	85,732
Sealed Air Corp.	1,148	42,545
Westrock Co.	1,725	<u>56,425</u>
		<u>635,594</u>
Distributors — 0.1%		
Genuine Parts Co.	1,148	176,482
LKQ Corp.	1,724	90,562
Pool Corp.	7	<u>2,559</u>
		<u>269,603</u>
Diversified Telecommunication Services — 0.7%		

AT&T, Inc.	61,793	913,919
Verizon Communications, Inc.	34,386	1,202,822
		<u>2,116,741</u>
Electric Utilities — 1.6%		
Alliant Energy Corp.	1,724	86,493
American Electric Power Co., Inc.	4,019	315,090
Constellation Energy Corp.	2,298	239,360
Duke Energy Corp.	5,743	509,978
Edison International	2,872	197,737
Entergy Corp.	1,722	164,020
Eversource Energy	2,870	183,163
Exelon Corp.	7,465	299,496
FirstEnergy Corp.	4,020	145,001
NextEra Energy, Inc.	16,072	1,073,610
NRG Energy, Inc.	1,723	64,699
PG&E Corp.*	12,629	205,853
Pinnacle West Capital Corp.	576	44,507
PPL Corp.	5,741	143,066
Southern Co. (The)	8,611	583,223
Xcel Energy, Inc.	4,021	229,720
		<u>4,579,729</u>
Electrical Equipment — 0.6%		
AMETEK, Inc.	1,723	274,836
Eaton Corp. plc^	2,872	661,623
Emerson Electric Co.	4,593	451,262
Generac Holdings, Inc.	574	68,197
Rockwell Automation, Inc.	577	180,070
		<u>1,635,988</u>
Electronic Equipment, Instruments & Components — 0.5%		
Amphenol Corp., Class A	4,594	406,018
CDW Corp.	1,148	242,400
Corning, Inc.	6,314	207,225
Keysight Technologies, Inc.*	1,150	153,295
TE Connectivity Ltd.^	2,299	304,365
Teledyne Technologies, Inc.*	9	3,765
Trimble, Inc.*	2,296	125,798
Zebra Technologies Corp., Class A*	11	3,025
		<u>1,445,891</u>
Energy Equipment & Services — 0.4%		
Baker Hughes Co.	7,464	270,122
Halliburton Co.	6,317	243,962
Schlumberger N.V.^	10,906	643,018
		<u>1,157,102</u>
Entertainment — 1.4%		

Activision Blizzard, Inc.	5,169	475,496
Electronic Arts, Inc.	1,725	206,966
Live Nation Entertainment, Inc.*	1,148	97,041
Netflix, Inc.*	3,446	1,494,461
Take-Two Interactive Software, Inc.*	1,149	163,388
Walt Disney Co. (The)*	15,499	1,296,956
Warner Bros. Discovery, Inc.*	21,238	279,067
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		4,013,375
Financial Services — 4.4%		
Berkshire Hathaway, Inc., Class B*	13,366	4,814,433
Fidelity National Information Services, Inc.	4,594	256,621
Fiserv, Inc.*	5,166	627,101
FleetCor Technologies, Inc.*	574	155,973
Global Payments, Inc.	2,296	290,880
Jack Henry & Associates, Inc.	574	89,992
Mastercard, Inc., Class A	6,358	2,623,565
PayPal Holdings, Inc.*	9,186	574,217
Visa, Inc., Class A	12,233	3,005,403
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		12,438,185
Food Products — 1.0%		
Archer-Daniels-Midland Co.	4,020	318,786
Bunge Ltd.^	587	67,106
Campbell Soup Co.	1,151	47,997
Conagra Brands, Inc.	3,446	102,966
General Mills, Inc.	4,592	310,695
Hershey Co. (The)	1,148	246,659
Hormel Foods Corp.	2,296	88,603
J M Smucker Co. (The)	576	83,491
Kellogg Co.	1,724	105,198
Kraft Heinz Co. (The)	6,314	208,930
Lamb Weston Holdings, Inc.	1,148	111,827
McCormick & Co., Inc.	1,724	141,506
Mondelez International, Inc., Class A	10,906	777,162
Tyson Foods, Inc., Class A	2,297	122,361
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		2,733,287
Gas Utilities — 0.1%		
Atmos Energy Corp.	1,148	133,111
Ground Transportation — 0.8%		
CSX Corp.	16,648	502,770
JB Hunt Transport Services, Inc.	575	108,031
Norfolk Southern Corp.	1,723	353,232
Old Dominion Freight Line, Inc.	575	245,738
Union Pacific Corp.	4,595	1,013,519
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		2,223,290

Health Care Equipment & Supplies — 2.6%

Abbott Laboratories	13,778	1,417,756
Align Technology, Inc.*	574	212,460
Baxter International, Inc.	4,019	163,171
Becton Dickinson and Co.	2,296	641,617
Boston Scientific Corp.*	11,480	619,231
Cooper Co., Inc. (The)	9	3,330
DENTSPLY SIRONA, Inc.	1,722	63,869
Dexcom, Inc.*	2,872	290,015
Edwards Lifesciences Corp.*	4,595	351,380
GE HealthCare Technologies, Inc.	2,871	202,262
Hologic, Inc.*	1,724	128,852
IDEXX Laboratories, Inc.*	575	294,061
Insulet Corp.*	574	110,041
Intuitive Surgical, Inc.*	2,870	897,392
Medtronic plc^	10,335	842,302
ResMed, Inc.	1,148	183,209
STERIS plc^	576	132,244
Stryker Corp.	2,321	658,120
Teleflex, Inc.	3	638
Zimmer Biomet Holdings, Inc.	1,722	205,125
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		7,417,075

Health Care Providers & Services — 2.7%

Cardinal Health, Inc.	1,724	150,557
Cencora, Inc.	1,149	202,201
Centene Corp.*	4,593	283,159
Cigna Corp.	2,297	634,569
CVS Health Corp.	10,908	710,874
DaVita, Inc.*	3	307
Elevance Health, Inc.	1,724	762,025
HCA Healthcare, Inc.	1,722	477,511
Henry Schein, Inc.*	577	44,164
Humana, Inc.	584	269,592
Laboratory Corp. of America Holdings	575	119,658
McKesson Corp.	1,148	473,343
Molina Healthcare, Inc.*	12	3,721
Quest Diagnostics, Inc.	576	75,744
UnitedHealth Group, Inc.	7,021	3,346,068
Universal Health Services, Inc., Class B	3	404
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		7,553,897

Hotels, Restaurants & Leisure — 1.7%

Booking Holdings, Inc.*	21	65,206
Caesars Entertainment, Inc.*	1,723	95,213
Carnival Corp.*^	8,611	136,226
Chipotle Mexican Grill, Inc.*	5	9,633

Darden Restaurants, Inc.	577	89,729
Domino's Pizza, Inc.	2	775
Expedia Group, Inc.*	1,149	124,540
Hilton Worldwide Holdings, Inc.	2,296	341,300
Las Vegas Sands Corp.	2,299	126,123
Marriott International, Inc., Class A	2,296	467,259
McDonald's Corp.	5,742	1,614,363
MGM Resorts International	2,299	101,110
Norwegian Cruise Line Holdings Ltd.*^	3,446	57,100
Royal Caribbean Cruises Ltd.*^	1,723	170,474
Starbucks Corp.	9,185	894,986
Wynn Resorts Ltd.	576	58,395
Yum! Brands, Inc.	2,296	297,057
		<u>4,649,489</u>
Household Durables — 0.3%		
DR Horton, Inc.	2,297	273,389
Garmin Ltd.^	1,149	121,817
Lennar Corp., Class A	1,724	205,311
Mohawk Industries, Inc.*	3	304
Newell Brands, Inc.	2,872	30,386
NVR, Inc.*	1	6,377
PulteGroup, Inc.	1,722	141,307
Whirlpool Corp.	3	420
		<u>779,311</u>
Household Products — 1.4%		
Church & Dwight Co., Inc.	1,723	166,735
Clorox Co. (The)	577	90,272
Colgate-Palmolive Co.	6,316	464,036
Kimberly-Clark Corp.	2,299	296,180
Procter & Gamble Co. (The)	18,371	2,835,380
		<u>3,852,603</u>
Independent Power and Renewable Electricity Producers — 0.0% (b)		
AES Corp. (The)	5,168	92,662
		<u>92,662</u>
Industrial Conglomerates — 0.9%		
3M Co.	4,021	428,920
General Electric Co.	8,613	985,844
Honeywell International, Inc.	5,167	971,086
		<u>2,385,850</u>
Insurance — 2.1%		
Aflac, Inc.	4,592	342,425
Allstate Corp. (The)	1,724	185,864
American International Group, Inc.	5,742	336,022
Aon plc, Class A^	1,722	574,098

Arch Capital Group Ltd.*^	2,870	220,588
Arthur J Gallagher & Co.	1,722	396,886
Assurant, Inc.	3	418
Brown & Brown, Inc.	1,723	127,674
Chubb Ltd.^	2,873	577,099
Cincinnati Financial Corp.	1,149	121,553
Everest Group Ltd.^	7	2,525
Globe Life, Inc.	575	64,153
Hartford Financial Services Group, Inc. (The)	2,298	165,042
Lincoln National Corp.	1,149	29,483
Loews Corp.	1,151	71,466
Marsh & McLennan Cos., Inc.	4,019	783,665
MetLife, Inc.	5,167	327,278
Principal Financial Group, Inc.	1,723	133,894
Progressive Corp. (The)	4,593	613,028
Prudential Financial, Inc.	2,871	271,798
Travelers Co., Inc. (The)	1,723	277,799
W R Berkley Corp.	1,722	106,523
Willis Towers Watson plc^	576	119,094
		<u>5,848,375</u>
Interactive Media & Services — 5.9%		
Alphabet, Inc., Class A*	45,389	6,180,620
Alphabet, Inc., Class C*	39,018	5,359,122
Match Group, Inc.*	2,296	107,614
Meta Platforms, Inc., Class A*	16,738	4,952,607
		<u>16,599,963</u>
IT Services — 1.3%		
Accenture plc, Class A^	5,169	1,673,567
Akamai Technologies, Inc.*	1,149	120,749
Cognizant Technology Solutions Corp., Class A	4,020	287,872
DXC Technology Co.*	1,723	35,735
EPAM Systems, Inc.*	11	2,849
Gartner, Inc.*	574	200,716
International Business Machines Corp.	7,463	1,095,792
VeriSign, Inc.*	575	119,479
		<u>3,536,759</u>
Leisure Products — 0.0% (b)		
Hasbro, Inc.	1,148	82,656
Life Sciences Tools & Services — 1.5%		
Agilent Technologies, Inc.	2,297	278,098
Bio-Rad Laboratories, Inc., Class A*	1	400
Bio-Techne Corp.	1,149	90,081
Charles River Laboratories International, Inc.*	3	620
Danaher Corp.	5,168	1,369,520

Illumina, Inc.*	1,149	189,838
IQVIA Holdings, Inc.*	1,151	256,247
Mettler-Toledo International, Inc.*	4	4,854
Revvity, Inc.	577	67,526
Thermo Fisher Scientific, Inc.	2,876	1,602,220
Waters Corp.*	10	2,808
West Pharmaceutical Services, Inc.	574	233,561
		<u>4,095,773</u>
Machinery — 1.7%		
Caterpillar, Inc.	4,018	1,129,580
Cummins, Inc.	1,148	264,086
Deere & Co.	1,732	711,748
Dover Corp.	1,148	170,248
Fortive Corp.	2,870	226,299
IDEX Corp.	574	129,954
Illinois Tool Works, Inc.	2,296	567,916
Ingersoll Rand, Inc.	2,873	199,990
Nordson Corp.	3	732
Otis Worldwide Corp.	2,873	245,785
PACCAR, Inc.	4,020	330,806
Parker-Hannifin Corp.	586	244,303
Pentair plc^	1,149	80,729
Snap-on, Inc.	11	2,955
Stanley Black & Decker, Inc.	1,149	108,443
Westinghouse Air Brake Technologies Corp.	1,150	129,398
Xylem, Inc.	1,150	119,071
		<u>4,662,043</u>
Media — 0.8%		
Charter Communications, Inc., Class A*	577	252,795
Comcast Corp., Class A	31,746	1,484,443
Fox Corp., Class A	2,298	75,972
Fox Corp., Class B	1,148	35,037
Interpublic Group of Cos., Inc. (The)	2,872	93,656
News Corp., Class A	2,872	61,719
News Corp., Class B	577	12,694
Omnicom Group, Inc.	1,151	93,243
Paramount Global, Class B	4,592	69,293
		<u>2,178,852</u>
Metals & Mining — 0.4%		
Freeport-McMoRan, Inc.	11,481	458,207
Newmont Corp.	6,314	248,898
Nucor Corp.	2,296	395,142
Steel Dynamics, Inc.	1,155	123,111
		<u>1,225,358</u>
Multi-Utilities — 0.7%		

Ameren Corp.	1,725	136,741
CenterPoint Energy, Inc.	4,595	128,155
CMS Energy Corp.	2,296	129,012
Consolidated Edison, Inc.	2,870	255,315
Dominion Energy, Inc.	6,316	306,579
DTE Energy Co.	1,151	118,990
NiSource, Inc.	2,873	76,882
Public Service Enterprise Group, Inc.	4,018	245,419
Sempra	4,596	322,731
WEC Energy Group, Inc.	2,298	193,308
		<u>1,913,132</u>
Oil, Gas & Consumable Fuels — 4.2%		
APA Corp.	2,298	100,744
Chevron Corp.	14,350	2,311,785
ConocoPhillips	9,758	1,161,495
Coterra Energy, Inc.	6,314	177,992
Devon Energy Corp.	5,167	263,982
Diamondback Energy, Inc.	1,150	174,547
EOG Resources, Inc.	4,592	590,623
EQT Corp.	2,870	124,041
Exxon Mobil Corp.	30,926	3,438,662
Hess Corp.	1,725	266,513
Kinder Morgan, Inc.	15,499	266,893
Marathon Oil Corp.	4,595	121,078
Marathon Petroleum Corp.	3,446	491,986
Occidental Petroleum Corp.	5,741	360,477
ONEOK, Inc.	3,445	224,614
Phillips 66	3,446	393,395
Pioneer Natural Resources Co.	1,723	409,953
Targa Resources Corp.	1,723	148,609
Valero Energy Corp.	2,871	372,943
Williams Co., Inc. (The)	9,758	336,944
		<u>11,737,276</u>
Passenger Airlines — 0.2%		
Alaska Air Group, Inc.*	577	24,217
American Airlines Group, Inc.*	5,740	84,550
Delta Air Lines, Inc.	5,167	221,561
Southwest Airlines Co.	4,594	145,170
United Airlines Holdings, Inc.*	2,871	143,005
		<u>618,503</u>
Personal Care Products — 0.1%		
Estee Lauder Co., Inc., Class A (The)	1,723	276,593
		<u>276,593</u>
Pharmaceuticals — 4.3%		
Bristol-Myers Squibb Co.	17,795	1,097,062

Catalent, Inc.*	1,150	57,466
Eli Lilly & Co.	5,915	3,278,093
Johnson & Johnson	19,715	3,187,521
Merck & Company, Inc.	20,095	2,189,953
Organon & Co.	1,724	37,859
Pfizer, Inc.	45,774	1,619,484
Viartis, Inc.	9,187	98,760
Zoetis, Inc.	3,447	656,688
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		12,222,886
Professional Services — 0.7%		
Automatic Data Processing, Inc.	3,444	876,877
Broadridge Financial Solutions, Inc.	577	107,443
Ceridian HCM Holding, Inc.*	1,149	83,325
Equifax, Inc.	577	119,266
Jacobs Solutions, Inc.	577	77,791
Leidos Holdings, Inc.	1,148	111,941
Paychex, Inc.	2,299	281,007
Paycom Software, Inc.	9	2,654
Robert Half International, Inc.	576	42,601
Verisk Analytics, Inc.	1,149	278,311
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		1,981,216
Real Estate Management & Development — 0.1%		
CBRE Group, Inc., Class A*	2,298	195,445
CoStar Group, Inc.*	2,873	235,557
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		431,002
Real Estate Investment Trusts — 2.2%		
Alexandria Real Estate Equities, Inc.	1,149	133,675
American Tower Corp.	3,446	624,829
AvalonBay Communities, Inc.	1,148	211,025
Boston Properties, Inc.	1,148	76,652
Camden Property Trust	576	61,989
Crown Castle, Inc.	3,445	346,222
Digital Realty Trust, Inc.	2,297	302,561
Equinix, Inc.	578	451,638
Equity Residential	2,870	186,062
Essex Property Trust, Inc.	574	136,836
Extra Space Storage, Inc.	1,148	147,725
Federal Realty Investment Trust	574	56,217
Host Hotels & Resorts, Inc.	5,742	90,666
Healthpeak Properties, Inc.	4,020	82,732
Invitation Homes, Inc.	4,593	156,576
Iron Mountain, Inc.	2,297	145,951
Kimco Realty Corp.	4,595	87,029
Mid-America Apartment Communities, Inc.	577	83,798
Prologis, Inc.	7,463	926,905

Public Storage	1,149	317,561
Realty Income Corp.	4,595	257,504
Regency Centers Corp.	1,149	71,468
SBA Communications Corp.	576	129,329
Simon Property Group, Inc.	2,298	260,800
UDR, Inc.	2,298	91,690
Ventas, Inc.	2,873	125,493
VICI Properties, Inc.	7,464	230,190
Welltower, Inc.	3,447	285,687
Weyerhaeuser Co.	5,742	188,050
		<u>6,266,860</u>

Semiconductors & Semiconductor Equipment — 7.9%

Advanced Micro Devices, Inc.*	12,193	1,289,044
Analog Devices, Inc.	4,019	730,574
Applied Materials, Inc.	6,889	1,052,364
Broadcom, Inc.	2,881	2,658,846
Enphase Energy, Inc.*	1,148	145,256
First Solar, Inc.*	575	108,744
Intel Corp.	34,961	1,228,529
KLA Corp.	1,148	576,147
Lam Research Corp.	1,148	806,355
Microchip Technology, Inc.	4,593	375,891
Micron Technology, Inc.	9,184	642,329
Monolithic Power Systems, Inc.	8	4,170
NVIDIA Corp.	18,958	9,356,721
NXP Semiconductors N.V.^	1,725	354,867
ON Semiconductor Corp.*	3,446	339,293
Qorvo, Inc.*	576	61,857
QUALCOMM, Inc.	9,186	1,052,072
Skyworks Solutions, Inc.	1,149	124,942
SolarEdge Technologies, Inc.*	10	1,626
Teradyne, Inc.	1,149	123,943
Texas Instruments, Inc.	7,462	1,254,064
		<u>22,287,634</u>

Software — 10.0%

Adobe, Inc.*	3,446	1,927,486
ANSYS, Inc.*	575	183,350
Autodesk, Inc.*	1,722	382,181
Cadence Design Systems, Inc.*	1,733	416,683
Fair Isaac Corp.*	4	3,618
Fortinet, Inc.*	5,168	311,165
Gen Digital, Inc.	4,594	93,028
Intuit, Inc.	2,296	1,243,996
Microsoft Corp.	56,233	18,430,928
Oracle Corp.	12,055	1,451,301

Palo Alto Networks, Inc.*	1,815	441,590
PTC, Inc.*	576	84,770
Roper Technologies, Inc.	581	289,954
Salesforce, Inc.*	8,037	1,779,874
ServiceNow, Inc.*	1,159	682,454
Synopsys, Inc.*	1,149	527,265
Tyler Technologies, Inc.*	8	3,187
		<u>28,252,830</u>
Specialty Retail — 1.8%		
Advance Auto Parts, Inc.	3	207
AutoZone, Inc.*	3	7,594
Bath & Body Works, Inc.	1,723	63,527
Best Buy Co., Inc.	1,151	87,994
CarMax, Inc.*	1,150	93,932
Home Depot, Inc. (The)	8,038	2,654,952
Lowe's Cos., Inc.	4,594	1,058,825
O'Reilly Automotive, Inc.*	12	11,276
Ross Stores, Inc.	2,299	280,041
TJX Companies, Inc. (The)	9,184	849,336
Tractor Supply Co.	576	125,856
Ulta Beauty, Inc.*	10	4,150
		<u>5,237,690</u>
Technology Hardware, Storage & Peripherals — 7.7%		
Apple, Inc.	112,208	21,080,517
Hewlett Packard Enterprise Co.	10,334	175,575
HP, Inc.	7,463	221,726
NetApp, Inc.	1,723	132,154
Seagate Technology Holdings plc^	1,151	81,479
Western Digital Corp.*	2,870	129,150
		<u>21,820,601</u>
Textiles, Apparel & Luxury Goods — 0.4%		
NIKE, Inc., Class B	10,335	1,051,173
Ralph Lauren Corp.	2	233
Tapestry, Inc.	1,724	57,444
VF Corp.	2,870	56,711
		<u>1,165,561</u>
Tobacco — 0.6%		
Altria Group, Inc.	13,779	609,308
Philip Morris International, Inc.	12,056	1,158,099
		<u>1,767,407</u>
Trading Companies & Distributors — 0.2%		
Fastenal Co.	4,594	264,523
United Rentals, Inc.	574	273,534
WW Grainger, Inc.	8	5,713
		<u>533,770</u>

		543,770
Water Utilities — 0.1%		
American Water Works Co., Inc.	1,150	<u>159,551</u>
Wireless Telecommunication Services — 0.2%		
T-Mobile US, Inc.*	4,592	<u>625,660</u>
TOTAL COMMON STOCKS		
(Cost \$274,507,516)		<u>281,379,698</u>
CONTINGENT VALUE RIGHTS — 0.0% (b)(c)(d)		
ABIOMED, Inc.*	2	<u>—</u>
TOTAL CONTINGENT VALUE RIGHTS		
(Cost \$—)		<u>—</u>
SHORT-TERM INVESTMENTS — 0.2% (e)		
Money Market Fund (e)		
First American Treasury Obligations Fund, Class X, 5.261%	665,195	<u>665,195</u>
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$665,195)		<u>665,195</u>
TOTAL INVESTMENTS — 99.9%		
(Cost \$275,172,711)		282,044,893
OTHER ASSETS LESS LIABILITIES — 0.1%		193,411
NET ASSETS — 100.0%		<u><u>\$ 282,238,304</u></u>

* Non-income producing security.

^ Foreign security.

(a) All or a portion of these securities has been segregated as collateral for written option contracts. As of August 31, 2023, the aggregate fair value of those securities was \$281,379,698, representing 99.7% of net assets.

(b) Represents less than 0.05%.

(c) Illiquid security.

Security fair valued by the Valuation Committee in good faith in accordance with the policies adopted by the

(d) Board of Trustees.

(e) 7-day net yield.

The Global Industry Classification Standard (GICS[®]) was developed by and/or is the exclusive property of Morgan Stanley Capital International, 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.

A list of the exchange traded option contracts held by the Fund at August 31, 2023, is as follows:

WRITTEN OPTIONS	Contracts (f)	Exercise Price	Expiration Date	Premium Received	Notional Amount	Value
CALL OPTIONS						
CBOE S&P 500 Index	(275)	\$ 4,595.00	10/20/2023	\$ (1,340,801)	\$ (123,960,650)	\$ (1,335,125)

CBOE S&P 500 Index	(275)	\$	4,640.00	10/20/2023	<u>(869,641)</u>	<u>(123,960,650)</u>	<u>(870,375)</u>
TOTAL WRITTEN OPTIONS					<u>\$ (2,210,442)</u>	<u>\$ (247,921,300)</u>	<u>\$ (2,205,500)</u>

(f) Each contract equals 100 shares.

NEOS ETF Trust
NEOS S&P 500 High Income ETF
Notes to Schedule of Investments
August 31, 2023 (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, 2023:

NEOS S&P 500 High Income ETF	Level 1	Level 2	Level 3	Total
Investments				
Common Stocks*	\$ 281,379,698	\$ -	\$ -	\$ 281,379,698
Contingent Value Rights	-	-	- ^{**}	- ^{**}
Money Market Fund	665,195	-	-	665,195
Total Investments	\$ 282,044,893	\$ -	\$ -^{**}	\$ 282,044,893
Other Financial Instruments				
Liabilities				
Written Calls Options***	\$ -	\$ (2,205,500)	\$ -	\$ (2,205,500)
Total Other Financial Instruments	\$ -	\$ (2,205,500)	\$ -	\$ (2,205,500)

* See Schedule of Investments for segregation by industry type.

** Represents amount of \$0.50.

*** 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.

Management has determined that the amount of Level 3 securities compared to total net assets is not material for the Fund; therefore, the rollforward of Level 3 securities and assumptions are not shown for the period ended August 31, 2023.

Significant unobservable valuation inputs monitored by the Adviser, the Valuation Designee pursuant to Rule 2a-5, under the supervision of the Board of Trustees for restricted securities or Level 3 investments as of August 31, 2023 for the Fund are as follows:

Description	Fair Value as of 8/31/2023	Valuation Technique	Unobservable Input	Input Values (Ranges)
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Contingent Value Right*	\$	-**	Projected Final Distribution	Discount of Projected Distribution	\$	0.00-\$35.00***
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*This Level 3 security was received through a corporate action. The security is being kept open due to the potential of an additional distribution. Based on the evaluation of the likelihood of an additional distribution, the security is being priced at zero.

** Represents amount of \$0.50.

*** Security was valued at \$0 for each day of the quarter ended August 31, 2023.