



Investments	Principal Amount	Value
<b>Short-Term Investments — 90.0%</b>		
<b>Repurchase Agreements (a) — 90.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$13,944,513 (Cost \$13,942,461)	\$ 13,942,461	\$ 13,942,461
<b>Total Investments — 90.0%</b> <b>(Cost \$13,942,461)</b>		<b>13,942,461</b>
Other assets less liabilities — 10.0%		1,547,630
<b>Net Assets — 100.0%</b>		<b>\$ 15,490,091</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Sold

Short 7-10 Year Treasury had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
U.S. Treasury 10 Year Note	3	6/18/2024	U.S. Dollar	\$ 331,500	\$ (709)

#### Swap Agreements

Short 7-10 Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(5,615,843)	11/6/2024	Bank of America NA	(4.84)%	ICE U.S. Treasury 7-10 Year Bond Index	257,471
(3,444,212)	11/6/2024	Citibank NA	(4.86)%	ICE U.S. Treasury 7-10 Year Bond Index	(427,614)
(6,163,364)	12/10/2024	Goldman Sachs International	(5.11)%	ICE U.S. Treasury 7-10 Year Bond Index	80,487
<u>(15,223,419)</u>					<u>(89,656)</u>
				Total Unrealized Appreciation	<u>337,958</u>
				Total Unrealized Depreciation	<u>(427,614)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 93.7%</b>		
<b>Repurchase Agreements (a) — 24.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$23,120,384 (Cost \$23,116,984)		
	\$ 23,116,984	\$ 23,116,984
<b>U.S. Treasury Obligations (b) — 69.0%</b>		
U.S. Treasury Bills		
5.46%, 3/28/2024 (c)	40,000,000	39,841,750
5.30%, 5/21/2024 (c)	25,000,000	24,706,066
<b>Total U.S. Treasury Obligations (Cost \$64,546,895)</b>		<b>64,547,816</b>
<b>Total Short-Term Investments (Cost \$87,663,879)</b>		<b>87,664,800</b>
<b>Total Investments — 93.7% (Cost \$87,663,879)</b>		<b>87,664,800</b>
Other assets less liabilities — 6.3%		5,919,650
<b>Net Assets — 100.0%</b>		<b>\$ 93,584,450</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$6,698,963.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

Short 20+ Year Treasury had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
U.S. Treasury Long Bond	20	6/18/2024	U.S. Dollar	\$ 2,385,625	\$ (6,288)

**Swap Agreements**

Short 20+ Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(19,658,042)	11/6/2024	Bank of America NA	(5.03)%	ICE U.S. Treasury 20+ Year Bond Index	1,522,043
(8,836,416)	11/6/2024	Barclays Capital	(5.11)%	ICE U.S. Treasury 20+ Year Bond Index	(676,847)
(10,965,513)	11/6/2024	Citibank NA	(4.88)%	ICE U.S. Treasury 20+ Year Bond Index	(4,785,234)
(13,419,568)	12/10/2024	Goldman Sachs International	(4.91)%	ICE U.S. Treasury 20+ Year Bond Index	(1,122)
(25,789,525)	11/6/2024	Morgan Stanley & Co. International plc	(5.16)%	ICE U.S. Treasury 20+ Year Bond Index	405,638
(13,458,077)	11/6/2024	Societe Generale	(5.01)%	ICE U.S. Treasury 20+ Year Bond Index	5,828,142
<u>(92,127,141)</u>					<u>2,292,620</u>
				Total Unrealized Appreciation	<u>7,755,823</u>
				Total Unrealized Depreciation	<u>(5,463,203)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 111.7%</b>		
<b>Repurchase Agreements (a) — 54.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$93,128,209 (Cost \$93,114,510)	\$ 93,114,510	\$ 93,114,510
<b>U.S. Treasury Obligations (b) — 57.6%</b>		
U.S. Treasury Bills		
5.29%, 4/4/2024 (c)	25,000,000	24,875,294
5.32%, 5/9/2024 (c)	50,000,000	49,497,115
5.17%, 7/5/2024 (c)	25,000,000	24,549,375
<b>Total U.S. Treasury Obligations (Cost \$98,936,077)</b>		<b>98,921,784</b>
<b>Total Short-Term Investments (Cost \$192,050,587)</b>		<b>192,036,294</b>
<b>Total Investments — 111.7% (Cost \$192,050,587)</b>		<b>192,036,294</b>
Liabilities in excess of other assets — (11.7%)		(20,051,307)
<b>Net Assets — 100.0%</b>		<b>\$ 171,984,987</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$34,062,761.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

Short Dow30<sup>SM</sup> had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
DJIA CBOT E-Mini Index	19	3/15/2024	U.S. Dollar	\$ 3,709,085	\$ (69,291)

**Swap Agreements**

Short Dow30<sup>SM</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(19,888,159)	3/6/2025	Bank of America NA	(5.78)%	Dow Jones Industrial Average <sup>SM</sup>	(2,520,164)
(10,646,015)	11/6/2025	Barclays Capital	(5.53)%	Dow Jones Industrial Average <sup>SM</sup>	(2,472,172)
(31,041,126)	2/11/2025	BNP Paribas SA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(3,781,556)
(19,576,188)	3/6/2025	Citibank NA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(4,316,978)
(17,080,419)	11/7/2024	Goldman Sachs International	(5.68)%	Dow Jones Industrial Average <sup>SM</sup>	(2,784,442)
(38,606,426)	11/14/2024	Societe Generale	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(4,778,098)
(31,388,272)	11/7/2024	UBS AG	(5.18)%	Dow Jones Industrial Average <sup>SM</sup>	(4,195,536)
<u>(168,226,605)</u>					<u>(24,848,946)</u>
				Total Unrealized Depreciation	<u>(24,848,946)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 147.8%</b>		
<b>Repurchase Agreements (a) — 54.3%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$8,576,099 (Cost \$8,574,836)	\$ 8,574,836	\$ 8,574,836
<b>U.S. Treasury Obligations (b) — 93.5%</b>		
U.S. Treasury Bills		
5.30%, 5/9/2024 (c)	8,000,000	7,919,538
5.08%, 8/8/2024 (c)	7,000,000	6,840,509
<b>Total U.S. Treasury Obligations (Cost \$14,765,837)</b>		<b>14,760,047</b>
<b>Total Short-Term Investments (Cost \$23,340,673)</b>		<b>23,334,883</b>
<b>Total Investments — 147.8% (Cost \$23,340,673)</b>		<b>23,334,883</b>
Liabilities in excess of other assets — (47.8%)		(7,543,054)
<b>Net Assets — 100.0%</b>		<b>\$ 15,791,829</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$6,803,520.
- (c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements**

Short Financials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(2,617,948)	3/6/2025	Bank of America NA	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(1,045,328)
(6,163,675)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Financial Select Sector Index <sup>c</sup>	(2,031,661)
(213,568)	4/7/2025	Citibank NA	(5.28)%	S&P Financial Select Sector Index <sup>c</sup>	(37,683)
(1,394,649)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(140,895)
(3,166,768)	3/6/2025	Societe Generale	(5.63)%	S&P Financial Select Sector Index <sup>c</sup>	(1,875,932)
(2,220,115)	3/6/2025	UBS AG	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(1,840,270)
<u>(15,776,723)</u>					<u>(6,971,769)</u>
				Total Unrealized Depreciation	<u>(6,971,769)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Financials for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 65.7%</b>		
<b>Repurchase Agreements (a) — 65.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$4,463,729 (Cost \$4,463,072)	\$ 4,463,072	\$ 4,463,072
<b>Total Investments — 65.7%</b> <b>(Cost \$4,463,072)</b>		<b>4,463,072</b>
Other assets less liabilities — 34.3%		2,329,931
<b>Net Assets — 100.0%</b>		<b>\$ 6,793,003</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Short FTSE China 50 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(1,962,243)	11/14/2024	Bank of America NA	(3.83)%	iShares <sup>®</sup> China Large-Cap ETF	378,194
(632,077)	11/14/2024	Citibank NA	(2.58)%	iShares <sup>®</sup> China Large-Cap ETF	264,233
(2,342,743)	3/6/2025	Goldman Sachs International	(4.83)%	iShares <sup>®</sup> China Large-Cap ETF	26,901
(1,451,826)	11/14/2024	Societe Generale	(3.88)%	iShares <sup>®</sup> China Large-Cap ETF	(28,866)
(398,541)	11/14/2024	UBS AG	(3.58)%	iShares <sup>®</sup> China Large-Cap ETF	480,966
<u>(6,787,430)</u>					<u>1,121,428</u>
				Total Unrealized Appreciation	<u>1,150,294</u>
				Total Unrealized Depreciation	<u>(28,866)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 110.4%</b>		
<b>Repurchase Agreements (a) — 15.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$18,069,262 (Cost \$18,066,606)		
	\$ 18,066,606	\$ 18,066,606
<b>U.S. Treasury Obligations (b) — 94.6%</b>		
U.S. Treasury Bills		
5.44%, 3/21/2024 (c)	75,000,000	74,779,791
5.30%, 5/9/2024 (c)	20,000,000	19,798,846
5.08%, 8/8/2024 (c)	14,000,000	13,681,018
<b>Total U.S. Treasury Obligations (Cost \$108,271,177)</b>		<b>108,259,655</b>
<b>Total Short-Term Investments (Cost \$126,337,783)</b>		<b>126,326,261</b>
<b>Total Investments — 110.4% (Cost \$126,337,783)</b>		<b>126,326,261</b>
Liabilities in excess of other assets — (10.4%)		(11,876,693)
<b>Net Assets — 100.0%</b>		<b>\$ 114,449,568</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$23,820,635.
- (c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements<sup>a</sup>**

Short High Yield had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(8,871,497)	3/7/2024	BNP Paribas SA	(3.33)%	iShares® iBoxx \$ High Yield Corporate Bond ETF	(2,470,251)
(91,951,308)	3/6/2025	Citibank NA	(2.58)%	iShares® iBoxx \$ High Yield Corporate Bond ETF	(10,703,851)
(8,233,879)	11/7/2024	Goldman Sachs International	(1.08)%	iShares® iBoxx \$ High Yield Corporate Bond ETF	(498,353)
(5,655,838)	3/6/2024	UBS AG	(2.33)%	iShares® iBoxx \$ High Yield Corporate Bond ETF	(780,433)
<u>(114,712,522)</u>					<u>(14,452,888)</u>
				Total Unrealized Depreciation	<u>(14,452,888)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 92.7%</b>		
<b>Repurchase Agreements (a) — 92.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$5,671,537 (Cost \$5,670,702)		
	\$ 5,670,702	\$ 5,670,702
<b>Total Investments — 92.7%</b>		<b>5,670,702</b>
<b>(Cost \$5,670,702)</b>		<b>5,670,702</b>
Other assets less liabilities — 7.3%		445,846
<b>Net Assets — 100.0%</b>		<b>\$ 6,116,548</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Sold

Short MidCap400 had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
S&P Midcap 400 E-Mini Index	2	3/15/2024	U.S. Dollar	\$ 578,520	\$ (48,654)

#### Swap Agreements

Short MidCap400 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(974,156)	2/11/2025	Bank of America NA	(5.68)%	S&P MidCap 400 <sup>®</sup>	(748,221)
(659,073)	2/11/2025	BNP Paribas SA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(317,891)
(1,422,209)	3/6/2025	Citibank NA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(279,938)
(1,138,924)	3/6/2024	Morgan Stanley & Co. International plc	(5.13)%	S&P MidCap 400 <sup>®</sup>	(164,154)
(1,341,271)	11/14/2024	Societe Generale	(5.31)%	S&P MidCap 400 <sup>®</sup>	58,276
<u>(5,535,633)</u>					<u>(1,451,928)</u>
				Total Unrealized Appreciation	58,276
				Total Unrealized Depreciation	(1,510,204)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 92.8%</b>		
<b>Repurchase Agreements (a) — 92.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$23,944,944		
(Cost \$23,941,423)	\$ 23,941,423	\$ 23,941,423
<b>Total Investments — 92.8%</b>		<b>23,941,423</b>
<b>(Cost \$23,941,423)</b>		<b>23,941,423</b>
Other assets less liabilities — 7.2%		1,867,995
<b>Net Assets — 100.0%</b>		<b>\$ 25,809,418</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Short MSCI EAFE had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(2,357,626)	11/14/2024	Citibank NA	(4.93)%	iShares <sup>®</sup> MSCI EAFE ETF	(479,772)
(13,733,478)	3/6/2025	Goldman Sachs International	(5.38)%	iShares <sup>®</sup> MSCI EAFE ETF	(1,818,905)
(4,895,434)	11/14/2024	Societe Generale	(4.73)%	iShares <sup>®</sup> MSCI EAFE ETF	(1,897,789)
(4,886,272)	3/6/2025	UBS AG	(4.93)%	iShares <sup>®</sup> MSCI EAFE ETF	(2,089,079)
<u>(25,872,810)</u>					<u>(6,285,545)</u>
				Total Unrealized Depreciation	<u>(6,285,545)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 91.8%</b>		
<b>Repurchase Agreements (a) — 91.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$17,847,268 (Cost \$17,844,642)	\$ 17,844,642	\$ 17,844,642
<b>Total Investments — 91.8%</b> <b>(Cost \$17,844,642)</b>		<b>17,844,642</b>
Other assets less liabilities — 8.2%		1,583,721
<b>Net Assets — 100.0%</b>		<b>\$ 19,428,363</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Swap Agreements<sup>a</sup>

Short MSCI Emerging Markets had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(6,800,200)	3/6/2025	Bank of America NA	(4.53)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	90,964
(2,780,244)	11/14/2024	Citibank NA	(4.78)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(52,543)
(2,699,054)	4/10/2024	Goldman Sachs International	(4.83)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(3,941)
(486,100)	11/14/2024	Morgan Stanley & Co. International plc	(4.78)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	460
(1,262,612)	11/14/2024	Societe Generale	(3.83)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(599,714)
(5,406,434)	4/10/2024	UBS AG	(4.23)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(1,883,676)
<u>(19,434,644)</u>					<u>(2,448,450)</u>
				Total Unrealized Appreciation	91,424
				Total Unrealized Depreciation	(2,539,874)

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 136.5%</b>		
<b>Repurchase Agreements (a) — 27.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$163,198,658		
(Cost \$163,174,653)	\$ 163,174,653	\$ 163,174,653
<b>U.S. Treasury Obligations (b) — 109.3%</b>		
U.S. Treasury Bills		
5.29%, 3/5/2024 (c)	25,000,000	24,985,373
5.29%, 3/12/2024 (c)	125,000,000	124,798,563
5.42%, 3/14/2024 (c)	50,000,000	49,904,874
5.44%, 3/21/2024 (c)	75,000,000	74,779,792
5.46%, 3/28/2024 (c)	75,000,000	74,703,281
5.31%, 4/2/2024 (c)	50,000,000	49,764,667
5.29%, 4/4/2024 (c)	30,000,000	29,850,353
5.28%, 4/11/2024 (c)	25,000,000	24,849,809
5.31%, 5/2/2024 (c)	25,000,000	24,773,291
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
5.17%, 7/5/2024 (c)	30,000,000	29,459,250
4.91%, 7/11/2024 (c)	100,000,000	98,114,600
<b>Total U.S. Treasury Obligations (Cost \$655,547,786)</b>		<b>655,395,984</b>
<b>Total Short-Term Investments (Cost \$818,722,439)</b>		<b>818,570,637</b>
<b>Total Investments — 136.5% (Cost \$818,722,439)</b>		<b>818,570,637</b>
Liabilities in excess of other assets — (36.5%)		(218,954,504)
<b>Net Assets — 100.0%</b>		<b>\$ 599,616,133</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$242,224,506.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

Short QQQ had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
Nasdaq 100 E-Mini Index	100	3/15/2024	U.S. Dollar	\$ 36,165,500	\$ (1,631,887)

**Swap Agreements**

Short QQQ had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Depreciation (\$)</b>
(45,037,450)	3/6/2025	Bank of America NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(22,599,022)
(37,007,936)	11/6/2025	Barclays Capital	(5.53)%	Nasdaq-100 Index <sup>®</sup>	(9,740,256)
(77,137,459)	11/6/2025	BNP Paribas SA	(5.73)%	Nasdaq-100 Index <sup>®</sup>	(20,750,779)
(70,280,796)	11/6/2025	Citibank NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(14,711,538)
(54,546,558)	11/7/2024	Goldman Sachs International	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(29,338,952)
(52,543,691)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.63)%	Nasdaq-100 Index <sup>®</sup>	(4,684,113)
(49,512,324)	4/10/2025	International plc	(5.13)%	Nasdaq-100 Index <sup>®</sup>	(7,479,088)
(97,725,492)	11/14/2024	Societe Generale	(5.98)%	Nasdaq-100 Index <sup>®</sup>	(66,404,077)
(79,640,646)	11/7/2024	UBS AG	(5.48)%	Nasdaq-100 Index <sup>®</sup>	(47,256,520)
<u>(563,432,352)</u>					<u>(222,964,345)</u>
				Total Unrealized Depreciation	<u>(222,964,345)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 118.1%</b>		
<b>Repurchase Agreements (a) — 65.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$16,888,720 (Cost \$16,886,236)		
	\$ 16,886,236	\$ 16,886,236
<b>U.S. Treasury Obligations (b) — 53.1%</b>		
U.S. Treasury Bills		
5.30%, 5/9/2024 (c)	7,000,000	6,929,596
5.08%, 8/8/2024 (c)	7,000,000	6,840,509
<b>Total U.S. Treasury Obligations (Cost \$13,775,858)</b>		<b>13,770,105</b>
<b>Total Short-Term Investments (Cost \$30,662,094)</b>		<b>30,656,341</b>
<b>Total Investments — 118.1% (Cost \$30,662,094)</b>		<b>30,656,341</b>
Liabilities in excess of other assets — (18.1%)		(4,689,212)
<b>Net Assets — 100.0%</b>		<b>\$ 25,967,129</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$6,823,065.
- (c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements**

Short Real Estate had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(4,463,353)	3/6/2025	Bank of America NA	(5.68)%	S&P Real Estate Select Sector index <sup>c</sup>	(416,015)
(6,932,475)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Real Estate Select Sector index <sup>c</sup>	(2,215,907)
(2,024,956)	4/7/2025	Citibank NA	(5.23)%	S&P Real Estate Select Sector index <sup>c</sup>	(131,063)
(2,010,938)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Real Estate Select Sector index <sup>c</sup>	(567,313)
(6,851,439)	3/6/2025	Societe Generale	(5.58)%	S&P Real Estate Select Sector index <sup>c</sup>	(1,087,077)
(3,589,041)	3/6/2025	UBS AG	(4.98)%	S&P Real Estate Select Sector index <sup>c</sup>	(228,068)
<u>(25,872,202)</u>					<u>(4,645,443)</u>
				Total Unrealized Depreciation	<u>(4,645,443)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Real Estate for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 115.7%</b>		
<b>Repurchase Agreements (a) — 21.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$45,728,839 (Cost \$45,722,112)	\$ 45,722,112	\$ 45,722,112
<b>U.S. Treasury Obligations (b) — 94.1%</b>		
U.S. Treasury Bills		
5.32%, 3/12/2024 (c)	25,000,000	24,959,713
5.44%, 3/21/2024 (c)	100,000,000	99,706,389
5.28%, 4/11/2024 (c)	25,000,000	24,849,809
5.32%, 5/9/2024 (c)	50,000,000	49,497,114
<b>Total U.S. Treasury Obligations (Cost \$199,017,747)</b>		<b>199,013,025</b>
<b>Total Short-Term Investments (Cost \$244,739,859)</b>		<b>244,735,137</b>
<b>Total Investments — 115.7% (Cost \$244,739,859)</b>		<b>244,735,137</b>
Liabilities in excess of other assets — (15.7%)		(33,202,970)
<b>Net Assets — 100.0%</b>		<b>\$ 211,532,167</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$51,233,441.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

Short Russell2000 had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
Russell 2000 E-Mini Index	135	3/15/2024	U.S. Dollar	\$ 13,886,775	\$ (236,481)

**Swap Agreements**

Short Russell2000 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(21,697,055)	3/6/2024	Bank of America NA	(5.08)%	Russell 2000 <sup>®</sup> Index	(7,306,593)
(29,427,364)	11/6/2025	Barclays Capital	(5.43)%	Russell 2000 <sup>®</sup> Index	(7,785,236)
(34,922,006)	2/11/2025	BNP Paribas SA	(5.23)%	Russell 2000 <sup>®</sup> Index	(8,648,374)
(26,034,823)	3/6/2025	Citibank NA	(5.14)%	Russell 2000 <sup>®</sup> Index	(5,783,151)
(20,239,007)	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	(5.33)%	Russell 2000 <sup>®</sup> Index	(1,798,086)
(14,817,451)	3/6/2024	International plc	(5.03)%	Russell 2000 <sup>®</sup> Index	(2,951,462)
(23,879,296)	11/14/2024	Societe Generale	(5.18)%	Russell 2000 <sup>®</sup> Index	(2,353,693)
(26,625,920)	11/7/2024	UBS AG	(4.83)%	Russell 2000 <sup>®</sup> Index	(2,634,832)
<u>(197,642,922)</u>					<u>(39,261,427)</u>
				Total Unrealized Depreciation	<u>(39,261,427)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 127.7%</b>		
<b>Repurchase Agreements (a) — 14.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$151,423,056 (Cost \$151,400,781)		
	\$ 151,400,781	\$ 151,400,781
<b>U.S. Treasury Obligations (b) — 113.1%</b>		
U.S. Treasury Bills		
5.35%, 3/5/2024 (c)	75,000,000	74,956,120
5.32%, 3/12/2024 (c)	75,000,000	74,879,138
5.42%, 3/14/2024 (c)	150,000,000	149,714,623
5.44%, 3/21/2024 (c)	1,000,000	997,064
5.46%, 3/28/2024 (c)	100,000,000	99,604,375
5.31%, 4/2/2024 (c)	75,000,000	74,647,000
5.29%, 4/4/2024 (c)	30,000,000	29,850,353
5.29%, 4/11/2024 (c)	75,000,000	74,549,427
5.37%, 4/18/2024 (c)	100,000,000	99,298,000
5.32%, 4/25/2024 (c)	50,000,000	49,596,628
5.31%, 5/2/2024 (c)	50,000,000	49,546,582
5.32%, 5/9/2024 (c)	100,000,000	98,994,229
5.30%, 5/21/2024 (c)	125,000,000	123,530,328
5.30%, 5/23/2024 (c)	50,000,000	49,396,463
5.17%, 7/5/2024 (c)	30,000,000	29,459,250
5.13%, 7/25/2024 (c)	50,000,000	48,959,750
5.25%, 8/8/2024 (c)	50,000,000	48,860,778
<b>Total U.S. Treasury Obligations (Cost \$1,176,915,020)</b>		<b>1,176,840,108</b>
<b>Total Short-Term Investments (Cost \$1,328,315,801)</b>		<b>1,328,240,889</b>
<b>Total Investments — 127.7% (Cost \$1,328,315,801)</b>		<b>1,328,240,889</b>
Liabilities in excess of other assets — (27.7%)		(288,059,002)
<b>Net Assets — 100.0%</b>		<b>\$ 1,040,181,887</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$328,228,003.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

Short S&P500® had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
S&P 500 E-Mini Index	412	3/15/2024	U.S. Dollar	\$ 105,137,250	\$ (6,153,059)

**Swap Agreements**

Short S&P500® had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Depreciation (\$)</b>
(100,676,814)	3/6/2025	Bank of America NA	(5.63)%	S&P 500®	(14,886,696)
(98,709,654)	2/11/2025	BNP Paribas SA	(5.63)%	S&P 500®	(42,681,286)
(120,215,913)	3/6/2025	Citibank NA	(5.58)%	S&P 500®	(40,160,881)
(85,179,057)	11/7/2024	Goldman Sachs International	(5.68)%	S&P 500®	(61,335,936)
(139,133,267)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.53)%	S&P 500®	(19,284,931)
(167,249,389)	4/10/2025	International plc	(5.13)%	S&P 500®	(12,003,595)
(96,309,310)	11/14/2024	Societe Generale	(5.68)%	S&P 500®	(48,021,318)
(127,553,054)	11/7/2024	UBS AG	(5.48)%	S&P 500®	(45,221,199)
<u>(935,026,458)</u>					<u>(283,595,842)</u>
				Total Unrealized Depreciation	<u>(283,595,842)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 99.0%</b>		
<b>Repurchase Agreements (a) — 99.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$7,271,453		
(Cost \$7,270,385)	\$ 7,270,385	\$ 7,270,385
<b>Total Investments — 99.0%</b>		
<b>(Cost \$7,270,385)</b>		<b>7,270,385</b>
Other assets less liabilities — 1.0%		74,113
<b>Net Assets — 100.0%</b>		<b>\$ 7,344,498</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Short SmallCap600 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(1,051,887)	3/6/2024	Bank of America NA	(5.53)%	S&P SmallCap 600 <sup>®</sup>	(663,142)
(2,018,943)	3/6/2025	Citibank NA	(5.48)%	S&P SmallCap 600 <sup>®</sup>	(618,245)
(1,477,339)	3/6/2024	Morgan Stanley & Co.			
(2,276,042)	11/14/2024	International plc	(4.98)%	S&P SmallCap 600 <sup>®</sup>	(148,487)
(519,418)	3/6/2024	Societe Generale	(5.18)%	S&P SmallCap 600 <sup>®</sup>	(949,881)
(519,418)	3/6/2024	UBS AG	(5.18)%	S&P SmallCap 600 <sup>®</sup>	(203,260)
<u>(7,343,629)</u>					<u>(2,583,015)</u>
				Total Unrealized Depreciation	<u>(2,583,015)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 97.4%</b>		
<b>Repurchase Agreements (a) — 97.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$19,130,475 (Cost \$19,127,663)	\$ 19,127,663	\$ 19,127,663
<b>Total Investments — 97.4%</b> <b>(Cost \$19,127,663)</b>		<b>19,127,663</b>
Other assets less liabilities — 2.6%		510,740
<b>Net Assets — 100.0%</b>		<b>\$ 19,638,403</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Purchased

Ultra 7-10 Year Treasury had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
U.S. Treasury 10 Year Note	5	6/18/2024	U.S. Dollar	\$ 552,500	\$ 1,085

#### Swap Agreements

Ultra 7-10 Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
14,695,080	11/6/2024	Bank of America NA	4.84%	ICE U.S. Treasury 7-10 Year Bond Index	(429,209)
13,585,651	11/6/2024	Citibank NA	5.18%	ICE U.S. Treasury 7-10 Year Bond Index	377,533
10,512,049	11/6/2024	Goldman Sachs International	5.11%	ICE U.S. Treasury 7-10 Year Bond Index	(307,774)
<u>38,792,780</u>					<u>(359,450)</u>
				Total Unrealized Appreciation	377,533
				Total Unrealized Depreciation	(736,983)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 91.7%</b>		
<b>Repurchase Agreements (a) — 91.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$75,368,853 (Cost \$75,357,766)	\$ 75,357,766	\$ 75,357,766
<b>Total Investments — 91.7%</b> <b>(Cost \$75,357,766)</b>		<b>75,357,766</b>
Other assets less liabilities — 8.3%		6,782,793
<b>Net Assets — 100.0%</b>		<b>\$ 82,140,559</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Futures Contracts Purchased**

Ultra 20+ Year Treasury had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
U.S. Treasury Long Bond	22	6/18/2024	U.S. Dollar	\$ 2,624,188	\$ 6,146

**Swap Agreements**

Ultra 20+ Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
41,717,306	11/6/2024	Bank of America NA	5.03%	ICE U.S. Treasury 20+ Year Bond Index	(2,473,149)
35,588,669	11/6/2024	Citibank NA	5.25%	ICE U.S. Treasury 20+ Year Bond Index	3,075,552
56,554,407	11/6/2024	Goldman Sachs International	4.91%	ICE U.S. Treasury 20+ Year Bond Index	(3,446,497)
28,574,511	11/6/2024	Societe Generale	5.47%	ICE U.S. Treasury 20+ Year Bond Index	(3,104,373)
<u>162,434,893</u>					<u>(5,948,467)</u>
				Total Unrealized Appreciation	<u>3,075,552</u>
				Total Unrealized Depreciation	<u>(9,024,019)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Common Stocks — 85.4%</b>		
<i>Diversified Telecommunication Services — 7.0%</i>		
AT&T, Inc.	12,004	\$ 203,228
Verizon Communications, Inc.	5,310	212,506
		<u>415,734</u>
<i>Entertainment — 18.0%</i>		
Electronic Arts, Inc.	1,481	206,570
Live Nation Entertainment, Inc.*	892	86,506
Netflix, Inc.*	448	270,108
Take-Two Interactive Software, Inc.*	994	146,048
Walt Disney Co. (The)	2,188	244,137
Warner Bros Discovery, Inc.*	13,953	122,647
		<u>1,076,016</u>
<i>Interactive Media &amp; Services — 44.5%</i>		
Alphabet, Inc., Class A*	4,153	575,025
Alphabet, Inc., Class C*	3,494	488,391
Match Group, Inc.*	1,709	61,592
Meta Platforms, Inc., Class A	3,120	1,529,206
		<u>2,654,214</u>
<i>Media — 12.4%</i>		
Charter Communications, Inc., Class A*	552	162,249
Comcast Corp., Class A	4,824	206,709
Fox Corp., Class A	1,554	46,294
Fox Corp., Class B	830	22,725
Interpublic Group of Cos., Inc. (The)	2,408	75,611
News Corp., Class A	2,392	64,297

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
News Corp., Class B	722	\$ 20,209
Omnicom Group, Inc.	1,245	110,046
Paramount Global, Class B	3,033	33,484
		<u>741,624</u>
<i>Wireless Telecommunication Services — 3.5%</i>		
T-Mobile US, Inc.	1,298	211,963
<b>Total Common Stocks (Cost \$4,762,887)</b>		<u>5,099,551</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 6.7%</b>		
<b>Repurchase Agreements (a) — 6.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$397,614 (Cost \$397,557)	\$ 397,557	<u>397,557</u>
<b>Total Investments — 92.1% (Cost \$5,160,444)</b>		<u>5,497,108</u>
Other assets less liabilities — 7.9%		<u>474,050</u>
<b>Net Assets — 100.0%</b>		<u><u>\$ 5,971,158</u></u>

\* Non-income producing security.

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

Ultra Communication Services had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
1,837,415	5/6/2025	Bank of America NA	5.63%	S&P Communication Services Select Sector Index <sup>c</sup>	36,406
3,371,152	3/6/2025	BNP Paribas SA	6.03%	S&P Communication Services Select Sector Index <sup>c</sup>	138,775
137,733	3/6/2025	Goldman Sachs International	5.93%	S&P Communication Services Select Sector Index <sup>c</sup>	15,037
1,239,187	5/6/2025	Societe Generale	5.98%	S&P Communication Services Select Sector Index <sup>c</sup>	29,662
258,458	5/6/2025	UBS AG	5.68%	S&P Communication Services Select Sector Index <sup>c</sup>	15,044
<u>6,843,945</u>					<u>234,924</u>
				Total Unrealized Appreciation	<u>234,924</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks — 73.3%</b>			<b>Common Stocks (continued)</b>		
<i>Automobile Components — 0.6%</i>			<i>Leisure Products — 0.1%</i>		
Aptiv plc*	942	\$ 74,879	Hasbro, Inc.	434	\$ 21,826
BorgWarner, Inc.	783	24,375	<i>Specialty Retail — 14.2%</i>		
		99,254	AutoZone, Inc.*	59	177,355
<i>Automobiles — 12.5%</i>			Bath & Body Works, Inc.	757	34,595
Ford Motor Co.	13,094	162,889	Best Buy Co., Inc.	645	52,167
General Motors Co.	4,559	186,828	CarMax, Inc.*	528	41,712
Tesla, Inc.*	8,188	1,652,994	Home Depot, Inc. (The)	1,483	564,445
		2,002,711	Lowe's Cos., Inc.	1,922	462,568
<i>Broadline Retail — 19.6%</i>			O'Reilly Automotive, Inc.*	197	214,222
Amazon.com, Inc.*	17,167	3,034,439	Ross Stores, Inc.	1,128	168,027
eBay, Inc.	1,728	81,700	TJX Cos., Inc. (The)	3,810	377,723
Etsy, Inc.*	399	28,604	Tractor Supply Co.	360	91,555
		3,144,743	Ulta Beauty, Inc.*	164	89,964
<i>Distributors — 1.1%</i>					2,274,333
Genuine Parts Co.	467	69,704	<i>Textiles, Apparel &amp; Luxury Goods — 4.3%</i>		
LKQ Corp.	891	46,590	Lululemon Athletica, Inc.*	383	178,896
Pool Corp.	129	51,358	NIKE, Inc., Class B	4,076	423,619
		167,652	Ralph Lauren Corp., Class A	132	24,541
<i>Hotels, Restaurants &amp; Leisure — 17.4%</i>			Tapestry, Inc.	763	36,265
Airbnb, Inc., Class A*	1,448	228,017	VF Corp.	1,101	17,990
Booking Holdings, Inc.*	116	402,384			681,311
Caesars Entertainment, Inc.*	718	31,211	<b>Total Common Stocks</b>		
Carnival Corp.*	3,355	53,210	<b>(Cost \$11,284,166)</b>		<u>11,730,237</u>
Chipotle Mexican Grill, Inc., Class A*	91	244,678		<b>Principal Amount</b>	
Darden Restaurants, Inc.	401	68,455	<b>Short-Term Investments — 8.6%</b>		
Domino's Pizza, Inc.	116	52,009	<b>Repurchase Agreements (a) — 8.6%</b>		
Expedia Group, Inc.*	444	60,748	Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,376,417		
Hilton Worldwide Holdings, Inc.	854	174,489	(Cost \$1,376,212)	\$ 1,376,212	<u>1,376,212</u>
Las Vegas Sands Corp.	1,229	67,005	<b>Total Investments — 81.9%</b>		
Marriott International, Inc., Class A	822	205,393	<b>(Cost \$12,660,378)</b>		<u>13,106,449</u>
McDonald's Corp.	1,741	508,859	Other assets less liabilities — 18.1%		<u>2,905,493</u>
MGM Resorts International*	910	39,385	<b>Net Assets — 100.0%</b>		<u>\$ 16,011,942</u>
Norwegian Cruise Line Holdings Ltd.*	1,417	27,476			
Royal Caribbean Cruises Ltd.*	785	96,830			
Starbucks Corp.	3,805	361,095			
Wynn Resorts Ltd.	320	33,664			
Yum! Brands, Inc.	933	129,146			
		2,784,054			
<i>Household Durables — 3.5%</i>					
DR Horton, Inc.	1,004	150,038			
Garmin Ltd.	510	70,049			
Lennar Corp., Class A	833	132,039			
Mohawk Industries, Inc.*	176	20,877			
NVR, Inc.*	11	83,881			
PulteGroup, Inc.	718	77,817			
Whirlpool Corp.	183	19,652			
		554,353			

\* Non-income producing security.  
(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Consumer Discretionary had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
10,234,321	5/6/2025	BNP Paribas SA	6.03%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	535,770
2,068,838	3/6/2025	Goldman Sachs International	5.93%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	178,797
6,001,677	3/6/2025	Societe Generale	6.08%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	303,772
1,957,109	3/6/2025	UBS AG	5.68%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	707,591
<u>20,261,945</u>					<u>1,725,930</u>
				Total Unrealized Appreciation	<u>1,725,930</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 80.7%</b>		
<i>Beverages — 19.6%</i>		
Brown-Forman Corp., Class B	455	\$ 27,405
Coca-Cola Co. (The)	8,425	505,669
Constellation Brands, Inc., Class A	404	100,402
Keurig Dr Pepper, Inc.	2,507	74,984
Molson Coors Beverage Co., Class B	459	28,651
Monster Beverage Corp.*	1,842	108,862
PepsiCo, Inc.	2,977	492,217
		<u>1,338,190</u>
<i>Consumer Staples Distribution &amp; Retail — 22.6%</i>		
Costco Wholesale Corp.	959	713,390
Dollar General Corp.	547	79,485
Dollar Tree, Inc.*	519	76,127
Kroger Co. (The)	1,648	81,757
Sysco Corp.	1,257	101,779
Target Corp.	1,152	176,164
Walgreens Boots Alliance, Inc.	1,785	37,949
Walmart, Inc.	4,632	271,482
		<u>1,538,133</u>
<i>Food Products — 12.4%</i>		
Archer-Daniels-Midland Co.	1,330	70,636
Bunge Global SA	364	34,351
Campbell Soup Co.	487	20,766
Conagra Brands, Inc.	1,191	33,443
General Mills, Inc.	1,446	92,804
Hershey Co. (The)	374	70,282
Hormel Foods Corp.	722	25,501
J M Smucker Co. (The)	266	31,965
Kellanova	656	36,178
Kraft Heinz Co. (The)	1,986	70,066
Lamb Weston Holdings, Inc.	362	37,000
McCormick & Co., Inc. (Non-Voting)	625	43,038
Mondelez International, Inc., Class A	3,279	239,597
Tyson Foods, Inc., Class A	711	38,565
		<u>844,192</u>
<i>Household Products — 17.6%</i>		
Church & Dwight Co., Inc.	614	61,474
Clorox Co. (The)	309	47,373
Colgate-Palmolive Co.	2,052	177,539
Kimberly-Clark Corp.	844	102,267
Procter & Gamble Co. (The)	5,102	810,912
		<u>1,199,565</u>
<i>Personal Care Products — 2.5%</i>		
Estee Lauder Cos., Inc. (The), Class A	578	85,879
Kenvue, Inc.	4,292	81,548
		<u>167,427</u>
<i>Tobacco — 6.0%</i>		
Altria Group, Inc.	4,401	180,045

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Philip Morris International, Inc.	2,549	\$ 229,308
		<u>409,353</u>
<b>Total Common Stocks (Cost \$5,592,856)</b>		<u>5,496,860</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 9.5%</b>		
<b>Repurchase Agreements (a) — 9.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$650,794 (Cost \$650,700)	\$ 650,700	<u>650,700</u>
<b>Total Investments — 90.2% (Cost \$6,243,556)</b>		<u>6,147,560</u>
Other assets less liabilities — 9.8%		<u>670,063</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 6,817,623</b></u>

\* Non-income producing security.

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Consumer Staples had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation/ (Depreciation) (\$)</b>
3,920,879	3/6/2025	Bank of America NA	5.58%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(204,458)
195,669	3/6/2025	Goldman Sachs International	5.93%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(3,690)
3,457,570	3/6/2025	Societe Generale	6.08%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(56,760)
586,258	3/6/2025	UBS AG	5.68%	S&P Consumer Staples Select Sector Index <sup>c</sup>	18,605
<u>8,160,376</u>					<u>(246,303)</u>
				Total Unrealized Appreciation	18,605
				Total Unrealized Depreciation	(264,908)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 73.0%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 2.5%</i>			<i>Industrial Conglomerates — 3.6%</i>		
Boeing Co. (The)*	50,540	\$ 10,296,009	3M Co.	50,540	\$ 4,655,745
<i>Banks — 2.3%</i>			Honeywell International, Inc.	50,540	10,043,814
JPMorgan Chase & Co.	50,540	9,403,472			14,699,559
<i>Beverages — 0.7%</i>			<i>Insurance — 2.7%</i>		
Coca-Cola Co. (The)	50,540	3,033,411	Travelers Cos., Inc. (The)	50,540	11,167,318
<i>Biotechnology — 3.3%</i>			<i>IT Services — 2.3%</i>		
Amgen, Inc.	50,540	13,839,368	International Business Machines Corp.	50,540	9,351,416
<i>Broadline Retail — 2.2%</i>			<i>Machinery — 4.1%</i>		
Amazon.com, Inc.*	50,540	8,933,451	Caterpillar, Inc.	50,540	16,878,338
<i>Capital Markets — 4.8%</i>			<i>Oil, Gas &amp; Consumable Fuels — 1.9%</i>		
Goldman Sachs Group, Inc. (The)	50,540	19,662,587	Chevron Corp.	50,540	7,682,585
<i>Chemicals — 0.7%</i>			<i>Pharmaceuticals — 3.5%</i>		
Dow, Inc.	50,540	2,824,175	Johnson & Johnson	50,540	8,156,145
<i>Communications Equipment — 0.6%</i>			Merck & Co., Inc.	50,540	6,426,161
Cisco Systems, Inc.	50,540	2,444,620			14,582,306
<i>Consumer Finance — 2.7%</i>			<i>Semiconductors &amp; Semiconductor Equipment — 0.5%</i>		
American Express Co.	50,540	11,089,487	Intel Corp.	50,540	2,175,747
<i>Consumer Staples Distribution &amp; Retail — 0.7%</i>			<i>Software — 8.8%</i>		
Walmart, Inc.	50,541	2,962,208	Microsoft Corp.	50,540	20,905,366
<i>Diversified Telecommunication Services — 0.5%</i>			Salesforce, Inc.*	50,540	15,607,763
Verizon Communications, Inc.	50,540	2,022,611			36,513,129
<i>Entertainment — 1.4%</i>			<i>Specialty Retail — 4.7%</i>		
Walt Disney Co. (The)	50,540	5,639,253	Home Depot, Inc. (The)	50,540	19,236,029
<i>Financial Services — 3.5%</i>			<i>Technology Hardware, Storage &amp; Peripherals — 2.2%</i>		
Visa, Inc., Class A	50,540	14,284,626	Apple, Inc.	50,540	9,135,105
<i>Health Care Providers &amp; Services — 6.0%</i>			<i>Textiles, Apparel &amp; Luxury Goods — 1.3%</i>		
UnitedHealth Group, Inc.	50,540	24,946,544	NIKE, Inc., Class B	50,540	5,252,622
<i>Hotels, Restaurants &amp; Leisure — 3.6%</i>			<b>Total Common Stocks</b>		
McDonald's Corp.	50,540	14,771,831	<b>(Cost \$297,560,961)</b>		<b>300,860,635</b>
<i>Household Products — 1.9%</i>					
Procter & Gamble Co. (The)	50,540	8,032,828			



Investments	Principal Amount	Value
<b>Short-Term Investments — 6.8%</b>		
<b>Repurchase Agreements (a) — 6.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$28,224,899 (Cost \$28,220,746)	\$ 28,220,746	\$ 28,220,746
<b>Total Investments — 79.8%</b> <b>(Cost \$325,781,707)</b>		<b>329,081,381</b>
Other assets less liabilities — 20.2%		83,363,659
<b>Net Assets — 100.0%</b>		<b>\$ 412,445,040</b>

- \* Non-income producing security.
- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Purchased

Ultra Dow30<sup>SM</sup> had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
DJIA CBOT E-Mini Index	99	3/15/2024	U.S. Dollar	\$ 19,326,285	\$ 1,040,929

#### Swap Agreements

Ultra Dow30<sup>SM</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
40,322,267	3/6/2025	Bank of America NA	5.98%	Dow Jones Industrial Average <sup>SM</sup>	3,300,308
74,522,101	11/6/2025	Barclays Capital	5.93%	Dow Jones Industrial Average <sup>SM</sup>	6,324,796
62,862,181	2/11/2025	BNP Paribas SA	5.93%	Dow Jones Industrial Average <sup>SM</sup>	12,337,798
112,309,603	3/6/2024	Citibank NA	5.93%	Dow Jones Industrial Average <sup>SM</sup>	9,547,282
120,220,983	11/6/2025	Morgan Stanley & Co. International plc	5.88%	SPDR <sup>®</sup> Dow Jones Industrial Average <sup>SM</sup> ETF Trust	13,975,426
55,998,816	11/14/2024	Societe Generale	5.93%	Dow Jones Industrial Average <sup>SM</sup>	4,977,473
38,450,441	1/26/2026	UBS AG	5.48%	Dow Jones Industrial Average <sup>SM</sup>	248,487
<u>504,686,392</u>					<u>50,711,570</u>
				Total Unrealized Appreciation	<u>50,711,570</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 72.2%</b>		
<i>Energy Equipment &amp; Services — 6.0%</i>		
Baker Hughes Co., Class A	49,479	\$ 1,464,084
Halliburton Co.	44,022	1,543,851
Schlumberger NV	65,274	3,154,692
		<u>6,162,627</u>
<i>Oil, Gas &amp; Consumable Fuels — 66.2%</i>		
APA Corp.	15,081	449,263
Chevron Corp.	85,682	13,024,521
ConocoPhillips	57,904	6,516,516
Coterra Energy, Inc.	36,987	953,525
Devon Energy Corp.	31,504	1,388,066
Diamondback Energy, Inc.	8,803	1,606,724
EOG Resources, Inc.	28,457	3,257,188
EQT Corp.	20,218	751,099
Exxon Mobil Corp.	163,568	17,096,127
Hess Corp.	13,594	1,981,325
Kinder Morgan, Inc.	95,084	1,653,511
Marathon Oil Corp.	28,775	697,794
Marathon Petroleum Corp.	18,674	3,160,201
Occidental Petroleum Corp.	32,469	1,967,946
ONEOK, Inc.	28,647	2,151,963
Phillips 66	21,635	3,083,204
Pioneer Natural Resources Co.	11,473	2,698,335
Targa Resources Corp.	10,963	1,077,005
Valero Energy Corp.	16,742	2,368,323

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Williams Cos., Inc. (The)	59,817	\$ 2,149,823
		<u>68,032,459</u>
<b>Total Common Stocks (Cost \$71,347,167)</b>		<u>74,195,086</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 9.5%</b>		
<b>Repurchase Agreements (a) — 9.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$9,715,905 (Cost \$9,714,476)	\$ 9,714,476	<u>9,714,476</u>
<b>Total Investments — 81.7% (Cost \$81,061,643)</b>		<u>83,909,562</u>
Other assets less liabilities — 18.3%		<u>18,838,859</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 102,748,421</b></u>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

Ultra Energy had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation/ (Depreciation) (\$)</u>
44,683,261	5/6/2025	Bank of America NA	5.63%	S&P Energy Select Sector Index <sup>c</sup>	(6,722,381)
39,236,695	3/6/2025	BNP Paribas SA	6.03%	S&P Energy Select Sector Index <sup>c</sup>	(1,270,437)
2,912,756	4/7/2025	Citibank NA	5.73%	S&P Energy Select Sector Index <sup>c</sup>	(48,427)
11,662,725	3/6/2025	Goldman Sachs International	5.93%	S&P Energy Select Sector Index <sup>c</sup>	463,818
6,142,351	5/6/2025	Societe Generale	6.08%	S&P Energy Select Sector Index <sup>c</sup>	(156,073)
26,702,663	5/6/2025	UBS AG	5.63%	S&P Energy Select Sector Index <sup>c</sup>	(2,051,081)
<u>131,340,451</u>					<u>(9,784,581)</u>
				Total Unrealized Appreciation	<u>463,818</u>
				Total Unrealized Depreciation	<u>(10,248,399)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) — 66.5%</b>			<b>Common Stocks (a) (continued)</b>		
<i>Banks — 16.5%</i>			<i>Insurance — 10.9%</i>		
Bank of America Corp.	601,133	\$ 20,751,111	FleetCor Technologies, Inc.*	6,305	\$ 1,760,797
Citigroup, Inc.	167,105	9,272,656	Global Payments, Inc.	22,732	2,948,340
Citizens Financial Group, Inc.	40,712	1,277,950	Jack Henry & Associates, Inc.	6,362	1,105,525
Comerica, Inc.	11,514	568,561	Mastercard, Inc., Class A	72,304	34,327,047
Fifth Third Bancorp	59,462	2,041,925	PayPal Holdings, Inc.*	94,135	5,680,106
Huntington Bancshares, Inc.	126,438	1,648,752	Visa, Inc., Class A	139,173	39,335,857
JPMorgan Chase & Co.	252,415	46,964,335			161,594,893
KeyCorp	81,751	1,166,587			
M&T Bank Corp.	14,488	2,024,553	Aflac, Inc.	46,431	3,748,839
PNC Financial Services Group, Inc. (The)	34,783	5,120,058	Allstate Corp. (The)	22,848	3,644,713
Regions Financial Corp.	81,207	1,512,886	American International Group, Inc.	61,293	4,467,647
Truist Financial Corp.	116,448	4,073,351	Aon plc, Class A	17,482	5,524,137
US Bancorp	135,947	5,704,336	Arch Capital Group Ltd.*	32,584	2,854,033
Wells Fargo & Co.	317,079	17,626,422	Arthur J Gallagher & Co.	18,851	4,598,324
Zions Bancorp NA	12,939	510,185	Assurant, Inc.	4,592	833,218
		120,263,668	Brown & Brown, Inc.	20,624	1,736,747
<i>Capital Markets — 14.3%</i>			Chubb Ltd.	35,622	8,964,989
Ameriprise Financial, Inc.	8,837	3,599,840	Cincinnati Financial Corp.	13,699	1,561,686
Bank of New York Mellon Corp. (The)	67,151	3,766,500	Everest Group Ltd.	3,789	1,397,686
BlackRock, Inc.	12,209	9,905,650	Globe Life, Inc.	7,480	949,436
Blackstone, Inc.	62,040	7,929,953	Hartford Financial Services Group, Inc. (The)	26,259	2,516,663
Cboe Global Markets, Inc.	9,215	1,769,280	Loews Corp.	15,981	1,200,653
Charles Schwab Corp. (The)	129,938	8,677,260	Marsh & McLennan Cos., Inc.	43,051	8,707,926
CME Group, Inc.	31,430	6,925,600	MetLife, Inc.	54,287	3,785,975
FactSet Research Systems, Inc.	3,318	1,534,840	Principal Financial Group, Inc.	19,151	1,548,550
Franklin Resources, Inc.	24,618	675,764	Progressive Corp. (The)	51,081	9,682,914
Goldman Sachs Group, Inc. (The)	28,473	11,077,421	Prudential Financial, Inc.	31,520	3,435,365
Intercontinental Exchange, Inc.	49,974	6,917,401	Travelers Cos., Inc. (The)	19,939	4,405,722
Invesco Ltd.	39,255	604,920	W R Berkley Corp.	17,787	1,486,993
MarketAxess Holdings, Inc.	3,311	706,600	Willis Towers Watson plc	9,013	2,457,034
Moody's Corp.	13,742	5,213,990			79,509,250
Morgan Stanley	110,346	9,494,170	<b>Total Common Stocks</b>		
MSCI, Inc., Class A	6,906	3,874,059	<b>(Cost \$421,129,262)</b>		<b>485,219,086</b>
Nasdaq, Inc.	29,721	1,670,320		<b>Principal</b>	
Northern Trust Corp.	18,079	1,484,828		<b>Amount</b>	
Raymond James Financial, Inc.	16,409	1,974,331	<b>Short-Term Investments — 1.3%</b>		
S&P Global, Inc.	28,287	12,117,585	<b>Repurchase Agreements (b) — 1.3%</b>		
State Street Corp.	26,943	1,986,507	Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$9,434,303		
T. Rowe Price Group, Inc.	19,512	2,211,685	(Cost \$9,432,917)	\$ 9,432,917	9,432,917
		104,118,504			
<i>Consumer Finance — 2.7%</i>			<b>Total Investments — 67.8%</b>		<b>494,652,003</b>
American Express Co.	50,267	11,029,585	<b>(Cost \$430,562,179)</b>		
Capital One Financial Corp.	33,250	4,575,533	Other assets less liabilities — 32.2%		235,254,880
Discover Financial Services	21,835	2,635,484			
Synchrony Financial	36,130	1,492,169			
		19,732,771	<b>Net Assets — 100.0%</b>		<b>\$ 729,906,883</b>
<i>Financial Services — 22.1%</i>					
Berkshire Hathaway, Inc., Class B*	158,857	65,036,056			
Fidelity National Information Services, Inc.	51,731	3,579,268			
Fiserv, Inc.*	52,401	7,821,897			

\* Non-income producing security.

(a) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$3,285.

- (b) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Financials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
62,196,991	3/6/2025	Bank of America NA	6.08%	S&P Financial Select Sector Index <sup>c</sup>	23,569,455
327,366,124	3/6/2025	BNP Paribas SA	6.03%	S&P Financial Select Sector Index <sup>c</sup>	59,772,415
28,277,906	4/7/2025	Citibank NA	5.88%	S&P Financial Select Sector Index <sup>c</sup>	3,972,378
297,383,646	3/6/2025	Goldman Sachs International	5.93%	S&P Financial Select Sector Index <sup>c</sup>	39,996,597
108,362,467	3/6/2025	Societe Generale	6.28%	S&P Financial Select Sector Index <sup>c</sup>	21,497,503
152,162,305	3/6/2025	UBS AG	5.98%	S&P Financial Select Sector Index <sup>c</sup>	16,949,864
<u>975,749,439</u>					<u>165,758,212</u>
				Total Unrealized Appreciation	<u>165,758,212</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.



Investments	Principal Amount	Value
<b>Short-Term Investments — 58.2%</b>		
<b>Repurchase Agreements (a) — 58.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$5,243,155 (Cost \$5,242,384)	\$ 5,242,384	\$ 5,242,384
<b>Total Investments — 58.2%</b> <b>(Cost \$5,242,384)</b>		<b>5,242,384</b>
Other assets less liabilities — 41.8%		3,771,703
<b>Net Assets — 100.0%</b>		<b>\$ 9,014,087</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra FTSE China 50 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
1,245,619	4/10/2025	Bank of America NA	5.53%	iShares <sup>®</sup> China Large-Cap ETF	222,903
4,392,908	11/14/2024	Citibank NA	4.58%	iShares <sup>®</sup> China Large-Cap ETF	(875,848)
3,569,462	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	5.63%	iShares <sup>®</sup> China Large-Cap ETF	(1,924,982)
56,407	11/14/2024	International plc	5.78%	iShares <sup>®</sup> China Large-Cap ETF	(15,269)
3,547,854	11/14/2024	Societe Generale	5.18%	iShares <sup>®</sup> China Large-Cap ETF	(887,006)
5,226,891	3/6/2025	UBS AG	4.33%	iShares <sup>®</sup> China Large-Cap ETF	(1,645,192)
18,039,141					(5,125,394)
				Total Unrealized Appreciation	222,903
				Total Unrealized Depreciation	(5,348,297)

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 53.2%</b>		
<b>Repurchase Agreements (a) — 53.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,359,735		
(Cost \$2,359,387)	\$ 2,359,387	\$ 2,359,387
<b>Total Investments — 53.2%</b>		<b>2,359,387</b>
<b>(Cost \$2,359,387)</b>		<b>2,359,387</b>
Other assets less liabilities — 46.8%		2,073,066
<b>Net Assets — 100.0%</b>		<b>\$ 4,432,453</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra FTSE Europe had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>b</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>c</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation/ (Depreciation) (\$)</u>
570,376	4/10/2025	Bank of America NA	5.63%	Vanguard® FTSE Europe ETF Shares	108,527
3,524,070	11/14/2024	Citibank NA	5.53%	Vanguard® FTSE Europe ETF Shares	129,536
1,803,333	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	3.38%	Vanguard® FTSE Europe ETF Shares	(20,377)
24,779	11/14/2024	International plc	5.78%	Vanguard® FTSE Europe ETF Shares	2,485
1,387,603	11/14/2024	Societe Generale	5.58%	Vanguard® FTSE Europe ETF Shares	169,376
1,544,534	3/6/2025	UBS AG	3.33%	Vanguard® FTSE Europe ETF Shares	109,981
<u>8,854,695</u>					<u>499,528</u>
				Total Unrealized Appreciation	<u>519,905</u>
				Total Unrealized Depreciation	<u>(20,377)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Common Stocks — 72.1%</b>		
<i>Biotechnology — 11.2%</i>		
AbbVie, Inc.	22,063	\$ 3,884,191
Amgen, Inc.	6,688	1,831,375
Biogen, Inc.*	1,810	392,752
Gilead Sciences, Inc.	15,572	1,122,741
Incyte Corp.*	2,325	135,687
Moderna, Inc.*	4,145	382,335
Regeneron Pharmaceuticals, Inc.*	1,338	1,292,628
Vertex Pharmaceuticals, Inc.*	3,220	1,354,783
		<u>10,396,492</u>
<i>Health Care Equipment &amp; Supplies — 14.8%</i>		
Abbott Laboratories	21,686	2,572,827
Align Technology, Inc.*	890	269,154
Baxter International, Inc.	6,341	259,474
Becton Dickinson & Co.	3,626	854,104
Boston Scientific Corp.*	18,298	1,211,510
Cooper Cos., Inc. (The)	2,476	231,754
DENTSPLY SIRONA, Inc.	2,648	86,537
Dexcom, Inc.*	4,830	555,788
Edwards Lifesciences Corp.*	7,580	643,315
GE HealthCare Technologies, Inc.	5,064	462,242
Hologic, Inc.*	3,061	225,902
IDEXX Laboratories, Inc.*	1,039	597,664
Insulet Corp.*	873	143,172
Intuitive Surgical, Inc.*	4,399	1,696,254
Medtronic plc	16,628	1,386,110
ResMed, Inc.	1,838	319,297
STERIS plc	1,235	287,644
Stryker Corp.	4,225	1,474,821
Teleflex, Inc.	587	130,778
Zimmer Biomet Holdings, Inc.	2,612	324,828
		<u>13,733,175</u>
<i>Health Care Providers &amp; Services — 15.3%</i>		
Cardinal Health, Inc.	3,080	344,898
Cencora, Inc.	2,083	490,755
Centene Corp.*	6,676	523,599
Cigna Group (The)	3,656	1,228,928
CVS Health Corp.	16,051	1,193,713
DaVita, Inc.*	673	85,451
Elevance Health, Inc.	2,936	1,471,670
HCA Healthcare, Inc.	2,476	771,769
Henry Schein, Inc.*	1,632	124,799
Humana, Inc.	1,538	538,792
Laboratory Corp. of America Holdings	1,061	228,996
McKesson Corp.	1,663	867,105
Molina Healthcare, Inc.*	728	286,766
Quest Diagnostics, Inc.	1,405	175,470
UnitedHealth Group, Inc.	11,558	5,705,029
Universal Health Services, Inc., Class B	763	127,467
		<u>14,165,207</u>
<i>Life Sciences Tools &amp; Services — 8.2%</i>		
Agilent Technologies, Inc.	3,656	502,188

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Bio-Rad Laboratories, Inc., Class A*	261	\$ 85,055
Bio-Techne Corp.	1,976	145,374
Charles River Laboratories International, Inc.*	641	162,936
Danaher Corp.	8,218	2,080,304
Illumina, Inc.*	1,985	277,563
IQVIA Holdings, Inc.*	2,288	565,502
Mettler-Toledo International, Inc.*	271	337,997
Revvity, Inc.	1,543	169,097
Thermo Fisher Scientific, Inc.	4,828	2,752,829
Waters Corp.*	739	249,353
West Pharmaceutical Services, Inc.	924	331,125
		<u>7,659,323</u>
<i>Pharmaceuticals — 22.6%</i>		
Bristol-Myers Squibb Co.	25,428	1,290,471
Catalent, Inc.*	2,254	129,244
Eli Lilly & Co.	9,964	7,509,667
Johnson & Johnson	30,083	4,854,795
Merck & Co., Inc.	31,661	4,025,696
Pfizer, Inc.	70,561	1,874,100
Viatrix, Inc.	14,994	185,476
Zoetis, Inc., Class A	5,738	1,138,018
		<u>21,007,467</u>
<b>Total Common Stocks (Cost \$63,367,366)</b>		<u>66,961,664</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 10.7%</b>		
<b>Repurchase Agreements (a) — 10.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$9,905,492 (Cost \$9,904,036)	\$ 9,904,036	<u>9,904,036</u>
<b>Total Investments — 82.8% (Cost \$73,271,402)</b>		<u>76,865,700</u>
Other assets less liabilities — 17.2%		<u>15,943,069</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 92,808,769</b></u>

\* Non-income producing security.

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Health Care had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
12,114,824	3/6/2025	Bank of America NA	5.78%	S&P Health Care Select Sector Index <sup>c</sup>	1,740,558
28,297,656	3/6/2025	BNP Paribas SA	6.03%	S&P Health Care Select Sector Index <sup>c</sup>	1,348,338
1,120,091	4/7/2025	Citibank NA	5.73%	S&P Health Care Select Sector Index <sup>c</sup>	80,353
6,080,077	3/6/2025	Goldman Sachs International	5.93%	S&P Health Care Select Sector Index <sup>c</sup>	411,438
9,624,595	3/6/2025	Societe Generale	6.18%	S&P Health Care Select Sector Index <sup>c</sup>	1,655,042
61,866,759	3/6/2025	UBS AG	5.68%	S&P Health Care Select Sector Index <sup>c</sup>	4,930,155
<u>119,104,002</u>					<u>10,165,884</u>
				Total Unrealized Appreciation	<u>10,165,884</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.



Investments	Principal Amount	Value
<b>Short-Term Investments — 56.1%</b>		
<b>Repurchase Agreements (a) — 56.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$8,014,804 (Cost \$8,013,624)	\$ 8,013,624	\$ 8,013,624
<b>Total Investments — 56.1%</b>		<b>8,013,624</b>
<b>(Cost \$8,013,624)</b>		<b>8,013,624</b>
Other assets less liabilities — 43.9%		6,279,465
<b>Net Assets — 100.0%</b>		<b>\$ 14,293,089</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra High Yield had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
4,882,080	3/7/2024	BNP Paribas SA	5.33%	iShares <sup>®</sup> iBoxx \$ High Yield Corporate Bond ETF	(800,431)
8,271,792	3/6/2025	Citibank NA	5.08%	iShares <sup>®</sup> iBoxx \$ High Yield Corporate Bond ETF	509,813
9,061,059	11/7/2024	Goldman Sachs International	3.08%	iShares <sup>®</sup> iBoxx \$ High Yield Corporate Bond ETF	845,959
6,238,310	3/6/2024	UBS AG	3.83%	iShares <sup>®</sup> iBoxx \$ High Yield Corporate Bond ETF	211,697
<u>28,453,241</u>					<u>767,038</u>
				Total Unrealized Appreciation	<u>1,567,469</u>
				Total Unrealized Depreciation	<u>(800,431)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 67.9%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 11.8%</i>					
Axon Enterprise, Inc.*	266	\$ 81,760	JB Hunt Transport Services, Inc.	308	\$ 63,543
Boeing Co. (The)*	2,151	438,202	Norfolk Southern Corp.	855	216,640
General Dynamics Corp.	857	234,175	Old Dominion Freight Line, Inc.	338	149,558
Howmet Aerospace, Inc.	1,479	98,427	Uber Technologies, Inc.*	7,783	618,749
Huntington Ingalls Industries, Inc.	150	43,743	Union Pacific Corp.	2,305	584,755
L3Harris Technologies, Inc.	717	151,760			1,916,809
Lockheed Martin Corp.	835	357,580	<i>Industrial Conglomerates — 6.4%</i>		
Northrop Grumman Corp.	536	247,107	3M Co.	2,089	192,439
RTX Corp.	5,438	487,626	General Electric Co.	4,116	645,789
Textron, Inc.	741	66,001	Honeywell International, Inc.	2,493	495,434
TransDigm Group, Inc.	209	246,148			1,333,662
		2,452,529	<i>Machinery — 13.9%</i>		
<i>Air Freight &amp; Logistics — 3.5%</i>			Caterpillar, Inc.	1,929	644,209
CH Robinson Worldwide, Inc.	441	32,669	Cummins, Inc.	536	143,975
Expeditors International of Washington, Inc.	550	65,780	Deere & Co.	1,013	369,796
FedEx Corp.	875	217,849	Dover Corp.	529	87,486
United Parcel Service, Inc., Class B	2,735	405,491	Fortive Corp.	1,329	113,138
		721,789	IDEX Corp.	286	67,467
<i>Building Products — 3.9%</i>			Illinois Tool Works, Inc.	1,036	271,587
A O Smith Corp.	465	38,549	Ingersoll Rand, Inc.	1,531	139,826
Allegion plc	332	42,453	Nordson Corp.	205	54,458
Builders FirstSource, Inc.*	467	91,149	Otis Worldwide Corp.	1,548	147,524
Carrier Global Corp.	3,173	176,355	PACCAR, Inc.	1,978	219,340
Johnson Controls International plc	2,573	152,502	Parker-Hannifin Corp.	486	260,229
Masco Corp.	849	65,169	Pentair plc	625	48,619
Trane Technologies plc	864	243,622	Snap-on, Inc.	200	55,132
		809,799	Stanley Black & Decker, Inc.	580	51,788
<i>Commercial Services &amp; Supplies — 4.5%</i>			Westinghouse Air Brake Technologies Corp.	678	95,795
Cintas Corp.	327	205,555	Xylem, Inc.	912	115,870
Copart, Inc.*	3,305	175,661			2,886,239
Republic Services, Inc., Class A	773	141,923	<i>Passenger Airlines — 1.3%</i>		
Rollins, Inc.	1,062	46,802	American Airlines Group, Inc.*	2,472	38,761
Veralto Corp.	829	71,642	Delta Air Lines, Inc.	2,434	102,885
Waste Management, Inc.	1,386	285,031	Southwest Airlines Co.	2,254	77,244
		926,614	United Airlines Holdings, Inc.*	1,240	56,408
<i>Construction &amp; Engineering — 0.6%</i>					275,298
Quanta Services, Inc.	549	132,589	<i>Professional Services — 5.4%</i>		
<i>Electrical Equipment — 5.0%</i>			Automatic Data Processing, Inc.	1,556	390,758
AMETEK, Inc.	873	157,297	Broadridge Financial Solutions, Inc.	445	90,593
Eaton Corp. plc	1,510	436,390	Dayforce, Inc.*	590	41,159
Emerson Electric Co.	2,156	230,369	Equifax, Inc.	466	127,493
Generac Holdings, Inc.*	232	26,102	Jacobs Solutions, Inc.	476	69,806
Hubbell, Inc., Class B	203	77,276	Leidos Holdings, Inc.	520	66,487
Rockwell Automation, Inc.	434	123,725	Paychex, Inc.	1,216	149,106
		1,051,159	Paycom Software, Inc.	185	33,742
<i>Ground Transportation — 9.2%</i>			Robert Half, Inc.	400	32,160
CSX Corp.	7,474	283,564	Verisk Analytics, Inc., Class A	548	132,561
					1,133,865
			<i>Trading Companies &amp; Distributors — 2.4%</i>		
			Fastenal Co.	2,161	157,775
			United Rentals, Inc.	256	177,477

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
WW Grainger, Inc.	167	\$ 162,568 497,820
<b>Total Common Stocks (Cost \$13,139,520)</b>		<u>14,138,172</u>
	<u>Principal Amount</u>	
<b>Short-Term Investments — 2.4%</b>		
<b>Repurchase Agreements (a) — 2.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$508,681 (Cost \$508,605)		
	\$ 508,605	<u>508,605</u>
<b>Total Investments — 70.3% (Cost \$13,648,125)</b>		<u>14,646,777</u>
Other assets less liabilities — 29.7%		<u>6,180,684</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 20,827,461</b></u>

\* Non-income producing security.  
(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Swap Agreements

Ultra Industrials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation (\$)</u>
4,512,328	3/6/2025	Bank of America NA	5.63%	S&P Industrials Select Sector Index <sup>c</sup>	876,960
10,892,708	3/6/2025	BNP Paribas SA	6.03%	S&P Industrials Select Sector Index <sup>c</sup>	1,513,710
2,801,469	3/6/2025	Goldman Sachs International	5.93%	S&P Industrials Select Sector Index <sup>c</sup>	370,176
6,865,367	3/6/2025	Societe Generale	6.08%	S&P Industrials Select Sector Index <sup>c</sup>	554,169
2,498,048	3/6/2025	UBS AG	5.68%	S&P Industrials Select Sector Index <sup>c</sup>	671,448
<u>27,569,920</u>					<u>3,986,463</u>
				Total Unrealized Appreciation	<u>3,986,463</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

Investments	Shares	Value
<b>Common Stocks — 73.1%</b>		
<i>Chemicals — 49.5%</i>		
Air Products and Chemicals, Inc.	6,914	\$ 1,618,153
Albemarle Corp.	3,683	507,702
Celanese Corp., Class A	3,143	477,642
CF Industries Holdings, Inc.	5,996	483,997
Corteva, Inc.	22,114	1,183,541
Dow, Inc.	22,011	1,229,975
DuPont de Nemours, Inc.	13,496	933,788
Eastman Chemical Co.	3,721	326,480
Ecolab, Inc.	7,898	1,775,786
FMC Corp.	3,915	220,767
International Flavors & Fragrances, Inc.	8,012	604,906
Linde plc	15,091	6,773,143
LyondellBasell Industries NV, Class A	8,041	806,351
Mosaic Co. (The)	10,257	319,608
PPG Industries, Inc.	7,400	1,047,840
Sherwin-Williams Co. (The)	7,330	2,433,780
		20,743,459
<i>Construction Materials — 5.3%</i>		
Martin Marietta Materials, Inc.	1,939	1,120,180
Vulcan Materials Co.	4,170	1,108,594
		2,228,774
<i>Containers &amp; Packaging — 6.8%</i>		
Amcor plc	45,360	410,962
Avery Dennison Corp.	2,526	546,955
Ball Corp.	9,894	633,414
International Paper Co.	10,860	384,009

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Packaging Corp. of America	2,813	\$ 509,687
Westrock Co.	8,047	364,449
		2,849,476
<i>Metals &amp; Mining — 11.5%</i>		
Freeport-McMoRan, Inc.	44,629	1,687,422
Newmont Corp.	32,896	1,028,000
Nucor Corp.	7,716	1,483,787
Steel Dynamics, Inc.	4,774	638,857
		4,838,066
<b>Total Common Stocks (Cost \$29,857,734)</b>		<u>30,659,775</u>

	Principal Amount	
<b>Short-Term Investments — 6.5%</b>		
<b>Repurchase Agreements (a) — 6.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,708,542 (Cost \$2,708,146)	\$ 2,708,146	2,708,146
<b>Total Investments — 79.6% (Cost \$32,565,880)</b>		<u>33,367,921</u>
Other assets less liabilities — 20.4%		8,559,889
<b>Net Assets — 100.0%</b>		<u><b>\$ 41,927,810</b></u>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

Ultra Materials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
12,333,670	3/6/2025	Bank of America NA	5.68%	S&P Materials Select Sector Index <sup>c</sup>	1,263,062
18,415,034	3/6/2025	BNP Paribas SA	6.03%	S&P Materials Select Sector Index <sup>c</sup>	893,308
6,234,653	3/6/2025	Goldman Sachs International	5.93%	S&P Materials Select Sector Index <sup>c</sup>	299,256
9,973,030	3/6/2025	Societe Generale	6.08%	S&P Materials Select Sector Index <sup>c</sup>	1,294,455
6,321,052	3/6/2025	UBS AG	5.68%	S&P Materials Select Sector Index <sup>c</sup>	941,262
<u>53,277,439</u>					<u>4,691,343</u>
				Total Unrealized Appreciation	<u>4,691,343</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 74.4%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 0.9%</i>			<i>Beverages — 0.5%</i>		
BWX Technologies, Inc.	3,617	\$ 364,702	Boston Beer Co., Inc. (The), Class A*	372	\$ 114,628
Curtiss-Wright Corp.	1,512	357,240	Celsius Holdings, Inc.*	5,867	478,865
Hexcel Corp.	3,327	247,728	Coca-Cola Consolidated, Inc.	185	155,548
Woodward, Inc.	2,389	338,020			749,041
		1,307,690	<i>Biotechnology — 1.1%</i>		
<i>Air Freight &amp; Logistics — 0.2%</i>			Arrowhead Pharmaceuticals, Inc.*	4,864	156,134
GXO Logistics, Inc.*	4,705	243,531	Exelixis, Inc.*	12,299	269,348
<i>Automobile Components — 1.0%</i>			Halozyne Therapeutics, Inc.*	5,224	207,968
Adient plc*	3,704	125,714	Neurocrine Biosciences, Inc.*	3,886	506,734
Autoliv, Inc.	2,962	343,681	United Therapeutics Corp.*	1,856	418,788
Fox Factory Holding Corp.*	1,676	84,789			1,558,972
Gentex Corp.	9,225	336,989	<i>Broadline Retail — 0.3%</i>		
Goodyear Tire & Rubber Co. (The)*	11,214	133,222	Macy's, Inc.	10,822	188,735
Lear Corp.(a)	2,304	316,454	Nordstrom, Inc.(a)	3,837	80,462
Visteon Corp.*	1,100	124,432	Ollie's Bargain Outlet Holdings, Inc.*	2,440	195,615
		1,465,281			464,812
<i>Automobiles — 0.3%</i>			<i>Building Products — 2.6%</i>		
Harley-Davidson, Inc.	5,012	181,785	Advanced Drainage Systems, Inc.(a)	2,711	442,544
Thor Industries, Inc.	2,107	270,075	Carlisle Cos., Inc.	1,925	673,750
		451,860	Fortune Brands Innovations, Inc.	4,987	405,642
<i>Banks — 3.7%</i>			Lennox International, Inc.	1,265	596,081
Associated Banc-Corp.	5,878	122,497	Owens Corning	3,515	526,477
Bank OZK	4,161	182,252	Simpson Manufacturing Co., Inc.	1,688	352,252
Cadence Bank	7,224	199,960	Trex Co., Inc.*	4,295	394,109
Columbia Banking System, Inc.	8,249	149,307	UFP Industries, Inc.	2,445	280,270
Commerce Bancshares, Inc.	4,697	244,432			3,671,125
Cullen/Frost Bankers, Inc.	2,533	274,856	<i>Capital Markets — 2.2%</i>		
East West Bancorp, Inc.	5,574	406,122	Affiliated Managers Group, Inc.	1,337	208,986
First Financial Bankshares, Inc.	5,080	157,175	Carlyle Group, Inc. (The)	8,563	392,613
First Horizon Corp.	22,099	311,596	Evercore, Inc., Class A	1,371	256,487
FNB Corp.	14,191	189,308	Federated Hermes, Inc., Class B	3,411	120,169
Glacier Bancorp, Inc.	4,385	164,087	Houlihan Lokey, Inc., Class A	2,041	262,595
Hancock Whitney Corp.	3,407	148,545	Interactive Brokers Group, Inc., Class A	4,232	460,103
Home BancShares, Inc.	7,421	174,097	Janus Henderson Group plc	5,241	163,310
International Bancshares Corp.	2,111	109,540	Jefferies Financial Group, Inc.	6,658	278,438
New York Community Bancorp, Inc.	28,574	136,869	Morningstar, Inc.	1,030	307,548
Old National Bancorp	11,573	190,144	SEI Investments Co.	3,955	265,974
Pinnacle Financial Partners, Inc.	3,036	251,138	Stifel Financial Corp.	4,034	306,019
Prosperity Bancshares, Inc.	3,706	231,291			3,022,242
SouthState Corp.	3,008	252,792	<i>Chemicals — 1.7%</i>		
Synovus Financial Corp.	5,784	219,445	Arcadium Lithium plc*	40,627	223,042
Texas Capital Bancshares, Inc.*	1,899	111,376	Ashland, Inc.	2,027	189,808
UMB Financial Corp.	1,727	140,940	Avient Corp.	3,605	145,930
United Bankshares, Inc.	5,336	185,106	Axalta Coating Systems Ltd.*	8,704	284,882
Valley National Bancorp	16,866	138,133	Cabot Corp.	2,185	185,616
Webster Financial Corp.	6,804	324,143	Chemours Co. (The)	5,871	115,483
Wintrust Financial Corp.	2,422	233,360			
		5,248,511			

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
NewMarket Corp.	273	\$ 175,176
Olin Corp.	4,847	260,769
RPM International, Inc.	5,095	587,708
Scotts Miracle-Gro Co. (The)	1,643	107,945
Westlake Corp.	1,267	175,746
		<u>2,452,105</u>
<i>Commercial Services &amp; Supplies — 1.0%</i>		
Brink's Co. (The)	1,782	147,603
Clean Harbors, Inc.*	1,992	362,743
MSA Safety, Inc.	1,461	269,043
Stericycle, Inc.*	3,659	199,013
Tetra Tech, Inc.	2,106	373,436
		<u>1,351,838</u>
<i>Communications Equipment — 0.4%</i>		
Calix, Inc.*	2,318	80,829
Ciena Corp.*	5,847	333,162
Lumentum Holdings, Inc.*	2,650	128,445
		<u>542,436</u>
<i>Construction &amp; Engineering — 1.6%</i>		
AECOM	5,487	487,410
Comfort Systems USA, Inc.	1,412	431,691
EMCOR Group, Inc.	1,861	583,461
Fluor Corp.*	6,738	247,958
MasTec, Inc.*	2,391	180,425
MDU Resources Group, Inc.	8,054	174,611
Valmont Industries, Inc.(a)	826	175,054
		<u>2,280,610</u>
<i>Construction Materials — 0.4%</i>		
Eagle Materials, Inc.	1,380	349,899
Knife River Corp.*	2,237	165,739
		<u>515,638</u>
<i>Consumer Finance — 0.5%</i>		
Ally Financial, Inc.	10,736	397,125
FirstCash Holdings, Inc.	1,463	167,513
SLM Corp.	8,949	186,408
		<u>751,046</u>
<i>Consumer Staples Distribution &amp; Retail — 1.5%</i>		
BJ's Wholesale Club Holdings, Inc.*	5,289	386,309
Casey's General Stores, Inc.	1,474	448,818
Grocery Outlet Holding Corp.*	3,926	101,251
Performance Food Group Co.*	6,154	472,443
Sprouts Farmers Market, Inc.*	4,017	250,821
US Foods Holding Corp.*	8,945	454,317
		<u>2,113,959</u>
<i>Containers &amp; Packaging — 1.2%</i>		
AptarGroup, Inc.	2,602	365,477
Berry Global Group, Inc.	4,670	271,841
Crown Holdings, Inc.	4,771	365,554
Graphic Packaging Holding Co.	12,104	314,099
Greif, Inc., Class A	1,007	64,911
Silgan Holdings, Inc.	3,201	140,556

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Sonoco Products Co.	3,874	\$ 219,578
		<u>1,742,016</u>
<i>Diversified Consumer Services — 0.7%</i>		
Graham Holdings Co., Class B	142	99,731
Grand Canyon Education, Inc.*	1,169	157,581
H&R Block, Inc.	5,692	278,624
Service Corp. International	5,843	427,649
		<u>963,585</u>
<i>Diversified REITs — 0.4%</i>		
WP Carey, Inc., REIT	8,648	487,142
<i>Diversified Telecommunication Services — 0.3%</i>		
Frontier Communications Parent, Inc.*	8,748	207,153
Iridium Communications, Inc.	4,898	141,797
		<u>348,950</u>
<i>Electric Utilities — 0.6%</i>		
ALLETE, Inc.	2,273	128,743
IDACORP, Inc.	2,002	176,396
OGE Energy Corp.	7,921	260,680
PNM Resources, Inc.	3,395	123,951
Portland General Electric Co.	3,999	160,640
		<u>850,410</u>
<i>Electrical Equipment — 1.2%</i>		
Acuity Brands, Inc.	1,224	307,518
EnerSys	1,598	146,824
nVent Electric plc	6,562	441,754
Regal Rexnord Corp.	2,624	449,990
Sensata Technologies Holding plc	5,986	206,038
Sunrun, Inc.*	8,593	103,459
		<u>1,655,583</u>
<i>Electronic Equipment, Instruments &amp; Components — 1.7%</i>		
Arrow Electronics, Inc.*	2,142	251,685
Avnet, Inc.	3,579	166,746
Belden, Inc.	1,648	140,377
Cognex Corp.	6,808	268,575
Coherent Corp.*	5,212	310,010
Crane NXT Co.	1,909	111,524
IPG Photonics Corp.*	1,169	100,943
Littelfuse, Inc.	984	234,428
Novanta, Inc.*	1,416	244,883
TD SYNEX Corp.	2,278	236,684
Vishay Intertechnology, Inc.	4,993	108,598
Vontier Corp.	6,104	262,472
		<u>2,436,925</u>
<i>Energy Equipment &amp; Services — 0.7%</i>		
ChampionX Corp.	7,704	239,286
NOV, Inc.	15,579	263,285
Valaris Ltd.*	2,479	156,301
Weatherford International plc*	2,852	292,644
		<u>951,516</u>



<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
<i>Entertainment — 0.1%</i>		
TKO Group Holdings, Inc., Class A	2,373	\$ 198,691
<i>Financial Services — 1.4%</i>		
Equitable Holdings, Inc.	12,584	430,876
Essent Group Ltd.	4,222	226,173
Euronet Worldwide, Inc.*	1,733	189,659
MGIC Investment Corp.	10,967	218,134
Voya Financial, Inc.	4,132	282,463
Western Union Co. (The)	14,410	193,238
WEX, Inc.*	1,690	371,344
		1,911,887
<i>Food Products — 0.8%</i>		
Darling Ingredients, Inc.*	6,309	266,934
Flowers Foods, Inc.	7,598	170,347
Ingredion, Inc.	2,578	303,250
Lancaster Colony Corp.	805	166,571
Pilgrim's Pride Corp.*	1,592	50,689
Post Holdings, Inc.*	2,010	209,362
		1,167,153
<i>Gas Utilities — 0.7%</i>		
National Fuel Gas Co.	3,631	176,975
New Jersey Resources Corp.	3,858	160,531
ONE Gas, Inc.	2,193	130,703
Southwest Gas Holdings, Inc.	2,376	161,924
Spire, Inc.	2,080	123,386
UGI Corp.	8,285	202,817
		956,336
<i>Ground Transportation — 1.6%</i>		
Avis Budget Group, Inc.	731	78,977
Hertz Global Holdings, Inc.*	5,235	41,095
Knight-Swift Transportation Holdings, Inc., Class A	6,379	359,393
Landstar System, Inc.	1,422	270,465
Ryder System, Inc.	1,753	200,017
Saia, Inc.*	1,050	604,170
Werner Enterprises, Inc.	2,507	100,631
XPO, Inc.*	4,588	552,028
		2,206,776
<i>Health Care Equipment &amp; Supplies — 1.7%</i>		
Enovis Corp.*	1,965	117,528
Envista Holdings Corp.*	6,779	139,986
Globus Medical, Inc., Class A*	4,562	246,302
Haemonetics Corp.*	2,007	146,471
Inari Medical, Inc.*	2,024	93,347
Integra LifeSciences Holdings Corp.*	2,690	99,288
Lantheus Holdings, Inc.*	2,709	177,115
LivaNova plc*	2,131	116,800
Masimo Corp.*	1,755	225,588
Neogen Corp.*	7,785	133,824
Penumbra, Inc.*	1,526	358,488
QuidelOrtho Corp.*	1,956	89,194

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Shockwave Medical, Inc.*	1,459	\$ 380,609
		2,324,540
<i>Health Care Providers &amp; Services — 1.6%</i>		
Acadia Healthcare Co., Inc.*	3,647	304,342
Amedisys, Inc.*	1,291	120,089
Chemed Corp.	596	373,174
Encompass Health Corp.	3,964	294,922
HealthEquity, Inc.*	3,387	279,800
Option Care Health, Inc.*	7,005	226,051
Progyny, Inc.*	3,297	120,406
R1 RCM, Inc.*	7,788	109,421
Tenet Healthcare Corp.*	4,016	373,488
		2,201,693
<i>Health Care REITs — 0.5%</i>		
Healthcare Realty Trust, Inc., Class A, REIT	15,063	207,568
Medical Properties Trust, Inc., REIT(a)	23,690	99,735
Omega Healthcare Investors, Inc., REIT	9,689	301,522
Sabra Health Care REIT, Inc., REIT	9,145	126,932
		735,757
<i>Health Care Technology — 0.1%</i>		
Doximity, Inc., Class A*	4,673	131,919
<i>Hotel &amp; Resort REITs — 0.1%</i>		
Park Hotels & Resorts, Inc., REIT	8,305	137,863
<i>Hotels, Restaurants &amp; Leisure — 2.7%</i>		
Aramark	10,324	313,127
Boyd Gaming Corp.	2,748	181,725
Choice Hotels International, Inc.(a)	985	110,261
Churchill Downs, Inc.	2,685	327,221
Hilton Grand Vacations, Inc.*	2,819	126,517
Hyatt Hotels Corp., Class A	1,749	268,629
Light & Wonder, Inc.*	3,561	357,916
Marriott Vacations Worldwide Corp.	1,306	121,706
Penn Entertainment, Inc.*	6,002	109,837
Planet Fitness, Inc., Class A*	3,379	209,667
Texas Roadhouse, Inc., Class A	2,641	394,486
Travel + Leisure Co.	2,864	127,992
Vail Resorts, Inc.	1,506	346,847
Wendy's Co. (The)	6,607	119,653
Wingstop, Inc.	1,163	408,271
Wyndham Hotels & Resorts, Inc.	3,281	251,160
		3,775,015
<i>Household Durables — 1.4%</i>		
Helen of Troy Ltd.*	939	117,375
KB Home	3,028	201,150
Leggett & Platt, Inc.	5,273	107,675

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Taylor Morrison Home Corp., Class A*(a)	4,250	\$ 240,592
Tempur Sealy International, Inc.	6,816	371,267
Toll Brothers, Inc.	4,251	487,335
TopBuild Corp.*	1,257	505,792
		2,031,186
<i>Independent Power and Renewable Electricity Producers — 0.6%</i>		
Ormat Technologies, Inc.	2,124	138,378
Vistra Corp.	13,292	724,946
		863,324
<i>Industrial REITs — 0.9%</i>		
EastGroup Properties, Inc., REIT	1,832	321,864
First Industrial Realty Trust, Inc., REIT	5,231	277,243
Rexford Industrial Realty, Inc., REIT	8,349	424,797
STAG Industrial, Inc., REIT	7,181	266,703
		1,290,607
<i>Insurance — 3.5%</i>		
American Financial Group, Inc.	2,584	329,899
Brighthouse Financial, Inc.*	2,539	118,190
CNO Financial Group, Inc.	4,436	118,397
Erie Indemnity Co., Class A	986	401,184
Fidelity National Financial, Inc.	10,225	517,180
First American Financial Corp.	4,081	238,371
Hanover Insurance Group, Inc. (The)	1,414	185,899
Kemper Corp.	2,383	136,617
Kinsale Capital Group, Inc.	871	449,593
Old Republic International Corp.	10,312	298,636
Primerica, Inc.(a)	1,386	339,930
Reinsurance Group of America, Inc.	2,607	461,048
RenaissanceRe Holdings Ltd.	2,076	466,726
RLI Corp.	1,588	232,563
Selective Insurance Group, Inc.	2,396	250,334
Unum Group	7,251	358,562
		4,903,129
<i>Interactive Media &amp; Services — 0.2%</i>		
Ziff Davis, Inc.*	1,819	125,075
ZoomInfo Technologies, Inc., Class A*	11,716	196,360
		321,435
<i>IT Services — 0.6%</i>		
GoDaddy, Inc., Class A*	5,569	635,701
Kyndryl Holdings, Inc.*	9,075	199,378
		835,079
<i>Leisure Products — 0.6%</i>		
Brunswick Corp.	2,721	237,816
Mattel, Inc.*	13,970	275,209
Polaris, Inc.	2,099	194,598
YETI Holdings, Inc.*	3,435	140,972
		848,595

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
<i>Life Sciences Tools &amp; Services — 0.9%</i>		
Azenta, Inc.*	2,379	\$ 154,992
Bruker Corp.	3,668	317,429
Medpace Holdings, Inc.*	922	366,513
Repligen Corp.*	2,054	398,456
Sotera Health Co.*	3,912	58,719
		1,296,109
<i>Machinery — 3.6%</i>		
AGCO Corp.	2,458	269,643
Chart Industries, Inc.*(a)	1,661	237,290
Crane Co.	1,932	234,854
Donaldson Co., Inc.	4,773	341,842
Esab Corp.	2,241	222,128
Flowserve Corp.	5,189	219,598
Graco, Inc.	6,675	609,161
ITT, Inc.	3,247	409,577
Lincoln Electric Holdings, Inc.	2,262	580,429
Middleby Corp. (The)*	2,120	322,579
Oshkosh Corp.	2,587	286,795
RBC Bearings, Inc.*	1,150	313,755
Terex Corp.	2,662	152,666
Timken Co. (The)	2,567	215,602
Toro Co. (The)	4,107	379,117
Watts Water Technologies, Inc., Class A	1,082	220,674
		5,015,710
<i>Marine Transportation — 0.2%</i>		
Kirby Corp.*	2,337	205,002
<i>Media — 0.5%</i>		
Cable One, Inc.	180	82,080
New York Times Co. (The), Class A	6,471	286,536
Nexstar Media Group, Inc., Class A	1,275	211,867
TEGNA, Inc.	7,790	109,138
		689,621
<i>Metals &amp; Mining — 1.7%</i>		
Alcoa Corp.	7,058	192,048
Cleveland-Cliffs, Inc.*	19,967	415,314
Commercial Metals Co.	4,623	249,642
MP Materials Corp.*	5,696	86,636
Reliance, Inc.	2,273	730,133
Royal Gold, Inc.	2,598	266,633
United States Steel Corp.	8,821	417,586
		2,357,992
<i>Mortgage Real Estate Investment Trusts (REITs) — 0.4%</i>		
Annaly Capital Management, Inc.	19,778	377,562
Starwood Property Trust, Inc.	11,768	239,950
		617,512
<i>Multi-Utilities — 0.2%</i>		
Black Hills Corp.	2,689	139,909



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Northwestern Energy Group, Inc.	2,422	\$ 116,062	Science Applications International Corp.	2,094	\$ 293,076
		255,971			2,916,049
<i>Office REITs — 0.4%</i>			<i>Real Estate Management &amp; Development — 0.3%</i>		
COPT Defense Properties, REIT	4,451	107,848	Jones Lang LaSalle, Inc.*	1,881	357,841
Cousins Properties, Inc., REIT	6,003	136,928	<i>Residential REITs — 0.9%</i>		
Kilroy Realty Corp., REIT	4,219	159,866	American Homes 4 Rent, Class A, REIT	12,512	463,069
Vornado Realty Trust, REIT	6,323	166,295	Apartment Income REIT Corp., Class A, REIT	5,813	176,250
		570,937	Equity LifeStyle Properties, Inc., REIT	7,372	496,283
<i>Oil, Gas &amp; Consumable Fuels — 3.0%</i>			Independence Realty Trust, Inc., REIT	8,887	130,106
Antero Midstream Corp.	13,470	180,498			1,265,708
Antero Resources Corp.*	11,173	287,146	<i>Retail REITs — 0.7%</i>		
Chesapeake Energy Corp.	4,406	364,729	Agree Realty Corp., REIT	3,975	218,426
Chord Energy Corp.	1,633	265,281	Brixmor Property Group, Inc., REIT(a)	11,888	268,788
Civitas Resources, Inc.	3,376	231,864	Kite Realty Group Trust, REIT	8,677	185,775
CNX Resources Corp.*	6,282	131,608	NNN REIT, Inc., REIT	7,215	293,578
DT Midstream, Inc.	3,832	220,838			966,567
Equitrans Midstream Corp.	17,135	183,173	<i>Semiconductors &amp; Semiconductor Equipment — 2.0%</i>		
HF Sinclair Corp.	6,192	343,656	Allegro MicroSystems, Inc.*	2,817	88,707
Matador Resources Co.	4,382	276,723	Amkor Technology, Inc.	4,082	126,624
Murphy Oil Corp.	5,804	230,245	Cirrus Logic, Inc.*	2,132	195,760
Ovintiv, Inc.	10,038	495,977	Lattice Semiconductor Corp.*	5,459	418,214
PBF Energy, Inc., Class A	4,301	200,857	MACOM Technology Solutions Holdings, Inc.*	2,140	189,026
Permian Resources Corp., Class A	16,440	255,806	MKS Instruments, Inc.	2,486	305,181
Range Resources Corp.	9,543	301,750	Onto Innovation, Inc.*	1,941	357,455
Southwestern Energy Co.*(a)	43,562	303,627	Power Integrations, Inc.	2,249	160,714
		4,273,778	Rambus, Inc.*	4,252	251,888
<i>Paper &amp; Forest Products — 0.1%</i>			Silicon Laboratories, Inc.*	1,257	172,888
Louisiana-Pacific Corp.	2,538	187,736	Synaptics, Inc.*	1,550	155,155
<i>Personal Care Products — 0.7%</i>			Universal Display Corp.	1,723	300,526
BellRing Brands, Inc.*	5,199	296,083	Wolfspeed, Inc.*	4,956	128,955
Coty, Inc., Class A*	14,811	186,026			2,851,093
elf Beauty, Inc.*	2,183	455,221	<i>Software — 1.7%</i>		
		937,330	Aspen Technology, Inc.*	1,108	214,830
<i>Pharmaceuticals — 0.3%</i>			Blackbaud, Inc.*	1,704	117,883
Jazz Pharmaceuticals plc*	2,490	296,061	CommVault Systems, Inc.*	1,732	165,770
Perrigo Co. plc	5,359	140,727	Dolby Laboratories, Inc., Class A	2,355	190,755
		436,788	Dropbox, Inc., Class A*	10,132	242,661
<i>Professional Services — 2.1%</i>			Dynatrace, Inc.*	9,431	467,306
ASGN, Inc.*	1,867	185,430	Manhattan Associates, Inc.*	2,435	616,859
CACI International, Inc., Class A*	881	330,243	Qualys, Inc.*	1,455	250,056
Concentrix Corp.	1,870	135,481	Teradata Corp.*	3,868	145,514
ExlService Holdings, Inc.*	6,523	202,996			2,411,634
Exponent, Inc.	2,002	161,942	<i>Specialized REITs — 1.3%</i>		
FTI Consulting, Inc.*	1,404	290,459	CubeSmart, REIT	8,893	387,824
Genpact Ltd.	6,601	224,434	EPR Properties, REIT	2,979	122,377
Insperty, Inc.	1,401	142,608			
KBR, Inc.	5,339	320,500			
ManpowerGroup, Inc.	1,930	139,269			
Maximus, Inc.	2,404	201,119			
Paylocity Holding Corp.*	1,711	288,492			

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Gaming and Leisure Properties, Inc., REIT	10,560	\$ 480,269
Lamar Advertising Co., Class A, REIT	3,464	382,945
National Storage Affiliates Trust, REIT	3,056	109,436
PotlatchDeltic Corp., REIT	3,139	141,914
Rayonier, Inc., REIT	5,396	185,784
		<u>1,810,549</u>

*Specialty Retail — 3.0%*

AutoNation, Inc.*	1,026	153,695
Burlington Stores, Inc.*	2,566	526,287
Dick's Sporting Goods, Inc.	2,430	432,273
Five Below, Inc.*	2,202	441,897
Floor & Decor Holdings, Inc., Class A*	4,215	510,521
GameStop Corp., Class A*(a)	10,623	151,590
Gap, Inc. (The)	8,485	160,706
Lithia Motors, Inc., Class A	1,088	325,377
Murphy USA, Inc.	766	319,430
Penske Automotive Group, Inc. RH*	771	118,348
	611	167,658
Valvoline, Inc.*	5,484	233,838
Williams-Sonoma, Inc.	2,537	597,540
		<u>4,139,160</u>

*Technology Hardware, Storage & Peripherals — 1.6%*

Pure Storage, Inc., Class A*	11,597	610,582
Super Micro Computer, Inc.*	1,834	1,588,464
		<u>2,199,046</u>

*Textiles, Apparel & Luxury Goods — 1.7%*

Capri Holdings Ltd.*	4,596	212,014
Carter's, Inc.	1,456	117,863
Columbia Sportswear Co.	1,364	112,789
Crocs, Inc.*	2,395	292,789
Deckers Outdoor Corp.*	1,018	911,711
PVH Corp.	2,390	326,641
Skechers USA, Inc., Class A*	5,284	326,604
Under Armour, Inc., Class A*	7,466	66,895
Under Armour, Inc., Class C*	7,650	65,331
		<u>2,432,637</u>

*Trading Companies & Distributors — 1.0%*

Core & Main, Inc., Class A*	6,644	317,118
GATX Corp.	1,404	178,083
MSC Industrial Direct Co., Inc., Class A	1,834	185,124

**Futures Contracts Purchased**

Ultra MidCap400 had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
S&P Midcap 400 E-Mini Index	33	3/15/2024	U.S. Dollar	\$ 9,545,580	\$ 775,165

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Watsco, Inc.	1,339	\$ 527,727
WESCO International, Inc.	1,737	259,664
		<u>1,467,716</u>
<i>Water Utilities — 0.3%</i>		
Essential Utilities, Inc.	9,939	345,678
<b>Total Common Stocks (Cost \$89,081,243)</b>		<u>104,475,973</u>

**Securities Lending Reinvestments (b) — 0.5%**

**Investment Companies — 0.5%**

Invesco Government & Agency Portfolio, Institutional Class 5.25% (c)		
(Cost \$771,485)	771,485	771,485
	<b>Principal Amount</b>	

**Short-Term Investments — 5.4%**

**Repurchase Agreements (d) — 5.4%**

Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$7,582,224		
(Cost \$7,581,109)	\$ 7,581,109	7,581,109

<b>Total Investments — 80.3% (Cost \$97,433,837)</b>		<b>112,828,567</b>
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Other assets less liabilities — 19.7%		27,669,207
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<b>Net Assets — 100.0%</b>		<b>\$ 140,497,774</b>
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- \* Non-income producing security.
- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$806,696, collateralized in the form of cash with a value of \$771,485 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$69,071 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.25%, and maturity dates ranging from April 15, 2024 – August 15, 2049. The total value of collateral is \$840,556.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$771,485.
- (c) Rate shown is the 7-day yield as of February 29, 2024.
- (d) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra MidCap400 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
19,488,897	2/11/2025	Bank of America NA	5.98%	S&P MidCap 400 <sup>®</sup>	2,121,047
22,645,509	2/11/2025	BNP Paribas SA	5.88%	S&P MidCap 400 <sup>®</sup>	2,390,749
15,892,904	3/6/2025	Citibank NA	5.73%	S&P MidCap 400 <sup>®</sup>	1,406,403
27,204,095	11/7/2024	Goldman Sachs International	5.83%	S&P MidCap 400 <sup>®</sup>	1,953,127
36,535,258	11/7/2024	Goldman Sachs International	5.60%	SPDR <sup>®</sup> S&P MidCap 400 <sup>®</sup> ETF Trust	2,172,838
63,739,353		Morgan Stanley & Co. International plc			4,125,965
10,894,935	3/6/2024	International plc	5.88%	S&P MidCap 400 <sup>®</sup>	1,067,996
19,659,447	11/14/2024	Societe Generale	5.85%	S&P MidCap 400 <sup>®</sup>	1,232,252
14,690,385	11/7/2024	UBS AG	5.68%	S&P MidCap 400 <sup>®</sup>	803,237
167,011,430					13,147,649
				Total Unrealized Appreciation	13,147,649

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 71.4%</b>		
<b>Repurchase Agreements (a) — 71.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,427,453		
(Cost \$3,426,948)	\$ 3,426,948	\$ 3,426,948
<b>Total Investments — 71.4%</b>		<b>3,426,948</b>
<b>(Cost \$3,426,948)</b>		<b>3,426,948</b>
Other assets less liabilities — 28.6%		1,375,213
<b>Net Assets — 100.0%</b>		<b>\$ 4,802,161</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra MSCI Brazil Capped had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
851,183	4/10/2025	Bank of America NA	5.63%	iShares <sup>®</sup> MSCI Brazil Capped ETF	46,402
2,626,441	11/14/2024	Citibank NA	5.63%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(22,291)
2,037,227	11/14/2024	Goldman Sachs International Morgan Stanley & Co.	4.33%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(36,419)
112,611	11/14/2024	International plc	5.78%	iShares <sup>®</sup> MSCI Brazil Capped ETF	20,143
2,028,127	11/14/2024	Societe Generale	5.53%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(36,850)
1,948,503	11/14/2024	UBS AG	5.33%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(48,164)
<u>9,604,092</u>					<u>(77,179)</u>
				Total Unrealized Appreciation	<u>66,545</u>
				Total Unrealized Depreciation	<u>(143,724)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 51.0%</b>		
<b>Repurchase Agreements (a) — 51.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$4,867,021 (Cost \$4,866,306)	\$ 4,866,306	\$ 4,866,306
<b>Total Investments — 51.0%</b> <b>(Cost \$4,866,306)</b>		<b>4,866,306</b>
Other assets less liabilities — 49.0%		4,676,585
<b>Net Assets — 100.0%</b>		<b>\$ 9,542,891</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra MSCI EAFE had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
6,150,109	4/10/2025	Bank of America NA	5.63%	iShares® MSCI EAFE ETF	1,198,822
5,374,899	11/14/2024	Citibank NA	5.73%	iShares® MSCI EAFE ETF	189,546
1,641,482	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	5.93%	iShares® MSCI EAFE ETF	173,386
3,054	11/14/2024	International plc	5.78%	iShares® MSCI EAFE ETF	320
1,574,296	11/14/2024	Societe Generale	6.03%	iShares® MSCI EAFE ETF	189,525
4,313,662	3/6/2025	UBS AG	5.53%	iShares® MSCI EAFE ETF	244,263
<u>19,057,502</u>					<u>1,995,862</u>
				Total Unrealized Appreciation	<u>1,995,862</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 77.9%</b>		
<b>Repurchase Agreements (a) — 77.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$11,534,515 (Cost \$11,532,820)		
	\$ 11,532,820	\$ 11,532,820
<b>Total Investments — 77.9%</b>		<b>11,532,820</b>
<b>(Cost \$11,532,820)</b>		<b>11,532,820</b>
Other assets less liabilities — 22.1%		3,272,714
<b>Net Assets — 100.0%</b>		<b>\$ 14,805,534</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra MSCI Emerging Markets had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
4,054,306	3/6/2025	Bank of America NA	5.58%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(308,705)
2,446,115	11/14/2024	Citibank NA	5.48%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(131,373)
3,745,158	3/6/2025	Goldman Sachs International	5.63%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(492,060)
102,008	11/14/2024	Morgan Stanley & Co. International plc	5.78%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(986)
10,941,941	11/14/2024	Societe Generale	5.28%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(106,825)
8,323,036	11/14/2024	UBS AG	5.13%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(245,860)
<u>29,612,564</u>					<u>(1,285,809)</u>
				Total Unrealized Depreciation	<u>(1,285,809)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Exchange Traded Funds — 36.5%</b>		
iShares MSCI Japan ETF (Cost \$2,509,826)	46,250	\$ 3,196,800
	<b>Principal Amount</b>	
<b>Short-Term Investments — 23.2%</b>		
<b>Repurchase Agreements (a) — 23.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,023,046 (Cost \$2,022,748)	\$ 2,022,748	2,022,748
<b>Total Investments — 59.7%</b> <b>(Cost \$4,532,574)</b>		<b>5,219,548</b>
Other assets less liabilities — 40.3%		3,517,498
<b>Net Assets — 100.0%</b>		<b>\$ 8,737,046</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

Ultra MSCI Japan had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
2,618,469	3/6/2025	Bank of America NA	5.68%	iShares <sup>®</sup> MSCI Japan ETF	187,045
2,454,034	4/10/2025	Citibank NA	5.83%	iShares <sup>®</sup> MSCI Japan ETF	486,578
951,499	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	5.83%	iShares <sup>®</sup> MSCI Japan ETF	112,404
206,639	11/14/2024	International plc	5.78%	iShares <sup>®</sup> MSCI Japan ETF	26,895
3,256,561	11/14/2024	Societe Generale	5.68%	iShares <sup>®</sup> MSCI Japan ETF	5,190
4,770,424	11/14/2024	UBS AG	5.33%	iShares <sup>®</sup> MSCI Japan ETF	387,455
<u>14,257,626</u>					<u>1,205,567</u>
				Total Unrealized Appreciation	<u>1,205,567</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

## SCHEDULE OF PORTFOLIO INVESTMENTS

<b>Investments</b>	<b>Shares</b>	<b>Value</b>	<b>Investments</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stocks — 72.1%</b>			<b>Common Stocks (continued)</b>		
<i>Biotechnology — 58.5%</i>			CureVac NV*(a)	16,037	\$ 54,847
4D Molecular Therapeutics, Inc.*	3,063	\$ 85,825	Cytokinetics, Inc.*	7,025	507,486
89bio, Inc.*	6,677	76,585	Day One Biopharmaceuticals, Inc.*	6,236	104,328
AC Immune SA*	5,991	21,687	Deciphera Pharmaceuticals, Inc.*	5,741	95,817
ACADIA Pharmaceuticals, Inc.*	11,763	273,372	Denali Therapeutics, Inc.*	9,901	195,842
ACELYRIN, Inc.*	6,975	58,939	Disc Medicine, Inc.*	1,729	118,730
ADMA Biologics, Inc.*	16,190	86,778	Dynavax Technologies Corp.*	9,261	117,337
Agios Pharmaceuticals, Inc.*	4,004	129,409	Dyne Therapeutics, Inc.*	5,627	151,366
Akero Therapeutics, Inc.*	3,990	107,690	Editas Medicine, Inc.*	5,852	58,871
Alector, Inc.*	6,807	47,445	Erasca, Inc.*	10,825	25,763
Alkermes plc*	11,957	355,003	Exelixis, Inc.*	22,280	487,932
Allogene Therapeutics, Inc.*	12,056	59,195	Exscientia plc, ADR*(a)	3,247	21,593
Alnylam Pharmaceuticals, Inc.*	8,990	1,358,299	Fusion Pharmaceuticals, Inc.*	5,188	62,048
Alpine Immune Sciences, Inc.*	4,695	165,358	Galapagos NV, ADR*	1,396	49,014
ALX Oncology Holdings, Inc.*	3,569	52,357	Genmab A/S, ADR*	3,004	83,421
Amarin Corp. plc, ADR*(a)	27,623	29,557	Geron Corp.*	38,909	77,818
Ambix Biopharma, Inc.*	4,525	126,428	Gilead Sciences, Inc.	67,180	4,843,678
Amgen, Inc.	19,083	5,225,498	Grifols SA, ADR*	8,740	65,637
Amicus Therapeutics, Inc.*	21,011	269,361	Halozyne Therapeutics, Inc.*	9,463	376,722
AnaptysBio, Inc.*	1,904	48,609	Humacyte, Inc.*	7,420	32,277
Anavex Life Sciences Corp.*(a)	5,880	30,223	Ideaya Biosciences, Inc.*	4,618	206,425
Apellis Pharmaceuticals, Inc.*	8,490	526,125	ImmunityBio, Inc.*(a)	47,838	226,274
Apogee Therapeutics, Inc.*(a)	3,440	119,781	Immunocore Holdings plc, ADR*	2,415	162,336
Arbutus Biopharma Corp.*	12,014	33,639	Immunovant, Inc.*	10,365	366,610
Arcellx, Inc.*	3,488	229,580	Incyte Corp.*	16,056	937,028
Arcturus Therapeutics Holdings, Inc.*	1,914	74,187	Inhibrx, Inc.*	3,389	124,139
Arcutis Biotherapeutics, Inc.*(a)	6,762	69,513	Insmed, Inc.*	10,250	284,130
Ardelyx, Inc.*	16,632	155,010	Intellia Therapeutics, Inc.*	6,423	206,307
Argenx SE, ADR*	2,301	874,403	Ionis Pharmaceuticals, Inc.*	10,278	464,668
Arrowhead Pharmaceuticals, Inc.*	8,820	283,122	Iovance Biotherapeutics, Inc.*	18,335	291,710
ARS Pharmaceuticals, Inc.*	6,879	57,577	Ironwood Pharmaceuticals, Inc., Class A*	11,186	105,484
Ascendis Pharma A/S, ADR*	4,108	606,998	iTeos Therapeutics, Inc.*	2,565	27,471
Aurinia Pharmaceuticals, Inc.*	10,289	58,853	Janux Therapeutics, Inc.*(a)	3,307	159,993
Autolus Therapeutics plc, ADR*(a)	10,070	60,420	KalVista Pharmaceuticals, Inc.*	2,978	40,650
Avidity Biosciences, Inc.*	5,310	97,173	Karuna Therapeutics, Inc.*	2,702	848,347
Beam Therapeutics, Inc.*	5,842	230,701	Keros Therapeutics, Inc.*	2,435	164,362
BeiGene Ltd., ADR*	3,011	498,772	Kiniksa Pharmaceuticals Ltd., Class A*	2,536	53,611
Bicycle Therapeutics plc, ADR*(a)	2,477	62,148	Krystal Biotech, Inc.*	2,020	322,129
BioCryst Pharmaceuticals, Inc.*	14,674	82,615	Kura Oncology, Inc.*	5,322	112,188
Biogen, Inc.*	10,381	2,252,573	Kymera Therapeutics, Inc.*	3,976	169,775
BioMarin Pharmaceutical, Inc.*	13,496	1,164,435	Legend Biotech Corp., ADR*	5,708	371,933
Biomea Fusion, Inc.*(a)	2,558	44,765	Lexicon Pharmaceuticals, Inc.*(a)	17,549	43,697
BioNTech SE, ADR*	6,894	613,290	Lyell Immunopharma, Inc.*	18,047	52,697
Bluebird Bio, Inc.*	13,639	18,958	MacroGenics, Inc.*	4,444	79,725
Blueprint Medicines Corp.*	4,355	407,280	Madrigal Pharmaceuticals, Inc.*	1,414	333,987
Bridgebio Pharma, Inc.*	12,464	425,646	MannKind Corp.*	19,314	79,381
Cabaletta Bio, Inc.*	3,069	70,219	MeiraGTx Holdings plc*	4,557	28,117
Caribou Biosciences, Inc.*	6,335	50,110	Merus NV*	4,136	200,513
Centessa Pharmaceuticals plc, ADR*(a)	3,957	41,588	Mineralys Therapeutics, Inc.*(a)	2,946	45,309
Cogent Biosciences, Inc.*	6,171	43,197	Mirum Pharmaceuticals, Inc.*	3,340	95,891
Coherus Biosciences, Inc.*	7,979	18,192	Moderna, Inc.*	27,316	2,519,628
Crinetics Pharmaceuticals, Inc.*	4,785	195,898	Morphic Holding, Inc.*	3,564	131,690
CRISPR Therapeutics AG*	5,691	479,296	Myriad Genetics, Inc.*	6,353	132,968
Cullinan Oncology, Inc.*	3,065	56,611	Neurocrine Biosciences, Inc.*	7,039	917,886
			Novavax, Inc.*(a)	8,501	41,995



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Nurix Therapeutics, Inc.*	3,479	\$ 42,966	<i>Health Care Providers &amp; Services — 0.3%</i>		
Nuvalent, Inc., Class A*	4,097	344,640	23andMe Holding Co., Class A*	22,324	\$ 12,725
Olema Pharmaceuticals, Inc.*	3,924	48,658	Castle Biosciences, Inc.*	1,928	34,820
ORIC Pharmaceuticals, Inc.*	4,827	61,496	Guardant Health, Inc.*	8,454	160,626
Ovid therapeutics, Inc.*	5,064	17,218	PetIQ, Inc., Class A*	2,091	38,077
Precigen, Inc.*(a)	17,836	27,467			246,248
Prime Medicine, Inc.*	6,974	60,186	<i>Life Sciences Tools &amp; Services — 3.3%</i>		
Protagonist Therapeutics, Inc.*	4,132	125,530	AbCellera Biologics, Inc.*(a)	20,789	104,984
Prothena Corp. plc*	3,844	106,056	Adaptive Biotechnologies Corp.*	10,372	42,629
PTC Therapeutics, Inc.*	5,406	152,395	Fortrea Holdings, Inc.*	6,362	238,830
RAPT Therapeutics, Inc.*(a)	2,465	21,125	Illumina, Inc.*	11,376	1,590,706
Recursion Pharmaceuticals, Inc., Class A*	14,923	200,864	Maravai LifeSciences Holdings, Inc., Class A*	9,471	73,211
Regeneron Pharmaceuticals, Inc.*	6,247	6,035,164	MaxCyte, Inc.*	7,421	34,137
REGENXBIO, Inc.*	3,152	54,971	Medpace Holdings, Inc.*	2,199	874,146
Relay Therapeutics, Inc.*	8,833	88,507	Nautilus Biotechnology, Inc., Class A*	8,954	24,086
Reneo Pharmaceuticals, Inc.*(a)	2,389	3,942	OmniAb, Inc.*	8,320	48,589
Replimune Group, Inc.*	4,232	36,311	Pacific Biosciences of California, Inc.*	19,161	105,960
REVOLUTION Medicines, Inc.*	11,735	345,948			3,137,278
Rhythm Pharmaceuticals, Inc.*	4,234	183,840	<i>Pharmaceuticals — 9.9%</i>		
Rocket Pharmaceuticals, Inc.*	6,460	189,278	Aclaris Therapeutics, Inc.*	5,076	6,040
Roivant Sciences Ltd.*	57,596	658,898	Amphastar Pharmaceuticals, Inc.*	3,432	159,828
Sage Therapeutics, Inc.*	4,296	92,278	Amylyx Pharmaceuticals, Inc.*	4,838	91,196
Sana Biotechnology, Inc.*	15,673	157,357	ANI Pharmaceuticals, Inc.*	1,464	99,069
Sarepta Therapeutics, Inc.*	6,703	857,314	Arvinas, Inc.*	3,942	181,253
Savara, Inc.*	9,696	48,965	AstraZeneca plc, ADR	39,837	2,555,942
Scholar Rock Holding Corp.*	5,170	80,135	ATAI Life Sciences NV*(a)	11,894	23,074
SpringWorks Therapeutics, Inc.*	5,163	254,329	Atea Pharmaceuticals, Inc.*	5,978	25,765
Summit Therapeutics, Inc.*(a)	50,212	227,962	Avadel Pharmaceuticals plc, ADR*(a)	6,399	81,779
Syndax Pharmaceuticals, Inc.*	5,879	137,804	Axsome Therapeutics, Inc.*	3,392	276,041
Tango Therapeutics, Inc.*(a)	7,307	81,327	Collegium Pharmaceutical, Inc.*	2,337	85,791
Taysha Gene Therapies, Inc.*(a)	13,395	42,328	Cymbay Therapeutics, Inc.*	8,125	261,544
Tourmaline Bio, Inc.	1,838	71,351	Edgewise Therapeutics, Inc.*	6,662	108,790
Traverse Therapeutics, Inc.*	5,384	40,703	Enliven Therapeutics, Inc.*(a)	2,952	47,143
Twist Bioscience Corp.*	4,132	162,346	Evolus, Inc.*	4,094	60,714
Ultragenyx Pharmaceutical, Inc.*	5,883	304,269	EyePoint Pharmaceuticals, Inc.*	3,499	95,208
uniQure NV*	3,426	19,700	Fulcrum Therapeutics, Inc.*	4,431	45,241
United Therapeutics Corp.*	3,367	759,730	Harmony Biosciences Holdings, Inc.*	4,196	134,692
UroGen Pharma Ltd.*	2,211	40,528	Harrow, Inc.*(a)	2,516	27,236
Vanda Pharmaceuticals, Inc.*(a)	4,122	18,425	HUTCHMED China Ltd., ADR*(a)	2,223	33,590
Vaxcyte, Inc.*	7,715	569,521	Innoviva, Inc.*	4,591	70,150
Vera Therapeutics, Inc., Class A*(a)	3,761	177,068	Intra-Cellular Therapies, Inc.*	6,894	479,271
Veracyte, Inc.*	5,232	123,214	Jazz Pharmaceuticals plc*	4,511	536,358
Vericel Corp.*	3,419	156,180	Ligand Pharmaceuticals, Inc.*	1,249	99,108
Vertex Pharmaceuticals, Inc.*	14,503	6,101,992	Marinus Pharmaceuticals, Inc.*	3,910	37,145
Verve Therapeutics, Inc.*	5,463	93,144	Ocular Therapeutix, Inc.*	7,897	79,444
Vir Biotechnology, Inc.*	9,637	108,320	Pacira BioSciences, Inc.*	3,327	98,878
Voyager Therapeutics, Inc.*	3,863	32,140	Phathom Pharmaceuticals, Inc.*(a)	4,102	43,891
Xencor, Inc.*	4,362	100,108	Phibro Animal Health Corp., Class A	1,458	18,852
Xenon Pharmaceuticals, Inc.*	5,294	249,877	Pliant Therapeutics, Inc.*	4,292	68,114
Y-mAbs Therapeutics, Inc.*	3,125	52,188			
Zai Lab Ltd., ADR*(a)	3,595	75,423			
Zentalis Pharmaceuticals, Inc.*	5,071	75,609			
Zymeworks, Inc.*	5,016	60,242			
		56,667,211			
<i>Health Care Equipment &amp; Supplies — 0.1%</i>					
Novocure Ltd.*	7,655	117,198			

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Revance Therapeutics, Inc.*	6,292	\$ 44,925
Royalty Pharma plc, Class A	32,003	970,971
Sanofi SA, ADR	20,103	961,929
SIGA Technologies, Inc.	5,093	26,535
Structure Therapeutics, Inc., ADR*	2,689	109,093
Supernus Pharmaceuticals, Inc.*	3,914	116,246
Tarsus Pharmaceuticals, Inc.*	2,371	90,620
Terns Pharmaceuticals, Inc.*	4,428	32,413
Theravance Biopharma, Inc.*(a)	3,569	33,798
Third Harmonic Bio, Inc.*	2,892	29,325
Ventyx Biosciences, Inc.*(a)	4,233	29,970
Verona Pharma plc, ADR*	4,782	82,346
Viatis, Inc.	85,950	1,063,202
WaVe Life Sciences Ltd.*	8,530	41,029
Xeris Biopharma Holdings, Inc.*(a)	9,896	30,430
		<u>9,593,979</u>
<b>Total Common Stocks (Cost \$78,661,158)</b>		<u>69,761,914</u>
	<u>Number of Rights</u>	
<b>Rights — 0.0%(b)</b>		
<i>Biotechnology — 0.0%(b)</i>		
Achillion Pharmaceuticals, Inc., CVR*(c)(d)	25,307	11,641
Cartesian Therapeutics, Inc., expiring 5/3/2024*(c)(d)	9,785	1,762
<b>Total Rights (Cost 13403)</b>		<u>13,403</u>
	<u>Shares</u>	
<b>Securities Lending Reinvestments (e) — 1.5%</b>		
<b>Investment Companies — 1.5%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (f) (Cost \$1,464,072)	1,464,072	1,464,072
	<u>Principal Amount</u>	
<b>Short-Term Investments — 8.7%</b>		
<b>Repurchase Agreements (g) — 8.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$8,467,993 (Cost \$8,466,748)	\$ 8,466,748	8,466,748
<b>Total Investments — 82.3% (Cost \$88,605,381)</b>		<u>79,706,137</u>
Other assets less liabilities — 17.7%		17,112,261
<b>Net Assets — 100.0%</b>		<u><u>\$ 96,818,398</u></u>

- \* Non-income producing security.
- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$1,468,639, collateralized in the form of cash with a value of \$1,464,072 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$59,892 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.25%, and maturity dates ranging from March 28, 2024 – February 15, 2053. The total value of collateral is \$1,523,964.
- (b) Represents less than 0.05% of net assets.
- (c) Security fair valued as of February 29, 2024 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at February 29, 2024 amounted to \$13,403, which represents approximately 0.01% of net assets of the Fund.
- (d) Illiquid security.
- (e) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$1,464,072.
- (f) Rate shown is the 7-day yield as of February 29, 2024.
- (g) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Abbreviations**

ADR	American Depositary Receipt
CVR	Contingent Value Rights - No defined expiration

**Swap Agreements**

Ultra Nasdaq Biotechnology had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation/ (Depreciation) (\$)</b>
14,764,819	3/6/2025	Bank of America NA	5.48%	Nasdaq Biotechnology Index <sup>®</sup>	(1,350,336)
50,397,013	11/6/2025	BNP Paribas SA	5.63%	Nasdaq Biotechnology Index <sup>®</sup>	2,472,286
4,614,559	3/6/2025	Citibank NA	5.48%	Nasdaq Biotechnology Index <sup>®</sup>	(64,543)
5,850,128	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	5.93%	Nasdaq Biotechnology Index <sup>®</sup>	59,198
3,024,706	3/6/2024	International plc	5.78%	Nasdaq Biotechnology Index <sup>®</sup>	27,858
22,829,227	11/14/2024	Societe Generale	5.88%	Nasdaq Biotechnology Index <sup>®</sup>	899,412
22,891,227	11/7/2024	UBS AG	5.33%	Nasdaq Biotechnology Index <sup>®</sup>	554,010
<u>124,371,679</u>					<u>2,597,885</u>
				Total Unrealized Appreciation	<u>4,012,764</u>
				Total Unrealized Depreciation	<u>(1,414,879)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Common Stocks — 79.8%</b>		
<i>Broadline Retail — 3.2%</i>		
Amazon.com, Inc.*	653	\$ 115,424
<i>Communications Equipment — 5.1%</i>		
Arista Networks, Inc.*	434	120,453
Cisco Systems, Inc.	1,314	63,558
		184,011
<i>Diversified Telecommunication Services — 1.0%</i>		
Lumen Technologies, Inc.*	22,107	35,813
<i>Entertainment — 0.3%</i>		
Eventbrite, Inc., Class A*	1,990	11,144
<i>Financial Services — 0.7%</i>		
Toast, Inc., Class A*	1,069	24,587
<i>Health Care Technology — 0.6%</i>		
Veeva Systems, Inc., Class A*	91	20,521
<i>Interactive Media &amp; Services — 2.8%</i>		
Alphabet, Inc., Class A*	720	99,691
<i>IT Services — 16.7%</i>		
Akamai Technologies, Inc.*	550	61,006
Cloudflare, Inc., Class A*	824	81,197
DigitalOcean Holdings, Inc.*	1,408	53,391
Fastly, Inc., Class A*	2,602	37,001
International Business Machines Corp.	602	111,388
MongoDB, Inc., Class A*	191	85,488
Shopify, Inc., Class A*	655	50,022
Snowflake, Inc., Class A*	85	16,004
Squarespace, Inc., Class A*	567	18,870
Twilio, Inc., Class A*	737	43,918
Wix.com Ltd.*	313	43,876
		602,161
<i>Media — 0.5%</i>		
Trade Desk, Inc. (The), Class A*	226	19,307
<i>Professional Services — 0.9%</i>		
Paycom Software, Inc.	88	16,050
Paylocity Holding Corp.*	101	17,030
		33,080
<i>Software — 39.7%</i>		
Adobe, Inc.*	78	43,702
Appfolio, Inc., Class A*	84	20,335
Appian Corp., Class A*	877	30,563
AppLovin Corp., Class A*	1,272	75,964
Asana, Inc., Class A*	757	14,913
Atlassian Corp., Class A*	250	51,855
Blackbaud, Inc.*	211	14,597
BlackLine, Inc.*	275	15,601

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Box, Inc., Class A*	607	\$ 15,654
Confluent, Inc., Class A*	2,247	76,106
Crowdstrike Holdings, Inc., Class A*	67	21,718
Datadog, Inc., Class A*	136	17,879
DocuSign, Inc., Class A*	369	19,657
Dropbox, Inc., Class A*	564	13,508
Elastic NV*	198	26,494
Everbridge, Inc.*	781	22,079
Gitlab, Inc., Class A*	987	71,182
HashiCorp, Inc., Class A*	2,226	58,032
HubSpot, Inc.*	97	60,025
Intuit, Inc.	28	18,561
Microsoft Corp.	252	104,237
Nutanix, Inc., Class A*	2,213	139,773
Open Text Corp.	396	15,242
Oracle Corp.	821	91,689
Palo Alto Networks, Inc.*	54	16,770
Q2 Holdings, Inc.*	448	20,711
Qualys, Inc.*	86	14,780
RingCentral, Inc., Class A*	1,478	49,395
Salesforce, Inc.*	189	58,367
SAP SE, ADR	200	37,574
ServiceNow, Inc.*	70	53,994
Smartsheet, Inc., Class A*	375	15,829
Sprout Social, Inc., Class A*	279	17,248
Workday, Inc., Class A*	59	17,385
Workiva, Inc., Class A*	496	42,715
Zoom Video Communications, Inc., Class A*	234	16,551
Zscaler, Inc.*	80	19,358
Zuora, Inc., Class A*	1,743	14,083
		1,434,126
<i>Technology Hardware, Storage &amp; Peripherals — 8.3%</i>		
Dell Technologies, Inc., Class C	629	59,541
Hewlett Packard Enterprise Co.	2,820	42,948
NetApp, Inc.	522	46,521
Pure Storage, Inc., Class A*	2,863	150,737
		299,747
<b>Total Common Stocks (Cost \$2,428,543)</b>		<b>2,879,612</b>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 12.7%</b>		
<b>Repurchase Agreements (a) — 12.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$457,320		
(Cost \$457,253)	\$ 457,253	457,253
<b>Total Investments — 92.5% (Cost \$2,885,796)</b>		<b>3,336,865</b>
Other assets less liabilities — 7.5%		272,337
<b>Net Assets — 100.0%</b>		<b>\$ 3,609,202</b>



\* Non-income producing security.

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Abbreviations**

ADR American Depositary Receipt

**Swap Agreements**

Ultra Nasdaq Cloud Computing had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation/ (Depreciation) (\$)</b>
2,486,464	11/6/2025	Bank of America NA	5.43%	ISE Cloud Computing Index	(4,416)
1,311,159	3/6/2026	BNP Paribas SA	5.88%	ISE Cloud Computing Index	(12,018)
245,382	11/7/2024	Goldman Sachs International	5.93%	ISE Cloud Computing Index	23,446
295,932	3/6/2024	UBS AG	5.88%	ISE Cloud Computing Index	46,245
<u>4,338,937</u>					<u>53,257</u>
				Total Unrealized Appreciation	69,691
				Total Unrealized Depreciation	(16,434)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 65.8%</b>		
<b>Repurchase Agreements (a) — 65.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,194,752		
(Cost \$3,194,280)	\$ 3,194,280	\$ 3,194,280
<b>Total Investments — 65.8%</b>		<b>3,194,280</b>
<b>(Cost \$3,194,280)</b>		<b>3,194,280</b>
Other assets less liabilities — 34.2%		1,660,662
<b>Net Assets — 100.0%</b>		<b>\$ 4,854,942</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Nasdaq Cybersecurity had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation (\$)</u>
5,053,320	5/6/2025	Bank of America NA	5.58%	First Trust Nasdaq Cybersecurity ETF	169,836
2,023,903	11/6/2025	BNP Paribas SA	5.93%	First Trust Nasdaq Cybersecurity ETF	395,742
598,673	11/7/2024	Goldman Sachs International	5.93%	First Trust Nasdaq Cybersecurity ETF	147,044
2,045,790	3/6/2024	UBS AG	5.83%	First Trust Nasdaq Cybersecurity ETF	65,776
<u>9,721,686</u>					<u>778,398</u>
				Total Unrealized Appreciation	<u>778,398</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 64.6%</b>			<b>Common Stocks (continued)</b>		
<i>Automobiles — 1.8%</i>			<i>Entertainment — 1.7%</i>		
Tesla, Inc.*	550,401	\$ 111,114,954	Electronic Arts, Inc.	79,477	\$ 11,085,452
<i>Beverages — 1.7%</i>			Netflix, Inc.*	129,309	77,962,982
Coca-Cola Europacific Partners plc	134,935	9,260,589	Take-Two Interactive Software, Inc.*	50,248	7,382,939
Keurig Dr Pepper, Inc.	413,101	12,355,851	Warner Bros Discovery, Inc.*	720,147	6,330,092
Monster Beverage Corp.*	307,398	18,167,222			102,761,465
PepsiCo, Inc.	406,174	67,156,809	<i>Financial Services — 0.3%</i>		
		106,940,471	PayPal Holdings, Inc.*	318,492	19,217,807
<i>Biotechnology — 2.5%</i>			<i>Food Products — 0.7%</i>		
Amgen, Inc.	158,101	43,292,797	Kraft Heinz Co. (The)	362,385	12,784,943
Biogen, Inc.*	42,841	9,296,069	Mondelez International, Inc., Class A	402,093	29,380,935
Gilead Sciences, Inc.	368,137	26,542,678			42,165,878
Moderna, Inc.*	112,652	10,391,020	<i>Ground Transportation — 0.6%</i>		
Regeneron Pharmaceuticals, Inc.*	31,661	30,587,375	CSX Corp.	583,813	22,149,865
Vertex Pharmaceuticals, Inc.*	76,147	32,038,089	Old Dominion Freight Line, Inc.	32,213	14,253,608
		152,148,028			36,403,473
<i>Broadline Retail — 4.2%</i>			<i>Health Care Equipment &amp; Supplies — 1.3%</i>		
Amazon.com, Inc.*	1,182,157	208,958,072	Dexcom, Inc.*	114,140	13,134,090
MercadoLibre, Inc.*	14,951	23,851,330	GE HealthCare Technologies, Inc.	134,523	12,279,259
PDD Holdings, Inc., ADR*	197,341	24,576,848	IDEXX Laboratories, Inc.*	24,520	14,104,640
		257,386,250	Intuitive Surgical, Inc.*	104,052	40,122,451
<i>Commercial Services &amp; Supplies — 0.5%</i>					79,640,440
Cintas Corp.	30,119	18,933,105	<i>Hotels, Restaurants &amp; Leisure — 2.0%</i>		
Copart, Inc.*	283,721	15,079,771	Airbnb, Inc., Class A*	128,448	20,226,706
		34,012,876	Booking Holdings, Inc.*	10,340	35,867,702
<i>Communications Equipment — 0.9%</i>			DoorDash, Inc., Class A*	109,545	13,646,021
Cisco Systems, Inc.	1,200,507	58,068,524	Marriott International, Inc., Class A	86,762	21,679,221
<i>Consumer Staples Distribution &amp; Retail — 1.8%</i>			Starbucks Corp.	335,854	31,872,545
Costco Wholesale Corp.	130,786	97,290,397			123,292,195
Dollar Tree, Inc.*	64,366	9,441,205	<i>Industrial Conglomerates — 0.6%</i>		
Walgreens Boots Alliance, Inc.	255,211	5,425,786	Honeywell International, Inc.	194,795	38,711,610
		112,157,388	<i>Interactive Media &amp; Services — 6.2%</i>		
<i>Electric Utilities — 0.8%</i>			Alphabet, Inc., Class A*	676,942	93,729,389
American Electric Power Co., Inc.	155,412	13,239,549	Alphabet, Inc., Class C*	654,846	91,534,374
Constellation Energy Corp.	94,336	15,890,899	Meta Platforms, Inc., Class A	403,938	197,982,132
Exelon Corp.	294,136	10,541,834			383,245,895
Xcel Energy, Inc.	163,046	8,590,894	<i>IT Services — 0.3%</i>		
		48,263,176	Cognizant Technology Solutions Corp., Class A	148,127	11,704,995
<i>Electronic Equipment, Instruments &amp; Components — 0.2%</i>			MongoDB, Inc., Class A*	21,096	9,442,148
CDW Corp.	39,579	9,744,746			21,147,143
<i>Energy Equipment &amp; Services — 0.1%</i>			<i>Life Sciences Tools &amp; Services — 0.1%</i>		
Baker Hughes Co., Class A	297,306	8,797,285	Illumina, Inc.*	46,884	6,555,790

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
<i>Machinery — 0.3%</i>		
PACCAR, Inc.	154,517	\$ 17,134,390
<i>Media — 1.3%</i>		
Charter Communications, Inc., Class A*	43,725	12,852,089
Comcast Corp., Class A	1,186,429	50,838,483
Sirius XM Holdings, Inc.(a)	1,134,219	5,013,248
Trade Desk, Inc. (The), Class A*	131,810	11,260,528
		<u>79,964,348</u>
<i>Oil, Gas &amp; Consumable Fuels — 0.2%</i>		
Diamondback Energy, Inc.	52,856	9,647,277
<i>Pharmaceuticals — 0.2%</i>		
AstraZeneca plc, ADR	172,053	11,038,921
<i>Professional Services — 0.9%</i>		
Automatic Data Processing, Inc.	121,523	30,518,071
Paychex, Inc.	106,731	13,087,355
Verisk Analytics, Inc., Class A	42,868	10,369,769
		<u>53,975,195</u>
<i>Real Estate Management &amp; Development — 0.2%</i>		
CoStar Group, Inc.*	120,672	10,502,084
<i>Semiconductors &amp; Semiconductor Equipment — 14.8%</i>		
Advanced Micro Devices, Inc.*	477,111	91,858,181
Analog Devices, Inc.	146,578	28,116,592
Applied Materials, Inc.	247,181	49,836,633
ASML Holding NV (Registered), NYRS	25,954	24,699,903
Broadcom, Inc.	137,914	179,355,778
GLOBALFOUNDRIES, Inc.*(a)	161,823	8,846,863
Intel Corp.	1,245,625	53,624,156
KLA Corp.	40,151	27,395,027
Lam Research Corp.	38,969	36,562,664
Marvell Technology, Inc.	254,877	18,264,486
Microchip Technology, Inc.	159,841	13,449,022
Micron Technology, Inc.	326,128	29,550,458
NVIDIA Corp.	282,564	223,542,032
NXP Semiconductors NV	76,174	19,022,933
ON Semiconductor Corp.*	127,239	10,041,702
QUALCOMM, Inc.	328,853	51,889,715
Texas Instruments, Inc.	268,131	44,866,360
		<u>910,922,505</u>
<i>Software — 11.3%</i>		
Adobe, Inc.*	134,543	75,381,752
ANSYS, Inc.*	25,662	8,575,471
Atlassian Corp., Class A*	45,834	9,506,888
Autodesk, Inc.*	63,159	16,305,759
Cadence Design Systems, Inc.*	80,404	24,473,370
CrowdStrike Holdings, Inc., Class A*	67,253	21,800,060
Datadog, Inc., Class A*	89,311	11,740,824

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Fortinet, Inc.*	226,850	\$ 15,677,604
Intuit, Inc.	82,704	54,823,655
Microsoft Corp.	850,132	351,648,600
Palo Alto Networks, Inc.*	93,174	28,935,186
Roper Technologies, Inc.	31,562	17,192,768
Splunk, Inc.*	49,806	7,780,693
Synopsys, Inc.*	44,895	25,757,608
Workday, Inc., Class A*	61,717	18,185,531
Zscaler, Inc.*	43,854	10,611,352
		<u>698,397,121</u>
<i>Specialty Retail — 0.5%</i>		
O'Reilly Automotive, Inc.*	17,461	18,987,441
Ross Stores, Inc.	100,051	14,903,597
		<u>33,891,038</u>
<i>Technology Hardware, Storage &amp; Peripherals — 5.2%</i>		
Apple, Inc.	1,778,838	321,524,969
<i>Textiles, Apparel &amp; Luxury Goods — 0.3%</i>		
Lululemon Athletica, Inc.*	35,893	16,765,261
<i>Trading Companies &amp; Distributors — 0.2%</i>		
Fastenal Co.	168,835	12,326,643
<i>Wireless Telecommunication Services — 0.9%</i>		
T-Mobile US, Inc.	341,698	55,799,283
<b>Total Common Stocks (Cost \$3,593,285,991)</b>		<u>3,983,664,429</u>
<b>Securities Lending Reinvestments (b) — 0.2%</b>		
<b>Investment Companies — 0.2%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) (Cost \$12,331,528)	12,331,528	12,331,528
	<b>Principal Amount</b>	
<b>Short-Term Investments — 10.4%</b>		
<b>Repurchase Agreements (d) — 1.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$89,824,890 (Cost \$89,811,677)	\$ 89,811,677	<u>89,811,677</u>
<b>U.S. Treasury Obligations (e) — 8.9%</b>		
U.S. Treasury Bills		
5.28%, 3/7/2024 (f)	100,000,000	99,912,354
5.27%, 3/12/2024 (f)	50,000,000	49,919,425
5.46%, 3/28/2024 (f)	75,000,000	74,703,281
5.32%, 4/25/2024 (f)	50,000,000	49,596,629
5.31%, 5/2/2024 (f)	40,000,000	39,637,266
5.39%, 5/9/2024 (f)	45,000,000	44,547,403
5.30%, 6/18/2024 (f)	100,000,000	98,413,293



Investments	Principal Amount	Value
<b>U.S. Treasury Obligations (e) (continued)</b>		
5.25%, 8/8/2024 (f)	\$ 100,000,000	\$ 97,721,556
<b>Total U.S. Treasury Obligations (Cost \$554,473,893)</b>		<b>554,451,207</b>
<b>Total Short-Term Investments (Cost \$644,285,570)</b>		<b>644,262,884</b>
<b>Total Investments — 75.2% (Cost \$4,249,903,089)</b>		<b>4,640,258,841</b>
Other assets less liabilities — 24.8%		1,527,667,129
<b>Net Assets — 100.0%</b>		<b>\$ 6,167,925,970</b>

- \* Non-income producing security.
- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$12,218,787, collateralized in the form of cash with a value of \$12,331,528 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$74,761 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 4.38%, and maturity dates ranging from March 31, 2025 – November 15, 2052. The total value of collateral is \$12,406,289.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$12,331,528.
- (c) Rate shown is the 7-day yield as of February 29, 2024.
- (d) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (e) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$351,941,931.
- (f) The rate shown was the current yield as of February 29, 2024.

**Abbreviations**

ADR	American Depositary Receipt
NYRS	New York Registry Shares

**Futures Contracts Purchased**

Ultra QQQ had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
Nasdaq 100 E-Mini Index	650	3/15/2024	U.S. Dollar	\$ 235,075,750	\$ 21,093,240

**Swap Agreements**

Ultra QQQ had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
859,284,225	3/6/2025	Bank of America NA	5.98%	Nasdaq-100 Index <sup>®</sup>	81,982,982
898,818,300	11/6/2025	Barclays Capital	5.93%	Nasdaq-100 Index <sup>®</sup>	112,177,349
438,483,599	2/11/2025	BNP Paribas SA	6.08%	Nasdaq-100 Index <sup>®</sup>	135,886,085
712,425,329	3/6/2025	Citibank NA	6.08%	Nasdaq-100 Index <sup>®</sup>	101,994,844
478,595,077	1/26/2026	Goldman Sachs International	5.93%	Nasdaq-100 Index <sup>®</sup>	7,179,056
1,243,066,496	1/26/2026	Goldman Sachs International	5.73%	PowerShares QQQ Trust <sup>SM</sup> , Series 1	24,833,148
1,721,661,573					32,012,204
564,465,760	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	5.93%	Nasdaq-100 Index <sup>®</sup>	55,446,021
525,202,342	3/6/2024	International plc Morgan Stanley & Co.	5.88%	Nasdaq-100 Index <sup>®</sup> PowerShares QQQ Trust <sup>SM</sup> ,	128,643,996
968,051,723	3/6/2024	International plc	5.88%	Series 1	191,401,519
1,493,254,065					320,045,515
813,416,758	4/8/2024	Societe Generale	6.28%	Nasdaq-100 Index <sup>®</sup>	157,303,381
615,439,636	11/7/2024	UBS AG	6.13%	Nasdaq-100 Index <sup>®</sup>	177,164,193
8,117,249,245					1,174,012,574
				Total Unrealized Appreciation	1,174,012,574

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 70.9%</b>		
<i>Health Care REITs — 5.7%</i>		
Healthpeak Properties, Inc., REIT	31,873	\$ 533,873
Ventas, Inc., REIT	18,167	768,283
Welltower, Inc., REIT	24,990	2,303,078
		<u>3,605,234</u>
<i>Hotel &amp; Resort REITs — 1.0%</i>		
Host Hotels & Resorts, Inc., REIT	31,851	660,590
<i>Industrial REITs — 8.8%</i>		
Prologis, Inc., REIT	41,719	5,559,891
<i>Office REITs — 2.1%</i>		
Alexandria Real Estate Equities, Inc., REIT	7,062	880,843
Boston Properties, Inc., REIT	6,519	421,910
		<u>1,302,753</u>
<i>Real Estate Management &amp; Development — 4.5%</i>		
CBRE Group, Inc., Class A*	13,762	1,264,590
CoStar Group, Inc.*	18,439	1,604,746
		<u>2,869,336</u>
<i>Residential REITs — 8.3%</i>		
AvalonBay Communities, Inc., REIT	6,412	1,135,116
Camden Property Trust, REIT	4,821	455,488
Equity Residential, REIT	15,603	939,457
Essex Property Trust, Inc., REIT	2,898	670,597
Invitation Homes, Inc., REIT	25,969	884,764
Mid-America Apartment Communities, Inc., REIT	5,270	662,334
UDR, Inc., REIT	13,663	485,036
		<u>5,232,792</u>
<i>Retail REITs — 8.7%</i>		
Federal Realty Investment Trust, REIT	3,317	334,520
Kimco Realty Corp., REIT	30,024	593,274
Realty Income Corp., REIT	37,549	1,956,678
Regency Centers Corp., REIT	7,418	459,545
Simon Property Group, Inc., REIT	14,731	2,182,250
		<u>5,526,267</u>
<i>Specialized REITs — 31.8%</i>		
American Tower Corp., REIT	21,048	4,185,605
Crown Castle, Inc., REIT	19,596	2,154,384
Digital Realty Trust, Inc., REIT	13,674	2,007,480
Equinix, Inc., REIT	4,239	3,767,708
Extra Space Storage, Inc., REIT	9,540	1,344,854
Iron Mountain, Inc., REIT	13,184	1,036,790
Public Storage, REIT	7,146	2,028,535
SBA Communications Corp., Class A, REIT	4,872	1,019,369

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
VICI Properties, Inc., Class A, REIT	46,710	\$ 1,398,030
Weyerhaeuser Co., REIT	32,960	1,133,165
		<u>20,075,920</u>
<b>Total Common Stocks (Cost \$47,188,274)</b>		
		<u>44,832,783</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 10.7%</b>		
<b>Repurchase Agreements (a) — 10.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,743,427 (Cost \$6,742,437)	\$ 6,742,437	6,742,437
<b>Total Investments — 81.6% (Cost \$53,930,711)</b>		
		<u>51,575,220</u>
Other assets less liabilities — 18.4%		11,599,658
<b>Net Assets — 100.0%</b>		
		<u><b>\$ 63,174,878</b></u>

\* Non-income producing security.

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Real Estate had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
6,356,769	3/6/2025	Bank of America NA	6.28%	S&P Real Estate Select Sector index <sup>c</sup>	758,650
22,999,241	3/6/2025	BNP Paribas SA	6.03%	S&P Real Estate Select Sector index <sup>c</sup>	776,644
4,272,475	4/7/2025	Citibank NA	5.83%	S&P Real Estate Select Sector index <sup>c</sup>	121,188
6,822,058	3/6/2025	Goldman Sachs International	5.93%	S&P Real Estate Select Sector index <sup>c</sup>	300,003
4,407,281	3/6/2025	Societe Generale	6.23%	S&P Real Estate Select Sector index <sup>c</sup>	199,757
36,850,749	3/6/2025	UBS AG	5.58%	S&P Real Estate Select Sector index <sup>c</sup>	722,387
<u>81,708,573</u>					<u>2,878,629</u>
				Total Unrealized Appreciation	<u>2,878,629</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) — 75.6%</b>			<b>Common Stocks (a) (continued)</b>		
<i>Aerospace &amp; Defense — 0.8%</i>			<i>Automobiles — 0.1%</i>		
AAR Corp.*	2,113	\$ 141,106	Fisker, Inc., Class A*(b)	13,051	\$ 9,504
AeroVironment, Inc.*	1,624	205,907	Livewire Group, Inc.*(b)	1,201	11,265
AerSale Corp.*	1,598	14,126	Winnebago Industries, Inc.	1,813	130,047
Archer Aviation, Inc., Class A*(b)	9,523	45,996	Workhorse Group, Inc.*(b)	12,884	4,311
Astronics Corp.*	1,642	31,477			155,127
Cadre Holdings, Inc.	1,214	43,619	<i>Banks — 6.4%</i>		
Ducommun, Inc.*	837	39,942	1st Source Corp.	1,030	51,273
Eve Holding, Inc.*	1,130	6,272	ACNB Corp.	519	18,290
Kaman Corp.	1,758	80,534	Amalgamated Financial Corp.	1,104	25,480
Kratos Defense & Security Solutions, Inc.*	8,997	164,105	Amerant Bancorp, Inc., Class A	1,612	34,158
Leonardo DRS, Inc.*	4,289	97,403	American National Bankshares, Inc.	642	28,967
Moog, Inc., Class A	1,773	265,861	Ameris Bancorp	4,134	191,528
National Presto Industries, Inc.	322	24,900	Ames National Corp.(b)	538	10,206
Park Aerospace Corp.	1,161	17,670	Arrow Financial Corp.	920	22,062
Parsons Corp.*	2,578	207,813	Associated Banc-Corp.	9,455	197,042
Redwire Corp.*(b)	490	1,583	Atlantic Union Bankshares Corp.	4,692	156,056
Rocket Lab USA, Inc.*	17,407	79,811	Axos Financial, Inc.*	3,468	180,752
Terran Orbital Corp.*(b)	6,174	6,668	Banc of California, Inc.	8,199	119,951
Triumph Group, Inc.*	4,023	55,920	BancFirst Corp.	1,376	120,730
V2X, Inc.*	720	27,720	Bancorp, Inc. (The)*	3,251	145,125
Virgin Galactic Holdings, Inc.*(b)	20,492	35,656	Bank First Corp.(b)	583	50,430
		1,594,089	Bank of Hawaii Corp.(b)	2,450	147,686
<i>Air Freight &amp; Logistics — 0.1%</i>			Bank of Marin Bancorp	983	16,328
Air Transport Services Group, Inc.*	3,518	42,462	Bank of NT Butterfield & Son Ltd. (The)	3,031	90,597
Forward Air Corp.	1,607	59,668	Bank7 Corp.	233	6,526
Hub Group, Inc., Class A*	3,924	166,888	BankUnited, Inc.	4,646	124,606
Radiant Logistics, Inc.*	2,276	13,201	Bankwell Financial Group, Inc.	368	9,373
		282,219	Banner Corp.	2,138	93,730
<i>Automobile Components — 1.0%</i>			Bar Harbor Bankshares	933	23,530
Adient plc*	5,860	198,888	BayCom Corp.	699	13,994
American Axle & Manufacturing Holdings, Inc.*	7,129	49,333	BCB Bancorp, Inc.	941	9,871
Atmus Filtration Technologies, Inc.*	1,025	24,467	Berkshire Hills Bancorp, Inc.	2,715	58,345
Cooper-Standard Holdings, Inc.*	1,055	14,833	Blue Foundry Bancorp*	1,413	13,310
Dana, Inc.	8,143	101,787	Blue Ridge Bankshares, Inc.	1,113	2,727
Dorman Products, Inc.*	1,645	154,992	Bridgewater Bancshares, Inc.*	1,276	15,121
Fox Factory Holding Corp.*	2,664	134,772	Brookline Bancorp, Inc.	5,448	53,227
Gentherm, Inc.*	2,047	116,392	Burke & Herbert Financial Services Corp.(b)	402	21,981
Goodyear Tire & Rubber Co. (The)*	17,585	208,910	Business First Bancshares, Inc.	1,499	33,653
Holley, Inc.*	3,296	14,140	Byline Bancorp, Inc.	1,546	32,219
LCI Industries	1,543	194,387	C&F Financial Corp.	200	10,686
Luminar Technologies, Inc., Class A*(b)	17,005	40,642	Cadence Bank	11,383	315,081
Modine Manufacturing Co.*	3,214	288,328	Cambridge Bancorp	475	30,049
Patrick Industries, Inc.	1,333	159,880	Camden National Corp.	892	28,348
Solid Power, Inc.*(b)	9,673	15,864	Capital Bancorp, Inc.	594	12,230
Standard Motor Products, Inc.	1,283	40,748	Capital City Bank Group, Inc.	824	23,360
Stoneridge, Inc.*	1,652	29,026	Capitol Federal Financial, Inc.	7,973	46,164
Visteon Corp.*	1,723	194,906	Capstar Financial Holdings, Inc.	1,193	22,369
XPEL, Inc.*(c)	1,412	74,243	Carter Bankshares, Inc.*	1,417	18,704
		2,056,538	Cathay General Bancorp	4,343	169,594
			Central Pacific Financial Corp.	1,659	30,957
			Central Valley Community Bancorp	623	11,644
			Chemung Financial Corp.	219	9,329

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
ChoiceOne Financial Services, Inc.(b)	436	\$ 11,602	FVCBankcorp, Inc.*	1,000	\$ 12,110
Citizens & Northern Corp.	934	17,148	German American Bancorp, Inc.	1,751	55,086
Citizens Financial Services, Inc.	236	11,033	Glacier Bancorp, Inc.	6,967	260,705
City Holding Co.	928	93,245	Great Southern Bancorp, Inc.	553	28,833
Civista Bancshares, Inc.	965	14,494	Greene County Bancorp, Inc.	436	12,452
CNB Financial Corp.	1,282	25,627	Guaranty Bancshares, Inc.	511	14,696
Coastal Financial Corp.*	676	25,952	Hancock Whitney Corp.	5,420	236,312
Codorus Valley Bancorp, Inc.	582	13,398	Hanmi Financial Corp.	1,901	28,724
Colony Bankcorp, Inc.	1,031	11,692	HarborOne Bancorp, Inc.	2,562	26,081
Columbia Financial, Inc.*	1,854	31,017	HBT Financial, Inc.	830	15,820
Community Bank System, Inc.	3,327	150,713	Heartland Financial USA, Inc.	2,640	89,760
Community Trust Bancorp, Inc.	970	38,567	Heritage Commerce Corp.	3,699	30,665
ConnectOne Bancorp, Inc.	2,288	45,280	Heritage Financial Corp.	2,167	39,764
CrossFirst Bankshares, Inc.*	2,822	36,319	Hilltop Holdings, Inc.	2,917	90,077
Customers Bancorp, Inc.*	1,787	97,052	Hingham Institution For Savings (The)(b)	92	15,454
CVB Financial Corp.	8,311	141,453	Home Bancorp, Inc.	448	16,464
Dime Community Bancshares, Inc.	2,184	40,928	Home BancShares, Inc.	11,916	279,549
Eagle Bancorp, Inc.	1,840	43,829	HomeStreet, Inc.	1,130	15,764
Eastern Bankshares, Inc.	9,680	125,066	HomeTrust Bancshares, Inc.	918	24,098
Enterprise Bancorp, Inc.	598	16,206	Hope Bancorp, Inc.	7,208	79,072
Enterprise Financial Services Corp.	2,266	90,459	Horizon Bancorp, Inc.	2,694	32,436
Equity Bancshares, Inc., Class A	913	29,061	Independent Bank Corp.	1,244	30,416
Esquire Financial Holdings, Inc.	429	21,785	Independent Bank Corp.	2,760	143,989
ESSA Bancorp, Inc.	542	9,409	Independent Bank Group, Inc.	2,259	98,786
Evans Bancorp, Inc.	326	9,682	International Bancshares Corp.	3,355	174,091
Farmers & Merchants Bancorp, Inc.	793	16,019	John Marshall Bancorp, Inc.	777	13,598
Farmers National Banc Corp.	2,274	30,654	Kearny Financial Corp.	3,498	22,247
FB Financial Corp.	2,216	78,978	Lakeland Bancorp, Inc.	3,895	45,494
Fidelity D&D Bancorp, Inc.(b)	291	14,533	Lakeland Financial Corp.	1,550	98,735
Financial Institutions, Inc.	948	17,405	LCNB Corp.	660	9,293
First Bancorp(b)	10,742	182,399	Live Oak Bancshares, Inc.	2,101	83,452
First Bancorp	2,485	84,788	Macatawa Bank Corp.	1,643	16,101
First Bancorp, Inc. (The)	611	14,432	MainStreet Bancshares, Inc.	435	7,837
First Bancshares, Inc. (The)	1,916	47,574	Mercantile Bank Corp.	979	36,066
First Bank	1,273	17,071	Metrocity Bankshares, Inc.	1,140	27,702
First Busey Corp.	3,243	74,784	Metropolitan Bank Holding Corp.*	646	25,330
First Business Financial Services, Inc.	491	17,323	Mid Penn Bancorp, Inc.	888	18,675
First Commonwealth Financial Corp.	6,393	83,301	Middlefield Banc Corp.(b)	491	12,049
First Community Bankshares, Inc.	1,072	35,526	Midland States Bancorp, Inc.	1,298	31,606
First Community Corp.	460	7,558	MidWestOne Financial Group, Inc.	888	20,353
First Financial Bancorp	5,884	127,683	MVB Financial Corp.	709	15,180
First Financial Bankshares, Inc.	8,142	251,913	National Bank Holdings Corp., Class A	2,300	77,832
First Financial Corp.	715	26,619	National Bankshares, Inc.(b)	361	11,288
First Foundation, Inc.	3,196	25,344	NBT Bancorp, Inc.	2,862	98,424
First Interstate BancSystem, Inc., Class A	5,160	135,811	Nicolet Bankshares, Inc.	804	63,460
First Merchants Corp.	3,693	122,608	Northeast Bank	420	22,424
First Mid Bancshares, Inc.	1,390	42,117	Northeast Community Bancorp, Inc.	792	12,347
First of Long Island Corp. (The)	1,331	14,827	Northfield Bancorp, Inc.	2,504	25,290
First Western Financial, Inc.*	500	7,075	Northrim Bancorp, Inc.	336	16,709
Five Star Bancorp	798	18,937	Northwest Bancshares, Inc.	7,959	91,210
Flushing Financial Corp.	1,730	22,213	Norwood Financial Corp.(b)	454	12,535
FS Bancorp, Inc.	413	13,782	Oak Valley Bancorp	420	10,471
Fulton Financial Corp.	10,039	154,601	OceanFirst Financial Corp.	3,638	55,298
			OFG Bancorp	2,883	104,422
			Old National Bancorp	18,302	300,702

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Old Second Bancorp, Inc.	2,710	\$ 36,395	United Bankshares, Inc.	8,174	\$ 283,556
Orange County Bancorp, Inc.	319	14,668	United Community Banks, Inc.	7,221	187,818
Origin Bancorp, Inc.	1,823	54,398	Unity Bancorp, Inc.	450	12,321
Orrstown Financial Services, Inc.	639	17,221	Univest Financial Corp.	1,812	36,276
Pacific Premier Bancorp, Inc.	5,927	135,491	USCB Financial Holdings, Inc.	656	7,164
Park National Corp.	895	115,016	Valley National Bancorp	26,965	220,843
Parke Bancorp, Inc.	653	11,264	Veritex Holdings, Inc.	3,276	64,308
Pathward Financial, Inc.	1,629	82,818	Virginia National Bankshares Corp.	295	8,974
PCB Bancorp	680	10,982	WaFd, Inc.	4,261	116,070
Peapack-Gladstone Financial Corp.	1,054	25,538	Washington Trust Bancorp, Inc.	1,056	27,181
Penns Woods Bancorp, Inc.	428	8,278	WesBanco, Inc.	3,604	104,444
Peoples Bancorp, Inc.	2,179	61,165	West Bancorp, Inc.	1,013	17,626
Peoples Financial Services Corp.	428	17,270	Westamerica Bancorp	1,618	73,959
Pioneer Bancorp, Inc.*	728	6,785	WSFS Financial Corp.	3,824	162,099
Plumas Bancorp	341	11,880			13,546,728
Ponce Financial Group, Inc.*	1,215	10,716	<i>Beverages — 0.3%</i>		
Preferred Bank	808	58,055	Coca-Cola Consolidated, Inc.	298	250,558
Premier Financial Corp.	2,208	42,791	Duckhorn Portfolio, Inc. (The)*	2,741	26,067
Primis Financial Corp.	1,265	15,623	MGP Ingredients, Inc.	991	84,413
Princeton Bancorp, Inc.	317	9,757	National Beverage Corp.*	1,481	77,960
Provident Financial Services, Inc.	4,586	69,157	Primo Water Corp.	9,774	158,437
QCR Holdings, Inc.	1,030	58,710	Vita Coco Co., Inc. (The)*	1,784	46,562
RBB Bancorp	1,047	18,029	Zevia PBC, Class A*	1,580	2,370
Red River Bancshares, Inc.	300	14,940			646,367
Renasant Corp.	3,448	108,991	<i>Biotechnology — 6.1%</i>		
Republic Bancorp, Inc., Class A	531	26,157	2seventy bio, Inc.*(b)	3,134	16,297
S&T Bancorp, Inc.	2,381	74,263	4D Molecular Therapeutics, Inc.*	2,494	69,882
Sandy Spring Bancorp, Inc.	2,739	60,203	89bio, Inc.*	3,991	45,777
Seacoast Banking Corp. of Florida	5,262	127,025	Aadi Bioscience, Inc.*	1,012	1,994
ServisFirst Bancshares, Inc.	3,182	201,071	ACADIA Pharmaceuticals, Inc.*	7,558	175,648
Shore Bancshares, Inc.	1,861	21,141	ACELYRIN, Inc.*	2,065	17,449
Sierra Bancorp	841	15,651	Acrivon Therapeutics, Inc.*	542	2,634
Simmons First National Corp., Class A	7,754	148,877	Actinium Pharmaceuticals, Inc.*	1,703	14,527
SmartFinancial, Inc.	990	21,305	Adicet Bio, Inc.*	1,895	4,453
South Plains Financial, Inc.	731	19,503	ADMA Biologics, Inc.*	13,304	71,309
Southern First Bancshares, Inc.*	479	15,783	Aerovate Therapeutics, Inc.*(b)	698	16,110
Southern Missouri Bancorp, Inc.	592	25,385	Agenus, Inc.*	23,774	15,929
Southern States Bancshares, Inc.	474	11,784	Agios Pharmaceuticals, Inc.*	3,467	112,053
Southside Bancshares, Inc.	1,793	51,387	Akero Therapeutics, Inc.*	3,203	86,449
SouthState Corp.	4,756	399,694	Aldeyra Therapeutics, Inc.*	2,906	10,520
Stellar Bancorp, Inc.	3,040	72,048	Alector, Inc.*	3,961	27,608
Sterling Bancorp, Inc.*	1,358	6,844	Alkermes plc*	10,354	307,410
Stock Yards Bancorp, Inc.	1,695	77,648	Allakos, Inc.*	4,148	6,139
Summit Financial Group, Inc.	702	18,940	Allogene Therapeutics, Inc.*	5,897	28,954
Texas Capital Bancshares, Inc.*	2,991	175,422	Allovir, Inc.*	3,176	2,339
Third Coast Bancshares, Inc.*	804	15,413	Alpine Immune Sciences, Inc.*	2,032	71,567
Timberland Bancorp, Inc.	463	12,131	Altimmune, Inc.*	3,295	39,870
Tompkins Financial Corp.	865	41,658	ALX Oncology Holdings, Inc.*	1,683	24,690
Towne Bank	4,380	118,742	Amicus Therapeutics, Inc.*	17,736	227,376
TriCo Bancshares	1,941	64,849	AnaptysBio, Inc.*	1,169	29,845
Triumph Financial, Inc.*	1,388	104,100	Anavex Life Sciences Corp.*(b)	4,512	23,192
TrustCo Bank Corp.	1,162	31,711	Anika Therapeutics, Inc.*	914	22,192
Trustmark Corp.	3,800	102,068	Annexon, Inc.*	2,848	15,863
UMB Financial Corp.	2,766	225,733	Apogee Therapeutics, Inc.*(b)	1,281	44,604
			Arbutus Biopharma Corp.*	7,907	22,140
			Arcellx, Inc.*	2,394	157,573

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Arcturus Therapeutics Holdings, Inc.*	1,456	\$ 56,435
Arcus Biosciences, Inc.*	3,357	64,219
Arcutis Biotherapeutics, Inc.*(b)	4,936	50,742
Ardelyx, Inc.*	14,389	134,106
Arrowhead Pharmaceuticals, Inc.*	7,229	232,051
ARS Pharmaceuticals, Inc.*	1,532	12,823
Astria Therapeutics, Inc.*	2,065	29,364
Atara Biotherapeutics, Inc.*	6,044	4,702
Aura Biosciences, Inc.*	1,732	15,709
Aurinia Pharmaceuticals, Inc.*	8,452	48,345
Avid Bioservices, Inc.*	3,873	29,745
Avidity Biosciences, Inc.*	4,617	84,491
Avita Medical, Inc.*	1,569	28,446
Beam Therapeutics, Inc.*	4,524	178,653
BioAtla, Inc.*	2,759	7,449
BioCryst Pharmaceuticals, Inc.*	11,830	66,603
Biohaven Ltd.*	4,270	205,558
Biomea Fusion, Inc.*(b)	1,240	21,700
BioVie, Inc., Class A*(b)	754	935
Bioxcel Therapeutics, Inc.*(b)	1,265	4,023
Bluebird Bio, Inc.*	6,678	9,282
Blueprint Medicines Corp.*	3,796	355,002
Bridgebio Pharma, Inc.*	7,147	244,070
Cabaletta Bio, Inc.*	2,150	49,192
CareDx, Inc.*	3,249	34,569
Caribou Biosciences, Inc.*	5,110	40,420
Carisma Therapeutics, Inc.(b)	1,664	4,293
Cartesian Therapeutics, Inc.*(b)	7,331	5,363
Catalyst Pharmaceuticals, Inc.*	6,268	100,476
Celcuity, Inc.*(b)	1,089	16,945
Celldex Therapeutics, Inc.*	2,900	139,374
Century Therapeutics, Inc.*	1,462	5,366
Cerevel Therapeutics Holdings, Inc.*	4,363	178,883
Cogent Biosciences, Inc.*	5,184	36,288
Coherus Biosciences, Inc.*	6,228	14,200
Compass Therapeutics, Inc.*	5,694	10,135
Crinetics Pharmaceuticals, Inc.*	4,075	166,831
Cue Biopharma, Inc.*(b)	2,245	4,658
Cullinan Oncology, Inc.*	1,614	29,811
Cytokinetics, Inc.*	5,813	419,931
Day One Biopharmaceuticals, Inc.*	3,910	65,414
Deciphera Pharmaceuticals, Inc.*	3,336	55,678
Denali Therapeutics, Inc.*	7,370	145,779
Design Therapeutics, Inc.*	2,045	5,685
Disc Medicine, Inc.*	558	38,318
Dynavax Technologies Corp.*	8,089	102,488
Dyne Therapeutics, Inc.*	2,774	74,621
Eagle Pharmaceuticals, Inc.*	646	3,786
Editas Medicine, Inc.*	5,134	51,648
Emergent BioSolutions, Inc.*	3,245	10,481
Enanta Pharmaceuticals, Inc.*	1,249	17,948
Entrada Therapeutics, Inc.*(b)	1,336	17,675
Erasca, Inc.*	5,036	11,986
Fate Therapeutics, Inc.*	5,289	37,499
Fennec Pharmaceuticals, Inc.*	1,132	10,720

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
FibroGen, Inc.*	5,762	\$ 9,853
Foghorn Therapeutics, Inc.*(b)	1,268	9,802
Genelux Corp.*(b)	1,158	8,453
Generation Bio Co.*	2,826	7,093
Geron Corp.*	31,975	63,950
Graphite Bio, Inc.*	1,748	5,926
Gritstone bio, Inc.*(b)	5,476	15,333
Halozyne Therapeutics, Inc.*	8,098	322,381
Heron Therapeutics, Inc.*(b)	6,462	17,189
HilleVax, Inc.*(b)	1,636	29,693
Humacyte, Inc.*	3,821	16,621
Ideaya Biosciences, Inc.*	3,756	167,893
IGM Biosciences, Inc.*(b)	829	10,470
Immuneering Corp., Class A*	1,397	8,661
ImmunityBio, Inc.*(b)	8,275	39,141
Immunovant, Inc.*	3,368	119,126
Inhibrx, Inc.*	2,144	78,535
Inozyme Pharma, Inc.*(b)	2,979	18,946
Insmad, Inc.*	8,627	239,140
Intellia Therapeutics, Inc.*	5,507	176,885
Iovance Biotherapeutics, Inc.*	14,316	227,768
Ironwood Pharmaceuticals, Inc., Class A*	8,652	81,588
iTeos Therapeutics, Inc.*	1,547	16,568
Janux Therapeutics, Inc.*(b)	1,080	52,250
KalVista Pharmaceuticals, Inc.*	1,933	26,385
Karyopharm Therapeutics, Inc.*(b)	7,068	8,199
Keros Therapeutics, Inc.*	1,405	94,838
Kezar Life Sciences, Inc.*	4,453	4,676
Kiniksa Pharmaceuticals Ltd., Class A*	1,958	41,392
Kodiak Sciences, Inc.*	2,023	12,158
Krystal Biotech, Inc.*	1,349	215,125
Kura Oncology, Inc.*	4,404	92,836
Kymera Therapeutics, Inc.*	2,371	101,242
Larimar Therapeutics, Inc.*	1,600	18,400
Lexicon Pharmaceuticals, Inc.*(b)	5,781	14,395
Lineage Cell Therapeutics, Inc.*(b)	8,281	8,612
Lyell Immunopharma, Inc.*	10,830	31,624
MacroGenics, Inc.*	3,798	68,136
Madrigal Pharmaceuticals, Inc.*	924	218,249
MannKind Corp.*	16,277	66,898
MeiraGTx Holdings plc*	2,035	12,556
Merrimack Pharmaceuticals, Inc.*	653	9,599
Mersana Therapeutics, Inc.*	6,918	37,634
MiMedx Group, Inc.*	7,203	58,776
Mineralys Therapeutics, Inc.*(b)	1,212	18,641
Mirum Pharmaceuticals, Inc.*	1,545	44,357
Monte Rosa Therapeutics, Inc.*(b)	1,903	12,046
Morphic Holding, Inc.*	2,293	84,726
Mural Oncology plc*	1,035	5,475
Myriad Genetics, Inc.*	5,042	105,529
Nkarta, Inc.*(b)	1,887	22,795
Novavax, Inc.*(b)	5,944	29,363
Nurix Therapeutics, Inc.*	2,972	36,704
Nuvalent, Inc., Class A*	1,659	139,555

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Nuvectis Pharma, Inc.*(b)	463	\$ 4,570	Veracyte, Inc.*	4,544	\$ 107,011
Ocean Biomedical, Inc.*(b)	540	950	Vericel Corp.*	2,973	135,807
Olema Pharmaceuticals, Inc.*	1,677	20,795	Verve Therapeutics, Inc.*	3,258	55,549
Omega Therapeutics, Inc.*(b)	1,520	6,247	Vigil Neuroscience, Inc.*(b)	1,002	3,487
Organogenesis Holdings, Inc., Class A*	4,383	15,647	Viking Therapeutics, Inc.*	6,001	462,377
ORIC Pharmaceuticals, Inc.*(b)	2,436	31,035	Vir Biotechnology, Inc.*	5,224	58,718
Outlook Therapeutics, Inc.*(b)	9,814	4,287	Viridian Therapeutics, Inc.*	2,668	49,918
Ovid therapeutics, Inc.*	3,721	12,651	Vor BioPharma, Inc.*(b)	2,351	5,407
PDS Biotechnology Corp.*(b)	1,740	11,467	Voyager Therapeutics, Inc.*	1,982	16,490
PepGen, Inc.*	627	10,628	X4 Pharmaceuticals, Inc.*	7,683	7,457
PMV Pharmaceuticals, Inc.*	2,406	4,451	Xencor, Inc.*	3,618	83,033
Poseida Therapeutics, Inc., Class A*	4,242	16,798	XOMA Corp.*	457	11,110
Precigen, Inc.*(b)	8,432	12,985	Y-mAbs Therapeutics, Inc.*(b)	2,296	38,343
Prelude Therapeutics, Inc.*	929	3,995	Zentalis Pharmaceuticals, Inc.*	3,635	54,198
Prime Medicine, Inc.*(b)	2,465	21,273	Zura Bio Ltd., Class A*	1,063	3,912
ProKidney Corp., Class A*(b)	2,807	4,575	Zymeworks, Inc.*	3,386	40,666
Protagonist Therapeutics, Inc.*	3,565	108,305			12,940,068
Protalix BioTherapeutics, Inc.*(b)	4,140	6,748	<i>Broadline Retail — 0.1%</i>		
Prothena Corp. plc*	2,634	72,672	Big Lots, Inc.	1,776	9,626
PTC Therapeutics, Inc.*	4,497	126,770	ContextLogic, Inc., Class A*	1,402	9,113
Rallybio Corp.*(b)	1,907	4,434	Dillard's, Inc., Class A	217	89,997
RAPT Therapeutics, Inc.*(b)	1,844	15,803	Qurate Retail, Inc., Class B*	83	458
Recursion Pharmaceuticals, Inc., Class A*	8,517	114,639	Savers Value Village, Inc.*	1,618	32,748
REGENXBIO, Inc.*	2,565	44,734			141,942
Relay Therapeutics, Inc.*	5,635	56,463	<i>Building Products — 1.6%</i>		
Reneo Pharmaceuticals, Inc.*(b)	808	1,333	AAON, Inc.	4,232	355,403
Replimune Group, Inc.*	3,086	26,478	American Woodmark Corp.*	1,024	102,646
REVOLUTION Medicines, Inc.*	8,977	264,642	Apogee Enterprises, Inc.	1,380	78,950
Rhythm Pharmaceuticals, Inc.*	3,207	139,248	AZZ, Inc.	1,550	112,840
Rigel Pharmaceuticals, Inc.*	10,680	16,234	CSW Industrials, Inc.	962	221,635
Rocket Pharmaceuticals, Inc.*	3,916	114,739	Gibraltar Industries, Inc.*	1,909	147,852
Sage Therapeutics, Inc.*	3,299	70,863	Griffon Corp.	2,617	186,854
Sagimet Biosciences, Inc., Class A*(b)	347	2,127	Insteel Industries, Inc.	1,169	42,563
Sana Biotechnology, Inc.*	5,989	60,130	Janus International Group, Inc.*	5,303	76,098
Sangamo Therapeutics, Inc.*(b)	9,390	10,892	JELD-WEN Holding, Inc.*	5,316	96,751
Savara, Inc.*	5,638	28,472	Masonite International Corp.*	1,388	180,773
Scholar Rock Holding Corp.*	3,462	53,661	Masterbrand, Inc.*	8,101	140,228
Seres Therapeutics, Inc.*	6,070	6,920	PGT Innovations, Inc.*	3,542	147,949
SpringWorks Therapeutics, Inc.*	4,188	206,301	Quanex Building Products Corp.	2,062	71,304
Stoke Therapeutics, Inc.*	1,721	13,321	Resideo Technologies, Inc.*	9,148	204,275
Summit Therapeutics, Inc.*(b)	7,231	32,829	Simpson Manufacturing Co., Inc.	2,682	559,680
Sutro Biopharma, Inc.*	3,753	18,427	UFP Industries, Inc.	3,751	429,977
Syndax Pharmaceuticals, Inc.*	4,171	97,768	Zurn Elkay Water Solutions Corp.	9,242	293,434
Tango Therapeutics, Inc.*	2,787	31,019			3,449,212
Tenaya Therapeutics, Inc.*	2,899	17,249	<i>Capital Markets — 1.1%</i>		
TG Therapeutics, Inc.*	8,654	149,022	AITi Global, Inc.*(b)	1,425	8,350
Traverse Therapeutics, Inc.*	4,547	34,375	Artisan Partners Asset Management, Inc., Class A	3,837	165,260
Turnstone Biologics Corp.*(b)	410	1,870	AssetMark Financial Holdings, Inc.*	1,372	48,500
Twist Bioscience Corp.*	3,553	139,597	B Riley Financial, Inc.(b)	1,273	23,334
Tyra Biosciences, Inc.*(b)	872	17,431	Bakkt Holdings, Inc.*(b)	4,443	2,577
UroGen Pharma Ltd.*	1,698	31,124	BGC Group, Inc., Class A	22,363	155,423
Vanda Pharmaceuticals, Inc.*	3,525	15,757	BlackRock Capital Investment Corp.	2	7
Vaxcyte, Inc.*	6,538	482,635			
Vaxxinity, Inc., Class A*(b)	2,659	2,273			
Vera Therapeutics, Inc., Class A*	2,112	99,433			



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Brightsphere Investment Group, Inc.	2,034	\$ 46,090	Rayonier Advanced Materials, Inc.*	3,980	\$ 13,492
Cohen & Steers, Inc.	1,624	119,445	Sensient Technologies Corp.	2,629	175,828
Diamond Hill Investment Group, Inc.	171	24,740	Stepan Co.	1,331	118,725
Donnelley Financial Solutions, Inc.*	1,545	99,745	Trinseo plc	2,185	9,833
Forge Global Holdings, Inc.*(b)	6,858	14,265	Tronox Holdings plc	7,312	107,486
GCM Grosvenor, Inc., Class A	2,589	21,929	Valhi, Inc.	151	2,058
Hamilton Lane, Inc., Class A	2,282	262,088			3,140,378
Hercules Capital, Inc.	6	108	<i>Commercial Services &amp; Supplies — 1.2%</i>		
MarketWise, Inc.	2,012	3,642	ABM Industries, Inc.	4,137	170,899
Moelis & Co., Class A	4,173	225,509	ACCO Brands Corp.	5,767	32,180
Open Lending Corp.*	6,214	45,114	ACV Auctions, Inc., Class A*	7,935	140,846
P10, Inc., Class A	2,728	25,289	Aris Water Solutions, Inc., Class A	1,865	22,455
Patria Investments Ltd., Class A	3,395	50,585	BrightView Holdings, Inc.*	2,582	22,489
Perella Weinberg Partners, Class A	2,626	35,871	Brink's Co. (The)	2,883	238,799
Piper Sandler Cos.	1,083	203,896	Casella Waste Systems, Inc., Class A*	3,526	317,693
PJT Partners, Inc., Class A	1,484	156,414	CECO Environmental Corp.*	1,854	41,993
Prospect Capital Corp.	3	17	Cimpress plc*	1,124	110,163
Silvercrest Asset Management Group, Inc., Class A	589	9,878	CompX International, Inc.	95	2,214
StepStone Group, Inc., Class A	3,369	117,005	CoreCivic, Inc.*	7,101	108,148
StoneX Group, Inc.*	1,674	115,941	Deluxe Corp.	2,718	52,756
Value Line, Inc.	53	2,284	Ennis, Inc.	1,591	32,329
Victory Capital Holdings, Inc., Class A	1,674	64,332	Enviri Corp.*	4,927	38,726
Virtus Investment Partners, Inc.	433	100,595	GEO Group, Inc. (The)*	7,523	92,307
WisdomTree, Inc.	8,618	69,461	Healthcare Services Group, Inc.*	4,647	59,296
		2,217,694	HNI Corp.	2,885	129,277
<i>Chemicals — 1.5%</i>			Interface, Inc., Class A	3,580	56,278
AdvanSix, Inc.	1,628	45,551	LanzaTech Global, Inc.*(b)	1,288	4,147
American Vanguard Corp.	1,686	18,074	Li-Cycle Holdings Corp.*(b)	8,702	3,133
Arcadium Lithium plc*	63,737	349,916	Liquidity Services, Inc.*	1,438	25,783
Aspen Aerogels, Inc.*	3,190	54,804	Matthews International Corp., Class A	1,855	53,684
Avient Corp.	5,649	228,672	MillerKnoll, Inc.	4,609	140,805
Balchem Corp.	1,998	314,066	Montrose Environmental Group, Inc.*	1,742	72,084
Cabot Corp.	3,460	293,927	NL Industries, Inc.	524	2,672
Core Molding Technologies, Inc.*	457	8,395	OPENLANE, Inc.*	6,741	102,935
Danimer Scientific, Inc., Class A*(b)	5,476	7,338	Performant Financial Corp.*	4,199	12,219
Ecovyst, Inc.*	5,779	55,767	Pitney Bowes, Inc.	10,958	44,161
Hawkins, Inc.	1,209	84,932	Quad/Graphics, Inc.	1,912	11,453
HB Fuller Co.	3,379	268,732	SP Plus Corp.*	1,221	62,772
Ingevity Corp.*	2,283	104,287	Steelcase, Inc., Class A	5,786	79,500
Innospec, Inc.	1,558	193,613	UniFirst Corp.	937	158,091
Intrepid Potash, Inc.*	663	13,976	Viad Corp.*	1,271	47,319
Koppers Holdings, Inc.	1,259	71,285	VSE Corp.	817	60,540
Kronos Worldwide, Inc.	1,378	12,526			2,550,146
LSB Industries, Inc.*	3,352	24,671	<i>Communications Equipment — 0.4%</i>		
Mativ Holdings, Inc.	3,404	59,127	ADTRAN Holdings, Inc.	4,869	27,705
Minerals Technologies, Inc.	2,032	147,036	Aviat Networks, Inc.*	711	25,233
Origin Materials, Inc.*(b)	7,295	4,330	Calix, Inc.*	3,683	128,426
Orion SA	3,459	77,966	Cambium Networks Corp.*	758	3,222
Perimeter Solutions SA*	9,530	57,942	Clearfield, Inc.*(b)	817	24,649
PureCycle Technologies, Inc.*(b)	7,252	41,989	CommScope Holding Co., Inc.*	13,075	15,232
Quaker Chemical Corp.	868	174,034	Comtech Telecommunications Corp.*	1,703	11,512
			Digi International, Inc.*	2,195	64,884

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
DZS, Inc.*(b)	1,359	\$ 1,998	OppFi, Inc.*(b)	671	\$ 2,362
Extreme Networks, Inc.*	7,876	99,553	PRA Group, Inc.*	2,412	61,651
Harmonic, Inc.*	6,877	90,295	PROG Holdings, Inc.*	2,767	85,417
Infinera Corp.*	12,455	62,524	Regional Management Corp.	502	11,747
KVH Industries, Inc.*	1,171	5,562	Upstart Holdings, Inc.*(b)	4,571	117,703
NETGEAR, Inc.*	1,805	27,057	World Acceptance Corp.*	253	30,299
NetScout Systems, Inc.*	4,331	93,766			1,193,424
Ribbon Communications, Inc.*	5,544	16,577	<i>Consumer Staples Distribution &amp; Retail — 0.5%</i>		
Viavi Solutions, Inc.*	13,818	131,962	Andersons, Inc. (The)	2,008	111,002
		830,157	Chefs' Warehouse, Inc. (The)*	2,199	83,584
<i>Construction &amp; Engineering — 1.4%</i>			HF Foods Group, Inc.*	2,514	9,453
Ameresco, Inc., Class A*	2,008	42,088	Ingles Markets, Inc., Class A	878	67,615
API Group Corp.*	13,065	457,928	Natural Grocers by Vitamin Cottage, Inc.	582	9,644
Arcosa, Inc.	3,030	251,490	PriceSmart, Inc.	1,572	132,268
Argan, Inc.	791	37,066	SpartanNash Co.	2,155	45,406
Bowman Consulting Group Ltd., Class A*	674	21,952	Sprouts Farmers Market, Inc.*	6,363	397,306
Comfort Systems USA, Inc.	2,211	675,969	United Natural Foods, Inc.*	3,651	56,992
Concrete Pumping Holdings, Inc.*	1,598	13,088	Village Super Market, Inc., Class A	550	15,042
Construction Partners, Inc., Class A*	2,509	120,633	Weis Markets, Inc.	1,029	66,823
Dycom Industries, Inc.*	1,790	226,417			995,135
Fluor Corp.*	8,908	327,814	<i>Containers &amp; Packaging — 0.2%</i>		
Granite Construction, Inc.	2,755	141,965	Greif, Inc., Class A	1,519	97,915
Great Lakes Dredge & Dock Corp.*	4,094	36,600	Greif, Inc., Class B	323	20,678
IES Holdings, Inc.*	511	56,169	Myers Industries, Inc.	2,283	43,902
INNOVATE Corp.*(b)	3,387	2,657	O-I Glass, Inc.*	9,704	164,192
Limbach Holdings, Inc.*	574	28,264	Pactiv Evergreen, Inc.	2,500	36,875
MYR Group, Inc.*	1,026	166,684	Ranpak Holdings Corp., Class A*	2,707	12,858
Northwest Pipe Co.*	614	18,316	TriMas Corp.	2,591	60,889
Primoris Services Corp.	3,316	131,015			437,309
Southland Holdings, Inc.*(b)	252	1,149	<i>Distributors — 0.0%(d)</i>		
Sterling Infrastructure, Inc.*	1,870	199,417	Weyco Group, Inc.	371	11,961
Tutor Perini Corp.*	2,651	30,036	<i>Diversified Consumer Services — 0.9%</i>		
		2,986,717	2U, Inc.*(b)	5,004	2,255
<i>Construction Materials — 0.3%</i>			Adtalem Global Education, Inc.*	2,483	122,909
Knife River Corp.*	3,534	261,834	Carriage Services, Inc., Class A	837	20,774
Summit Materials, Inc., Class A*	7,461	318,659	Chegg, Inc.*	7,110	63,563
United States Lime & Minerals, Inc.	129	32,893	Coursera, Inc.*	8,130	130,649
		613,386	Duolingo, Inc., Class A*	1,827	436,653
<i>Consumer Finance — 0.6%</i>			European Wax Center, Inc., Class A*	2,131	30,218
Atlanticus Holdings Corp.*	287	9,514	Frontdoor, Inc.*	5,065	158,838
Bread Financial Holdings, Inc.	3,103	118,783	Graham Holdings Co., Class B	224	157,322
Consumer Portfolio Services, Inc.*(b)	533	4,706	Laureate Education, Inc.	8,182	109,721
Encore Capital Group, Inc.*	1,451	69,648	Lincoln Educational Services Corp.*	1,478	14,869
Enova International, Inc.*	1,817	114,925	Nerdy, Inc.*	3,904	11,322
FirstCash Holdings, Inc.	2,353	269,419	OneSpaWorld Holdings Ltd.*	5,209	67,925
Green Dot Corp., Class A*	2,901	23,817	Perdoceo Education Corp.	4,079	72,647
LendingClub Corp.*	6,780	54,986	Strategic Education, Inc.	1,413	156,546
LendingTree, Inc.*	664	26,275	Stride, Inc.*	2,648	158,218
Navient Corp.	5,373	87,365	Udemy, Inc.*	5,489	62,026
Nelnet, Inc., Class A	806	69,211			
NerdWallet, Inc., Class A*	2,110	35,596			

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Universal Technical Institute, Inc.*	2,047	\$ 30,787
WW International, Inc.*	3,403	10,617
		1,817,859
<i>Diversified REITs — 0.4%</i>		
Alexander & Baldwin, Inc., REIT	4,532	73,690
Alpine Income Property Trust, Inc., REIT	792	12,363
American Assets Trust, Inc., REIT	3,048	65,745
Armada Hoffer Properties, Inc., REIT	4,207	42,827
Broadstone Net Lease, Inc., REIT	11,736	174,984
CTO Realty Growth, Inc., REIT	1,399	23,853
Empire State Realty Trust, Inc., Class A, REIT	8,249	82,243
Essential Properties Realty Trust, Inc., REIT	9,742	232,736
Gladstone Commercial Corp., REIT	2,482	30,727
Global Net Lease, Inc., REIT	12,156	87,645
NexPoint Diversified Real Estate Trust, REIT	1,943	12,299
One Liberty Properties, Inc., REIT	1,015	20,544
		859,656
<i>Diversified Telecommunication Services — 0.3%</i>		
Anterix, Inc.*	804	31,919
AST SpaceMobile, Inc., Class A*(b)	5,017	15,904
ATN International, Inc.	679	22,774
Bandwidth, Inc., Class A*	1,464	30,071
Cogent Communications Holdings, Inc.	2,734	221,208
Consolidated Communications Holdings, Inc.*	4,788	20,636
Globalstar, Inc.*	43,740	68,234
IDT Corp., Class B*	957	35,610
Liberty Latin America Ltd., Class A*	2,196	14,120
Liberty Latin America Ltd., Class C*	8,588	55,994
Lumen Technologies, Inc.*	62,939	101,961
Ooma, Inc.*	1,506	15,361
Shenandoah Telecommunications Co.	3,034	56,614
		690,406
<i>Electric Utilities — 0.5%</i>		
ALLETE, Inc.	3,610	204,471
Genie Energy Ltd., Class B	1,234	22,508
MGE Energy, Inc.	2,279	144,010
Otter Tail Corp.	2,579	233,296
PNM Resources, Inc.	5,355	195,511
Portland General Electric Co.	6,351	255,120
		1,054,916

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Electrical Equipment — 1.1%</i>		
Allient, Inc.	807	\$ 22,935
Amprion Technologies, Inc.*	341	1,108
Array Technologies, Inc.*	9,460	129,034
Atkore, Inc.	2,367	400,970
Babcock & Wilcox Enterprises, Inc.*	3,669	4,696
Blink Charging Co.*(b)	3,391	10,783
Bloom Energy Corp., Class A*(b)	12,031	105,512
Dragonfly Energy Holdings Corp.*(b)	1,826	1,198
Encore Wire Corp.	940	226,540
Energy Vault Holdings, Inc.*(b)	6,182	10,386
EnerSys	2,577	236,775
Enovix Corp.*(b)	8,656	84,396
Eos Energy Enterprises, Inc.*(b)	6,716	6,395
ESS Tech, Inc.*(b)	5,693	4,945
Fluence Energy, Inc.*(b)	3,661	55,977
FTC Solar, Inc.*	4,224	2,163
FuelCell Energy, Inc.*(b)	28,396	33,791
GrafTech International Ltd.	12,101	21,298
LSI Industries, Inc.	1,749	25,238
NEXTracker, Inc., Class A*	8,042	452,282
NuScale Power Corp., Class A*(b)	3,389	10,506
Powell Industries, Inc.	572	105,957
Preformed Line Products Co.	155	21,309
SES AI Corp.*(b)	7,793	13,794
Shoals Technologies Group, Inc., Class A*	10,709	137,396
SKYX Platforms Corp.*(b)	3,911	5,045
Stem, Inc.*(b)	8,892	23,831
SunPower Corp.*(b)	5,452	16,956
Thermon Group Holdings, Inc.*	2,088	56,981
TPI Composites, Inc.*(b)	2,583	7,207
Vicor Corp.*	1,385	51,577
		2,286,981
<i>Electronic Equipment, Instruments &amp; Components — 2.1%</i>		
908 Devices, Inc.*	1,369	10,062
Advanced Energy Industries, Inc.	2,349	237,719
Aeva Technologies, Inc.*(b)	5,025	5,075
Akoustis Technologies, Inc.*(b)	4,363	2,713
Arlo Technologies, Inc.*	5,588	58,171
Badger Meter, Inc.	1,838	291,672
Bel Fuse, Inc., Class B	653	33,936
Belden, Inc.	2,655	226,153
Benchmark Electronics, Inc.	2,209	67,838
Climb Global Solutions, Inc.	259	17,604
CTS Corp.	1,935	86,224
Daktronics, Inc.*	2,353	20,424
ePlus, Inc.*	1,660	136,767
Evolv Technologies Holdings, Inc.*(b)	7,122	33,972
Fabrinet*	2,299	495,595
FARO Technologies, Inc.*	1,184	26,510
Insight Enterprises, Inc.*	1,793	337,084
Iteris, Inc.*	2,672	13,948

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Itron, Inc.*	2,845	\$ 263,675	ProFrac Holding Corp., Class A*(b)	1,623	\$ 13,276
Kimball Electronics, Inc.*	1,495	33,653	ProPetro Holding Corp.*	6,030	44,622
Knowles Corp.*	5,613	91,716	Ranger Energy Services, Inc., Class A	917	9,619
Lightwave Logic, Inc.*(b)	7,313	30,788	RPC, Inc.	5,311	39,248
Luna Innovations, Inc.*	2,033	13,784	SEACOR Marine Holdings, Inc.*	1,503	15,781
Methode Electronics, Inc.	2,129	45,348	Seadrill Ltd.*	3,155	133,141
MicroVision, Inc.*(b)	11,778	27,796	Select Water Solutions, Inc., Class A	4,986	42,580
Mirion Technologies, Inc., Class A*	12,512	122,367	Solaris Oilfield Infrastructure, Inc., Class A	1,825	15,458
Napco Security Technologies, Inc.	2,073	93,347	TETRA Technologies, Inc.*	7,823	30,510
nLight, Inc.*	2,796	36,991	Tidewater, Inc.*	2,901	203,157
Novanta, Inc.*	2,236	386,694	US Silica Holdings, Inc.*	4,704	54,096
OSI Systems, Inc.*	1,006	131,967	Valaris Ltd.*	3,773	237,888
PAR Technology Corp.*	1,663	72,873	Weatherford International plc*	4,448	456,409
PC Connection, Inc.	715	47,462			3,798,909
Plexus Corp.*	1,715	161,896	<i>Entertainment — 0.3%</i>		
Presto Automation, Inc.*	230	72	Atlanta Braves Holdings, Inc., Class A*	627	26,303
Richardson Electronics Ltd.	756	6,645	Atlanta Braves Holdings, Inc., Class C*	2,844	111,257
Rogers Corp.*	1,081	121,148	Cinemark Holdings, Inc.*	6,864	119,502
Sanmina Corp.*	3,531	223,159	Eventbrite, Inc., Class A*	4,828	27,037
ScanSource, Inc.*	1,543	66,704	IMAX Corp.*	2,805	48,050
SmartRent, Inc., Class A*(b)	11,503	33,359	Lions Gate Entertainment Corp., Class A*	3,638	35,325
TTM Technologies, Inc.*	6,466	96,020	Lions Gate Entertainment Corp., Class B*	7,523	68,309
Vishay Intertechnology, Inc.	8,055	175,196	Loop Media, Inc.*(b)	2,395	1,197
Vishay Precision Group, Inc.*	774	26,742	Madison Square Garden Entertainment Corp., Class A*	2,482	95,532
Vuzix Corp.*(b)	3,683	6,224	Marcus Corp. (The)	1,514	22,210
		4,417,093	Playstudios, Inc.*	5,340	12,656
<i>Energy Equipment &amp; Services — 1.8%</i>			Reservoir Media, Inc.*	1,239	8,946
Archrock, Inc.	8,683	158,638	Sphere Entertainment Co.*	1,662	71,965
Atlas Energy Solutions, Inc., Class A(b)	1,111	20,953	Vivid Seats, Inc., Class A*	1,524	9,174
Borr Drilling Ltd.	13,725	82,624			657,463
Bristow Group, Inc., Class A*	1,475	39,751	<i>Equity Real Estate Investment Trusts (REITs) — 0.0%(d)</i>		
Cactus, Inc., Class A	4,037	185,298	Hudson Pacific Properties, Inc.	8,626	54,689
ChampionX Corp.	12,230	379,864	<i>Financial Services — 1.8%</i>		
Core Laboratories, Inc.	2,916	43,653	Acacia Research Corp.*	2,372	9,583
Diamond Offshore Drilling, Inc.*	6,354	70,466	Alerus Financial Corp.	1,119	24,405
DMC Global, Inc.*	1,219	20,333	A-Mark Precious Metals, Inc.	1,187	30,494
Dril-Quip, Inc.*	2,124	48,002	AvidXchange Holdings, Inc.*	9,328	123,969
Expro Group Holdings NV*	5,593	100,059	Banco Latinoamericano de Comercio Exterior SA, Class E	1,717	48,025
Forum Energy Technologies, Inc.*	604	12,086	Cannae Holdings, Inc.*	4,288	93,564
Helix Energy Solutions Group, Inc.*	8,985	80,865	Cantaloupe, Inc.*	3,579	23,264
Helmerich & Payne, Inc.	6,081	233,450	Cass Information Systems, Inc.	855	41,314
KLX Energy Services Holdings, Inc.*	791	6,423	Compass Diversified Holdings	3,945	90,735
Kodiak Gas Services, Inc.	990	25,245	Enact Holdings, Inc.	1,849	51,254
Liberty Energy, Inc., Class A	10,264	219,444	Essent Group Ltd.	6,546	350,669
Mammoth Energy Services, Inc.*(b)	1,454	5,293	EVERTEC, Inc.	4,081	147,447
Nabors Industries Ltd.*	572	44,828	Federal Agricultural Mortgage Corp., Class C	570	101,956
Newpark Resources, Inc.*	4,767	30,652			
Noble Corp. plc	7,034	294,092			
Oceaneering International, Inc.*	6,276	124,014			
Oil States International, Inc.*	3,937	21,220			
Patterson-UTI Energy, Inc.	22,115	255,871			

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Finance of America Cos., Inc., Class A*(b)	3,334	\$ 2,882
Flywire Corp.*	6,636	188,396
I3 Verticals, Inc., Class A*	1,406	29,962
International Money Express, Inc.*	1,999	39,380
Jackson Financial, Inc., Class A	5,174	284,829
Marqeta, Inc., Class A*	29,986	195,809
Merchants Bancorp	991	42,474
Mr Cooper Group, Inc.*	4,029	287,187
NewtekOne, Inc.	1,454	16,779
NMI Holdings, Inc., Class A*	5,052	151,964
Ocwen Financial Corp.*(b)	401	10,458
PageSeguro Digital Ltd., Class A*	12,401	172,622
Payoneer Global, Inc.*	16,547	80,418
Paysafe Ltd.*	2,027	29,184
Paysign, Inc.*	2,037	6,233
PennyMac Financial Services, Inc.	1,594	135,378
Priority Technology Holdings, Inc.*	1,102	3,648
Radian Group, Inc.	9,829	286,417
Remitly Global, Inc.*	8,312	171,393
Repay Holdings Corp., Class A*	5,178	44,997
Security National Financial Corp., Class A*	788	6,793
StoneCo Ltd., Class A*	18,168	312,671
SWK Holdings Corp.*	229	3,792
Velocity Financial, Inc.*	547	8,943
Walker & Dunlop, Inc.	1,986	189,425
Waterstone Financial, Inc.	1,098	13,890
		3,852,603
<i>Food Products — 0.7%</i>		
Alico, Inc.	445	12,331
B&G Foods, Inc.(b)	4,440	51,282
Benson Hill, Inc.*(b)	10,810	2,676
Beyond Meat, Inc.*(b)	3,701	39,564
BRC, Inc., Class A*(b)	2,443	10,090
Calavo Growers, Inc.	1,080	31,169
Cal-Maine Foods, Inc.	2,564	147,404
Dole plc	4,466	52,743
Forafric Global plc*(b)	331	3,456
Fresh Del Monte Produce, Inc.	2,126	50,875
Hain Celestial Group, Inc. (The)*(b)	5,585	55,850
J & J Snack Foods Corp.	941	136,520
John B Sanfilippo & Son, Inc.	559	57,225
Lancaster Colony Corp.	1,220	252,442
Limoneira Co.	1,093	20,177
Mission Produce, Inc.*	3,026	31,924
Seneca Foods Corp., Class A*	328	16,616
Simply Good Foods Co. (The)*	5,670	201,172
Sovos Brands, Inc.*	3,451	78,648
SunOpta, Inc.*	5,851	41,133
TreeHouse Foods, Inc.*	3,217	115,136
Utz Brands, Inc.	4,497	79,552
Vital Farms, Inc.*	1,906	34,251
Westrock Coffee Co.*(b)	1,773	17,943
		1,540,179

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Gas Utilities — 0.7%</i>		
Brookfield Infrastructure Corp., Class A(b)	7,488	\$ 248,377
Chesapeake Utilities Corp.	1,329	135,598
New Jersey Resources Corp.	6,071	252,614
Northwest Natural Holding Co.	2,243	82,408
ONE Gas, Inc.	3,448	205,501
RGC Resources, Inc.	500	9,380
Southwest Gas Holdings, Inc.	3,859	262,991
Spire, Inc.	3,219	190,951
		1,387,820
<i>Ground Transportation — 0.3%</i>		
ArcBest Corp.	1,486	212,290
Covenant Logistics Group, Inc., Class A	519	25,265
Daseke, Inc.*	2,564	21,153
FTAI Infrastructure, Inc.	6,177	28,291
Heartland Express, Inc.	2,926	37,394
Marten Transport Ltd.	3,628	68,388
PAM Transportation Services, Inc.*	386	7,149
RXO, Inc.*	7,258	156,192
Universal Logistics Holdings, Inc.	424	14,344
Werner Enterprises, Inc.	3,953	158,673
		729,139
<i>Health Care Equipment &amp; Supplies — 2.0%</i>		
Accuray, Inc.*(b)	5,888	15,309
Alphatec Holdings, Inc.*	5,757	77,317
AngioDynamics, Inc.*	2,392	13,132
Artivion, Inc.*	2,459	47,459
AtriCure, Inc.*	2,908	101,693
Atrion Corp.	86	31,647
Avanos Medical, Inc.*	2,888	53,630
Axogen, Inc.*	2,538	26,801
Axonics, Inc.*	3,105	210,954
Beyond Air, Inc.*(b)	1,692	3,469
Butterfly Network, Inc.*(b)	8,843	10,523
Cerus Corp.*	11,075	24,144
ClearPoint Neuro, Inc.*	1,430	9,138
CONMED Corp.	1,913	153,652
Cutera, Inc.*(b)	1,143	2,560
CVRx, Inc.*	694	13,623
Embeckta Corp.	3,607	51,508
Glaukos Corp.*	2,961	262,315
Haemonetics Corp.*	3,131	228,500
Inari Medical, Inc.*	3,335	153,810
Inmode Ltd.*	4,836	106,392
Inogen, Inc.*	1,454	9,669
Integer Holdings Corp.*	2,073	228,631
iRadimed Corp.	457	19,180
iRhythm Technologies, Inc.*	1,916	227,333
KORU Medical Systems, Inc.*	2,143	4,543
Lantheus Holdings, Inc.*	4,248	277,734
LeMaitre Vascular, Inc.	1,233	86,310
LivaNova plc*	3,387	185,641
Merit Medical Systems, Inc.*	3,550	270,510

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Neogen Corp.*	13,605	\$ 233,870	InfuSystem Holdings, Inc.*	1,134	\$ 10,489
Nevro Corp.*	2,217	32,280	Innovage Holding Corp.*	1,180	5,711
Omniceil, Inc.*	2,806	73,629	Joint Corp. (The)*	888	8,756
OraSure Technologies, Inc.*	4,497	32,356	LifeStance Health Group, Inc.*(b)	6,625	55,319
Orchestra BioMed Holdings, Inc.*(b)	910	5,860	ModivCare, Inc.*	796	22,320
Orthofix Medical, Inc.*	2,195	28,667	Nano-X Imaging Ltd.*(b)	2,978	33,234
OrthoPediatics Corp.*	991	27,213	National HealthCare Corp.	780	76,955
Outset Medical, Inc.*(b)	3,121	9,831	National Research Corp.	898	36,207
Paragon 28, Inc.*	2,741	34,208	NeoGenomics, Inc.*	7,953	124,067
PROCEPT BioRobotics Corp.*	2,518	121,720	OPKO Health, Inc.*(b)	25,173	25,173
Pulmonx Corp.*	2,289	21,105	Option Care Health, Inc.*	10,467	337,770
Pulse Biosciences, Inc.*(b)	1,008	9,959	Owens & Minor, Inc.*	4,637	112,818
RxSight, Inc.*	1,774	96,807	P3 Health Partners, Inc.*	2,545	2,647
Sanara Medtech, Inc.*(b)	241	9,168	Patterson Cos., Inc.	5,364	145,311
Semler Scientific, Inc.*	287	13,538	Pediatrics Medical Group, Inc.*	5,254	48,074
SI-BONE, Inc.*	2,483	43,080	Pennant Group, Inc. (The)*	1,780	33,197
Sight Sciences, Inc.*(b)	1,349	5,423	PetIQ, Inc., Class A*	1,706	31,066
Silk Road Medical, Inc.*	2,398	43,140	Privia Health Group, Inc.*	7,030	156,910
STAAR Surgical Co.*	3,034	94,782	Progyny, Inc.*	4,960	181,139
Surmodics, Inc.*	860	27,434	Quipt Home Medical Corp.*	2,558	10,974
Tactile Systems Technology, Inc.*	1,452	22,143	RadNet, Inc.*	3,760	142,354
Tela Bio, Inc.*	1,010	6,828	Select Medical Holdings Corp.	6,491	176,750
TransMedics Group, Inc.*	1,981	161,650	Surgery Partners, Inc.*	4,752	147,454
Treace Medical Concepts, Inc.*	2,822	37,928	US Physical Therapy, Inc.	929	98,725
UFP Technologies, Inc.*	443	92,281	Viemed Healthcare, Inc.*	2,130	18,020
Utah Medical Products, Inc.	215	15,089			4,022,929
Varex Imaging Corp.*	2,422	41,658	<i>Health Care REITs — 0.3%</i>		
Vicarious Surgical, Inc., Class A*	6,246	2,651	CareTrust REIT, Inc., REIT	6,256	141,135
Zimvie, Inc.*	1,613	27,340	Community Healthcare Trust, Inc., REIT	1,667	45,242
Zynex, Inc.*(b)	1,138	15,431	Diversified Healthcare Trust, REIT	14,920	48,938
		4,294,196	Global Medical REIT, Inc., REIT	3,808	34,082
<i>Health Care Providers &amp; Services — 1.9%</i>			LTC Properties, Inc., REIT	2,562	80,601
23andMe Holding Co., Class A*	18,997	10,828	National Health Investors, Inc., REIT	2,607	149,824
Accolade, Inc.*	4,233	43,388	Sabra Health Care REIT, Inc., REIT	14,458	200,677
AdaptHealth Corp., Class A*	5,974	61,114	Universal Health Realty Income Trust, REIT	804	31,179
Addus HomeCare Corp.*	977	90,157			731,678
Agility, Inc.*	1,851	18,269	<i>Health Care Technology — 0.3%</i>		
AirSculpt Technologies, Inc.*(b)	760	4,796	American Well Corp., Class A*	15,541	16,784
Alignment Healthcare, Inc.*	5,312	31,872	Computer Programs and Systems, Inc.*	892	7,903
AMN Healthcare Services, Inc.*	2,380	133,923	Definitive Healthcare Corp., Class A*	2,897	27,580
Astrana Health, Inc.*	2,675	120,482	Evolent Health, Inc., Class A*	6,876	233,165
Aveanna Healthcare Holdings, Inc.*	3,160	7,489	Health Catalyst, Inc.*	3,528	29,353
Brookdale Senior Living, Inc.*	11,637	66,564	HealthStream, Inc.	1,505	41,057
CareMax, Inc.*	156	1,200	Multipan Corp.*(b)	24,019	26,901
Castle Biosciences, Inc.*	1,550	27,993	OptimizeRx Corp.*	1,009	15,973
Community Health Systems, Inc.*	7,847	21,893	Phreesia, Inc.*	3,307	81,848
CorVel Corp.*	545	132,980	Schrodinger, Inc.*	3,402	86,615
Cross Country Healthcare, Inc.*	2,150	39,280	Sharecare, Inc.*	19,246	18,091
DocGo, Inc.*	4,855	19,760	Simulations Plus, Inc.	990	41,085
Enhabit, Inc.*	3,143	28,287			626,355
Ensign Group, Inc. (The)	3,405	425,353			
Fulgent Genetics, Inc.*	1,277	28,809			
Guardant Health, Inc.*	7,050	133,950			
HealthEquity, Inc.*	5,249	433,620			
Hims & Hers Health, Inc.*	7,629	99,482			

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Hotel &amp; Resort REITs — 0.7%</i>		
Apple Hospitality REIT, Inc., REIT	13,468	\$ 216,700
Braemar Hotels & Resorts, Inc., REIT	4,094	9,334
Chatham Lodging Trust, REIT	3,010	30,702
DiamondRock Hospitality Co., REIT	13,134	123,459
Pebblebrook Hotel Trust, REIT	7,421	117,549
RLJ Lodging Trust, REIT	9,677	114,866
Ryman Hospitality Properties, Inc., REIT	3,645	431,860
Service Properties Trust, REIT	10,299	70,033
Summit Hotel Properties, Inc., REIT	6,545	42,019
Sunstone Hotel Investors, Inc., REIT	13,012	145,604
Xenia Hotels & Resorts, Inc., REIT	6,708	102,901
		<u>1,405,027</u>
<i>Hotels, Restaurants &amp; Leisure — 1.7%</i>		
Accel Entertainment, Inc., Class A*	3,330	37,729
Bally's Corp.*	1,841	20,693
Biglari Holdings, Inc., Class B*	46	7,968
BJ's Restaurants, Inc.*	1,421	49,763
Bloomin' Brands, Inc.	5,474	148,783
Bowlero Corp., Class A(b)	1,054	13,122
Brinker International, Inc.*	2,740	126,972
Carrols Restaurant Group, Inc.	2,293	21,715
Century Casinos, Inc.*	1,717	4,996
Cheesecake Factory, Inc. (The)	3,030	107,201
Chuy's Holdings, Inc.*	1,128	38,160
Cracker Barrel Old Country Store, Inc.(b)	1,378	91,127
Dave & Buster's Entertainment, Inc.*	2,257	139,347
Denny's Corp.*	3,203	29,564
Dine Brands Global, Inc.	966	46,861
El Pollo Loco Holdings, Inc.*	1,735	15,719
Everi Holdings, Inc.*	5,271	62,514
First Watch Restaurant Group, Inc.*	1,387	34,744
Full House Resorts, Inc.*	2,050	10,517
Global Business Travel Group I*(b)	2,014	12,084
Golden Entertainment, Inc.	1,264	46,844
Hilton Grand Vacations, Inc.*	5,021	225,342
Inspired Entertainment, Inc.*	1,355	13,414
International Game Technology plc	6,782	184,267
Jack in the Box, Inc.	1,266	92,418
Krispy Kreme, Inc.	5,467	70,743
Kura Sushi USA, Inc., Class A*	364	34,591
Life Time Group Holdings, Inc.*	2,788	38,307
Light & Wonder, Inc.*	5,705	573,410
Lindblad Expeditions Holdings, Inc.*	2,183	20,236
Monarch Casino & Resort, Inc.	841	59,164

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Mondee Holdings, Inc., Class A*(b)	2,833	\$ 6,374
Nathan's Famous, Inc.	176	12,364
Noodles & Co., Class A*	2,505	6,288
ONE Group Hospitality, Inc. (The)*	1,371	5,361
Papa John's International, Inc.	2,054	147,662
PlayAGS, Inc.*	2,305	21,390
Portillo's, Inc., Class A*	2,830	41,120
Potbelly Corp.*	1,629	22,611
RCI Hospitality Holdings, Inc.	546	30,773
Red Robin Gourmet Burgers, Inc.*	991	7,413
Red Rock Resorts, Inc., Class A	2,973	172,404
Rush Street Interactive, Inc.*	4,035	23,605
Sabre Corp.*	20,682	54,807
Shake Shack, Inc., Class A*	2,359	250,809
Six Flags Entertainment Corp.*	4,512	114,334
Super Group SGHC Ltd.*	8,517	28,106
Sweetgreen, Inc., Class A*	6,032	76,848
Target Hospitality Corp.*	1,952	18,895
United Parks & Resorts, Inc.*	2,271	116,616
Xponential Fitness, Inc., Class A*	1,571	15,836
		<u>3,551,931</u>
<i>Household Durables — 1.8%</i>		
Beazer Homes USA, Inc.*	1,840	57,647
Cavco Industries, Inc.*	547	203,796
Century Communities, Inc.	1,776	153,251
Cricut, Inc., Class A	2,985	14,418
Dream Finders Homes, Inc., Class A*	1,513	59,204
Ethan Allen Interiors, Inc.	1,426	47,671
GoPro, Inc., Class A*	7,876	18,430
Green Brick Partners, Inc.*	1,629	95,297
Helen of Troy Ltd.*	1,485	185,625
Hooker Furnishings Corp.	667	16,348
Hovnanian Enterprises, Inc., Class A*	305	47,781
Installed Building Products, Inc.	1,481	353,855
iRobot Corp.*(b)	1,712	19,534
KB Home	4,449	295,547
Landsea Homes Corp.*	1,261	17,175
La-Z-Boy, Inc.	2,711	102,991
Legacy Housing Corp.*	619	15,921
LGI Homes, Inc.*	1,300	148,317
Lovesac Co. (The)*	876	20,183
M/I Homes, Inc.*	1,683	213,724
MDC Holdings, Inc.	3,746	234,874
Meritage Homes Corp.	2,275	358,676
Purple Innovation, Inc., Class A	3,420	6,361
Skyline Champion Corp.*	3,347	280,445
Snap One Holdings Corp.*(b)	1,142	9,456
Sonos, Inc.*	7,933	150,410
Taylor Morrison Home Corp., Class A*	6,472	366,380
Traeger, Inc.*	2,215	4,917
Tri Pointe Homes, Inc.*	6,005	212,457
United Homes Group, Inc.*(b)	337	2,352

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Vizio Holding Corp., Class A*	4,794	\$ 52,782	Hippo Holdings, Inc.*(b)	664	\$ 9,329
VOXX International Corp., Class A*	740	6,290	Horace Mann Educators Corp.	2,566	92,864
Worthington Enterprises, Inc.	1,924	119,519	Investors Title Co.	76	11,812
		3,891,634	James River Group Holdings Ltd.	2,312	23,097
<i>Household Products — 0.2%</i>			Kingsway Financial Services, Inc.*	680	5,998
Central Garden & Pet Co.*	602	26,410	Lemonade, Inc.*(b)	3,166	51,416
Central Garden & Pet Co., Class A*	3,223	121,475	Maiden Holdings Ltd.*(b)	5,665	7,648
Energizer Holdings, Inc.	4,475	127,761	MBIA, Inc.	2,854	18,637
Oil-Dri Corp. of America	306	21,815	Mercury General Corp.	1,674	81,507
WD-40 Co.	848	227,594	National Western Life Group, Inc., Class A	142	68,952
		525,055	NI Holdings, Inc.*	515	7,210
<i>Independent Power and Renewable Electricity Producers — 0.2%</i>			Oscar Health, Inc., Class A*	9,844	160,063
Altus Power, Inc., Class A*	3,989	27,165	Palomar Holdings, Inc.*	1,523	115,961
Montauk Renewables, Inc.*	4,161	23,635	ProAssurance Corp.	3,255	40,134
Ormat Technologies, Inc.	3,340	217,601	Safety Insurance Group, Inc.	897	73,697
Sunnova Energy International, Inc.*	6,637	48,317	Selective Insurance Group, Inc.	3,760	392,845
		316,718	Selectquote, Inc.*	8,515	16,519
<i>Industrial Conglomerates — 0.0%(d)</i>			SiriusPoint Ltd.*	4,363	53,534
Brookfield Business Corp., Class A	1,622	37,079	Skyward Specialty Insurance Group, Inc.*	1,490	54,519
<i>Industrial REITs — 0.3%</i>			Stewart Information Services Corp.	1,671	105,240
Innovative Industrial Properties, Inc., REIT	1,744	170,895	Tiptree, Inc., Class A	1,498	26,230
LXP Industrial Trust, REIT	18,099	156,737	Trupanion, Inc.*(b)	2,472	66,126
Plymouth Industrial REIT, Inc., REIT	2,758	59,490	United Fire Group, Inc.	1,313	30,580
Terreno Realty Corp., REIT	5,177	332,881	Universal Insurance Holdings, Inc.	1,516	30,608
		720,003			2,972,833
<i>Insurance — 1.4%</i>			<i>Interactive Media &amp; Services — 0.5%</i>		
Ambac Financial Group, Inc.*	2,763	45,203	Bumble, Inc., Class A*	6,320	72,364
American Coastal Insurance Corp.*(b)	1,224	17,063	Cargurus, Inc., Class A*	6,109	135,253
American Equity Investment Life Holding Co.*	4,910	272,701	Cars.com, Inc.*	4,154	76,184
AMERISAFE, Inc.	1,191	62,837	DHI Group, Inc.*	2,672	7,562
BRP Group, Inc., Class A*	3,760	104,603	EverQuote, Inc., Class A*	1,340	21,467
CNO Financial Group, Inc.	6,996	186,723	fuboTV, Inc.*	17,683	36,604
Crawford & Co., Class A	904	10,586	Grindr, Inc.*(b)	2,559	21,189
Donegal Group, Inc., Class A	974	13,636	MediaAlpha, Inc., Class A*	1,411	29,278
eHealth, Inc.*	1,750	11,550	Nextdoor Holdings, Inc.*	9,084	19,894
Employers Holdings, Inc.	1,602	73,227	Outbrain, Inc.*	2,561	9,425
Enstar Group Ltd.*	745	229,415	QuinStreet, Inc.*	3,299	48,264
F&G Annuities & Life, Inc.	1,169	44,165	Shutterstock, Inc.	1,540	75,090
Fidelis Insurance Holdings Ltd.*	946	14,152	System1, Inc.*(b)	2,041	3,408
Genworth Financial, Inc., Class A*	28,865	177,520	TrueCar, Inc.*	5,589	19,450
GoHealth, Inc., Class A*	259	3,486	Vimeo, Inc.*	9,505	45,529
Goosehead Insurance, Inc., Class A*	1,346	101,825	Yelp, Inc., Class A*	4,158	159,834
Greenlight Capital Re Ltd., Class A*	1,613	20,372	Ziff Davis, Inc.*	2,891	198,785
HCI Group, Inc.	402	39,243	ZipRecruiter, Inc., Class A*	4,224	53,729
					1,033,309
			<i>IT Services — 0.4%</i>		
			Applied Digital Corp.*(b)	5,119	21,244
			BigBear.ai Holdings, Inc.*(b)	1,827	6,139
			BigCommerce Holdings, Inc., Series 1*	4,195	32,511
			Brightcove, Inc.*	2,723	6,031
			Couchbase, Inc.*	2,172	60,990



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
DigitalOcean Holdings, Inc.*	3,959	\$ 150,125	Blue Bird Corp.*	1,581	\$ 53,501
Fastly, Inc., Class A*	7,544	107,276	Chart Industries, Inc.*	2,685	383,579
Grid Dynamics Holdings, Inc.*	3,517	47,444	Columbus McKinnon Corp.	1,761	73,557
Hackett Group, Inc. (The)	1,562	38,613	Commercial Vehicle Group, Inc.*	2,029	13,270
Information Services Group, Inc.	2,191	9,487	Desktop Metal, Inc., Class A*(b)	17,508	10,710
Perficient, Inc.*	2,144	139,081	Douglas Dynamics, Inc.	1,409	35,366
Rackspace Technology, Inc.*(b)	3,948	8,330	Energy Recovery, Inc.*	3,478	54,361
Squarespace, Inc., Class A*	3,153	104,932	Enerpac Tool Group Corp., Class A	3,410	114,951
Thoughtworks Holding, Inc.*	5,779	18,030	Enpro, Inc.	1,308	203,813
Tucows, Inc., Class A*	620	11,718	ESCO Technologies, Inc.	1,599	162,922
Unisys Corp.*	4,150	21,539	Federal Signal Corp.	3,743	306,589
		783,490	Franklin Electric Co., Inc.	2,885	299,925
<i>Leisure Products — 0.3%</i>			Gencor Industries, Inc.*	658	10,785
Acushnet Holdings Corp.	1,926	124,073	Gorman-Rupp Co. (The)	1,429	53,345
AMMO, Inc.*(b)	5,629	13,397	Greenbrier Cos., Inc. (The)	1,906	98,635
Clarus Corp.	1,827	10,524	Helios Technologies, Inc.	2,072	91,479
Escalade, Inc.(b)	621	9,209	Hillenbrand, Inc.	4,378	208,174
Funko, Inc., Class A*	2,226	15,671	Hillman Solutions Corp.*	12,194	118,770
JAKKS Pacific, Inc.*	460	16,151	Hyllion Holdings Corp.*	9,213	16,768
Johnson Outdoors, Inc., Class A	338	15,534	Hyster-Yale Materials Handling, Inc.	695	40,922
Latham Group, Inc.*	2,424	8,217	John Bean Technologies Corp.	1,989	201,844
Malibu Boats, Inc., Class A*	1,269	55,379	Kadant, Inc.	731	246,566
Marine Products Corp.	525	6,016	Kennametal, Inc.	5,038	127,159
MasterCraft Boat Holdings, Inc.*	1,059	23,224	Lindsay Corp.	691	82,443
Smith & Wesson Brands, Inc.	2,855	39,199	Luxfer Holdings plc	1,664	16,507
Solo Brands, Inc., Class A*	1,241	3,351	Manitowoc Co., Inc. (The)*	2,176	30,333
Sturm Ruger & Co., Inc.	1,093	47,349	Mayville Engineering Co., Inc.*	700	8,568
Topgolf Callaway Brands Corp.*	8,988	127,989	Microvast Holdings, Inc.*(b)	13,417	11,543
Vista Outdoor, Inc.*	3,609	112,601	Miller Industries, Inc.	694	31,237
		627,884	Mueller Industries, Inc.	7,001	359,711
<i>Life Sciences Tools &amp; Services — 0.2%</i>			Mueller Water Products, Inc., Class A	9,693	150,726
Adaptive Biotechnologies Corp.*	7,089	29,136	Nikola Corp.*(b)	38,775	28,856
Akoya Biosciences, Inc.*	1,446	8,300	Omega Flex, Inc.	204	14,209
BioLife Solutions, Inc.*	2,172	36,707	Park-Ohio Holdings Corp.	534	14,343
Codexis, Inc.*	4,350	20,227	Proto Labs, Inc.*	1,646	59,964
CryoPort, Inc.*	2,701	47,727	REV Group, Inc.	1,976	40,785
Cytek Biosciences, Inc.*	7,564	58,243	Shyft Group, Inc. (The)	2,111	21,764
Harvard Bioscience, Inc.*	2,530	10,955	SPX Technologies, Inc.*	2,757	323,093
MaxCyte, Inc.*	5,454	25,088	Standex International Corp.	736	127,328
Mesa Laboratories, Inc.	322	35,159	Tennant Co.	1,156	130,848
Nautilus Biotechnology, Inc., Class A*	3,150	8,473	Terex Corp.	4,154	238,232
OmnAb, Inc.*	5,820	33,989	Titan International, Inc.*	3,273	41,763
Pacific Biosciences of California, Inc.*	15,716	86,909	Trinity Industries, Inc.	5,071	128,702
Quanterix Corp.*	2,199	52,688	Velo3D, Inc.*(b)	5,676	1,550
Quantum-Si, Inc.*(b)	6,349	10,603	Wabash National Corp.	2,876	78,457
Seer, Inc., Class A*	3,658	6,658	Watts Water Technologies, Inc., Class A	1,709	348,550
		470,862			5,730,754
<i>Machinery — 2.7%</i>			<i>Marine Transportation — 0.2%</i>		
374Water, Inc.*(b)	3,850	5,120	Costamare, Inc.	2,901	32,984
3D Systems Corp.*	8,158	33,774	Eagle Bulk Shipping, Inc.(b)	578	35,414
Alamo Group, Inc.	630	127,443	Genco Shipping & Trading Ltd.	2,628	53,611
Albany International Corp., Class A	1,954	183,422	Golden Ocean Group Ltd.	7,686	98,919
Astec Industries, Inc.	1,419	57,611	Himalaya Shipping Ltd.*(b)	1,760	13,887
Barnes Group, Inc.	3,059	106,881	Matson, Inc.	2,155	239,313

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Pangaea Logistics Solutions Ltd.	2,274	\$ 19,056	Kaiser Aluminum Corp.	997	\$ 72,302
Safe Bulkers, Inc.	4,139	19,205	Materion Corp.	1,283	172,333
		512,389	Metallus, Inc.*	2,715	59,051
<i>Media — 0.5%</i>			NioCorp Developments Ltd.*	131	342
Advantage Solutions, Inc.*	5,422	20,658	Novagold Resources, Inc.*	15,099	37,446
AMC Networks, Inc., Class A*	1,929	24,961	Olympic Steel, Inc.	615	41,832
Boston Omaha Corp., Class A*	1,465	24,041	Perpetua Resources Corp.*(b)	2,357	6,812
Cardlytics, Inc.*	2,281	18,909	Piedmont Lithium, Inc.*(b)	1,120	16,307
Clear Channel Outdoor Holdings, Inc.*	23,414	40,272	Radius Recycling, Inc., Class A	1,615	31,912
Daily Journal Corp.*	84	28,438	Ramaco Resources, Inc., Class A	1,392	24,471
EchoStar Corp., Class A*	7,625	99,964	Ramaco Resources, Inc., Class B	282	3,384
Emerald Holding, Inc.*	975	5,226	Ryerson Holding Corp.	1,757	55,486
Entravision Communications Corp., Class A	3,748	14,430	SunCoke Energy, Inc.	5,219	55,896
EW Scripps Co. (The), Class A*	3,715	14,971	Tredegar Corp.	1,665	7,243
Gambling.com Group Ltd.*	957	8,766	Warrior Met Coal, Inc.	3,231	184,070
Gannett Co., Inc.*	9,004	19,179	Worthington Steel, Inc.*	1,924	60,914
Gray Television, Inc.	5,271	30,783			2,825,249
iHeartMedia, Inc., Class A*	6,482	17,955	<i>Mortgage Real Estate Investment Trusts (REITs) — 0.8%</i>		
Integral Ad Science Holding Corp.*	3,031	31,401	AFC Gamma, Inc.	1,023	11,764
John Wiley & Sons, Inc., Class A	2,276	75,905	Angel Oak Mortgage REIT, Inc.	737	7,716
Magnite, Inc.*	8,450	101,569	Apollo Commercial Real Estate Finance, Inc.	8,868	99,410
PubMatic, Inc., Class A*	2,670	55,910	Arbor Realty Trust, Inc.(b)	11,497	154,060
Scholastic Corp.	1,671	65,904	Ares Commercial Real Estate Corp.	3,246	24,475
Sinclair, Inc.	2,049	30,428	ARMOUR Residential REIT, Inc. (b)	3,070	60,786
Stagwell, Inc., Class A*	5,010	26,753	Blackstone Mortgage Trust, Inc., Class A(b)	10,763	219,242
TechTarget, Inc.*	1,588	50,355	BrightSpire Capital, Inc., Class A	8,046	55,598
TEGNA, Inc.	12,611	176,680	Chicago Atlantic Real Estate Finance, Inc.	1,022	16,648
Thryv Holdings, Inc.*	1,935	40,519	Chimera Investment Corp.	14,206	61,938
Townsquare Media, Inc., Class A	729	7,757	Claros Mortgage Trust, Inc.	5,668	54,866
Urban One, Inc.*	711	2,069	Dynex Capital, Inc.	3,525	43,499
Urban One, Inc., Class A*	565	1,870	Ellington Financial, Inc.	4,694	53,183
WideOpenWest, Inc.*	3,123	12,492	Franklin BSP Realty Trust, Inc.	5,192	67,029
		1,048,165	Granite Point Mortgage Trust, Inc.	3,191	15,125
<i>Metals &amp; Mining — 1.3%</i>			Hannon Armstrong Sustainable Infrastructure Capital, Inc.	6,611	166,399
5E Advanced Materials, Inc.*(b)	2,453	4,440	Invesco Mortgage Capital, Inc.	2,807	25,349
Alpha Metallurgical Resources, Inc.	721	271,997	KKR Real Estate Finance Trust, Inc.	3,678	35,861
Arch Resources, Inc.	1,124	185,786	Ladder Capital Corp., Class A	7,073	76,459
ATI, Inc.*	8,056	396,194	MFA Financial, Inc.	6,389	71,685
Caledonia Mining Corp. plc	1,025	10,137	New York Mortgage Trust, Inc.	5,683	40,974
Carpenter Technology Corp.	3,056	197,570	Nexpoint Real Estate Finance, Inc.	503	7,062
Century Aluminum Co.*	3,285	34,394	Orchid Island Capital, Inc.(b)	3,287	28,268
Coeur Mining, Inc.*	20,677	53,553	PennyMac Mortgage Investment Trust	5,427	76,684
Commercial Metals Co.	7,318	395,172	Ready Capital Corp.	10,008	88,371
Compass Minerals International, Inc.	2,139	48,769	Redwood Trust, Inc.	7,113	43,603
Constellium SE, Class A*	8,046	156,012	TPG RE Finance Trust, Inc.	4,313	32,261
Contango ORE, Inc.*(b)	486	8,228	Two Harbors Investment Corp.	6,073	76,945
Dakota Gold Corp.*	3,510	7,441			1,715,260
Haynes International, Inc.	781	46,415			
Hecla Mining Co.	38,125	134,963			
i-80 Gold Corp.*	12,056	15,191			
Ivanhoe Electric, Inc.*	3,944	29,186			

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Multi-Utilities — 0.3%</i>		
Avista Corp.	4,790	\$ 159,028
Black Hills Corp.	4,215	219,307
Northwestern Energy Group, Inc.	3,851	184,540
Unitil Corp.	997	50,807
		<u>613,682</u>
<i>Office REITs — 0.5%</i>		
Brandywine Realty Trust, REIT	10,628	45,700
City Office REIT, Inc., REIT	2,435	11,152
COPT Defense Properties, REIT	7,044	170,676
Douglas Emmett, Inc., REIT	10,072	133,152
Easterly Government Properties, Inc., Class A, REIT	5,986	70,635
Equity Commonwealth, REIT*	6,376	120,060
JBG SMITH Properties, REIT	6,339	105,101
Office Properties Income Trust, REIT	3,006	8,026
Orion Office REIT, Inc., REIT	3,569	12,527
Paramount Group, Inc., REIT	11,554	51,184
Peakstone Realty Trust, REIT(b)	2,259	31,106
Piedmont Office Realty Trust, Inc., Class A, REIT	7,713	48,361
Postal Realty Trust, Inc., Class A, REIT	1,274	18,244
SL Green Realty Corp., REIT(b)	4,047	196,199
		<u>1,022,123</u>
<i>Oil, Gas &amp; Consumable Fuels — 3.4%</i>		
Amplify Energy Corp.*	2,264	13,675
Ardmore Shipping Corp.	2,606	42,295
Berry Corp.	4,706	33,177
California Resources Corp.	4,352	227,044
Callon Petroleum Co.*	3,825	119,187
Centrus Energy Corp., Class A*	766	31,245
Chord Energy Corp.	2,614	424,644
Civitas Resources, Inc.	5,056	347,246
Clean Energy Fuels Corp.*	10,590	31,241
CNX Resources Corp.*	9,783	204,954
Comstock Resources, Inc.	5,741	49,086
CONSOL Energy, Inc.	1,909	163,830
Crescent Energy Co., Class A	4,815	53,832
CVR Energy, Inc.	1,852	61,449
Delek US Holdings, Inc.	4,018	102,499
DHT Holdings, Inc.	8,565	92,673
Dorian LPG Ltd.	2,153	77,831
Empire Petroleum Corp.*(b)	815	4,833
Encore Energy Corp.*(b)	9,160	35,358
Energy Fuels, Inc.*(b)	9,810	62,097
Enviva, Inc.*(b)	1,953	781
Equitrans Midstream Corp.	27,283	291,655
Evolution Petroleum Corp.	1,937	11,351
Excelerate Energy, Inc., Class A	1,130	17,741
FLEX LNG Ltd.	1,861	46,972
FutureFuel Corp.	1,631	9,672
Gevo, Inc.*(b)	14,594	13,012
Golar LNG Ltd.	6,257	126,955
Granite Ridge Resources, Inc.(b)	2,128	13,087

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Green Plains, Inc.*	3,631	\$ 77,340
Gulfport Energy Corp.*	700	99,393
Hallador Energy Co.*	1,426	10,838
HighPeak Energy, Inc.(b)	751	12,444
International Seaways, Inc.	2,537	134,283
Kinetik Holdings, Inc., Class A(b)	1,136	40,124
Kosmos Energy Ltd.*	28,511	175,058
Magnolia Oil & Gas Corp., Class A	11,206	254,152
Matador Resources Co.	7,078	446,976
Murphy Oil Corp.	9,286	368,376
NACCO Industries, Inc., Class A	263	8,739
NextDecade Corp.*(b)	4,874	22,372
Nordic American Tankers Ltd.	12,816	52,161
Northern Oil & Gas, Inc.	5,498	196,444
Overseas Shipholding Group, Inc., Class A	3,856	23,444
Par Pacific Holdings, Inc.*	3,451	124,650
PBF Energy, Inc., Class A	6,969	325,452
Peabody Energy Corp.	7,142	176,907
Permian Resources Corp., Class A	24,307	378,217
PrimeEnergy Resources Corp.*	46	4,547
REX American Resources Corp.*	968	42,573
Riley Exploration Permian, Inc.	553	13,078
Ring Energy, Inc.*(b)	7,484	10,702
SandRidge Energy, Inc.	1,992	25,976
Scorpio Tankers, Inc.	2,983	200,249
SFL Corp. Ltd.	7,191	96,072
SilverBow Resources, Inc.*	1,316	37,361
Sitio Royalties Corp., Class A	5,134	117,158
SM Energy Co.	7,385	323,241
Talos Energy, Inc.*	8,473	111,759
Teekay Corp.*	3,869	29,288
Teekay Tankers Ltd., Class A	1,493	81,846
Tellurian, Inc.*(b)	34,517	27,403
Uranium Energy Corp.*	23,613	153,012
VAALCO Energy, Inc.	6,727	30,002
Verde Clean Fuels, Inc.*(b)	38	162
Vertex Energy, Inc.*(b)	4,077	5,504
Vital Energy, Inc.*	1,458	73,381
Vitesse Energy, Inc.	1,565	35,572
W&T Offshore, Inc.	6,137	18,534
World Kinect Corp.	3,733	90,936
		<u>7,165,148</u>
<i>Paper &amp; Forest Products — 0.1%</i>		
Clearwater Paper Corp.*	1,021	40,115
Glatfelter Corp.*(b)	2,753	6,139
Sylvamo Corp.	2,236	135,077
		<u>181,331</u>
<i>Passenger Airlines — 0.3%</i>		
Allegiant Travel Co.	987	71,834
Blade Air Mobility, Inc.*	3,758	11,950
Frontier Group Holdings, Inc.*(b)	2,406	16,698
Hawaiian Holdings, Inc.*	3,182	44,898
JetBlue Airways Corp.*	20,990	136,015
Joby Aviation, Inc.*(b)	17,405	97,816

<b>Investments</b>	<b>Shares</b>	<b>Value</b>	<b>Investments</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
SkyWest, Inc.*	2,530	\$ 162,477	NGM Biopharmaceuticals, Inc.*(b)	2,719	\$ 4,133
Spirit Airlines, Inc.(b)	6,852	44,195	Nuvation Bio, Inc.*	9,091	17,000
Sun Country Airlines Holdings, Inc.*	2,354	35,310	Ocular Therapeutix, Inc.*	4,988	50,179
		621,193	Omeros Corp.*(b)	3,792	17,064
<i>Personal Care Products — 0.8%</i>			Optinose, Inc.*	4,549	8,097
Beauty Health Co. (The)*	5,106	17,003	Pacira BioSciences, Inc.*	2,844	84,524
BellRing Brands, Inc.*	8,240	469,268	Phathom Pharmaceuticals, Inc.*(b)	2,001	21,411
Edgewell Personal Care Co.	3,149	120,260	Phibro Animal Health Corp., Class A	1,276	16,499
elf Beauty, Inc.*	3,370	702,746	Pliant Therapeutics, Inc.*	3,566	56,592
Herbalife Ltd.*	6,171	54,490	Prestige Consumer Healthcare, Inc.*	3,111	216,463
Inter Parfums, Inc.	1,146	168,141	Revance Therapeutics, Inc.*	5,461	38,992
Medifast, Inc.	670	26,860	Scilex Holding Co.*	3,181	7,221
Nature's Sunshine Products, Inc.*	823	14,608	scPharmaceuticals, Inc.*(b)	1,803	10,854
Nu Skin Enterprises, Inc., Class A	3,113	38,913	SIGA Technologies, Inc.	2,876	14,984
USANA Health Sciences, Inc.*	710	34,265	Supernus Pharmaceuticals, Inc.*	3,067	91,090
Waldencast plc, Class A*(b)	2,251	15,037	Taro Pharmaceutical Industries Ltd.*	510	21,456
		1,661,591	Tarsus Pharmaceuticals, Inc.*	1,791	68,452
<i>Pharmaceuticals — 1.4%</i>			Terns Pharmaceuticals, Inc.*(b)	2,675	19,581
Aclaris Therapeutics, Inc.*	4,334	5,157	Theravance Biopharma, Inc.*(b)	3,216	30,456
Amneal Pharmaceuticals, Inc.*	7,607	41,991	Third Harmonic Bio, Inc.*(b)	1,216	12,330
Amphastar Pharmaceuticals, Inc.*	2,404	111,954	Trevi Therapeutics, Inc.*	2,629	7,677
Amylyx Pharmaceuticals, Inc.*	3,170	59,754	Ventyx Biosciences, Inc.*(b)	2,920	20,674
ANI Pharmaceuticals, Inc.*	906	61,309	Verrica Pharmaceuticals, Inc.*(b)	1,319	6,951
Arvinas, Inc.*	3,065	140,929	WaVe Life Sciences Ltd.*	3,691	17,754
Assertio Holdings, Inc.*	5,538	4,895	Xeris Biopharma Holdings, Inc.*	8,304	25,535
Atea Pharmaceuticals, Inc.*	4,784	20,619	Zevra Therapeutics, Inc.*(b)	2,269	15,293
Axsome Therapeutics, Inc.*	2,225	181,070			2,936,234
Biote Corp., Class A*	873	5,194	<i>Professional Services — 1.8%</i>		
Bright Green Corp.*(b)	3,878	966	Alight, Inc., Class A*	25,860	232,999
Cara Therapeutics, Inc.*(b)	2,918	2,481	ASGN, Inc.*	2,953	293,292
Cassava Sciences, Inc.*(b)	2,482	57,036	Asure Software, Inc.*	1,427	13,300
Citius Pharmaceuticals, Inc.*(b)	7,669	5,892	Barrett Business Services, Inc.	413	50,382
Collegium Pharmaceutical, Inc.*	2,163	79,404	BlackSky Technology, Inc., Class A*(b)	7,460	10,593
Corcept Therapeutics, Inc.*	5,009	117,712	CBIZ, Inc.*	2,993	226,061
CorMedix, Inc.*(b)	3,430	12,142	Conduent, Inc.*	10,743	36,956
Cymbay Therapeutics, Inc.*	7,062	227,326	CRA International, Inc.	425	56,329
Edgewise Therapeutics, Inc.*	2,670	43,601	CSG Systems International, Inc.	1,975	107,756
Enliven Therapeutics, Inc.*(b)	1,457	23,268	ExlService Holdings, Inc.*	10,098	314,250
Evolus, Inc.*	2,585	38,336	Exponent, Inc.	3,163	255,855
Eyenovia, Inc.*(b)	1,877	4,064	First Advantage Corp.	3,376	52,868
EyePoint Pharmaceuticals, Inc.*	1,667	45,359	FiscalNote Holdings, Inc.*(b)	3,729	6,153
Harmony Biosciences Holdings, Inc.*	2,011	64,553	Forrester Research, Inc.*	734	14,805
Harrow, Inc.*(b)	1,892	20,481	Franklin Covey Co.*	726	27,719
Ikena Oncology, Inc.*	1,931	2,761	Heidrick & Struggles International, Inc.	1,237	42,058
Innoviva, Inc.*	3,719	56,826	HireQuest, Inc.(b)	334	4,476
Intra-Cellular Therapies, Inc.*	5,848	406,553	HireRight Holdings Corp.*	858	12,158
Ligand Pharmaceuticals, Inc.*	1,051	83,397	Huron Consulting Group, Inc.*	1,190	116,775
Liquidia Corp.*(b)	2,962	41,942	IBEX Holdings Ltd.*	582	9,289
Longboard Pharmaceuticals, Inc.*	973	21,581	ICF International, Inc.	1,169	181,020
Marinus Pharmaceuticals, Inc.*	3,164	30,058	Innodata, Inc.*	1,618	11,973
Neumora Therapeutics, Inc.*(b)	928	16,361	Insperity, Inc.	2,220	225,974
			Kelly Services, Inc., Class A	1,952	47,882

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Kforce, Inc.	1,196	\$ 83,289
Korn Ferry	3,258	207,404
Legalzoom.com, Inc.*	7,399	91,748
Maximus, Inc.	3,799	317,824
Mistras Group, Inc.*	1,300	11,245
NV5 Global, Inc.*	869	88,386
Planet Labs PBC*	10,939	23,956
Resources Connection, Inc.	2,025	28,006
Skillsoft Corp.*	273	3,331
Sterling Check Corp.*	1,959	30,697
TriNet Group, Inc.*	2,000	256,020
TrueBlue, Inc.*	1,898	22,301
TTEC Holdings, Inc.	1,214	21,184
Upwork, Inc.*	7,810	102,311
Verra Mobility Corp., Class A*	8,718	188,483
Willdan Group, Inc.*	760	15,869
		3,842,977
<i>Real Estate Management &amp; Development — 0.5%</i>		
American Realty Investors, Inc.*	94	1,819
Anywhere Real Estate, Inc.*	6,733	42,216
Compass, Inc., Class A*	17,776	70,215
Cushman & Wakefield plc*	10,372	103,616
DigitalBridge Group, Inc.	10,105	185,629
Douglas Elliman, Inc.	5,060	9,310
eXp World Holdings, Inc.(b)	4,451	58,308
Forestar Group, Inc.*	1,144	38,576
FRP Holdings, Inc.*	412	24,802
Kennedy-Wilson Holdings, Inc.	7,474	65,622
Marcus & Millichap, Inc.	1,482	54,375
Maui Land & Pineapple Co., Inc.*	470	9,198
Newmark Group, Inc., Class A	8,573	92,503
Opendoor Technologies, Inc.*	34,699	106,873
RE/MAX Holdings, Inc., Class A	1,091	9,306
Redfin Corp.*	6,829	48,520
RMR Group, Inc. (The), Class A	961	23,516
St Joe Co. (The)	2,151	115,874
Star Holdings*	808	9,979
Stratus Properties, Inc.*	352	7,691
Tejon Ranch Co.*	1,307	21,735
Transcontinental Realty Investors, Inc.*	79	3,071
		1,102,754
<i>Residential REITs — 0.3%</i>		
Apartment Investment and Management Co., Class A, REIT*	9,134	67,409
BRT Apartments Corp., REIT	734	11,362
Centerspace, REIT	944	52,477
Clipper Realty, Inc., REIT	715	3,346
Elme Communities, REIT	5,489	70,698
Independence Realty Trust, Inc., REIT	14,093	206,322
NexPoint Residential Trust, Inc., REIT	1,426	41,654
UMH Properties, Inc., REIT	3,738	57,565
Veris Residential, Inc., REIT	4,941	72,139
		582,972

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Retail REITs — 0.9%</i>		
Acadia Realty Trust, REIT	5,837	\$ 95,668
Alexander's, Inc., REIT	134	29,621
CBL & Associates Properties, Inc., REIT(b)	1,680	38,741
Getty Realty Corp., REIT	2,981	78,579
InvenTrust Properties Corp., REIT	4,247	107,237
Kite Realty Group Trust, REIT	13,600	291,176
Macerich Co. (The), REIT	13,499	221,519
NETSTREIT Corp., REIT	4,320	72,619
Phillips Edison & Co., Inc., REIT	7,369	263,221
Retail Opportunity Investments Corp., REIT	7,689	99,419
Saul Centers, Inc., REIT	728	26,346
SITE Centers Corp., REIT	11,906	161,683
Tanger, Inc., REIT	6,383	183,894
Urban Edge Properties, REIT	7,176	122,064
Whitestone REIT, REIT	3,038	37,428
		1,829,215
<i>Semiconductors &amp; Semiconductor Equipment — 2.3%</i>		
ACM Research, Inc., Class A*	3,004	92,884
Aehr Test Systems*	1,715	27,903
Alpha & Omega Semiconductor Ltd.*	1,448	31,711
Ambarella, Inc.*	2,368	132,253
Amkor Technology, Inc.	7,030	218,071
Atomera, Inc.*(b)	1,397	8,801
Axcelis Technologies, Inc.*	2,035	229,283
CEVA, Inc.*	1,451	32,851
Cohu, Inc.*	2,916	93,691
Credo Technology Group Holding Ltd.*	7,162	154,269
Diodes, Inc.*	2,821	191,772
FormFactor, Inc.*	4,819	207,361
Ichor Holdings Ltd.*	1,781	76,227
Impinj, Inc.*	1,457	159,133
indie Semiconductor, Inc., Class A*(b)	9,403	58,205
inTEST Corp.*	732	8,550
Kulicke & Soffa Industries, Inc.	3,459	164,718
MACOM Technology Solutions Holdings, Inc.*	3,396	299,969
Maxeon Solar Technologies Ltd.*(b)	1,836	7,362
MaxLinear, Inc., Class A*	4,750	92,340
Navitas Semiconductor Corp., Class A*	6,821	41,881
NVE Corp.	298	24,910
Onto Innovation, Inc.*	3,058	563,161
PDF Solutions, Inc.*	1,912	64,989
Photronics, Inc.*	3,813	109,776
Power Integrations, Inc.	3,548	253,540
Rambus, Inc.*	6,810	403,424
Semtech Corp.*	3,991	84,609
Silicon Laboratories, Inc.*	1,983	272,742
SiTime Corp.*	1,086	100,455
SkyWater Technology, Inc.*(b)	1,146	13,248

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
SMART Global Holdings, Inc.*	3,017	\$ 64,172	MeridianLink, Inc.*	1,639	\$ 31,075
Synaptics, Inc.*	2,465	246,746	MicroStrategy, Inc., Class A*	763	780,427
Transphorm, Inc.*(b)	1,832	8,812	Mitek Systems, Inc.*	2,718	31,556
Ultra Clean Holdings, Inc.*	2,777	119,966	Model N, Inc.*	2,373	58,281
Veeco Instruments, Inc.*	3,176	115,003	N-able, Inc.*	4,368	58,837
		4,774,788	NextNav, Inc.*(b)	3,460	14,809
<i>Software — 4.5%</i>			Olo, Inc., Class A*	6,458	37,586
8x8, Inc.*	7,499	21,222	ON24, Inc.	1,938	13,605
A10 Networks, Inc.	4,411	58,710	OneSpan, Inc.*	2,502	24,044
ACI Worldwide, Inc.*	6,775	222,965	PagerDuty, Inc.*	5,660	136,746
Adeia, Inc.	6,682	75,774	PowerSchool Holdings, Inc., Class A*	3,500	73,115
Agilysys, Inc.*	1,251	97,328	Progress Software Corp.	2,718	145,032
Alarm.com Holdings, Inc.*	2,992	226,464	PROS Holdings, Inc.*	2,791	99,778
Alkami Technology, Inc.*	2,504	62,475	Q2 Holdings, Inc.*	3,555	164,348
Altair Engineering, Inc., Class A*	3,393	288,676	Qualys, Inc.*	2,323	399,231
American Software, Inc., Class A	2,017	22,631	Rapid7, Inc.*	3,787	221,842
Amplitude, Inc., Class A*	4,227	50,132	Red Violet, Inc.*	695	12,413
Appfolio, Inc., Class A*	1,200	290,508	Rimini Street, Inc.*	3,263	10,539
Appian Corp., Class A*	2,562	89,286	Riot Platforms, Inc.*	11,870	167,604
Asana, Inc., Class A*	5,072	99,918	Sapiens International Corp. NV	1,919	59,048
Aurora Innovation, Inc., Class A*	21,128	53,665	SEMrush Holdings, Inc., Class A*	1,956	24,411
AvePoint, Inc.*	9,273	74,184	SolarWinds Corp.*	3,180	37,969
Bit Digital, Inc.*(b)	5,500	14,300	SoundHound AI, Inc., Class A*(b)	8,615	63,923
Blackbaud, Inc.*	2,720	188,170	SoundThinking, Inc.*	595	10,347
BlackLine, Inc.*	3,556	201,732	Sprinklr, Inc., Class A*	6,595	85,933
Box, Inc., Class A*	8,805	227,081	Sprout Social, Inc., Class A*	2,983	184,409
Braze, Inc., Class A*	3,271	186,120	SPS Commerce, Inc.*	2,292	424,387
C3.ai, Inc., Class A*(b)	5,081	187,845	Tenable Holdings, Inc.*	7,132	343,477
Cerence, Inc.*	2,518	37,518	Terawulf, Inc.*(b)	9,239	17,323
Cipher Mining, Inc.*(b)	2,624	7,767	Varonis Systems, Inc., Class B*	6,789	344,881
Cleanspark, Inc.*	9,350	156,332	Verint Systems, Inc.*	3,901	123,311
Clear Secure, Inc., Class A	5,133	98,810	Veritone, Inc.*(b)	1,652	3,783
CommVault Systems, Inc.*	2,752	263,394	Viant Technology, Inc., Class A*	916	8,326
Consensus Cloud Solutions, Inc.*	1,224	19,486	Weave Communications, Inc.*	2,086	26,138
CoreCard Corp.*	452	5,768	Workiva, Inc., Class A*	3,105	267,403
CS Disco, Inc.*	1,411	9,397	Xperi, Inc.*	2,711	29,713
CXApp, Inc.*(b)	136	405	Yext, Inc.*	6,683	39,563
Digimarc Corp.*(b)	887	31,098	Zeta Global Holdings Corp., Class A*	8,677	91,109
Digital Turbine, Inc.*	5,976	18,944	Zuora, Inc., Class A*	8,306	67,112
Domo, Inc., Class B*	1,989	22,893			9,565,773
E2open Parent Holdings, Inc.*	10,606	44,863	<i>Specialized REITs — 0.3%</i>		
eGain Corp.*	1,300	7,969	Farmland Partners, Inc., REIT(b)	2,790	32,922
Enfusion, Inc., Class A*	2,356	20,427	Four Corners Property Trust, Inc., REIT	5,651	136,641
Envestnet, Inc.*	3,129	161,237	Gladstone Land Corp., REIT	2,093	27,230
Everbridge, Inc.*	2,540	71,806	Outfront Media, Inc., REIT	9,217	132,448
EverCommerce, Inc.*	1,458	14,274	PotlatchDeltic Corp., REIT	4,942	223,428
Expensify, Inc., Class A*	3,447	7,170	Safehold, Inc., REIT	3,039	61,145
Freshworks, Inc., Class A*	10,118	206,812	Uniti Group, Inc., REIT	14,865	87,109
Instructure Holdings, Inc.*	1,218	27,917			700,923
Intapp, Inc.*	1,730	67,868	<i>Specialty Retail — 2.1%</i>		
InterDigital, Inc.	1,651	176,690	1-800-Flowers.com, Inc., Class A*	1,626	16,943
Jamf Holding Corp.*	4,416	79,444	Aaron's Co., Inc. (The)	1,880	14,570
Kaltura, Inc.*	5,259	6,994			
LivePerson, Inc.*	4,899	6,222			
LiveRamp Holdings, Inc.*	4,109	143,733			
Marathon Digital Holdings, Inc.*	13,286	344,107			
Matterport, Inc.*	15,947	33,808			

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Abercrombie & Fitch Co., Class A*	3,049	\$ 389,540
Academy Sports & Outdoors, Inc.	4,517	337,510
American Eagle Outfitters, Inc.	11,412	271,035
America's Car-Mart, Inc.*	366	24,646
Arko Corp.	5,073	33,127
Asbury Automotive Group, Inc.*	1,293	270,017
BARK, Inc.*	8,328	9,994
Beyond, Inc.*	2,815	94,387
Big 5 Sporting Goods Corp.(b)	1,342	6,442
Boot Barn Holdings, Inc.*	1,859	171,957
Buckle, Inc. (The)	1,908	78,113
Build-A-Bear Workshop, Inc.	821	19,655
Caleres, Inc.	2,121	81,892
Camping World Holdings, Inc., Class A	2,611	69,688
CarParts.com, Inc.*	3,397	8,662
Carvana Co., Class A*	5,992	454,973
Cato Corp. (The), Class A	1,087	7,185
Children's Place, Inc. (The)*(b)	744	14,315
Designer Brands, Inc., Class A	2,695	28,459
Destination XL Group, Inc.*	3,509	14,001
Duluth Holdings, Inc., Class B*	845	4,022
Envela Corp.*(b)	474	2,038
EVgo, Inc., Class A*(b)	6,461	19,125
Foot Locker, Inc.	5,128	176,557
Genesco, Inc.*	688	21,961
Group 1 Automotive, Inc.	853	230,864
GrowGeneration Corp.*	3,672	7,858
Guess?, Inc.	1,757	44,593
Haverty Furniture Cos., Inc.	913	31,316
Hibbett, Inc.	764	62,610
J Jill, Inc.*	284	7,097
Lands' End, Inc.*	926	9,010
Lazydays Holdings, Inc.*	475	1,909
Leslie's, Inc.*	11,092	87,627
MarineMax, Inc.*	1,335	44,322
Monro, Inc.	1,945	65,294
National Vision Holdings, Inc.*	4,851	113,513
ODP Corp. (The)*	2,027	114,485
OneWater Marine, Inc., Class A*	720	18,727
PetMed Express, Inc.	1,283	6,492
Rent the Runway, Inc., Class A*(b)	3,117	1,265
Revolve Group, Inc., Class A*(b)	2,562	56,185
Sally Beauty Holdings, Inc.*	6,702	84,646
Shoe Carnival, Inc.	1,137	37,259
Signet Jewelers Ltd.	2,784	283,300
Sleep Number Corp.*	1,335	22,054
Sonic Automotive, Inc., Class A	916	48,090
Sportsman's Warehouse Holdings, Inc.*	2,338	8,440
Stitch Fix, Inc., Class A*	5,342	17,255
ThredUp, Inc., Class A*(b)	4,481	8,962
Tile Shop Holdings, Inc.*	1,798	12,496
Tilly's, Inc., Class A*	1,398	10,751
Torrid Holdings, Inc.*(b)	753	3,788
Upbound Group, Inc.	3,442	116,202
Urban Outfitters, Inc.*	3,985	165,577

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Warby Parker, Inc., Class A*	5,292	\$ 67,261
Winmark Corp.	178	67,560
Zumiez, Inc.*	994	17,514
		4,515,136
<i>Technology Hardware, Storage &amp; Peripherals — 1.3%</i>		
CompoSecure, Inc.*(b)	1,026	4,966
Corsair Gaming, Inc.*	2,307	29,876
CPI Card Group, Inc.*	266	5,027
Eastman Kodak Co.*	3,559	19,005
Immersion Corp.	1,954	13,189
Intevac, Inc.*	1,616	6,238
IonQ, Inc.*(b)	10,038	103,994
Super Micro Computer, Inc.*	2,897	2,509,150
Turtle Beach Corp.*	1,019	10,883
Xerox Holdings Corp.	7,304	136,219
		2,838,547
<i>Textiles, Apparel &amp; Luxury Goods — 0.4%</i>		
Allbirds, Inc., Class A*(b)	6,041	5,497
Figs, Inc., Class A*	7,981	41,741
Fossil Group, Inc.*	3,004	3,184
G-III Apparel Group Ltd.*	2,580	85,837
Hanesbrands, Inc.*	21,980	118,692
Kontoor Brands, Inc.	3,510	207,476
Movado Group, Inc.	957	27,475
Oxford Industries, Inc.	935	94,800
Rocky Brands, Inc.	435	10,853
Steven Madden Ltd.	4,696	201,083
Vera Bradley, Inc.*	1,636	12,761
Wolverine World Wide, Inc.	4,847	49,294
		858,693
<i>Tobacco — 0.1%</i>		
Ispire Technology, Inc.*(b)	1,107	11,203
Turning Point Brands, Inc.	1,070	27,071
Universal Corp.	1,506	72,303
Vector Group Ltd.	9,078	101,310
		211,887
<i>Trading Companies &amp; Distributors — 1.6%</i>		
Alta Equipment Group, Inc.	1,441	16,543
Applied Industrial Technologies, Inc.	2,410	457,635
Beacon Roofing Supply, Inc.*	3,950	339,265
BlueLinx Holdings, Inc.*	529	67,104
Boise Cascade Co.	2,481	337,193
Custom Truck One Source, Inc.*	3,541	22,733
Distribution Solutions Group, Inc.*	626	19,663
DNOW, Inc.*	6,651	94,112
DXP Enterprises, Inc.*	849	30,156
EVI Industries, Inc.	296	6,373
FTAI Aviation Ltd.	6,217	349,955
GATX Corp.	2,218	281,331
Global Industrial Co.	819	35,913
GMS, Inc.*	2,563	228,902
H&E Equipment Services, Inc.	2,008	113,432
Herc Holdings, Inc.	1,766	280,229

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>		
Hudson Technologies, Inc.*	2,736	\$ 40,082
Karat Packaging, Inc.	424	12,546
McGrath RentCorp	1,542	191,948
MRC Global, Inc.*	5,240	60,417
Rush Enterprises, Inc., Class A	3,847	187,349
Rush Enterprises, Inc., Class B(b)	570	28,745
Textainer Group Holdings Ltd.	2,524	125,948
Titan Machinery, Inc.*	1,285	32,421
Transcat, Inc.*	513	53,947
Willis Lease Finance Corp.*	184	8,817
Xometry, Inc., Class A*	2,120	41,467
		3,464,226
<i>Water Utilities — 0.3%</i>		
American States Water Co.	2,314	165,243
Artesian Resources Corp., Class A	571	19,682
Cadiz, Inc.*(b)	2,530	7,337
California Water Service Group	3,610	165,663
Consolidated Water Co. Ltd.	938	27,727
Global Water Resources, Inc.	718	9,291
Middlesex Water Co.	1,095	55,724
Pure Cycle Corp.*	1,221	12,173
SJW Group	1,994	109,790
York Water Co. (The)	889	31,471
		604,101
<i>Wireless Telecommunication Services — 0.1%</i>		
Gogo, Inc.*	4,139	33,774
Spok Holdings, Inc.	1,110	19,947
Telephone and Data Systems, Inc.	6,179	94,539
Tingo Group, Inc.*(b)	5,282	—
		148,260
<b>Total Common Stocks (Cost \$156,458,564)</b>		160,020,664

	<u>Number of Rights</u>	
<b>Rights — 0.0%(d)</b>		
<i>Biotechnology — 0.0%(d)</i>		
Aduro Biotech, Inc., CVR*(e)(f)	687	—
Cartesian Therapeutics, Inc., expiring 5/3/2024*(b)(e)(f)	5,386	969
Chinook Therape, CVR*(e)(f)	3,154	—
Oncternal Therapeutics, Inc., CVR*(e)(f)	42	—
Tobira Therapeutics, Inc., CVR*(e)(f)	756	—
		969
<i>Food Products — 0.0%(d)</i>		
Contraf-Nicotex-Tobacco GmbH, CVR*(e)(f)	2,444	1,222

<u>Investments</u>	<u>Number of Rights</u>	<u>Value</u>
<b>Rights (continued)</b>		
<i>Pharmaceuticals — 0.0%(d)</i>		
ANI Pharmaceuticals, Inc., expiring 12/31/2050*(e)(f)	2	\$ —
<b>Total Rights (Cost 2604)</b>		2,191
<b>Shares</b>		
<b>Securities Lending Reinvestments (g) — 2.0%</b>		
<b>Investment Companies — 2.0%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (h)		
(Cost \$4,258,253)	4,258,253	4,258,253
<b>Principal Amount</b>		
<b>Short-Term Investments — 11.6%</b>		
<b>Repurchase Agreements (i) — 11.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$24,485,031		
(Cost \$24,481,430)	\$ 24,481,430	24,481,430
<b>Total Investments — 89.2% (Cost \$185,200,851)</b>		188,762,538
Other assets less liabilities — 10.8%		22,785,792
<b>Net Assets — 100.0%</b>		<b>\$ 211,548,330</b>

- \* Non-income producing security.
- (a) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$132.
- (b) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$4,315,711, collateralized in the form of cash with a value of \$4,258,253 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$235,860 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.25%, and maturity dates ranging from March 28, 2024 – February 15, 2053. The total value of collateral is \$4,494,113.
- (c) Security exempt from registration pursuant to Regulation S under the Securities Act of 1933. Regulation S applies to securities offerings that are made outside of the United States and do not involve direct selling efforts in the United States and as such may have restrictions on resale.
- (d) Represents less than 0.05% of net assets.
- (e) Security fair valued as of February 29, 2024 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at February 29, 2024 amounted to \$2,191, which represents approximately 0.00% of net assets of the Fund.
- (f) Illiquid security.
- (g) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$4,258,253.
- (h) Rate shown is the 7-day yield as of February 29, 2024.





- (i) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Abbreviations**

CVR	Contingent Value Rights - No defined expiration
REIT	Real Estate Investment Trust

**Futures Contracts Purchased**

Ultra Russell2000 had the following open long futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Appreciation</u>
Russell 2000 E-Mini Index	145	3/15/2024	U.S. Dollar	\$ 14,915,425	\$ 934,966

**Swap Agreements**

Ultra Russell2000 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation (\$)</u>
22,403,921	3/6/2025	Bank of America NA	5.58%	Russell 2000 <sup>®</sup> Index	918,294
30,627,390	11/6/2025	Barclays Capital	5.83%	Russell 2000 <sup>®</sup> Index	4,069,311
38,639,211	2/11/2025	BNP Paribas SA	5.58%	Russell 2000 <sup>®</sup> Index	6,179,669
29,240,373	3/6/2025	Citibank NA	5.62%	Russell 2000 <sup>®</sup> Index	2,700,937
15,721,581	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	5.73%	Russell 2000 <sup>®</sup> Index	24,899
12,942,675	3/6/2024	International plc Morgan Stanley & Co.	5.78%	iShares <sup>®</sup> Russell 2000 ETF	953,548
25,572,484	3/6/2024	International plc	5.78%	Russell 2000 <sup>®</sup> Index	1,992,038
38,515,159					2,945,586
38,852,915	11/14/2024	Societe Generale	5.88%	Russell 2000 <sup>®</sup> Index	1,168,511
34,248,018	11/7/2024	UBS AG	5.33%	Russell 2000 <sup>®</sup> Index	1,424,199
248,248,568					19,431,406
				Total Unrealized Appreciation	19,431,406

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) — 67.0%</b>			<b>Common Stocks (a) (continued)</b>		
<i>Aerospace &amp; Defense — 1.0%</i>			Constellation Brands, Inc.,		
Axon Enterprise, Inc.*	4,781	\$ 1,469,536	Class A	10,969	\$ 2,726,016
Boeing Co. (The)*	38,596	7,862,777	Keurig Dr Pepper, Inc.	68,331	2,043,780
General Dynamics Corp.	15,373	4,200,672	Molson Coors Beverage Co.,		
Howmet Aerospace, Inc.	26,548	1,766,769	Class B	12,567	784,432
Huntington Ingalls Industries,			Monster Beverage Corp.*	50,136	2,963,038
Inc.	2,696	786,208	PepsiCo, Inc.	93,311	15,428,041
L3Harris Technologies, Inc.	12,864	2,722,794			40,543,685
Lockheed Martin Corp.	14,986	6,417,605	<i>Biotechnology — 1.3%</i>		
Northrop Grumman Corp.	9,620	4,435,013	AbbVie, Inc.	119,826	21,095,367
RTX Corp.	97,600	8,751,792	Amgen, Inc.	36,322	9,946,053
Textron, Inc.	13,303	1,184,898	Biogen, Inc.*	9,834	2,133,880
TransDigm Group, Inc.	3,754	4,421,236	Gilead Sciences, Inc.	84,568	6,097,353
		44,019,300	Incyte Corp.*	12,624	736,737
<i>Air Freight &amp; Logistics — 0.3%</i>			Moderna, Inc.*	22,513	2,076,599
CH Robinson Worldwide, Inc.	7,917	586,491	Regeneron Pharmaceuticals,		
Expeditors International of			Inc.*	7,271	7,024,440
Washington, Inc.	9,867	1,180,093	Vertex Pharmaceuticals, Inc.*	17,489	7,358,322
FedEx Corp.	15,699	3,908,580			56,468,751
United Parcel Service, Inc.,			<i>Broadline Retail — 2.6%</i>		
Class B	49,087	7,277,639	Amazon.com, Inc.*	617,237	109,102,812
		12,952,803	eBay, Inc.	35,224	1,665,391
<i>Automobile Components — 0.1%</i>			Etsy, Inc.*	8,127	582,624
Aptiv plc*	19,198	1,526,049			111,350,827
BorgWarner, Inc.	15,953	496,617	<i>Building Products — 0.3%</i>		
		2,022,666	A O Smith Corp.	8,336	691,054
<i>Automobiles — 1.0%</i>			Allegion plc	5,958	761,849
Ford Motor Co.	266,870	3,319,863	Builders FirstSource, Inc.*	8,375	1,634,633
General Motors Co.	92,946	3,808,927	Carrier Global Corp.	56,946	3,165,059
Tesla, Inc.*	187,676	37,888,031	Johnson Controls International		
		45,016,821	plc	46,173	2,736,674
<i>Banks — 2.2%</i>			Masco Corp.	15,237	1,169,592
Bank of America Corp.	467,278	16,130,437	Trane Technologies plc	15,501	4,370,817
Citigroup, Inc.	129,894	7,207,818			14,529,678
Citizens Financial Group, Inc.	31,642	993,242	<i>Capital Markets — 1.9%</i>		
Comerica, Inc.	8,950	441,951	Ameriprise Financial, Inc.	6,868	2,797,748
Fifth Third Bancorp	46,220	1,587,195	Bank of New York Mellon Corp.		
Huntington Bancshares, Inc.	98,280	1,281,571	(The)	52,197	2,927,730
JPMorgan Chase & Co.	196,211	36,507,019	BlackRock, Inc.	9,491	7,700,428
KeyCorp	63,543	906,759	Blackstone, Inc.	48,224	6,163,992
M&T Bank Corp.	11,264	1,574,031	Cboe Global Markets, Inc.	7,164	1,375,488
PNC Financial Services Group,			Charles Schwab Corp. (The)	101,004	6,745,047
Inc. (The)	27,035	3,979,552	CME Group, Inc.	24,432	5,383,591
Regions Financial Corp.	63,123	1,175,981	FactSet Research Systems, Inc.	2,578	1,192,531
Truist Financial Corp.	90,515	3,166,215	Franklin Resources, Inc.	19,137	525,311
US Bancorp	105,673	4,434,039	Goldman Sachs Group, Inc.		
Wells Fargo & Co.	246,478	13,701,712	(The)	22,133	8,610,844
Zions Bancorp NA	10,055	396,469	Intercontinental Exchange, Inc.	38,846	5,377,063
		93,483,991	Invesco Ltd.	30,511	470,175
<i>Beverages — 0.9%</i>			MarketAxess Holdings, Inc.	2,573	549,104
Brown-Forman Corp., Class B	12,419	747,996	Moody's Corp.	10,681	4,052,585
Coca-Cola Co. (The)	264,085	15,850,382	Morgan Stanley	85,769	7,379,565
			MSCI, Inc., Class A	5,368	3,011,287
			Nasdaq, Inc.	23,103	1,298,389
			Northern Trust Corp.	14,051	1,154,009
			Raymond James Financial, Inc.	12,754	1,534,561

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
S&P Global, Inc.	21,990	\$ 9,420,076
State Street Corp.	20,943	1,544,127
T. Rowe Price Group, Inc.	15,167	1,719,179
		<u>80,932,830</u>
<i>Chemicals — 1.0%</i>		
Air Products and Chemicals, Inc.	15,077	3,528,621
Albemarle Corp.	7,965	1,097,975
Celanese Corp., Class A	6,797	1,032,940
CF Industries Holdings, Inc.	12,967	1,046,696
Corteva, Inc.	47,821	2,559,380
Dow, Inc.	47,603	2,660,056
DuPont de Nemours, Inc.	29,183	2,019,172
Eastman Chemical Co.	8,047	706,044
Ecolab, Inc.	17,224	3,872,644
FMC Corp.	8,467	477,454
International Flavors & Fragrances, Inc.	17,326	1,308,113
Linde plc	32,909	14,770,217
LyondellBasell Industries NV, Class A	17,391	1,743,970
Mosaic Co. (The)	22,182	691,191
PPG Industries, Inc.	16,004	2,266,166
Sherwin-Williams Co. (The)	15,982	5,306,504
		<u>45,087,143</u>
<i>Commercial Services &amp; Supplies — 0.4%</i>		
Cintas Corp.	5,876	3,693,712
Copart, Inc.*	59,302	3,151,901
Republic Services, Inc., Class A	13,880	2,548,368
Rollins, Inc.	19,054	839,710
Veralto Corp.	14,878	1,285,757
Waste Management, Inc.	24,876	5,115,750
		<u>16,635,198</u>
<i>Communications Equipment — 0.5%</i>		
Arista Networks, Inc.*	17,102	4,746,489
Cisco Systems, Inc.	274,880	13,295,946
F5, Inc.*	4,052	758,615
Juniper Networks, Inc.	21,641	801,366
Motorola Solutions, Inc.	11,264	3,721,513
		<u>23,323,929</u>
<i>Construction &amp; Engineering — 0.1%</i>		
Quanta Services, Inc.	9,860	2,381,289
<i>Construction Materials — 0.1%</i>		
Martin Marietta Materials, Inc.	4,195	2,423,494
Vulcan Materials Co.	9,018	2,397,435
		<u>4,820,929</u>
<i>Consumer Finance — 0.4%</i>		
American Express Co.	39,073	8,573,398
Capital One Financial Corp.	25,848	3,556,943
Discover Financial Services	16,971	2,048,400
Synchrony Financial	28,085	1,159,910
		<u>15,338,651</u>

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
<i>Consumer Staples Distribution &amp; Retail — 1.3%</i>		
Costco Wholesale Corp.	30,049	\$ 22,353,151
Dollar General Corp.	14,896	2,164,538
Dollar Tree, Inc.*	14,180	2,079,922
Kroger Co. (The)	44,914	2,228,184
Sysco Corp.	34,220	2,770,793
Target Corp.	31,329	4,790,831
Walgreens Boots Alliance, Inc.	48,666	1,034,639
Walmart, Inc.	290,453	17,023,450
		<u>54,445,508</u>
<i>Containers &amp; Packaging — 0.1%</i>		
Amcor plc	98,095	888,741
Avery Dennison Corp.	5,466	1,183,553
Ball Corp.	21,399	1,369,964
International Paper Co.	23,484	830,394
Packaging Corp. of America	6,083	1,102,179
Westrock Co.	17,402	788,136
		<u>6,162,967</u>
<i>Distributors — 0.1%</i>		
Genuine Parts Co.	9,515	1,420,209
LKQ Corp.	18,162	949,691
Pool Corp.	2,625	1,045,065
		<u>3,414,965</u>
<i>Diversified Telecommunication Services — 0.5%</i>		
AT&T, Inc.	485,268	8,215,587
Verizon Communications, Inc.	285,330	11,418,907
		<u>19,634,494</u>
<i>Electric Utilities — 1.0%</i>		
Alliant Energy Corp.	17,319	826,982
American Electric Power Co., Inc.	35,691	3,040,516
Constellation Energy Corp.	21,676	3,651,322
Duke Energy Corp.	52,308	4,803,444
Edison International	26,014	1,769,472
Entergy Corp.	14,353	1,457,834
Evergy, Inc.	15,591	772,378
Eversource Energy	23,709	1,391,718
Exelon Corp.	67,560	2,421,351
FirstEnergy Corp.	35,050	1,283,181
NextEra Energy, Inc.	139,248	7,685,097
NRG Energy, Inc.	15,322	847,613
PG&E Corp.	144,800	2,416,712
Pinnacle West Capital Corp.	7,696	525,868
PPL Corp.	50,028	1,319,239
Southern Co. (The)	74,020	4,977,845
Xcel Energy, Inc.	37,451	1,973,293
		<u>41,163,865</u>
<i>Electrical Equipment — 0.4%</i>		
AMETEK, Inc.	15,664	2,822,339
Eaton Corp. plc	27,100	7,831,900
Emerson Electric Co.	38,692	4,134,240
Generac Holdings, Inc.*	4,169	469,054
Hubbell, Inc., Class B	3,640	1,385,639

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Rockwell Automation, Inc.	7,783	\$ 2,218,778	Mondelez International, Inc., Class A	92,331	\$ 6,746,626
		18,861,950	Tyson Foods, Inc., Class A	19,358	1,049,978
<i>Electronic Equipment, Instruments &amp; Components — 0.4%</i>			23,208,573		
Amphenol Corp., Class A	40,607	4,435,909	<i>Gas Utilities — 0.0%(b)</i>		
CDW Corp.	9,092	2,238,541	Atmos Energy Corp.	10,078	1,137,907
Corning, Inc.	52,114	1,680,155	<i>Ground Transportation — 0.8%</i>		
Jabil, Inc.	8,684	1,251,278	CSX Corp.	134,119	5,088,475
Keysight Technologies, Inc.*	12,052	1,859,624	JB Hunt Transport Services, Inc.	5,530	1,140,894
TE Connectivity Ltd.	21,092	3,027,967	Norfolk Southern Corp.	15,348	3,888,876
Teledyne Technologies, Inc.*	3,202	1,368,119	Old Dominion Freight Line, Inc.	6,073	2,687,181
Trimble, Inc.*	16,884	1,033,132	Uber Technologies, Inc.*	139,666	11,103,447
Zebra Technologies Corp., Class A*	3,486	974,267	Union Pacific Corp.	41,373	10,495,917
		17,868,992	34,404,790		
<i>Energy Equipment &amp; Services — 0.2%</i>			<i>Health Care Equipment &amp; Supplies — 1.7%</i>		
Baker Hughes Co., Class A	68,293	2,020,790	Abbott Laboratories	117,778	13,973,182
Halliburton Co.	60,747	2,130,397	Align Technology, Inc.*	4,834	1,461,898
Schlumberger NV	96,949	4,685,545	Baxter International, Inc.	34,432	1,408,957
		8,836,732	Becton Dickinson & Co.	19,690	4,637,980
<i>Entertainment — 0.9%</i>			Boston Scientific Corp.*	99,376	6,579,685
Electronic Arts, Inc.	16,612	2,317,042	Cooper Cos., Inc. (The)	13,445	1,258,452
Live Nation Entertainment, Inc.*	9,630	933,917	DENTSPLY SIRONA, Inc.	14,379	469,906
Netflix, Inc.*	29,705	17,909,738	Dexcom, Inc.*	26,223	3,017,481
Take-Two Interactive Software, Inc.*	10,734	1,577,147	Edwards Lifesciences Corp.*	41,163	3,493,504
Walt Disney Co. (The)	124,186	13,856,674	GE HealthCare Technologies, Inc.	27,505	2,510,656
Warner Bros Discovery, Inc.*	150,609	1,323,853	Hologic, Inc.*	16,624	1,226,851
		37,918,371	IDEXX Laboratories, Inc.*	5,640	3,244,297
<i>Financial Services — 2.9%</i>			Insulet Corp.*	4,739	777,196
Berkshire Hathaway, Inc., Class B*	123,485	50,554,759	Intuitive Surgical, Inc.*	23,895	9,213,912
Fidelity National Information Services, Inc.	40,212	2,782,268	Medtronic plc	90,303	7,527,658
Fiserv, Inc.*	40,734	6,080,364	ResMed, Inc.	9,983	1,734,247
FleetCor Technologies, Inc.*	4,900	1,368,423	STERIS plc	6,706	1,561,895
Global Payments, Inc.	17,672	2,292,058	Stryker Corp.	22,947	8,010,109
Jack Henry & Associates, Inc.	4,943	858,945	Teleflex, Inc.	3,189	710,477
Mastercard, Inc., Class A	56,202	26,682,462	Zimmer Biomet Holdings, Inc.	14,183	1,763,798
PayPal Holdings, Inc.*	73,173	4,415,259			74,582,141
Visa, Inc., Class A	108,184	30,577,126	<i>Health Care Providers &amp; Services — 1.8%</i>		
		125,611,664	Cardinal Health, Inc.	16,728	1,873,201
<i>Food Products — 0.5%</i>			Cencora, Inc.	11,314	2,665,578
Archer-Daniels-Midland Co.	36,200	1,922,582	Centene Corp.*	36,256	2,843,558
Bunge Global SA	9,861	930,583	Cigna Group (The)	19,860	6,675,740
Campbell Soup Co.	13,332	568,476	CVS Health Corp.	87,171	6,482,907
Conagra Brands, Inc.	32,439	910,887	DaVita, Inc.*	3,656	464,202
General Mills, Inc.	39,451	2,531,965	Elevance Health, Inc.	15,947	7,993,434
Hershey Co. (The)	10,173	1,911,710	HCA Healthcare, Inc.	13,443	4,190,183
Hormel Foods Corp.	19,657	694,285	Henry Schein, Inc.*	8,863	677,754
J M Smucker Co. (The)	7,203	865,585	Humana, Inc.	8,355	2,926,924
Kellanova	17,900	987,185	Laboratory Corp. of America Holdings	5,762	1,243,612
Kraft Heinz Co. (The)	54,109	1,908,966	McKesson Corp.	9,031	4,708,854
Lamb Weston Holdings, Inc.	9,836	1,005,338	Molina Healthcare, Inc.*	3,957	1,558,702
McCormick & Co., Inc. (Non-Voting)	17,055	1,174,407	Quest Diagnostics, Inc.	7,631	953,036
			UnitedHealth Group, Inc.	62,774	30,985,246

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
Universal Health Services, Inc., Class B	4,141	\$ 691,796	<i>Industrial Conglomerates — 0.6%</i>		
		76,934,727	3M Co.	37,485	\$ 3,453,118
<i>Health Care REITs — 0.1%</i>			General Electric Co.	73,868	11,589,151
Healthpeak Properties, Inc., REIT	47,536	796,228	Honeywell International, Inc.	44,743	8,891,776
Ventas, Inc., REIT	27,309	1,154,898			23,934,045
Welltower, Inc., REIT	37,564	3,461,898	<i>Industrial REITs — 0.2%</i>		
		5,413,024	Prologis, Inc., REIT	62,709	8,357,228
<i>Hotel &amp; Resort REITs — 0.0%(b)</i>			<i>Insurance — 1.4%</i>		
Host Hotels & Resorts, Inc., REIT	47,878	992,990	Aflac, Inc.	36,092	2,914,068
<i>Hotels, Restaurants &amp; Leisure — 1.4%</i>			Allstate Corp. (The)	17,761	2,833,235
Airbnb, Inc., Class A*	29,506	4,646,310	American International Group, Inc.	47,647	3,472,990
Booking Holdings, Inc.*	2,368	8,214,189	Aon plc, Class A	13,589	4,293,988
Caesars Entertainment, Inc.*	14,640	636,401	Arch Capital Group Ltd.*	25,327	2,218,392
Carnival Corp.*	68,379	1,084,491	Arthur J Gallagher & Co.	14,653	3,574,306
Chipotle Mexican Grill, Inc., Class A*	1,863	5,009,179	Assurant, Inc.	3,569	647,595
Darden Restaurants, Inc.	8,166	1,394,018	Brown & Brown, Inc.	16,032	1,350,055
Domino's Pizza, Inc.	2,367	1,061,244	Chubb Ltd.	27,690	6,968,742
Expedia Group, Inc.*	9,049	1,238,084	Cincinnati Financial Corp.	10,649	1,213,986
Hilton Worldwide Holdings, Inc.	17,404	3,555,985	Everest Group Ltd.	2,946	1,086,720
Las Vegas Sands Corp.	25,054	1,365,944	Globe Life, Inc.	5,813	737,844
Marriott International, Inc., Class A	16,743	4,183,573	Hartford Financial Services Group, Inc. (The)	20,413	1,956,382
McDonald's Corp.	49,229	14,388,652	Loews Corp.	12,425	933,490
MGM Resorts International*	18,546	802,671	Marsh & McLennan Cos., Inc.	33,465	6,768,966
Norwegian Cruise Line Holdings Ltd.*	28,873	559,848	MetLife, Inc.	42,198	2,942,889
Royal Caribbean Cruises Ltd.*	15,999	1,973,477	Principal Financial Group, Inc.	14,886	1,203,682
Starbucks Corp.	77,548	7,359,305	Progressive Corp. (The)	39,706	7,526,669
Wynn Resorts Ltd.	6,516	685,483	Prudential Financial, Inc.	24,501	2,670,364
Yum! Brands, Inc.	19,024	2,633,302	Travelers Cos., Inc. (The)	15,501	3,425,101
		60,792,156	W R Berkley Corp.	13,826	1,155,854
<i>Household Durables — 0.3%</i>			Willis Towers Watson plc	7,008	1,910,451
DR Horton, Inc.	20,453	3,056,496			61,805,769
Garmin Ltd.	10,388	1,426,792	<i>Interactive Media &amp; Services — 4.1%</i>		
Lennar Corp., Class A	16,978	2,691,183	Alphabet, Inc., Class A*	401,681	55,616,751
Mohawk Industries, Inc.*	3,587	425,490	Alphabet, Inc., Class C*	338,041	47,251,371
NVR, Inc.*	216	1,647,123	Match Group, Inc.*	18,448	664,866
PulteGroup, Inc.	14,632	1,585,816	Meta Platforms, Inc., Class A	150,644	73,835,144
Whirlpool Corp.	3,723	399,813			177,368,132
		11,232,713	<i>IT Services — 0.8%</i>		
<i>Household Products — 0.8%</i>			Accenture plc, Class A	42,596	15,964,129
Church & Dwight Co., Inc.	16,722	1,674,207	Akamai Technologies, Inc.*	10,237	1,135,488
Clorox Co. (The)	8,416	1,290,257	Cognizant Technology Solutions Corp., Class A	34,031	2,689,130
Colgate-Palmolive Co.	55,882	4,834,911	EPAM Systems, Inc.*	3,916	1,192,030
Kimberly-Clark Corp.	22,936	2,779,155	Gartner, Inc.*	5,290	2,462,812
Procter & Gamble Co. (The)	159,961	25,424,201	International Business Machines Corp.	61,963	11,465,014
		36,002,731	VeriSign, Inc.*	6,029	1,177,404
<i>Independent Power and Renewable Electricity Producers — 0.0%(b)</i>					36,086,007
AES Corp. (The)	45,447	690,794	<i>Leisure Products — 0.0%(b)</i>		
			Hasbro, Inc.	8,851	445,117

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
<i>Life Sciences Tools &amp; Services — 1.0%</i>			Steel Dynamics, Inc.		
Agilent Technologies, Inc.	19,858	\$ 2,727,695	10,323	\$	1,381,424
Bio-Rad Laboratories, Inc., Class A*	1,421	463,075			10,714,076
Bio-Techne Corp.	10,734	789,700	<i>Multi-Utilities — 0.4%</i>		
Charles River Laboratories International, Inc.*	3,482	885,090	Ameren Corp.	17,846	1,270,457
Danaher Corp.	44,634	11,298,651	CenterPoint Energy, Inc.	42,841	1,178,127
Illumina, Inc.*	10,778	1,507,088	CMS Energy Corp.	19,802	1,136,041
IQVIA Holdings, Inc.*	12,428	3,071,704	Consolidated Edison, Inc.	23,430	2,043,330
Mettler-Toledo International, Inc.*	1,472	1,835,908	Dominion Energy, Inc.	56,793	2,716,409
Revvity, Inc.	8,376	917,926	DTE Energy Co.	13,993	1,516,142
Thermo Fisher Scientific, Inc.	26,223	14,951,830	NiSource, Inc.	28,047	730,905
Waters Corp.*	4,013	1,354,066	Public Service Enterprise Group, Inc.	33,820	2,110,368
West Pharmaceutical Services, Inc.	5,022	1,799,684	Sempra	42,718	3,015,891
		41,602,417	WEC Energy Group, Inc.	21,408	1,680,314
<i>Machinery — 1.2%</i>					17,397,984
Caterpillar, Inc.	34,623	11,562,697	<i>Office REITs — 0.0%(b)</i>		
Cummins, Inc.	9,620	2,584,028	Alexandria Real Estate Equities, Inc., REIT	10,615	1,324,009
Deere & Co.	18,178	6,635,879	Boston Properties, Inc., REIT	9,799	634,191
Dover Corp.	9,494	1,570,118			1,958,200
Fortive Corp.	23,852	2,030,521	<i>Oil, Gas &amp; Consumable Fuels — 2.3%</i>		
IDEX Corp.	5,133	1,210,875	APA Corp.	20,817	620,138
Illinois Tool Works, Inc.	18,583	4,871,533	Chevron Corp.	119,152	18,112,295
Ingersoll Rand, Inc.	27,473	2,509,109	ConocoPhillips	80,589	9,069,486
Nordson Corp.	3,676	976,529	Coterra Energy, Inc.	51,051	1,316,095
Otis Worldwide Corp.	27,776	2,647,053	Devon Energy Corp.	43,484	1,915,905
PACCAR, Inc.	35,501	3,936,706	Diamondback Energy, Inc.	12,148	2,217,253
Parker-Hannifin Corp.	8,720	4,669,124	EOG Resources, Inc.	39,578	4,530,098
Pentair plc	11,219	872,726	EQT Corp.	27,917	1,037,117
Snap-on, Inc.	3,582	987,414	Exxon Mobil Corp.	271,863	28,415,121
Stanley Black & Decker, Inc.	10,405	929,063	Hess Corp.	18,762	2,734,561
Westinghouse Air Brake Technologies Corp.	12,159	1,717,945	Kinder Morgan, Inc.	131,247	2,282,385
Xylem, Inc.	16,362	2,078,792	Marathon Oil Corp.	39,720	963,210
		51,790,112	Marathon Petroleum Corp.	25,770	4,361,057
<i>Media — 0.4%</i>			Occidental Petroleum Corp.	44,813	2,716,116
Charter Communications, Inc., Class A*	6,827	2,006,660	ONEOK, Inc.	39,537	2,970,019
Comcast Corp., Class A	272,539	11,678,296	Phillips 66	29,860	4,255,349
Fox Corp., Class A	16,779	499,846	Pioneer Natural Resources Co.	15,835	3,724,234
Fox Corp., Class B	8,954	245,161	Targa Resources Corp.	15,133	1,486,666
Interpublic Group of Cos., Inc. (The)	25,990	816,086	Valero Energy Corp.	23,106	3,268,575
News Corp., Class A	25,830	694,310	Williams Cos., Inc. (The)	82,563	2,967,314
News Corp., Class B	7,792	218,098			98,962,994
Omnicom Group, Inc.	13,435	1,187,520	<i>Passenger Airlines — 0.1%</i>		
Paramount Global, Class B(c)	32,744	361,494	American Airlines Group, Inc.*	44,355	695,486
		17,707,471	Delta Air Lines, Inc.	43,671	1,845,973
<i>Metals &amp; Mining — 0.3%</i>			Southwest Airlines Co.	40,458	1,386,496
Freeport-McMoRan, Inc.	97,323	3,679,783	United Airlines Holdings, Inc.*	22,260	1,012,608
Newmont Corp.	78,219	2,444,344			4,940,563
Nucor Corp.	16,685	3,208,525	<i>Personal Care Products — 0.1%</i>		
			Estee Lauder Cos., Inc. (The), Class A	15,766	2,342,512
			Kenvue, Inc.	116,973	2,222,487
					4,564,999

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>			<b>Common Stocks (a) (continued)</b>		
<i>Pharmaceuticals — 2.6%</i>			<i>First Solar, Inc.*</i>		
Bristol-Myers Squibb Co.	138,098	\$ 7,008,473	Intel Corp.	286,138	12,318,241
Catalent, Inc.*	12,235	701,555	KLA Corp.	9,226	6,294,900
Eli Lilly & Co.	54,120	40,789,161	Lam Research Corp.	8,945	8,392,646
Johnson & Johnson	163,381	26,366,426	Microchip Technology, Inc.	36,720	3,089,621
Merck & Co., Inc.	171,983	21,867,638	Micron Technology, Inc.	74,523	6,752,529
Pfizer, Inc.	383,219	10,178,297	Monolithic Power Systems, Inc.	3,252	2,341,570
Viatrix, Inc.	81,421	1,007,178	NVIDIA Corp.	167,638	132,621,775
Zoetis, Inc., Class A	31,160	6,179,963	NXP Semiconductors NV	17,494	4,368,777
		114,098,691	ON Semiconductor Corp.*	29,231	2,306,910
<i>Professional Services — 0.5%</i>			Qorvo, Inc.*	6,607	756,832
Automatic Data Processing, Inc.	27,915	7,010,294	QUALCOMM, Inc.	75,539	11,919,299
Broadridge Financial Solutions, Inc.	7,985	1,625,586	Skyworks Solutions, Inc.	10,818	1,135,024
Dayforce, Inc.*	10,586	738,479	Teradyne, Inc.	10,376	1,074,850
Equifax, Inc.	8,363	2,288,033	Texas Instruments, Inc.	61,639	10,314,054
Jacobs Solutions, Inc.	8,546	1,253,271			283,769,818
Leidos Holdings, Inc.	9,332	1,193,190	<i>Software — 7.3%</i>		
Paychex, Inc.	21,820	2,675,568	Adobe, Inc.*	30,901	17,313,212
Paycom Software, Inc.	3,329	607,176	ANSYS, Inc.*	5,890	1,968,261
Robert Half, Inc.	7,187	577,835	Autodesk, Inc.*	14,508	3,745,530
Verisk Analytics, Inc., Class A	9,843	2,381,022	Cadence Design Systems, Inc.*	18,465	5,620,377
		20,350,454	Fair Isaac Corp.*	1,677	2,129,639
<i>Real Estate Management &amp; Development — 0.1%</i>			Fortinet, Inc.*	43,258	2,989,560
CBRE Group, Inc., Class A*	20,686	1,900,837	Gen Digital, Inc.	38,267	822,358
CoStar Group, Inc.*	27,715	2,412,036	Intuit, Inc.	19,021	12,608,831
		4,312,873	Microsoft Corp.	504,473	208,670,212
<i>Residential REITs — 0.2%</i>			Oracle Corp.	107,834	12,042,901
AvalonBay Communities, Inc., REIT	9,638	1,706,215	Palo Alto Networks, Inc.*	21,095	6,551,052
Camden Property Trust, REIT	7,246	684,602	PTC, Inc.*	8,065	1,475,976
Equity Residential, REIT	23,452	1,412,045	Roper Technologies, Inc.	7,250	3,949,293
Essex Property Trust, Inc., REIT	4,356	1,007,978	Salesforce, Inc.*	66,037	20,393,546
Invitation Homes, Inc., REIT	39,041	1,330,127	ServiceNow, Inc.*	13,913	10,731,653
Mid-America Apartment Communities, Inc., REIT	7,920	995,386	Synopsys, Inc.*	10,322	5,922,041
UDR, Inc., REIT	20,538	729,099	Tyler Technologies, Inc.*	2,856	1,248,472
		7,865,452			318,182,914
<i>Retail REITs — 0.2%</i>			<i>Specialized REITs — 0.7%</i>		
Federal Realty Investment Trust, REIT	4,986	502,838	American Tower Corp., REIT	31,638	6,291,533
Kimco Realty Corp., REIT	45,134	891,848	Crown Castle, Inc., REIT	29,455	3,238,283
Realty Income Corp., REIT	56,441	2,941,140	Digital Realty Trust, Inc., REIT	20,554	3,017,533
Regency Centers Corp., REIT	11,149	690,681	Equinix, Inc., REIT	6,372	5,663,561
Simon Property Group, Inc., REIT	22,142	3,280,116	Extra Space Storage, Inc., REIT	14,339	2,021,369
		8,306,623	Iron Mountain, Inc., REIT	19,817	1,558,409
<i>Semiconductors &amp; Semiconductor Equipment — 6.6%</i>			Public Storage, REIT	10,741	3,049,047
Advanced Micro Devices, Inc.*	109,656	21,111,975	SBA Communications Corp., Class A, REIT	7,322	1,531,982
Analog Devices, Inc.	33,820	6,487,352	VICI Properties, Inc., Class A, REIT	70,213	2,101,475
Applied Materials, Inc.	56,778	11,447,580	Weyerhaeuser Co., REIT	49,545	1,703,357
Broadcom, Inc.	29,791	38,742,898			30,176,549
Enphase Energy, Inc.*	9,268	1,177,129	<i>Specialty Retail — 1.4%</i>		
			AutoZone, Inc.*	1,197	3,598,206
			Bath & Body Works, Inc.	15,432	705,242
			Best Buy Co., Inc.	13,146	1,063,248
			CarMax, Inc.*	10,769	850,751
			Home Depot, Inc. (The)	67,874	25,833,523
			Lowe's Cos., Inc.	39,168	9,426,563
			O'Reilly Automotive, Inc.*	4,015	4,365,991

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
Ross Stores, Inc.	22,983	\$ 3,423,548
TJX Cos., Inc. (The)	77,648	7,698,023
Tractor Supply Co.	7,338	1,866,200
Ulta Beauty, Inc.*	3,341	1,832,739
		<u>60,664,034</u>
<i>Technology Hardware, Storage &amp; Peripherals — 4.3%</i>		
Apple, Inc.	992,224	179,344,488
Hewlett Packard Enterprise Co.	87,067	1,326,030
HP, Inc.	59,025	1,672,178
NetApp, Inc.	14,171	1,262,920
Seagate Technology Holdings plc	13,201	1,228,353
Western Digital Corp.*	22,006	1,308,697
		<u>186,142,666</u>
<i>Textiles, Apparel &amp; Luxury Goods — 0.3%</i>		
Lululemon Athletica, Inc.*	7,815	3,650,308
NIKE, Inc., Class B	83,073	8,633,777
Ralph Lauren Corp., Class A	2,698	501,612
Tapestry, Inc.	15,555	739,329
VF Corp.	22,434	366,572
		<u>13,891,598</u>
<i>Tobacco — 0.3%</i>		
Altria Group, Inc.	120,037	4,910,714
Philip Morris International, Inc.	105,361	9,478,275
		<u>14,388,989</u>
<i>Trading Companies &amp; Distributors — 0.2%</i>		
Fastenal Co.	38,782	2,831,474
United Rentals, Inc.	4,600	3,189,042
WW Grainger, Inc.	2,998	2,918,433
		<u>8,938,949</u>
<i>Water Utilities — 0.0%(b)</i>		
American Water Works Co., Inc.	13,215	1,566,506
<i>Wireless Telecommunication Services — 0.1%</i>		
T-Mobile US, Inc.	34,535	5,639,565
<b>Total Common Stocks (Cost \$3,022,973,421)</b>		<u><u>2,904,151,340</u></u>
<b>Securities Lending Reinvestments (d) — 0.0% (b)</b>		
<b>Investment Companies — 0.0% (b)</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (e) (Cost \$10,649)	10,649	<u>10,649</u>

Investments	Principal Amount	Value
<b>Short-Term Investments — 16.2%</b>		
<b>Repurchase Agreements (f) — 2.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$105,027,899 (Cost \$105,012,450)		
	\$ 105,012,450	<u>\$ 105,012,450</u>
<b>U.S. Treasury Obligations (a) — 13.8%</b>		
U.S. Treasury Bills		
5.29%, 3/5/2024 (g)	100,000,000	99,941,494
5.27%, 3/12/2024 (g)	100,000,000	99,838,850
5.44%, 3/21/2024 (g)	150,000,000	149,559,584
5.46%, 3/28/2024 (g)	75,000,000	74,703,281
5.32%, 4/25/2024 (g)	25,000,000	24,798,314
5.30%, 5/21/2024 (g)	150,000,000	148,236,393
<b>Total U.S. Treasury Obligations (Cost \$597,082,817)</b>		<u><u>597,077,916</u></u>
<b>Total Short-Term Investments (Cost \$702,095,267)</b>		<u><u>702,090,366</u></u>
<b>Total Investments — 83.2% (Cost \$3,725,079,337)</b>		<u><u>3,606,252,355</u></u>
Other assets less liabilities — 16.8%		<u>728,397,936</u>
<b>Net Assets — 100.0%</b>		<u><u>\$ 4,334,650,291</u></u>

\* Non-income producing security.

- (a) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$315,140,972.
- (b) Represents less than 0.05% of net assets.
- (c) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$10,223, collateralized in the form of cash with a value of \$10,649 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- (d) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$10,649.
- (e) Rate shown is the 7-day yield as of February 29, 2024.
- (f) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (g) The rate shown was the current yield as of February 29, 2024.



**Futures Contracts Purchased**Ultra S&P500<sup>®</sup> had the following open long futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Appreciation</u>
S&P 500 E-Mini Index	1,149	3/15/2024	U.S. Dollar	\$ 293,210,438	\$ 25,568,209

**Swap Agreements**Ultra S&P500<sup>®</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation (\$)</u>
545,688,207	3/6/2025	Bank of America NA	5.93%	S&P 500 <sup>®</sup>	64,691,236
976,965,152	2/11/2025	BNP Paribas SA	5.93%	S&P 500 <sup>®</sup>	120,838,466
395,098,524	3/6/2025	Citibank NA	5.93%	S&P 500 <sup>®</sup>	59,642,275
611,613,555	11/6/2025	Goldman Sachs International	5.93%	S&P 500 <sup>®</sup>	16,537,555
1,470,027,891	12/6/2025	Goldman Sachs International	5.84%	SPDR <sup>®</sup> S&P 500 <sup>®</sup> ETF Trust	37,621,349
2,081,641,446					54,158,904
152,974,737	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	5.83%	S&P 500 <sup>®</sup>	14,706,437
223,471,439	3/6/2025	International plc	5.88%	S&P 500 <sup>®</sup>	43,456,075
700,115,380	11/6/2025	Societe Generale	5.98%	S&P 500 <sup>®</sup>	96,177,492
395,327,856	11/7/2024	UBS AG	5.83%	S&P 500 <sup>®</sup>	53,158,917
5,471,282,741					506,829,802
				Total Unrealized Appreciation	506,829,802

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Common Stocks — 62.0%</b>		
<i>Semiconductors &amp; Semiconductor Equipment — 62.0%</i>		
Advanced Micro Devices, Inc.*	151,013	\$ 29,074,533
Allegro MicroSystems, Inc.*	6,659	209,692
Amkor Technology, Inc.	9,654	299,467
Analog Devices, Inc.	46,580	8,934,976
Applied Materials, Inc.	78,194	15,765,474
Axcelis Technologies, Inc.*	3,062	344,996
Broadcom, Inc.	41,026	53,353,903
Cirrus Logic, Inc.*	5,042	462,956
Enphase Energy, Inc.*	12,761	1,620,775
Entegris, Inc.	14,034	1,885,608
GLOBALFOUNDRIES, Inc.*(a)	7,755	423,966
Intel Corp.	394,069	16,964,670
KLA Corp.	12,712	8,673,398
Lam Research Corp.	12,322	11,561,116
Lattice Semiconductor Corp.*	12,903	988,499
Marvell Technology, Inc.	80,652	5,779,522
Microchip Technology, Inc.	50,578	4,255,633
Micron Technology, Inc.	102,609	9,297,401
MKS Instruments, Inc.	5,871	720,724
Monolithic Power Systems, Inc.	4,483	3,227,939
NVIDIA Corp.	230,867	182,643,501
NXP Semiconductors NV	24,087	6,015,247
ON Semiconductor Corp.*	40,262	3,177,477
Power Integrations, Inc.	5,311	379,524
Qorvo, Inc.*	9,105	1,042,978
QUALCOMM, Inc.	104,037	16,415,998
Rambus, Inc.*	10,044	595,007
Silicon Laboratories, Inc.*	2,974	409,044
Skyworks Solutions, Inc.	14,902	1,563,518
SolarEdge Technologies, Inc.*	5,307	356,471
Teradyne, Inc.	14,296	1,480,923
Texas Instruments, Inc.	84,894	14,205,313
Universal Display Corp.	4,074	710,587
Wolfspeed, Inc.*	11,720	304,954
<b>Total Common Stocks</b> <b>(Cost \$271,425,343)</b>		<u>403,145,790</u>

**Securities Lending Reinvestments (b) — 0.1%**

**Investment Companies — 0.1%**

Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) (Cost \$375,113)	375,113	<u>375,113</u>
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Investments	Principal Amount	Value
<b>Short-Term Investments — 1.9%</b>		
<b>Repurchase Agreements (d) — 1.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$12,100,002 (Cost \$12,098,222)	\$ 12,098,222	<u>\$ 12,098,222</u>
<b>Total Investments — 64.0%</b> <b>(Cost \$283,898,678)</b>		<u><b>415,619,125</b></u>
Other assets less liabilities — 36.0%		<u>233,377,237</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 648,996,362</b></u>

\* Non-income producing security.

- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$381,542, collateralized in the form of cash with a value of \$375,113 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments. The market value of the loaned securities is determined at the close of each business day of the Fund and any additional required collateral is delivered to the Fund, or excess collateral returned by the Fund, on the next business day.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$375,113.
- (c) Rate shown is the 7-day yield as of February 29, 2024.
- (d) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Semiconductors had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
160,336,273	5/6/2025	Bank of America NA	5.93%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	21,431,529
81,706,047	11/6/2025	BNP Paribas SA	5.83%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	14,056,774
40,845,735	4/8/2024	Goldman Sachs International	5.93%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	12,688,611
128,951,238	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	5.78%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	21,357,959
146,793,914	3/6/2024	International plc	5.93%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	40,471,471
51,035,302	3/6/2025	Societe Generale	6.18%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	12,179,927
<u>285,132,966</u>	5/6/2025	UBS AG	5.68%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	<u>92,410,594</u>
<u>894,801,475</u>					<u>214,596,865</u>
				Total Unrealized Appreciation	<u>214,596,865</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 76.3%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 1.0%</i>					
AAR Corp.*	750	\$ 50,085	First Financial Bancorp	2,127	\$ 46,156
AeroVironment, Inc.*	588	74,553	First Hawaiian, Inc.	2,853	59,799
Kaman Corp.	631	28,906	Fulton Financial Corp.	3,671	56,533
Mercury Systems, Inc.*	1,166	34,828	Hanmi Financial Corp.	680	10,275
Moog, Inc., Class A	643	96,418	Heritage Financial Corp.	780	14,313
National Presto Industries, Inc.	117	9,048	Hilltop Holdings, Inc.	1,035	31,961
Triumph Group, Inc.*	1,718	23,880	Hope Bancorp, Inc.	2,686	29,465
		<u>317,718</u>	Independent Bank Corp.	981	51,179
<i>Air Freight &amp; Logistics — 0.2%</i>			Independent Bank Group, Inc.	803	35,115
Forward Air Corp.	574	21,313	Lakeland Financial Corp.	569	36,245
Hub Group, Inc., Class A*	1,395	59,329	National Bank Holdings Corp., Class A	844	28,561
		<u>80,642</u>	NBT Bancorp, Inc.	1,053	36,213
<i>Automobile Components — 1.1%</i>			Northfield Bancorp, Inc.	885	8,939
American Axle & Manufacturing Holdings, Inc.*	2,617	18,110	Northwest Bancshares, Inc.	2,842	32,569
Dana, Inc.	2,872	35,900	OFG Bancorp	1,052	38,103
Dorman Products, Inc.*	634	59,735	Pacific Premier Bancorp, Inc.	2,144	49,012
Gentherm, Inc.*	733	41,678	Park National Corp.	321	41,252
LCI Industries	566	71,305	Pathward Financial, Inc.	585	29,741
Patrick Industries, Inc.	465	55,772	Preferred Bank	279	20,046
Phinia, Inc.	1,044	35,726	Provident Financial Services, Inc.	1,689	25,470
Standard Motor Products, Inc.	418	13,276	Renasant Corp.	1,255	39,671
XPEL, Inc.*(a)	476	25,028	S&T Bancorp, Inc.	855	26,667
		<u>356,530</u>	Seacoast Banking Corp. of Florida	1,904	45,963
<i>Automobiles — 0.1%</i>			ServisFirst Bancshares, Inc.	1,095	69,193
Winnebago Industries, Inc.	669	47,987	Simmons First National Corp., Class A	2,799	53,741
<i>Banks — 6.6%</i>			Southside Bancshares, Inc.	641	18,371
Ameris Bancorp	1,451	67,225	Stellar Bancorp, Inc.	1,048	24,838
Atlantic Union Bankshares Corp.	1,677	55,777	Tompkins Financial Corp.	279	13,437
Axos Financial, Inc.*	1,149	59,886	Triumph Financial, Inc.*	484	36,300
Banc of California, Inc.	2,925	42,793	TrustCo Bank Corp.	425	11,598
BancFirst Corp.	324	28,428	Trustmark Corp.	1,366	36,691
Bancorp, Inc. (The)*	1,200	53,568	United Community Banks, Inc.	2,660	69,187
Bank of Hawaii Corp.	889	53,589	Veritex Holdings, Inc.	1,215	23,850
BankUnited, Inc.	1,664	44,628	WaFd, Inc.	1,523	41,487
Banner Corp.	768	33,669	Westamerica Bancorp	596	27,243
Berkshire Hills Bancorp, Inc.	959	20,609	WSFS Financial Corp.	1,358	57,566
Brookline Bancorp, Inc.	1,987	19,413			<u>2,204,756</u>
Capitol Federal Financial, Inc.	2,827	16,368	<i>Beverages — 0.2%</i>		
Cathay General Bancorp	1,624	63,417	MGP Ingredients, Inc.	350	29,813
Central Pacific Financial Corp.	605	11,289	National Beverage Corp.*	522	27,478
City Holding Co.	332	33,359			<u>57,291</u>
Community Bank System, Inc.	1,194	54,088	<i>Biotechnology — 1.7%</i>		
Customers Bancorp, Inc.*	632	34,324	Alkermes plc*	3,731	110,774
CVB Financial Corp.	2,960	50,379	Arcus Biosciences, Inc.*	1,205	23,052
Dime Community Bancshares, Inc.	781	14,636	Catalyst Pharmaceuticals, Inc.*	2,477	39,706
Eagle Bancorp, Inc.	669	15,936	Cytokinetics, Inc.*	2,192	158,350
FB Financial Corp.	786	28,013	Dynavax Technologies Corp.*	2,890	36,616
First Bancorp(b)	3,858	65,509	Ironwood Pharmaceuticals, Inc., Class A*	3,072	28,969
First Bancorp	919	31,356	Myriad Genetics, Inc.*	1,983	41,504
First Commonwealth Financial Corp.	2,283	29,747	REGENXBIO, Inc.*	905	15,783
			Vericel Corp.*	1,067	48,741
			Vir Biotechnology, Inc.*	1,925	21,637

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Xencor, Inc.*	1,361	\$ 31,235	GEO Group, Inc. (The)*	2,729	\$ 33,485
		556,367	Healthcare Services Group, Inc.*	1,651	21,067
<i>Broadline Retail — 0.2%</i>			HNI Corp.	1,042	46,692
Kohl's Corp.	2,475	68,978	Interface, Inc., Class A	1,299	20,420
<i>Building Products — 2.2%</i>			Liquidity Services, Inc.*	501	8,983
AAON, Inc.	1,508	126,642	Matthews International Corp., Class A	681	19,708
American Woodmark Corp.*	367	36,788	MillerKnoll, Inc.	1,643	50,194
Apogee Enterprises, Inc.	494	28,262	OPENLANE, Inc.*	2,415	36,877
Armstrong World Industries, Inc.	988	119,163	Pitney Bowes, Inc.	3,430	13,823
AZZ, Inc.	561	40,841	UniFirst Corp.	338	57,027
Gibraltar Industries, Inc.*	681	52,743	Vestis Corp.	2,923	54,835
Griffon Corp.	916	65,402	Viad Corp.*	468	17,424
Hayward Holdings, Inc.*	2,819	41,693			571,129
Insteel Industries, Inc.	435	15,838	<i>Communications Equipment — 0.6%</i>		
Masterbrand, Inc.*	2,834	49,057	ADTRAN Holdings, Inc.	1,584	9,013
PGT Innovations, Inc.*	1,276	53,299	Digi International, Inc.*	804	23,766
Quanex Building Products Corp.	738	25,520	Extreme Networks, Inc.*	2,898	36,631
Resideo Technologies, Inc.*	3,265	72,907	Harmonic, Inc.*	2,509	32,943
		728,155	NetScout Systems, Inc.*	1,587	34,359
<i>Capital Markets — 1.3%</i>			Viasat, Inc.*	1,670	32,682
Artisan Partners Asset Management, Inc., Class A	1,531	65,940	Viavi Solutions, Inc.*	4,973	47,492
B Riley Financial, Inc.(b)	369	6,764			216,886
Brightsphere Investment Group, Inc.	724	16,406	<i>Construction &amp; Engineering — 0.9%</i>		
Donnelley Financial Solutions, Inc.*	553	35,702	Arcosa, Inc.	1,090	90,470
Moelis & Co., Class A	1,491	80,574	Dycom Industries, Inc.*	656	82,977
Piper Sandler Cos.	336	63,259	Granite Construction, Inc.	982	50,603
PJT Partners, Inc., Class A	499	52,594	MYR Group, Inc.*	374	60,760
StoneX Group, Inc.*	600	41,556			284,810
Virtus Investment Partners, Inc.	151	35,080	<i>Consumer Finance — 0.7%</i>		
WisdomTree, Inc.	2,469	19,900	Bread Financial Holdings, Inc.	1,103	42,223
		417,775	Encore Capital Group, Inc.*	526	25,248
<i>Chemicals — 1.9%</i>			Enova International, Inc.*	668	42,251
AdvanSix, Inc.	603	16,872	EZCORP, Inc., Class A*	1,165	12,221
Balchem Corp.	721	113,334	Green Dot Corp., Class A*	1,009	8,284
Hawkins, Inc.	423	29,716	Navient Corp.	1,893	30,780
HB Fuller Co.	1,208	96,072	PRA Group, Inc.*	877	22,416
Ingevity Corp.*	753	34,397	PROG Holdings, Inc.*	1,000	30,870
Innospec, Inc.	556	69,094	World Acceptance Corp.*	76	9,102
Koppers Holdings, Inc.	466	26,385			223,395
Mativ Holdings, Inc.	1,212	21,052	<i>Consumer Staples Distribution &amp; Retail — 0.5%</i>		
Minerals Technologies, Inc.	728	52,678	Andersons, Inc. (The)	709	39,194
Quaker Chemical Corp.	310	62,155	Chefs' Warehouse, Inc. (The)*	789	29,990
Sensient Technologies Corp.	945	63,202	PriceSmart, Inc.	560	47,118
Stepan Co.	475	42,370	SpartanNash Co.	774	16,308
		627,327	United Natural Foods, Inc.*	1,328	20,730
<i>Commercial Services &amp; Supplies — 1.7%</i>					153,340
ABM Industries, Inc.	1,465	60,519	<i>Containers &amp; Packaging — 0.6%</i>		
Brady Corp., Class A	1,002	58,397	Myers Industries, Inc.	823	15,826
CoreCivic, Inc.*	2,540	38,684	O-I Glass, Inc.*	3,467	58,662
Deluxe Corp.	977	18,964	Sealed Air Corp.	3,230	112,630
Enviri Corp.*	1,785	14,030			187,118

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
<i>Diversified Consumer Services — 0.8%</i>			<i>Sanmina Corp.*</i>		
Adtalem Global Education, Inc.*	891	\$ 44,104		1,280	\$ 80,896
Frontdoor, Inc.*	1,780	55,821	ScanSource, Inc.*	558	24,122
Mister Car Wash, Inc.*	2,037	16,886	TTM Technologies, Inc.*	2,286	33,947
Perdoceo Education Corp.	1,469	26,163			1,053,013
Strategic Education, Inc.	491	54,398	<i>Energy Equipment &amp; Services — 1.5%</i>		
Stride, Inc.*	889	53,118	Archrock, Inc.	3,071	56,107
		250,490	Bristow Group, Inc., Class A*	537	14,472
<i>Diversified REITs — 0.5%</i>			Core Laboratories, Inc.	1,045	15,644
Alexander & Baldwin, Inc., REIT	1,622	26,374	Dril-Quip, Inc.*	764	17,266
American Assets Trust, Inc., REIT	1,086	23,425	Helix Energy Solutions Group, Inc.*	3,168	28,512
Armada Hoffer Properties, Inc., REIT	1,507	15,341	Helmerich & Payne, Inc.(b)	2,223	85,341
Essential Properties Realty Trust, Inc., REIT	3,489	83,352	Liberty Energy, Inc., Class A	3,431	73,355
Global Net Lease, Inc., REIT	4,378	31,566	Nabors Industries Ltd.*	199	15,596
		180,058	Oceaneering International, Inc.*	2,252	44,500
<i>Diversified Telecommunication Services — 0.5%</i>			Oil States International, Inc.*	1,429	7,702
ATN International, Inc.	234	7,848	Patterson-UTI Energy, Inc.	7,184	83,119
Cogent Communications Holdings, Inc.	968	78,321	ProPetro Holding Corp.*	1,898	14,045
Consolidated Communications Holdings, Inc.*	1,667	7,185	RPC, Inc.	1,902	14,056
Lumen Technologies, Inc.*	22,559	36,545	US Silica Holdings, Inc.*	1,725	19,837
Shenandoah Telecommunications Co.	1,124	20,974			489,552
		150,873	<i>Entertainment — 0.4%</i>		
<i>Electric Utilities — 0.3%</i>			Cinemark Holdings, Inc.*	2,372	41,297
Otter Tail Corp.	933	84,399	Madison Square Garden Sports Corp.*	373	70,195
<i>Electrical Equipment — 0.4%</i>			Marcus Corp. (The)	550	8,068
Encore Wire Corp.	353	85,073			119,560
Powell Industries, Inc.	204	37,789	<i>Financial Services — 1.6%</i>		
SunPower Corp.*(b)	1,919	5,968	EVERTEC, Inc.	1,471	53,147
Vicor Corp.*	505	18,806	Jackson Financial, Inc., Class A	1,582	87,089
		147,636	Mr Cooper Group, Inc.*	1,473	104,995
<i>Electronic Equipment, Instruments &amp; Components — 3.2%</i>			NCR Atleos Corp.*	1,496	32,553
Advanced Energy Industries, Inc.	834	84,401	NMI Holdings, Inc., Class A*	1,813	54,535
Arlo Technologies, Inc.*	2,116	22,027	Payoneer Global, Inc.*	5,825	28,310
Badger Meter, Inc.	656	104,101	Radian Group, Inc.	3,425	99,805
Benchmark Electronics, Inc.	798	24,507	Walker & Dunlop, Inc.	748	71,344
CTS Corp.	697	31,058			531,778
ePlus, Inc.*	602	49,599	<i>Food Products — 1.0%</i>		
Fabrinet*	812	175,043	B&G Foods, Inc.(b)	1,757	20,293
Insight Enterprises, Inc.*	619	116,372	Calavo Growers, Inc.	397	11,458
Itron, Inc.*	1,017	94,256	Cal-Maine Foods, Inc.	909	52,258
Knowles Corp.*	2,018	32,974	Fresh Del Monte Produce, Inc.	753	18,019
Methode Electronics, Inc.	805	17,146	Hain Celestial Group, Inc. (The)*(b)	2,006	20,060
OSI Systems, Inc.*	349	45,782	J & J Snack Foods Corp.	345	50,053
PC Connection, Inc.	253	16,794	John B Sanfilippo & Son, Inc.	201	20,576
Plexus Corp.*	614	57,962	Simply Good Foods Co. (The)*	2,027	71,918
Rogers Corp.*	375	42,026	Tootsie Roll Industries, Inc.	386	12,553
			TreeHouse Foods, Inc.*	1,125	40,264
			WK Kellogg Co.	1,474	21,579
					339,031
			<i>Gas Utilities — 0.2%</i>		
			Chesapeake Utilities Corp.	484	49,383

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Northwest Natural Holding Co.	822	\$ 30,200
		79,583
<i>Ground Transportation — 0.5%</i>		
ArcBest Corp.	529	75,573
Heartland Express, Inc.	1,025	13,100
Marten Transport Ltd.	1,291	24,335
RXO, Inc.*	2,616	56,296
		169,304
<i>Health Care Equipment &amp; Supplies — 1.9%</i>		
Artivion, Inc.*	872	16,830
Avanos Medical, Inc.*	1,046	19,424
CONMED Corp.	688	55,260
Embecka Corp.	1,281	18,293
Glaukos Corp.*	1,089	96,475
ICU Medical, Inc.*	453	49,481
Integer Holdings Corp.*	745	82,166
LeMaitre Vascular, Inc.	443	31,010
Merit Medical Systems, Inc.*	1,291	98,374
Omniceil, Inc.*	1,017	26,686
OraSure Technologies, Inc.*	1,643	11,821
STAAR Surgical Co.*	1,092	34,114
Tandem Diabetes Care, Inc.*	1,455	38,747
UFP Technologies, Inc.*	157	32,705
Varex Imaging Corp.*	906	15,583
		626,969
<i>Health Care Providers &amp; Services — 2.5%</i>		
AdaptHealth Corp., Class A*	1,830	18,721
Addus HomeCare Corp.*	363	33,498
Agility, Inc.*	784	7,738
AMN Healthcare Services, Inc.*	845	47,548
Astrana Health, Inc.*	929	41,842
CorVel Corp.*	203	49,532
Cross Country Healthcare, Inc.*	739	13,501
Enhabit, Inc.*	1,121	10,089
Ensign Group, Inc. (The)	1,262	157,649
Fulgent Genetics, Inc.*	451	10,175
ModivCare, Inc.*	276	7,739
National HealthCare Corp.	302	29,795
NeoGenomics, Inc.*	2,850	44,460
Owens & Minor, Inc.*	1,711	41,629
Patterson Cos., Inc.	1,903	51,552
Pediatric Medical Group, Inc.*	1,852	16,946
Premier, Inc., Class A	2,676	55,821
Privia Health Group, Inc.*	2,297	51,269
RadNet, Inc.*	1,351	51,149
Select Medical Holdings Corp.	2,351	64,018
US Physical Therapy, Inc.	335	35,600
		840,271
<i>Health Care REITs — 0.3%</i>		
CareTrust REIT, Inc., REIT	2,663	60,077
Community Healthcare Trust, Inc., REIT	567	15,388
LTC Properties, Inc., REIT	926	29,132

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Universal Health Realty Income Trust, REIT	284	\$ 11,014
		115,611
<i>Health Care Technology — 0.3%</i>		
Certara, Inc.*	2,395	40,428
HealthStream, Inc.	535	14,595
Schrodinger, Inc.*	1,223	31,138
Simulations Plus, Inc.	357	14,815
Veradigm, Inc.*	2,443	14,633
		115,609
<i>Hotel &amp; Resort REITs — 0.9%</i>		
Apple Hospitality REIT, Inc., REIT	4,758	76,556
Chatham Lodging Trust, REIT	1,092	11,138
DiamondRock Hospitality Co., REIT	4,687	44,058
Pebblebrook Hotel Trust, REIT	2,694	42,673
Service Properties Trust, REIT	3,707	25,208
Summit Hotel Properties, Inc., REIT	2,405	15,440
Sunstone Hotel Investors, Inc., REIT	4,594	51,407
Xenia Hotels & Resorts, Inc., REIT	2,370	36,356
		302,836
<i>Hotels, Restaurants &amp; Leisure — 1.6%</i>		
BJ's Restaurants, Inc.*	520	18,211
Bloomin' Brands, Inc.	1,941	52,756
Brinker International, Inc.*	988	45,784
Cheesecake Factory, Inc. (The)	1,044	36,937
Chuy's Holdings, Inc.*	388	13,126
Cracker Barrel Old Country Store, Inc.(b)	495	32,734
Dave & Buster's Entertainment, Inc.*	768	47,416
Dine Brands Global, Inc.	348	16,882
Golden Entertainment, Inc.	480	17,789
Jack in the Box, Inc.	450	32,850
Monarch Casino & Resort, Inc.	298	20,964
Papa John's International, Inc.	732	52,624
Sabre Corp.*	8,485	22,485
Shake Shack, Inc., Class A*	838	89,096
Six Flags Entertainment Corp.*	1,606	40,696
		540,350
<i>Household Durables — 2.8%</i>		
Cavco Industries, Inc.*	173	64,455
Century Communities, Inc.	632	54,535
Ethan Allen Interiors, Inc.	511	17,083
Green Brick Partners, Inc.*	568	33,228
Installed Building Products, Inc.	527	125,916
iRobot Corp.*(b)	623	7,108
La-Z-Boy, Inc.	963	36,584
LGI Homes, Inc.*	458	52,253
M/I Homes, Inc.*	623	79,115
MDC Holdings, Inc.	1,336	83,767
Meritage Homes Corp.	822	129,597

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Newell Brands, Inc.	8,521	\$ 63,907	<i>IT Services — 0.4%</i>		
Sonos, Inc.*	2,868	54,377	DXC Technology Co.*	4,330	\$ 94,654
Tri Pointe Homes, Inc.*	2,170	76,775	Perficent, Inc.*	777	50,404
Worthington Enterprises, Inc.	681	42,304			145,058
		921,004	<i>Leisure Products — 0.3%</i>		
<i>Household Products — 0.5%</i>			Sturm Ruger & Co., Inc.	396	17,155
Central Garden & Pet Co.*	213	9,344	Topgolf Callaway Brands Corp.*	3,177	45,240
Central Garden & Pet Co., Class A*	1,196	45,077	Vista Outdoor, Inc.*	1,298	40,498
Energizer Holdings, Inc.	1,487	42,454			102,893
WD-40 Co.	303	81,322	<i>Life Sciences Tools &amp; Services — 0.3%</i>		
		178,197	BioLife Solutions, Inc.*	778	13,148
<i>Independent Power and Renewable Electricity Producers — 0.2%</i>			Cytek Biosciences, Inc.*	2,212	17,032
Clearway Energy, Inc., Class A	774	15,681	Fortrea Holdings, Inc.*	1,986	74,555
Clearway Energy, Inc., Class C	1,842	40,156	Mesa Laboratories, Inc.	115	12,557
		55,837			117,292
<i>Industrial REITs — 0.4%</i>			<i>Machinery — 3.8%</i>		
Innovative Industrial Properties, Inc., REIT	627	61,440	3D Systems Corp.*	2,984	12,354
LXP Industrial Trust, REIT	6,547	56,697	Alamo Group, Inc.	231	46,729
		118,137	Albany International Corp., Class A	698	65,521
<i>Insurance — 2.1%</i>			Astec Industries, Inc.	508	20,625
Ambac Financial Group, Inc.*	1,011	16,540	Barnes Group, Inc.	1,133	39,587
American Equity Investment Life Holding Co.*	1,396	77,534	Enerpac Tool Group Corp., Class A	1,215	40,958
AMERISAFE, Inc.	429	22,634	Enpro, Inc.	467	72,768
Assured Guaranty Ltd.	1,215	111,294	ESCO Technologies, Inc.	577	58,791
Employers Holdings, Inc.	575	26,283	Federal Signal Corp.	1,362	111,561
Genworth Financial, Inc., Class A*	10,084	62,017	Franklin Electric Co., Inc.	887	92,212
Goosehead Insurance, Inc., Class A*	547	41,381	Greenbrier Cos., Inc. (The)	695	35,966
HCI Group, Inc.	134	13,081	Hillenbrand, Inc.	1,563	74,321
Horace Mann Educators Corp.	913	33,042	John Bean Technologies Corp.	712	72,254
Lincoln National Corp.	3,794	104,487	Kennametal, Inc.	1,780	44,927
Mercury General Corp.	594	28,922	Lindsay Corp.	246	29,350
Palomar Holdings, Inc.*	553	42,105	Mueller Industries, Inc.	2,538	130,402
ProAssurance Corp.	1,140	14,056	Proto Labs, Inc.*	577	21,020
Safety Insurance Group, Inc.	331	27,195	SPX Technologies, Inc.*	1,021	119,651
SiriusPoint Ltd.*	2,023	24,822	Standex International Corp.	266	46,018
Stewart Information Services Corp.	612	38,544	Tennant Co.	418	47,313
Trupanion, Inc.*(b)	799	21,373	Titan International, Inc.*	1,131	14,432
United Fire Group, Inc.	474	11,039	Trinity Industries, Inc.	1,831	46,471
		716,349	Wabash National Corp.	1,031	28,126
<i>Interactive Media &amp; Services — 0.7%</i>					1,271,357
Cargurus, Inc., Class A*	1,916	42,420	<i>Marine Transportation — 0.3%</i>		
Cars.com, Inc.*	1,377	25,254	Matson, Inc.	781	86,730
QuinStreet, Inc.*	1,159	16,956	<i>Media — 0.4%</i>		
Shutterstock, Inc.	535	26,087	AMC Networks, Inc., Class A*	681	8,812
TripAdvisor, Inc.*	2,417	64,824	EchoStar Corp., Class A*	2,693	35,305
Yelp, Inc., Class A*	1,531	58,852	EW Scripps Co. (The), Class A*	1,316	5,303
		234,393	John Wiley & Sons, Inc., Class A	950	31,683
			Scholastic Corp.	611	24,098
			TechTarget, Inc.*	578	18,328
			Thryv Holdings, Inc.*	692	14,491
					138,020



Investments	Shares	Value
<b>Common Stocks (continued)</b>		
<i>Metals &amp; Mining — 1.8%</i>		
Alpha Metallurgical Resources, Inc.	264	\$ 99,594
ATI, Inc.*	2,853	140,311
Carpenter Technology Corp.	1,102	71,244
Century Aluminum Co.*	1,157	12,114
Compass Minerals International, Inc.	755	17,214
Haynes International, Inc.	285	16,938
Kaiser Aluminum Corp.	358	25,962
Materion Corp.	461	61,922
Metallus, Inc.*	859	18,683
Olympic Steel, Inc.	219	14,896
SunCoke Energy, Inc.	1,873	20,060
Warrior Met Coal, Inc.	1,163	66,256
Worthington Steel, Inc.*	681	21,560
		586,754

*Mortgage Real Estate Investment Trusts (REITs) — 1.3%*

Apollo Commercial Real Estate Finance, Inc.	2,908	32,599
Arbor Realty Trust, Inc.(b)	4,215	56,481
ARMOUR Residential REIT, Inc.(b)	1,096	21,701
Blackstone Mortgage Trust, Inc., Class A(b)	3,853	78,485
Ellington Financial, Inc.(b)	1,755	19,884
Franklin BSP Realty Trust, Inc.	1,835	23,690
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	2,486	62,573
KKR Real Estate Finance Trust, Inc.	1,302	12,694
New York Mortgage Trust, Inc.	2,028	14,622
PennyMac Mortgage Investment Trust	1,940	27,412
Ready Capital Corp.	3,541	31,267
Redwood Trust, Inc.	2,653	16,263
Two Harbors Investment Corp.	2,151	27,253
		424,924

*Multi-Utilities — 0.2%*

Avista Corp.	1,730	57,436
Unitil Corp.	360	18,346
		75,782

*Office REITs — 0.8%*

Brandywine Realty Trust, REIT	3,848	16,547
Douglas Emmett, Inc., REIT	3,728	49,284
Easterly Government Properties, Inc., Class A, REIT	2,129	25,122
Highwoods Properties, Inc., REIT	2,363	57,776
Hudson Pacific Properties, Inc., REIT	2,836	17,980
JBG SMITH Properties, REIT	1,947	32,281
SL Green Realty Corp., REIT(b)	1,440	69,811
		268,801

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
<i>Oil, Gas &amp; Consumable Fuels — 2.0%</i>		
California Resources Corp.	1,442	\$ 75,229
Callon Petroleum Co.*	1,243	38,732
Comstock Resources, Inc.	2,054	17,562
CONSOL Energy, Inc.	623	53,466
CVR Energy, Inc.	652	21,633
Dorian LPG Ltd.	763	27,582
Green Plains, Inc.*	1,436	30,587
Northern Oil & Gas, Inc.	2,045	73,068
Par Pacific Holdings, Inc.*	1,245	44,969
Peabody Energy Corp.	2,462	60,984
REX American Resources Corp.*	341	14,997
SM Energy Co.	2,601	113,846
Talos Energy, Inc.*	2,928	38,620
Vital Energy, Inc.*	554	27,883
World Kinect Corp.	1,346	32,789
		671,947

*Paper & Forest Products — 0.2%*

Clearwater Paper Corp.*	370	14,537
Mercer International, Inc.	982	9,015
Sylvamo Corp.	790	47,724
		71,276

*Passenger Airlines — 0.8%*

Alaska Air Group, Inc.*	2,863	107,048
Allegiant Travel Co.	337	24,527
JetBlue Airways Corp.*	7,452	48,289
SkyWest, Inc.*	916	58,825
Sun Country Airlines Holdings, Inc.*	872	13,080
		251,769

*Personal Care Products — 0.4%*

Edgewell Personal Care Co.	1,136	43,384
Inter Parfums, Inc.	400	58,688
Medifast, Inc.	244	9,782
Nu Skin Enterprises, Inc., Class A	1,105	13,813
USANA Health Sciences, Inc.*	248	11,968
		137,635

*Pharmaceuticals — 1.4%*

Amphastar Pharmaceuticals, Inc.*	836	38,933
ANI Pharmaceuticals, Inc.*	337	22,805
Collegium Pharmaceutical, Inc.*	729	26,762
Corcept Therapeutics, Inc.*	2,018	47,423
Harmony Biosciences Holdings, Inc.*	733	23,529
Innoviva, Inc.*	1,261	19,268
Ligand Pharmaceuticals, Inc.*	366	29,042
Organon & Co.	5,715	99,498
Pacira BioSciences, Inc.*	1,038	30,849
Phibro Animal Health Corp., Class A	455	5,883
Prestige Consumer Healthcare, Inc.*	1,109	77,164

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Supernus Pharmaceuticals, Inc.*	1,222	\$ 36,294	PDF Solutions, Inc.*	684	\$ 23,249
		457,450	Photonics, Inc.*	1,399	40,277
<i>Professional Services — 0.8%</i>			Semtech Corp.*	1,435	30,422
CSG Systems International, Inc.	635	34,646	SiTime Corp.*	387	35,798
Forrester Research, Inc.*	258	5,204	SMART Global Holdings, Inc.*	1,161	24,695
Heidrick & Struggles International, Inc.	450	15,300	SolarEdge Technologies, Inc.*	1,270	85,306
Kelly Services, Inc., Class A	716	17,563	Ultra Clean Holdings, Inc.*	1,002	43,286
Korn Ferry	1,178	74,991	Veeco Instruments, Inc.*	1,260	45,625
NV5 Global, Inc.*	284	28,886			733,465
Resources Connection, Inc.	716	9,902	<i>Software — 2.5%</i>		
TrueBlue, Inc.*	696	8,178	A10 Networks, Inc.	1,558	20,737
TTEC Holdings, Inc.	424	7,399	ACI Worldwide, Inc.*	2,431	80,004
Verra Mobility Corp., Class A*	3,719	80,405	Adeia, Inc.	2,396	27,171
		282,474	Agilysys, Inc.*	454	35,321
<i>Real Estate Management &amp; Development — 0.5%</i>			Alarm.com Holdings, Inc.*	1,118	84,622
Anywhere Real Estate, Inc.*	2,471	15,493	Cerence, Inc.*	902	13,440
Cushman & Wakefield plc*	3,760	37,562	Consensus Cloud Solutions, Inc.*	398	6,336
eXp World Holdings, Inc.(b)	1,719	22,519	Digital Turbine, Inc.*	2,039	6,464
Kennedy-Wilson Holdings, Inc.	2,649	23,258	DoubleVerify Holdings, Inc.*	3,117	96,284
Marcus & Millichap, Inc.	532	19,519	Envestnet, Inc.*	1,112	57,301
St Joe Co. (The)	796	42,881	InterDigital, Inc.	575	61,537
		161,232	LiveRamp Holdings, Inc.*	1,465	51,246
<i>Residential REITs — 0.3%</i>			N-able, Inc.*	1,554	20,932
Centerspace, REIT	337	18,734	NCR Voyix Corp.*	2,999	43,815
Elme Communities, REIT	1,964	25,296	Progress Software Corp.	974	51,973
NexPoint Residential Trust, Inc., REIT	511	14,926	SPS Commerce, Inc.*	821	152,016
Veris Residential, Inc., REIT	1,793	26,178	Xperi, Inc.*	972	10,653
		85,134	<i>Specialized REITs — 0.4%</i>		
<i>Retail REITs — 1.4%</i>			Four Corners Property Trust, Inc., REIT	2,025	48,964
Acadia Realty Trust, REIT	2,132	34,943	Outfront Media, Inc., REIT	3,248	46,674
Getty Realty Corp., REIT	1,072	28,258	Safehold, Inc., REIT	1,001	20,140
Macerich Co. (The), REIT	4,817	79,047	Uniti Group, Inc., REIT	5,337	31,275
Phillips Edison & Co., Inc., REIT	2,674	95,515			147,053
Retail Opportunity Investments Corp., REIT	2,817	36,424	<i>Specialty Retail — 4.0%</i>		
Saul Centers, Inc., REIT	289	10,459	Abercrombie & Fitch Co., Class A*	1,126	143,858
SITE Centers Corp., REIT	4,025	54,660	Academy Sports & Outdoors, Inc.	1,667	124,558
Tanger, Inc., REIT	2,356	67,876	Advance Auto Parts, Inc.	1,330	89,828
Urban Edge Properties, REIT	2,630	44,736	American Eagle Outfitters, Inc.	4,151	98,586
Whitestone REIT, REIT	1,053	12,973	America's Car-Mart, Inc.*	130	8,754
		464,891	Asbury Automotive Group, Inc.*	460	96,062
<i>Semiconductors &amp; Semiconductor Equipment — 2.2%</i>			Boot Barn Holdings, Inc.*	677	62,622
Alpha & Omega Semiconductor Ltd.*	503	11,016	Buckle, Inc. (The)	666	27,266
Axcelis Technologies, Inc.*	732	82,474	Caleres, Inc.	747	28,842
CEVA, Inc.*	527	11,931	Designer Brands, Inc., Class A	980	10,349
Cohu, Inc.*	1,062	34,122	Foot Locker, Inc.	1,832	63,076
Diodes, Inc.*	1,027	69,815	Group 1 Automotive, Inc.	309	83,631
FormFactor, Inc.*	1,741	74,915	Guess?, Inc.	611	15,507
Ichor Holdings Ltd.*	657	28,120	Haverty Furniture Cos., Inc.	298	10,221
Kulicke & Soffa Industries, Inc.	1,263	60,144	Hibbett, Inc.	277	22,700
MaxLinear, Inc., Class A*	1,660	32,270	Leslie's, Inc.*	4,114	32,501
			MarineMax, Inc.*	446	14,807
			Monro, Inc.	703	23,600

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
National Vision Holdings, Inc.*	1,750	\$ 40,950
ODP Corp. (The)*	744	42,021
Sally Beauty Holdings, Inc.*	2,410	30,438
Shoe Carnival, Inc.	404	13,239
Signet Jewelers Ltd.	1,004	102,167
Sonic Automotive, Inc., Class A	332	17,430
Upbound Group, Inc.	996	33,625
Urban Outfitters, Inc.*	1,265	52,561
Victoria's Secret & Co.*	1,728	49,352
		<u>1,338,551</u>
<i>Technology Hardware, Storage &amp; Peripherals — 0.2%</i>		
Corsair Gaming, Inc.*	967	12,523
Xerox Holdings Corp.	2,528	47,147
		<u>59,670</u>
<i>Textiles, Apparel &amp; Luxury Goods — 0.8%</i>		
G-III Apparel Group Ltd.*	910	30,276
Hanesbrands, Inc.*	7,827	42,266
Kontoor Brands, Inc.	1,118	66,085
Movado Group, Inc.	350	10,048
Oxford Industries, Inc.	328	33,256
Steven Madden Ltd.	1,568	67,142
Wolverine World Wide, Inc.	1,778	18,082
		<u>267,155</u>
<i>Tobacco — 0.2%</i>		
Universal Corp.	549	26,358
Vector Group Ltd.	2,964	33,078
		<u>59,436</u>
<i>Trading Companies &amp; Distributors — 1.4%</i>		
Applied Industrial Technologies, Inc.	867	164,635
Boise Cascade Co.	885	120,280
DNOW, Inc.*	2,378	33,649
DXP Enterprises, Inc.*	297	10,549
GMS, Inc.*	908	81,093
Rush Enterprises, Inc., Class A	1,377	67,060
		<u>477,266</u>
<i>Water Utilities — 0.5%</i>		
American States Water Co.	827	59,056
California Water Service Group	1,290	59,198
Middlesex Water Co.	398	20,254
SJW Group	650	35,789
		<u>174,297</u>
<i>Wireless Telecommunication Services — 0.1%</i>		
Gogo, Inc.*	1,383	11,285
Telephone and Data Systems, Inc.	2,204	33,721
		<u>45,006</u>
<b>Total Common Stocks</b>		
<b>(Cost \$24,512,224)</b>		<u><u>25,384,214</u></u>

Investments	Shares	Value
<b>Securities Lending Reinvestments (c) — 0.7%</b>		
<b>Investment Companies — 0.7%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$239,034)	239,034	\$ 239,034
	<b>Principal Amount</b>	
<b>Short-Term Investments — 18.1%</b>		
<b>Repurchase Agreements (e) — 18.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,025,164 (Cost \$6,024,278)	\$ 6,024,278	<u>6,024,278</u>
<b>Total Investments — 95.1%</b>		<u><b>31,647,526</b></u>
<b>(Cost \$30,775,536)</b>		
Other assets less liabilities — 4.9%		<u>1,633,003</u>
<b>Net Assets — 100.0%</b>		<u><b>\$ 33,280,529</b></u>

\* Non-income producing security.

- (a) Security exempt from registration pursuant to Regulation S under the Securities Act of 1933. Regulation S applies to securities offerings that are made outside of the United States and do not involve direct selling efforts in the United States and as such may have restrictions on resale.
- (b) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$284,014, collateralized in the form of cash with a value of \$239,034 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$48,915 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 6.25%, and maturity dates ranging from April 15, 2024 – August 15, 2049. The total value of collateral is \$287,949.
- (c) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$239,034.
- (d) Rate shown is the 7-day yield as of February 29, 2024.
- (e) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra SmallCap600 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
9,486,554	2/11/2025	Bank of America NA	5.88%	S&P SmallCap 600 <sup>®</sup>	208,788
9,307,759	3/6/2024	Citibank NA	5.68%	S&P SmallCap 600 <sup>®</sup>	269,248
7,369,730	3/6/2024	Morgan Stanley & Co. International plc	5.93%	S&P SmallCap 600 <sup>®</sup>	349,868
6,114,253	4/8/2024	Societe Generale	5.98%	S&P SmallCap 600 <sup>®</sup>	190,620
8,900,578	11/7/2024	UBS AG	5.63%	S&P SmallCap 600 <sup>®</sup>	96,480
<u>41,178,874</u>					<u>1,115,004</u>
				Total Unrealized Appreciation	<u>1,115,004</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value
<b>Common Stocks (a) — 70.9%</b>		
<i>Communications Equipment — 2.5%</i>		
Arista Networks, Inc.*	12,381	\$ 3,436,223
Cisco Systems, Inc.	198,979	9,624,614
F5, Inc.*	2,930	548,555
Juniper Networks, Inc.	15,667	580,149
Motorola Solutions, Inc.	8,154	2,694,000
		<u>16,883,541</u>
<i>Electronic Equipment, Instruments &amp; Components — 1.9%</i>		
Amphenol Corp., Class A	29,394	3,211,001
CDW Corp.	6,582	1,620,554
Corning, Inc.	37,717	1,215,996
Jabil, Inc.	6,283	905,317
Keysight Technologies, Inc.*	8,721	1,345,650
TE Connectivity Ltd.	15,266	2,191,587
Teledyne Technologies, Inc.*	2,317	989,985
Trimble, Inc.*	12,221	747,803
Zebra Technologies Corp., Class A*	2,524	705,408
		<u>12,933,301</u>
<i>IT Services — 3.8%</i>		
Accenture plc, Class A	30,832	11,555,217
Akamai Technologies, Inc.*	7,411	822,028
Cognizant Technology Solutions Corp., Class A	24,635	1,946,658
EPAM Systems, Inc.*	2,830	861,452
Gartner, Inc.*	3,827	1,781,698
International Business Machines Corp.	44,860	8,300,446
VeriSign, Inc.*	4,367	852,831
		<u>26,120,330</u>
<i>Semiconductors &amp; Semiconductor Equipment — 20.6%</i>		
Advanced Micro Devices, Inc.*	79,369	15,280,983
Analog Devices, Inc.	24,481	4,695,945
Applied Materials, Inc.	41,092	8,284,969
Broadcom, Inc.	20,823	27,080,103
Enphase Energy, Inc.*	6,710	852,237
First Solar, Inc.*	5,253	808,384
Intel Corp.	207,107	8,915,956
KLA Corp.	6,680	4,557,764
Lam Research Corp.	6,474	6,074,230
Microchip Technology, Inc.	26,577	2,236,189
Micron Technology, Inc.	53,937	4,887,232
Monolithic Power Systems, Inc.	2,353	1,694,254
NVIDIA Corp.	41,396	32,749,204
NXP Semiconductors NV	12,660	3,161,582
ON Semiconductor Corp.*	21,159	1,669,868
Qorvo, Inc.*	4,781	547,664
QUALCOMM, Inc.	54,672	8,626,695
Skyworks Solutions, Inc.	7,827	821,209
Teradyne, Inc.	7,512	778,168
Texas Instruments, Inc.	44,616	7,465,595
		<u>141,188,231</u>
<i>Software — 27.8%</i>		
Adobe, Inc.*	22,363	12,529,542

Investments	Shares	Value
<b>Common Stocks (a) (continued)</b>		
ANSYS, Inc.*	4,266	\$ 1,425,569
Autodesk, Inc.*	10,501	2,711,043
Cadence Design Systems, Inc.*	13,361	4,066,821
Fair Isaac Corp.*	1,210	1,536,591
Fortinet, Inc.*	31,308	2,163,696
Gen Digital, Inc.	27,699	595,252
Intuit, Inc.	13,768	9,126,670
Microsoft Corp.	268,577	111,094,190
Oracle Corp.	78,046	8,716,177
Palo Alto Networks, Inc.*	15,268	4,741,478
PTC, Inc.*	5,839	1,068,595
Roper Technologies, Inc.	5,251	2,860,377
Salesforce, Inc.*	47,798	14,760,978
ServiceNow, Inc.*	10,074	7,770,479
Synopsys, Inc.*	7,473	4,287,484
Tyler Technologies, Inc.*	2,063	901,820
		<u>190,356,762</u>
<i>Technology Hardware, Storage &amp; Peripherals — 14.3%</i>		
Apple, Inc.	513,563	92,826,512
Hewlett Packard Enterprise Co.	63,019	959,779
HP, Inc.	42,721	1,210,286
NetApp, Inc.	10,254	913,837
Seagate Technology Holdings plc	9,555	889,093
Western Digital Corp.*	15,926	947,119
		<u>97,746,626</u>
<b>Total Common Stocks (Cost \$384,145,996)</b>		<u>485,228,791</u>
	<b>Principal Amount</b>	
<b>Short-Term Investments — 11.0%</b>		
<b>Repurchase Agreements (b) — 2.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$16,589,702 (Cost \$16,587,261)		
	\$ 16,587,261	<u>16,587,261</u>
<b>U.S. Treasury Obligations (a) — 8.6%</b>		
U.S. Treasury Bills 5.24%, 8/8/2024 (c) (Cost \$58,634,711)		
	60,000,000	58,632,934
<b>Total Short-Term Investments (Cost \$75,221,972)</b>		<u>75,220,195</u>
<b>Total Investments — 81.9% (Cost \$459,367,968)</b>		<u>560,448,986</u>
Other assets less liabilities — 18.1%		123,713,548
<b>Net Assets — 100.0%</b>		<u>\$ 684,162,534</u>

- \* Non-income producing security.
- (a) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$87,079,275.
- (b) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

(c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements**

Ultra Technology had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
64,974,196	5/6/2025	Bank of America NA	5.93%	S&P Technology Select Sector Index <sup>c</sup>	11,965,220
146,781,279	3/6/2025	BNP Paribas SA	6.03%	S&P Technology Select Sector Index <sup>c</sup>	16,419,534
20,799,329	4/7/2025	Citibank NA	5.78%	S&P Technology Select Sector Index <sup>c</sup>	8,816,727
50,213,112	3/6/2025	Goldman Sachs International	5.93%	S&P Technology Select Sector Index <sup>c</sup>	9,818,296
345,647,380	4/7/2025	J.P. Morgan Securities	5.73%	S&P Technology Select Sector Index <sup>c</sup>	25,659,938
100,913,953	3/6/2025	Societe Generale	6.08%	S&P Technology Select Sector Index <sup>c</sup>	32,978,373
153,734,537	5/6/2025	UBS AG	5.78%	S&P Technology Select Sector Index <sup>c</sup>	14,972,002
<u>883,063,786</u>					<u>120,630,090</u>
				Total Unrealized Appreciation	<u>120,630,090</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

Investments	Shares	Value
<b>Common Stocks — 81.5%</b>		
<i>Electric Utilities — 54.2%</i>		
Alliant Energy Corp.	2,338	\$ 111,639
American Electric Power Co., Inc.	4,817	410,360
Constellation Energy Corp.	2,926	492,885
Duke Energy Corp.	7,060	648,320
Edison International	3,511	238,818
Entergy Corp.	1,937	196,741
Evergy, Inc.	2,104	104,232
Eversource Energy	3,200	187,840
Exelon Corp.	9,119	326,825
FirstEnergy Corp.	4,731	173,202
NextEra Energy, Inc.	18,795	1,037,296
NRG Energy, Inc.	2,068	114,402
PG&E Corp.	19,544	326,189
Pinnacle West Capital Corp.	1,039	70,995
PPL Corp.	6,753	178,077
Southern Co. (The)	9,991	671,895
Xcel Energy, Inc.	5,055	266,348
		5,556,064
<i>Gas Utilities — 1.5%</i>		
Atmos Energy Corp.	1,360	153,558
<i>Independent Power and Renewable Electricity Producers — 0.9%</i>		
AES Corp. (The)	6,134	93,237
<i>Multi-Utilities — 22.9%</i>		
Ameren Corp.	2,409	171,497
CenterPoint Energy, Inc.	5,782	159,005
CMS Energy Corp.	2,673	153,350
Consolidated Edison, Inc.	3,162	275,758
Dominion Energy, Inc.	7,666	366,665

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
DTE Energy Co.	1,889	\$ 204,673
NiSource, Inc.	3,786	98,663
Public Service Enterprise Group, Inc.	4,565	284,856
Sempra	5,765	407,009
WEC Energy Group, Inc.	2,890	226,836
		2,348,312

*Water Utilities — 2.0%*

American Water Works Co., Inc.	1,784	211,475
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**Total Common Stocks (Cost \$9,150,687)**

8,362,646

**Principal Amount****Short-Term Investments — 4.3%****Repurchase Agreements (a) — 4.3%**

Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$441,451		
(Cost \$441,386)	\$ 441,386	441,386

**Total Investments — 85.8% (Cost \$9,592,073)**

8,804,032

Other assets less liabilities — 14.2%		1,454,161
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**Net Assets — 100.0%****\$ 10,258,193**

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

Ultra Utilities had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
6,099,681	3/6/2025	Bank of America NA	5.53%	S&P Utilities Select Sector Index <sup>c</sup>	(798,849)
1,118,358	3/6/2025	Goldman Sachs International	5.93%	S&P Utilities Select Sector Index <sup>c</sup>	(147,195)
3,455,777	3/6/2025	Societe Generale	6.08%	S&P Utilities Select Sector Index <sup>c</sup>	(399,956)
1,508,032	3/6/2025	UBS AG	5.68%	S&P Utilities Select Sector Index <sup>c</sup>	(502,008)
<u>12,181,848</u>					<u>(1,848,008)</u>
				Total Unrealized Depreciation	(1,848,008)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).<sup>c</sup> See the Common Stocks section of the preceding Schedule of Portfolio Investments for the representative components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 60.5%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 2.1%</i>			<i>Industrial Conglomerates — 3.0%</i>		
Boeing Co. (The)*	61,814	\$ 12,592,748	3M Co.	61,814	\$ 5,694,306
<i>Banks — 1.9%</i>			Honeywell International, Inc.	61,814	12,284,296
JPMorgan Chase & Co.	61,814	11,501,113			17,978,602
<i>Beverages — 0.6%</i>			<i>Insurance — 2.2%</i>		
Coca-Cola Co. (The)	61,814	3,710,076	Travelers Cos., Inc. (The)	61,814	13,658,422
<i>Biotechnology — 2.8%</i>			<i>IT Services — 1.9%</i>		
Amgen, Inc.	61,814	16,926,528	International Business Machines Corp.	61,814	11,437,444
<i>Broadline Retail — 1.8%</i>			<i>Machinery — 3.4%</i>		
Amazon.com, Inc.*	61,814	10,926,243	Caterpillar, Inc.	61,814	20,643,403
<i>Capital Markets — 4.0%</i>			<i>Oil, Gas &amp; Consumable Fuels — 1.5%</i>		
Goldman Sachs Group, Inc. (The)	61,814	24,048,737	Chevron Corp.	61,814	9,396,346
<i>Chemicals — 0.6%</i>			<i>Pharmaceuticals — 2.9%</i>		
Dow, Inc.	61,814	3,454,166	Johnson & Johnson	61,814	9,975,543
<i>Communications Equipment — 0.5%</i>			Merck & Co., Inc.	61,814	7,859,650
Cisco Systems, Inc.	61,814	2,989,943			17,835,193
<i>Consumer Finance — 2.2%</i>			<i>Semiconductors &amp; Semiconductor Equipment — 0.4%</i>		
American Express Co.	61,814	13,563,228	Intel Corp.	61,814	2,661,093
<i>Consumer Staples Distribution &amp; Retail — 0.6%</i>			<i>Software — 7.3%</i>		
Walmart, Inc.	61,815	3,622,977	Microsoft Corp.	61,814	25,568,743
<i>Diversified Telecommunication Services — 0.4%</i>			Salesforce, Inc.*	61,814	19,089,399
Verizon Communications, Inc.	61,814	2,473,796			44,658,142
<i>Entertainment — 1.1%</i>			<i>Specialty Retail — 3.9%</i>		
Walt Disney Co. (The)	61,814	6,897,206	Home Depot, Inc. (The)	61,814	23,527,027
<i>Financial Services — 2.9%</i>			<i>Technology Hardware, Storage &amp; Peripherals — 1.8%</i>		
Visa, Inc., Class A	61,814	17,471,109	Apple, Inc.	61,814	11,172,881
<i>Health Care Providers &amp; Services — 5.0%</i>			<i>Textiles, Apparel &amp; Luxury Goods — 1.1%</i>		
UnitedHealth Group, Inc.	61,814	30,511,390	NIKE, Inc., Class B	61,814	6,424,329
<i>Hotels, Restaurants &amp; Leisure — 3.0%</i>			<b>Total Common Stocks</b>		
McDonald's Corp.	61,814	18,066,996	<b>(Cost \$356,840,853)</b>		<b>367,973,855</b>
<i>Household Products — 1.6%</i>					
Procter & Gamble Co. (The)	61,814	9,824,717			



Investments	Principal Amount	Value
<b>Short-Term Investments — 5.0%</b>		
<b>Repurchase Agreements (a) — 5.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$30,116,229 (Cost \$30,111,798)	\$ 30,111,798	\$ 30,111,798
<b>Total Investments — 65.5%</b> <b>(Cost \$386,952,651)</b>		<b>398,085,653</b>
Other assets less liabilities — 34.5%		209,621,533
<b>Net Assets — 100.0%</b>		<b>\$ 607,707,186</b>

- \* Non-income producing security.
- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Futures Contracts Purchased**

UltraPro Dow30<sup>SM</sup> had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
DJIA CBOT E-Mini Index	94	3/15/2024	U.S. Dollar	\$ 18,350,210	\$ 1,175,162

**Swap Agreements**

UltraPro Dow30<sup>SM</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
229,883,719	2/11/2025	Bank of America NA	5.98%	Dow Jones Industrial Average <sup>SM</sup>	23,181,873
109,813,834	11/6/2025	Barclays Capital	5.93%	Dow Jones Industrial Average <sup>SM</sup>	18,433,182
238,462,925	5/6/2025	BNP Paribas SA	5.93%	Dow Jones Industrial Average <sup>SM</sup>	6,480,381
218,925,734	5/6/2025	Citibank NA	5.93%	Dow Jones Industrial Average <sup>SM</sup>	4,516,029
187,221,668	11/6/2025	Morgan Stanley & Co. International plc	5.88%	Dow Jones Industrial Average <sup>SM</sup>	21,818,505
226,179,062	3/6/2025	Societe Generale	5.93%	Dow Jones Industrial Average <sup>SM</sup>	29,700,688
226,023,076	5/6/2025	UBS AG	5.48%	Dow Jones Industrial Average <sup>SM</sup>	5,033,293
<u>1,436,510,018</u>					<u>109,163,951</u>
				Total Unrealized Appreciation	<u>109,163,951</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 64.2%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 0.8%</i>			<i>Beverages — 0.5%</i>		
BWX Technologies, Inc.	681	\$ 68,665	Boston Beer Co., Inc. (The), Class A*	70	\$ 21,570
Curtiss-Wright Corp.	285	67,337	Celsius Holdings, Inc.*	1,105	90,190
Hexcel Corp.	626	46,612	Coca-Cola Consolidated, Inc.	35	29,428
Woodward, Inc.	450	63,671			141,188
		246,285	<i>Biotechnology — 1.0%</i>		
<i>Air Freight &amp; Logistics — 0.1%</i>			Arrowhead Pharmaceuticals, Inc.*	916	29,404
GXO Logistics, Inc.*	886	45,859	Exelixis, Inc.*	2,316	50,720
<i>Automobile Components — 0.9%</i>			Halozyme Therapeutics, Inc.*	984	39,173
Adient plc*	698	23,690	Neurocrine Biosciences, Inc.*	732	95,453
Autoliv, Inc.	558	64,745	United Therapeutics Corp.*	350	78,974
Fox Factory Holding Corp.*	316	15,986			293,724
Gentex Corp.	1,737	63,453	<i>Broadline Retail — 0.3%</i>		
Goodyear Tire & Rubber Co. (The)*	2,112	25,090	Macy's, Inc.	2,038	35,543
Lear Corp.	434	59,610	Nordstrom, Inc.(a)	723	15,161
Visteon Corp.*	207	23,416	Ollie's Bargain Outlet Holdings, Inc.*	460	36,878
		275,990			87,582
<i>Automobiles — 0.3%</i>			<i>Building Products — 2.3%</i>		
Harley-Davidson, Inc.	944	34,239	Advanced Drainage Systems, Inc.	511	83,416
Thor Industries, Inc.	397	50,887	Carlisle Cos., Inc.	363	127,050
		85,126	Fortune Brands Innovations, Inc.	939	76,378
<i>Banks — 3.2%</i>			Lennox International, Inc.	238	112,148
Associated Banc-Corp.	1,107	23,070	Owens Corning	662	99,154
Bank OZK	784	34,339	Simpson Manufacturing Co., Inc.	318	66,360
Cadence Bank	1,361	37,673	Trex Co., Inc.*	809	74,234
Columbia Banking System, Inc.	1,553	28,109	UFP Industries, Inc.	460	52,730
Commerce Bancshares, Inc.	885	46,055			691,470
Cullen/Frost Bankers, Inc.	477	51,759	<i>Capital Markets — 1.9%</i>		
East West Bancorp, Inc.	1,050	76,503	Affiliated Managers Group, Inc.	252	39,390
First Financial Bankshares, Inc. (a)	957	29,610	Carlyle Group, Inc. (The)	1,613	73,956
First Horizon Corp.	4,162	58,684	Evercore, Inc., Class A	258	48,267
FNB Corp.	2,673	35,658	Federated Hermes, Inc., Class B	642	22,618
Glacier Bancorp, Inc.	826	30,909	Houlihan Lokey, Inc., Class A	384	49,405
Hancock Whitney Corp.	642	27,991	Interactive Brokers Group, Inc., Class A	797	86,650
Home BancShares, Inc.	1,398	32,797	Janus Henderson Group plc	987	30,755
International Bancshares Corp.	398	20,652	Jefferies Financial Group, Inc.	1,254	52,442
New York Community Bancorp, Inc.	5,381	25,775	Morningstar, Inc.	194	57,926
Old National Bancorp	2,179	35,801	SEI Investments Co.	745	50,101
Pinnacle Financial Partners, Inc.	572	47,316	Stifel Financial Corp.	760	57,654
Prosperity Bancshares, Inc.	698	43,562			569,164
SouthState Corp.	567	47,651	<i>Chemicals — 1.5%</i>		
Synovus Financial Corp.	1,089	41,317	Arcadium Lithium plc*	7,651	42,004
Texas Capital Bancshares, Inc.*	358	20,997	Ashland, Inc.	382	35,771
UMB Financial Corp.	325	26,523	Avient Corp.	679	27,486
United Bankshares, Inc.	1,005	34,863	Axalta Coating Systems Ltd.*	1,639	53,645
Valley National Bancorp	3,176	26,011	Cabot Corp.	411	34,914
Webster Financial Corp.	1,281	61,027	Chemours Co. (The)	1,106	21,755
Wintrust Financial Corp.	456	43,936			
		988,588			

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
NewMarket Corp.	51	\$ 32,725
Olin Corp.	913	49,119
RPM International, Inc.	960	110,736
Scotts Miracle-Gro Co. (The)(a)	310	20,367
Westlake Corp.	239	33,152
		<u>461,674</u>
<i>Commercial Services &amp; Supplies — 0.8%</i>		
Brink's Co. (The)	336	27,831
Clean Harbors, Inc.*	375	68,287
MSA Safety, Inc.	275	50,641
Stericycle, Inc.*	689	37,475
Tetra Tech, Inc.	397	70,396
		<u>254,630</u>
<i>Communications Equipment — 0.3%</i>		
Calix, Inc.*	437	15,238
Ciena Corp.*	1,101	62,735
Lumentum Holdings, Inc.*(a)	499	24,187
		<u>102,160</u>
<i>Construction &amp; Engineering — 1.4%</i>		
AECOM	1,033	91,761
Comfort Systems USA, Inc.	266	81,324
EMCOR Group, Inc.	350	109,732
Fluor Corp.*	1,269	46,699
MasTec, Inc.*	450	33,957
MDU Resources Group, Inc.	1,517	32,889
Valmont Industries, Inc.(a)	156	33,061
		<u>429,423</u>
<i>Construction Materials — 0.3%</i>		
Eagle Materials, Inc.	260	65,923
Knife River Corp.*	421	31,192
		<u>97,115</u>
<i>Consumer Finance — 0.5%</i>		
Ally Financial, Inc.	2,022	74,794
FirstCash Holdings, Inc.	275	31,487
SLM Corp.	1,685	35,099
		<u>141,380</u>
<i>Consumer Staples Distribution &amp; Retail — 1.3%</i>		
BJ's Wholesale Club Holdings, Inc.*	996	72,748
Casey's General Stores, Inc.	278	84,648
Grocery Outlet Holding Corp.*	739	19,059
Performance Food Group Co.*	1,159	88,976
Sprouts Farmers Market, Inc.*	756	47,205
US Foods Holding Corp.*	1,685	85,581
		<u>398,217</u>
<i>Containers &amp; Packaging — 1.1%</i>		
AptarGroup, Inc.	490	68,825
Berry Global Group, Inc.	879	51,167
Crown Holdings, Inc.	899	68,881
Graphic Packaging Holding Co.	2,280	59,166
Greif, Inc., Class A	190	12,247
Silgan Holdings, Inc.	603	26,478

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Sonoco Products Co.	730	\$ 41,377
		<u>328,141</u>
<i>Diversified Consumer Services — 0.6%</i>		
Graham Holdings Co., Class B	27	18,963
Grand Canyon Education, Inc.*	220	29,656
H&R Block, Inc.	1,072	52,474
Service Corp. International	1,100	80,509
		<u>181,602</u>
<i>Diversified REITs — 0.3%</i>		
WP Carey, Inc., REIT	1,629	91,762
<i>Diversified Telecommunication Services — 0.2%</i>		
Frontier Communications Parent, Inc.*	1,647	39,001
Iridium Communications, Inc.	922	26,692
		<u>65,693</u>
<i>Electric Utilities — 0.5%</i>		
ALLETE, Inc.	428	24,242
IDACORP, Inc.	377	33,217
OGE Energy Corp.	1,492	49,102
PNM Resources, Inc.	639	23,330
Portland General Electric Co.	753	30,248
		<u>160,139</u>
<i>Electrical Equipment — 1.0%</i>		
Acuity Brands, Inc.	231	58,036
EnerSys	301	27,656
nVent Electric plc	1,236	83,208
Regal Rexnord Corp.	494	84,716
Sensata Technologies Holding plc	1,127	38,791
Sunrun, Inc.*	1,618	19,481
		<u>311,888</u>
<i>Electronic Equipment, Instruments &amp; Components — 1.5%</i>		
Arrow Electronics, Inc.*	403	47,353
Avnet, Inc.	674	31,402
Belden, Inc.	310	26,406
Cognex Corp.	1,282	50,575
Coherent Corp.*	982	58,409
Crane NXT Co.	360	21,031
IPG Photonics Corp.*	220	18,997
Littelfuse, Inc.	185	44,074
Novanta, Inc.*	267	46,175
TD SYNEX Corp.	429	44,573
Vishay Intertechnology, Inc.	940	20,445
Vontier Corp.	1,149	49,407
		<u>458,847</u>
<i>Energy Equipment &amp; Services — 0.6%</i>		
ChampionX Corp.	1,451	45,068
NOV, Inc.	2,934	49,585
Valaris Ltd.*	467	29,444
Weatherford International plc*	537	55,102
		<u>179,199</u>

<b>Investments</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stocks (continued)</b>		
<i>Entertainment — 0.1%</i>		
TKO Group Holdings, Inc., Class A	447	\$ 37,427
<i>Financial Services — 1.2%</i>		
Equitable Holdings, Inc.	2,370	81,149
Essent Group Ltd.	795	42,588
Euronet Worldwide, Inc.*	326	35,677
MGIC Investment Corp.	2,065	41,073
Voya Financial, Inc.	778	53,184
Western Union Co. (The)	2,714	36,395
WEX, Inc.*	318	69,874
		359,940
<i>Food Products — 0.7%</i>		
Darling Ingredients, Inc.*	1,188	50,264
Flowers Foods, Inc.	1,431	32,083
Ingredion, Inc.	486	57,168
Lancaster Colony Corp.	152	31,452
Pilgrim's Pride Corp.*	300	9,552
Post Holdings, Inc.*	379	39,477
		219,996
<i>Gas Utilities — 0.6%</i>		
National Fuel Gas Co.	684	33,338
New Jersey Resources Corp.	727	30,251
ONE Gas, Inc.	413	24,615
Southwest Gas Holdings, Inc.	447	30,463
Spire, Inc.	392	23,253
UGI Corp.	1,560	38,189
		180,109
<i>Ground Transportation — 1.4%</i>		
Avis Budget Group, Inc.	138	14,910
Hertz Global Holdings, Inc.*	986	7,740
Knight-Swift Transportation Holdings, Inc., Class A	1,201	67,664
Landstar System, Inc.	268	50,974
Ryder System, Inc.	330	37,653
Saia, Inc.*	198	113,929
Werner Enterprises, Inc.	472	18,946
XPO, Inc.*	864	103,956
		415,772
<i>Health Care Equipment &amp; Supplies — 1.4%</i>		
Enovis Corp.*	370	22,131
Envista Holdings Corp.*	1,277	26,370
Globus Medical, Inc., Class A*	859	46,377
Haemonetics Corp.*	378	27,586
Inari Medical, Inc.*	381	17,572
Integra LifeSciences Holdings Corp.*	507	18,713
Lantheus Holdings, Inc.*	510	33,344
LivaNova plc*	401	21,979
Masimo Corp.*	331	42,547
Neogen Corp.*	1,466	25,201
Penumbra, Inc.*	287	67,422
QuidelOrtho Corp.*	368	16,781

<b>Investments</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stocks (continued)</b>		
Shockwave Medical, Inc.*	275	\$ 71,739
		437,762
<i>Health Care Providers &amp; Services — 1.4%</i>		
Acadia Healthcare Co., Inc.*	687	57,330
Amedisys, Inc.*	243	22,604
Chemed Corp.	112	70,127
Encompass Health Corp.	747	55,577
HealthEquity, Inc.*	638	52,705
Option Care Health, Inc.*	1,319	42,564
Progyny, Inc.*	621	22,679
R1 RCM, Inc.*	1,467	20,611
Tenet Healthcare Corp.*	756	70,308
		414,505
<i>Health Care REITs — 0.5%</i>		
Healthcare Realty Trust, Inc., Class A, REIT	2,837	39,094
Medical Properties Trust, Inc., REIT(a)	4,461	18,781
Omega Healthcare Investors, Inc., REIT	1,825	56,794
Sabra Health Care REIT, Inc., REIT	1,722	23,901
		138,570
<i>Health Care Technology — 0.1%</i>		
Doximity, Inc., Class A*	880	24,842
<i>Hotel &amp; Resort REITs — 0.1%</i>		
Park Hotels & Resorts, Inc., REIT	1,564	25,962
<i>Hotels, Restaurants &amp; Leisure — 2.3%</i>		
Aramark	1,944	58,962
Boyd Gaming Corp.	518	34,255
Choice Hotels International, Inc.(a)	185	20,709
Churchill Downs, Inc.	506	61,666
Hilton Grand Vacations, Inc.*	531	23,831
Hyatt Hotels Corp., Class A	329	50,531
Light & Wonder, Inc.*	671	67,442
Marriott Vacations Worldwide Corp.	246	22,925
Penn Entertainment, Inc.*	1,130	20,679
Planet Fitness, Inc., Class A*	636	39,464
Texas Roadhouse, Inc., Class A	497	74,237
Travel + Leisure Co.	539	24,088
Vail Resorts, Inc.	284	65,408
Wendy's Co. (The)	1,244	22,529
Wingstop, Inc.	219	76,880
Wyndham Hotels & Resorts, Inc.	618	47,308
		710,914
<i>Household Durables — 1.2%</i>		
Helen of Troy Ltd.*	177	22,125
KB Home	570	37,865
Leggett & Platt, Inc.	993	20,277

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Taylor Morrison Home Corp., Class A*	800	\$ 45,288
Tempur Sealy International, Inc.	1,284	69,939
Toll Brothers, Inc.	801	91,827
TopBuild Corp.*	237	95,364
		<u>382,685</u>
<i>Independent Power and Renewable Electricity Producers — 0.5%</i>		
Ormat Technologies, Inc.	400	26,060
Vistra Corp.	2,503	136,514
		<u>162,574</u>
<i>Industrial REITs — 0.8%</i>		
EastGroup Properties, Inc., REIT	345	60,613
First Industrial Realty Trust, Inc., REIT	985	52,205
Rexford Industrial Realty, Inc., REIT	1,572	79,984
STAG Industrial, Inc., REIT	1,352	50,213
		<u>243,015</u>
<i>Insurance — 3.0%</i>		
American Financial Group, Inc.	487	62,175
Brighthouse Financial, Inc.*	478	22,251
CNO Financial Group, Inc.	835	22,286
Erie Indemnity Co., Class A	186	75,680
Fidelity National Financial, Inc.	1,926	97,417
First American Financial Corp.	769	44,917
Hanover Insurance Group, Inc. (The)	266	34,971
Kemper Corp.	449	25,741
Kinsale Capital Group, Inc.	164	84,654
Old Republic International Corp.	1,942	56,240
Primerica, Inc.	261	64,013
Reinsurance Group of America, Inc.	491	86,833
RenaissanceRe Holdings Ltd.	391	87,905
RLI Corp.	299	43,789
Selective Insurance Group, Inc.	451	47,120
Unum Group	1,366	67,549
		<u>923,541</u>
<i>Interactive Media &amp; Services — 0.2%</i>		
Ziff Davis, Inc.*	343	23,585
ZoomInfo Technologies, Inc., Class A*	2,206	36,972
		<u>60,557</u>
<i>IT Services — 0.5%</i>		
GoDaddy, Inc., Class A*	1,049	119,743
Kyndryl Holdings, Inc.*	1,709	37,547
		<u>157,290</u>
<i>Leisure Products — 0.5%</i>		
Brunswick Corp.	513	44,836
Mattel, Inc.*	2,631	51,831
Polaris, Inc.	395	36,620
YETI Holdings, Inc.*	647	26,553
		<u>159,840</u>

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
<i>Life Sciences Tools &amp; Services — 0.8%</i>		
Azenta, Inc.*	448	\$ 29,187
Bruker Corp.	691	59,799
Medpace Holdings, Inc.*	174	69,169
Repligen Corp.*	387	75,074
Sotera Health Co.*	737	11,062
		<u>244,291</u>
<i>Machinery — 3.1%</i>		
AGCO Corp.	463	50,791
Chart Industries, Inc.*	313	44,715
Crane Co.	364	44,248
Donaldson Co., Inc.	899	64,386
Esab Corp.	422	41,829
Flowserve Corp.	977	41,347
Graco, Inc.	1,257	114,714
ITT, Inc.	611	77,071
Lincoln Electric Holdings, Inc.	426	109,311
Middleby Corp. (The)*	399	60,712
Oshkosh Corp.	487	53,989
RBC Bearings, Inc.*	217	59,204
Terex Corp.	501	28,732
Timken Co. (The)	483	40,567
Toro Co. (The)	773	71,356
Watts Water Technologies, Inc., Class A	204	41,606
		<u>944,578</u>
<i>Marine Transportation — 0.1%</i>		
Kirby Corp.*	440	38,597
<i>Media — 0.4%</i>		
Cable One, Inc.	34	15,504
New York Times Co. (The), Class A	1,219	53,977
Nexstar Media Group, Inc., Class A	240	39,881
TEGNA, Inc.	1,467	20,553
		<u>129,915</u>
<i>Metals &amp; Mining — 1.4%</i>		
Alcoa Corp.	1,329	36,162
Cleveland-Cliffs, Inc.*	3,760	78,208
Commercial Metals Co.	871	47,034
MP Materials Corp.*	1,073	16,320
Reliance, Inc.	428	137,482
Royal Gold, Inc.	489	50,186
United States Steel Corp.	1,661	78,632
		<u>444,024</u>
<i>Mortgage Real Estate Investment Trusts (REITs) — 0.4%</i>		
Annaly Capital Management, Inc.	3,726	71,125
Starwood Property Trust, Inc.	2,216	45,184
		<u>116,309</u>
<i>Multi-Utilities — 0.2%</i>		
Black Hills Corp.	506	26,327

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Northwestern Energy Group, Inc.	456	\$ 21,852	Science Applications International Corp.	394	\$ 55,144
		48,179			549,141
<i>Office REITs — 0.4%</i>			<i>Real Estate Management &amp; Development — 0.2%</i>		
COPT Defense Properties, REIT	838	20,305	Jones Lang LaSalle, Inc.*	354	67,345
Cousins Properties, Inc., REIT	1,130	25,775	<i>Residential REITs — 0.8%</i>		
Kilroy Realty Corp., REIT	795	30,167	American Homes 4 Rent, Class A, REIT	2,356	87,196
Vornado Realty Trust, REIT	1,191	31,323	Apartment Income REIT Corp., Class A, REIT	1,095	33,201
		107,570	Equity LifeStyle Properties, Inc., REIT	1,388	93,440
<i>Oil, Gas &amp; Consumable Fuels — 2.6%</i>			Independence Realty Trust, Inc., REIT	1,674	24,507
Antero Midstream Corp.	2,537	33,996			238,344
Antero Resources Corp.*	2,104	54,073	<i>Retail REITs — 0.6%</i>		
Chesapeake Energy Corp.	830	68,707	Agree Realty Corp., REIT	749	41,157
Chord Energy Corp.	307	49,872	Brixmor Property Group, Inc., REIT	2,239	50,624
Civitas Resources, Inc.	636	43,680	Kite Realty Group Trust, REIT	1,634	34,984
CNX Resources Corp.*	1,183	24,784	NNN REIT, Inc., REIT	1,359	55,298
DT Midstream, Inc.	722	41,609			182,063
Equitrans Midstream Corp.	3,227	34,497	<i>Semiconductors &amp; Semiconductor Equipment — 1.7%</i>		
HF Sinclair Corp.	1,166	64,713	Allegro MicroSystems, Inc.*	530	16,690
Matador Resources Co.	825	52,099	Amkor Technology, Inc.	769	23,854
Murphy Oil Corp.	1,093	43,359	Cirrus Logic, Inc.*	401	36,820
Ovintiv, Inc.	1,890	93,385	Lattice Semiconductor Corp.*	1,028	78,755
PBF Energy, Inc., Class A(a)	810	37,827	MACOM Technology Solutions Holdings, Inc.*	403	35,597
Permian Resources Corp., Class A	3,096	48,174	MKS Instruments, Inc.	468	57,452
Range Resources Corp.	1,797	56,821	Onto Innovation, Inc.*	366	67,402
Southwestern Energy Co.*	8,204	57,182	Power Integrations, Inc.	423	30,228
		804,778	Rambus, Inc.*	801	47,451
<i>Paper &amp; Forest Products — 0.1%</i>			Silicon Laboratories, Inc.*	237	32,597
Louisiana-Pacific Corp.	478	35,358	Synaptics, Inc.*	292	29,229
<i>Personal Care Products — 0.6%</i>			Universal Display Corp.	325	56,686
BellRing Brands, Inc.*	979	55,754	Wolfspeed, Inc.*	933	24,277
Coty, Inc., Class A*	2,789	35,030			537,038
elf Beauty, Inc.*	411	85,706	<i>Software — 1.5%</i>		
		176,490	Aspen Technology, Inc.*	209	40,523
<i>Pharmaceuticals — 0.3%</i>			Blackbaud, Inc.*	321	22,207
Jazz Pharmaceuticals plc*	469	55,764	CommVault Systems, Inc.*	326	31,201
Perrigo Co. plc	1,009	26,496	Dolby Laboratories, Inc., Class A	444	35,964
		82,260	Dropbox, Inc., Class A*	1,908	45,697
<i>Professional Services — 1.8%</i>			Dynatrace, Inc.*	1,776	88,001
ASGN, Inc.*	352	34,961	Manhattan Associates, Inc.*	459	116,278
CACI International, Inc., Class A*	166	62,225	Qualys, Inc.*	274	47,090
Concentrix Corp.	352	25,502	Teradata Corp.*	728	27,387
ExlService Holdings, Inc.*	1,228	38,215			454,348
Exponent, Inc.	377	30,496	<i>Specialized REITs — 1.1%</i>		
FTI Consulting, Inc.*	264	54,616	CubeSmart, REIT	1,675	73,047
Genpact Ltd.	1,243	42,262	EPR Properties, REIT	561	23,046
Insperty, Inc.	264	26,873			
KBR, Inc.	1,006	60,390			
ManpowerGroup, Inc.	364	26,266			
Maximus, Inc.	453	37,898			
Paylocity Holding Corp.*	322	54,293			

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Gaming and Leisure Properties, Inc., REIT	1,989	\$ 90,484
Lamar Advertising Co., Class A, REIT	652	72,078
National Storage Affiliates Trust, REIT	575	20,591
PotlatchDeltic Corp., REIT	591	26,719
Rayonier, Inc., REIT	1,016	34,981
		<u>340,946</u>
<i>Specialty Retail — 2.5%</i>		
AutoNation, Inc.*	193	28,912
Burlington Stores, Inc.*	483	99,063
Dick's Sporting Goods, Inc.	458	81,474
Five Below, Inc.*	415	83,282
Floor & Decor Holdings, Inc., Class A*	794	96,169
GameStop Corp., Class A*(a)	2,001	28,554
Gap, Inc. (The)	1,598	30,266
Lithia Motors, Inc., Class A	205	61,307
Murphy USA, Inc.	144	60,050
Penske Automotive Group, Inc. RH*	145	22,258
	115	31,556
Valvoline, Inc.*	1,033	44,047
Williams-Sonoma, Inc.	478	112,583
		<u>779,521</u>
<i>Technology Hardware, Storage &amp; Peripherals — 1.3%</i>		
Pure Storage, Inc., Class A*	2,184	114,988
Super Micro Computer, Inc.*	345	298,811
		<u>413,799</u>
<i>Textiles, Apparel &amp; Luxury Goods — 1.5%</i>		
Capri Holdings Ltd.*	866	39,949
Carter's, Inc.	274	22,180
Columbia Sportswear Co.	257	21,251
Crocs, Inc.*	451	55,135
Deckers Outdoor Corp.*	192	171,953
PVH Corp.	450	61,502
Skechers USA, Inc., Class A*	995	61,501
Under Armour, Inc., Class A*	1,406	12,598
Under Armour, Inc., Class C*	1,441	12,306
		<u>458,375</u>
<i>Trading Companies &amp; Distributors — 0.9%</i>		
Core & Main, Inc., Class A*	1,251	59,710
GATX Corp.	264	33,486
MSC Industrial Direct Co., Inc., Class A	345	34,825
Watsco, Inc.	252	99,318
WESCO International, Inc.	327	48,883
		<u>276,222</u>
<i>Water Utilities — 0.2%</i>		
Essential Utilities, Inc.	1,872	65,108
<b>Total Common Stocks (Cost \$18,235,076)</b>		<u>19,676,746</u>

Investments	Shares	Value
<b>Securities Lending Reinvestments (b) — 0.3%</b>		
<b>Investment Companies — 0.3%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (c)	107,295	\$ 107,295
(Cost \$107,295)		
	<b>Principal Amount</b>	
<b>Short-Term Investments — 6.7%</b>		
<b>Repurchase Agreements (d) — 6.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,062,521		
(Cost \$2,062,216)	\$ 2,062,216	2,062,216
<b>Total Investments — 71.2% (Cost \$20,404,587)</b>		<u>21,846,257</u>
Other assets less liabilities — 28.8%		8,844,079
<b>Net Assets — 100.0%</b>		<u><u>\$ 30,690,336</u></u>

\* Non-income producing security.

- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$148,576, collateralized in the form of cash with a value of \$107,295 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$45,101 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 7.63%, and maturity dates ranging from March 15, 2024 – August 15, 2053. The total value of collateral is \$152,396.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$107,295.
- (c) Rate shown is the 7-day yield as of February 29, 2024.
- (d) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Futures Contracts Purchased**

UltraPro MidCap400 had the following open long futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Appreciation</u>
S&P Midcap 400 E-Mini Index	11	3/15/2024	U.S. Dollar	\$ 3,181,860	\$ 228,015

**Swap Agreements**

UltraPro MidCap400 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation (\$)</u>
9,967,030	4/8/2024	Bank of America NA	5.98%	S&P MidCap 400®	451,050
12,262,222	4/8/2024	BNP Paribas SA	5.88%	S&P MidCap 400®	440,433
13,947,483	3/6/2025	Citibank NA	5.73%	S&P MidCap 400®	1,013,376
7,861,223	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	5.83%	S&P MidCap 400®	184,922
6,290,098	4/8/2024	International plc	5.88%	S&P MidCap 400®	1,185,968
7,316,286	4/8/2024	Societe Generale	5.85%	S&P MidCap 400®	609,802
11,568,461	1/26/2026	UBS AG	5.68%	S&P MidCap 400®	534,515
<u>69,212,803</u>					<u>4,420,066</u>
				Total Unrealized Appreciation	<u>4,420,066</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 43.4%</b>		
<i>Automobiles — 1.2%</i>		
Tesla, Inc.*	1,303,807	\$ 263,212,557
<i>Beverages — 1.2%</i>		
Coca-Cola Europacific Partners plc	319,728	21,942,933
Keurig Dr Pepper, Inc.	978,019	29,252,548
Monster Beverage Corp.*	727,485	42,994,364
PepsiCo, Inc.	961,904	159,041,207
		253,231,052
<i>Biotechnology — 1.7%</i>		
Amgen, Inc.	374,425	102,528,798
Biogen, Inc.*	101,122	21,942,463
Gilead Sciences, Inc.	872,476	62,905,520
Moderna, Inc.*	266,650	24,595,796
Regeneron Pharmaceuticals, Inc.*	75,292	72,738,848
Vertex Pharmaceuticals, Inc.*	180,268	75,845,958
		360,557,383
<i>Broadline Retail — 2.8%</i>		
Amazon.com, Inc.*	2,799,920	494,913,859
MercadoLibre, Inc.*	35,290	56,298,137
PDD Holdings, Inc., ADR*	466,404	58,085,954
		609,297,950
<i>Commercial Services &amp; Supplies — 0.4%</i>		
Cintas Corp.	71,939	45,221,575
Copart, Inc.*	671,378	35,683,741
		80,905,316
<i>Communications Equipment — 0.6%</i>		
Cisco Systems, Inc.	2,843,513	137,540,724
<i>Consumer Staples Distribution &amp; Retail — 1.2%</i>		
Costco Wholesale Corp.	309,723	230,399,842
Dollar Tree, Inc.*	152,372	22,349,925
Walgreens Boots Alliance, Inc.	603,657	12,833,748
		265,583,515
<i>Electric Utilities — 0.5%</i>		
American Electric Power Co., Inc.	368,409	31,384,763
Constellation Energy Corp.	223,898	37,715,618
Exelon Corp.	696,394	24,958,761
Xcel Energy, Inc.	385,922	20,334,230
		114,393,372
<i>Electronic Equipment, Instruments &amp; Components — 0.1%</i>		
CDW Corp.	93,482	23,016,203
<i>Energy Equipment &amp; Services — 0.1%</i>		
Baker Hughes Co., Class A	704,292	20,840,000

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
<i>Entertainment — 1.1%</i>		
Electronic Arts, Inc.	188,537	\$ 26,297,141
Netflix, Inc.*	306,107	184,558,032
Take-Two Interactive Software, Inc.*	118,850	17,462,631
Warner Bros Discovery, Inc.*	1,705,071	14,987,574
		243,305,378
<i>Financial Services — 0.2%</i>		
PayPal Holdings, Inc.*	754,105	45,502,696
<i>Food Products — 0.5%</i>		
Kraft Heinz Co. (The)	857,585	30,255,599
Mondelez International, Inc., Class A	952,596	69,606,190
		99,861,789
<i>Ground Transportation — 0.4%</i>		
CSX Corp.	1,383,103	52,474,928
Old Dominion Freight Line, Inc.	75,817	33,547,506
		86,022,434
<i>Health Care Equipment &amp; Supplies — 0.9%</i>		
Dexcom, Inc.*	270,130	31,083,859
GE HealthCare Technologies, Inc.	318,898	29,109,010
IDEXX Laboratories, Inc.*	58,103	33,422,589
Intuitive Surgical, Inc.*	246,689	95,123,278
		188,738,736
<i>Hotels, Restaurants &amp; Leisure — 1.3%</i>		
Airbnb, Inc., Class A*	304,293	47,917,019
Booking Holdings, Inc.*	24,173	83,852,027
DoorDash, Inc., Class A*	258,892	32,250,176
Marriott International, Inc., Class A	205,594	51,371,773
Starbucks Corp.	795,002	75,445,690
		290,836,685
<i>Industrial Conglomerates — 0.4%</i>		
Honeywell International, Inc.	460,993	91,613,139
<i>Interactive Media &amp; Services — 4.2%</i>		
Alphabet, Inc., Class A*	1,603,245	221,985,302
Alphabet, Inc., Class C*	1,550,996	216,798,221
Meta Platforms, Inc., Class A	957,345	469,223,505
		908,007,028
<i>IT Services — 0.2%</i>		
Cognizant Technology Solutions Corp., Class A	350,646	27,708,047
MongoDB, Inc., Class A*	50,324	22,524,016
		50,232,063
<i>Life Sciences Tools &amp; Services — 0.1%</i>		
Illumina, Inc.*	110,441	15,442,965

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
<i>Machinery — 0.2%</i>		
PACCAR, Inc.	365,855	\$ 40,569,661
<i>Media — 0.9%</i>		
Charter Communications, Inc., Class A*	103,546	30,435,276
Comcast Corp., Class A	2,810,097	120,412,656
Sirius XM Holdings, Inc.(a)	2,686,121	11,872,655
Trade Desk, Inc. (The), Class A*	311,913	26,646,728
		189,367,315
<i>Oil, Gas &amp; Consumable Fuels — 0.1%</i>		
Diamondback Energy, Inc.	124,562	22,735,056
<i>Pharmaceuticals — 0.1%</i>		
AstraZeneca plc, ADR	407,212	26,126,722
<i>Professional Services — 0.6%</i>		
Automatic Data Processing, Inc.	287,768	72,267,178
Paychex, Inc.	252,670	30,982,395
Verisk Analytics, Inc., Class A	101,230	24,487,537
		127,737,110
<i>Real Estate Management &amp; Development — 0.1%</i>		
CoStar Group, Inc.*	285,405	24,838,797
<i>Semiconductors &amp; Semiconductor Equipment — 9.9%</i>		
Advanced Micro Devices, Inc.*	1,129,447	217,452,431
Analog Devices, Inc.	346,905	66,543,317
Applied Materials, Inc.	585,895	118,128,150
ASML Holding NV (Registered), NYRS	61,309	58,346,549
Broadcom, Inc.	326,167	424,176,922
GLOBALFOUNDRIES, Inc.*(a)	382,716	20,923,084
Intel Corp.	2,950,094	127,001,547
KLA Corp.	95,003	64,820,547
Lam Research Corp.	92,381	86,676,473
Marvell Technology, Inc.	604,209	43,297,617
Microchip Technology, Inc.	379,075	31,895,370
Micron Technology, Inc.	772,030	69,953,638
NVIDIA Corp.	669,100	529,338,392
NXP Semiconductors NV	180,369	45,043,550
ON Semiconductor Corp.*	300,752	23,735,348
QUALCOMM, Inc.	778,523	122,843,144
Texas Instruments, Inc.	634,521	106,174,399
		2,156,350,478
<i>Software — 7.6%</i>		
Adobe, Inc.*	318,969	178,711,951
ANSYS, Inc.*	61,599	20,584,538
Atlassian Corp., Class A*	108,174	22,437,451
Autodesk, Inc.*	149,979	38,720,079
Cadence Design Systems, Inc.*	190,694	58,043,440
CrowdStrike Holdings, Inc., Class A*	159,161	51,592,038
Datadog, Inc., Class A*	211,619	27,819,434

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Fortinet, Inc.*	537,537	\$ 37,149,182
Intuit, Inc.	195,169	129,375,578
Microsoft Corp.	2,013,913	833,034,973
Palo Alto Networks, Inc.*	220,229	68,392,116
Roper Technologies, Inc.	75,182	40,953,891
Splunk, Inc.*	117,917	18,420,994
Synopsys, Inc.*	106,896	61,329,442
Workday, Inc., Class A*	145,705	42,933,435
Zscaler, Inc.*	104,053	25,177,704
		1,654,676,246
<i>Specialty Retail — 0.4%</i>		
O'Reilly Automotive, Inc.*	41,208	44,810,403
Ross Stores, Inc.	237,008	35,304,712
		80,115,115
<i>Technology Hardware, Storage &amp; Peripherals — 3.5%</i>		
Apple, Inc.	4,212,010	761,320,808
<i>Textiles, Apparel &amp; Luxury Goods — 0.2%</i>		
Lululemon Athletica, Inc.*	85,015	39,709,656
<i>Trading Companies &amp; Distributors — 0.1%</i>		
Fastenal Co.	400,056	29,208,089
<i>Wireless Telecommunication Services — 0.6%</i>		
T-Mobile US, Inc.	808,861	132,087,001
<b>Total Common Stocks (Cost \$9,257,856,198)</b>		<u>9,432,983,039</u>
<b>Securities Lending Reinvestments (b) — 0.1%</b>		
<b>Investment Companies — 0.1%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (c) (Cost \$28,966,537)	28,966,537	28,966,537
	<b>Principal Amount</b>	
<b>Short-Term Investments — 36.4%</b>		
<b>Repurchase Agreements (d) — 1.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$332,363,788 (Cost \$332,314,901)	\$ 332,314,901	332,314,901
<b>U.S. Treasury Obligations (e) — 34.9%</b>		
U.S. Treasury Bills		
5.33%, 3/5/2024 (f)	350,000,000	349,795,229
5.27%, 3/7/2024 (f)	500,000,000	499,561,770
5.27%, 3/12/2024 (f)	100,000,000	99,838,850
5.42%, 3/14/2024 (f)	100,000,000	99,809,749
5.29%, 3/19/2024 (f)	250,000,000	249,337,500
5.44%, 3/21/2024 (f)	500,000,000	498,531,945
5.46%, 3/28/2024 (f)	200,000,000	199,208,750

Investments	Principal Amount	Value
<b>U.S. Treasury Obligations (e) (continued)</b>		
5.31%, 4/2/2024 (f)	\$ 200,000,000	\$ 199,058,666
5.45%, 4/4/2024 (f)	1,550,000,000	1,542,268,228
5.33%, 4/18/2024 (f)	600,000,000	595,788,000
5.30%, 5/9/2024 (f)	500,000,000	494,971,145
5.30%, 5/21/2024 (f)	400,000,000	395,297,048
5.30%, 5/23/2024 (f)	300,000,000	296,378,778
5.20%, 6/13/2024 (f)	500,000,000	492,467,220
5.30%, 6/18/2024 (f)	350,000,000	344,446,525
5.17%, 7/5/2024 (f)	200,000,000	196,395,000
4.91%, 7/11/2024 (f)	200,000,000	196,229,200
5.19%, 8/8/2024 (f)	850,000,000	830,633,226
<b>Total U.S. Treasury Obligations (Cost \$7,580,905,369)</b>		<b>7,580,016,829</b>
<b>Total Short-Term Investments (Cost \$7,913,220,270)</b>		<b>7,912,331,730</b>
<b>Total Investments — 79.9% (Cost \$17,200,043,005)</b>		<b>17,374,281,306</b>
Other assets less liabilities — 20.1%		4,371,116,839
<b>Net Assets — 100.0%</b>		<b>\$ 21,745,398,145</b>

- \* Non-income producing security.
- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$28,546,377, collateralized in the form of cash with a value of \$28,966,537 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$32,339 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 4.38%, and maturity dates ranging from March 31, 2025 – November 15, 2052. The total value of collateral is \$28,998,876.
- (b) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$28,966,537.
- (c) Rate shown is the 7-day yield as of February 29, 2024.
- (d) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (e) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$6,148,127,100.
- (f) The rate shown was the current yield as of February 29, 2024.

**Abbreviations**

ADR	American Depositary Receipt
NYRS	New York Registry Shares

**Futures Contracts Purchased**

UltraPro QQQ had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
Nasdaq 100 E-Mini Index	3,027	3/15/2024	U.S. Dollar	\$ 1,094,729,685	\$ 106,105,729

**Swap Agreements**

UltraPro QQQ had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation (\$)
5,512,396,175	5/6/2025	Bank of America NA	5.98%	Nasdaq-100 Index <sup>®</sup>	1,141,725,005
6,857,619,324	5/6/2025	Barclays Capital	5.93%	Nasdaq-100 Index <sup>®</sup>	209,399,955
6,523,122,433	11/6/2025	BNP Paribas SA	6.08%	Nasdaq-100 Index <sup>®</sup>	212,839,325
6,687,826,696	2/11/2025	Citibank NA	6.08%	Nasdaq-100 Index <sup>®</sup>	269,838,208
7,662,826,130	3/13/2025	Goldman Sachs International	6.03%	Nasdaq-100 Index <sup>®</sup>	720,290,370
5,511,042,886	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	5.93%	Nasdaq-100 Index <sup>®</sup>	479,953,975
5,283,924,946	11/6/2025	International plc	5.88%	Nasdaq-100 Index <sup>®</sup>	199,417,588
5,439,715,547	12/11/2025	Societe Generale	6.28%	Nasdaq-100 Index <sup>®</sup>	98,626,519
5,231,272,992	4/7/2025	UBS AG	6.13%	Nasdaq-100 Index <sup>®</sup>	1,155,972,098
<u>54,709,747,129</u>					<u>4,488,063,043</u>
				Total Unrealized Appreciation	<u>4,488,063,043</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks — 56.8%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 0.6%</i>			<i>Automobiles — 0.1%</i>		
AAR Corp.*	2,780	\$ 185,648	Fisker, Inc., Class A*(a)	17,172	\$ 12,504
AeroVironment, Inc.*	2,137	270,950	Livewire Group, Inc.*(a)	1,579	14,811
AerSale Corp.*	2,103	18,591	Winnebago Industries, Inc.	2,385	171,076
Archer Aviation, Inc., Class A*(a)	12,530	60,520	Workhorse Group, Inc.*(a)	16,951	5,672
Astronics Corp.*	2,160	41,407			204,063
Cadre Holdings, Inc.	1,597	57,380	<i>Banks — 4.8%</i>		
Ducommun, Inc.*	1,100	52,492	1st Source Corp.	1,356	67,502
Eve Holding, Inc.*(a)	1,487	8,253	ACNB Corp.	684	24,104
Kaman Corp.	2,315	106,050	Amalgamated Financial Corp.	1,452	33,512
Kratos Defense & Security Solutions, Inc.*	11,838	215,925	Amerant Bancorp, Inc., Class A	2,119	44,902
Leonardo DRS, Inc.*	5,643	128,153	American National Bankshares, Inc.	843	38,036
Moog, Inc., Class A	2,331	349,534	Ameris Bancorp	5,439	251,989
National Presto Industries, Inc.	424	32,788	Ames National Corp.(a)	708	13,431
Park Aerospace Corp.	1,529	23,271	Arrow Financial Corp.	1,211	29,040
Parsons Corp.*	3,392	273,429	Associated Banc-Corp.	12,441	259,270
Redwire Corp.*(a)	645	2,083	Atlantic Union Bankshares Corp.	6,172	205,281
Rocket Lab USA, Inc.*	22,902	105,006	Axos Financial, Inc.*	4,564	237,876
Terran Orbital Corp.*(a)	8,125	8,775	Banc of California, Inc.	10,787	157,814
Triumph Group, Inc.*	5,292	73,559	BancFirst Corp.	1,811	158,897
V2X, Inc.*	946	36,421	Bancorp, Inc. (The)*	4,278	190,970
Virgin Galactic Holdings, Inc.*(a)	26,961	46,912	Bank First Corp.(a)	767	66,346
		2,097,147	Bank of Hawaii Corp.(a)	3,222	194,222
<i>Air Freight &amp; Logistics — 0.1%</i>			Bank of Marin Bancorp	1,293	21,477
Air Transport Services Group, Inc.*	4,631	55,896	Bank of NT Butterfield & Son Ltd. (The)	3,989	119,231
Forward Air Corp.	2,116	78,567	Bank7 Corp.	307	8,599
Hub Group, Inc., Class A*	5,167	219,753	BankUnited, Inc.	6,114	163,977
Radiant Logistics, Inc.*	2,995	17,371	Bankwell Financial Group, Inc.	483	12,302
		371,587	Banner Corp.	2,812	123,278
<i>Automobile Components — 0.7%</i>			Bar Harbor Bankshares	1,228	30,970
Adient plc*	7,710	261,677	BayCom Corp.	921	18,438
American Axle & Manufacturing Holdings, Inc.*	9,382	64,923	BCB Bancorp, Inc.	1,237	12,976
Atmus Filtration Technologies, Inc.*	1,349	32,201	Berkshire Hills Bancorp, Inc.	3,573	76,784
Cooper-Standard Holdings, Inc.*	1,389	19,529	Blue Foundry Bancorp*	1,859	17,512
Dana, Inc.	10,713	133,913	Blue Ridge Bankshares, Inc.	1,464	3,587
Dorman Products, Inc.*	2,164	203,892	Bridgewater Bancshares, Inc.*	1,680	19,908
Fox Factory Holding Corp.*	3,506	177,369	Brookline Bancorp, Inc.	7,173	70,080
Gentherm, Inc.*	2,694	153,181	Burke & Herbert Financial Services Corp.(a)	529	28,926
Goodyear Tire & Rubber Co. (The)*	23,135	274,844	Business First Bancshares, Inc.	1,972	44,271
Holley, Inc.*	4,336	18,601	Byline Bancorp, Inc.	2,033	42,368
LCI Industries	2,030	255,739	C&F Financial Corp.	262	13,999
Luminar Technologies, Inc., Class A*(a)	22,373	53,472	Cadence Bank	14,975	414,508
Modine Manufacturing Co.*	4,229	379,384	Cambridge Bancorp	626	39,601
Patrick Industries, Inc.	1,753	210,255	Camden National Corp.	1,173	37,278
Solid Power, Inc.*(a)	12,728	20,874	Capital Bancorp, Inc.	780	16,060
Standard Motor Products, Inc.	1,690	53,674	Capital City Bank Group, Inc.	1,085	30,760
Stoneridge, Inc.*	2,174	38,197	Capitol Federal Financial, Inc.	10,492	60,749
Visteon Corp.*	2,268	256,556	Capstar Financial Holdings, Inc.	1,571	29,456
XPEL, Inc.*(b)	1,857	97,641	Carter Bankshares, Inc.*	1,864	24,605
		2,705,922	Cathay General Bancorp	5,713	223,093
			Central Pacific Financial Corp.	2,182	40,716
			Central Valley Community Bancorp	820	15,326
			Chemung Financial Corp.	289	12,311

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
ChoiceOne Financial Services, Inc.	574	\$ 15,274	FVCBankcorp, Inc.*	1,317	\$ 15,949
Citizens & Northern Corp.	1,229	22,564	German American Bancorp, Inc.	2,305	72,515
Citizens Financial Services, Inc.	313	14,633	Glacier Bancorp, Inc.	9,167	343,029
City Holding Co.	1,223	122,887	Great Southern Bancorp, Inc.	728	37,958
Civista Bancshares, Inc.	1,270	19,075	Greene County Bancorp, Inc.	574	16,393
CNB Financial Corp.	1,686	33,703	Guaranty Bancshares, Inc.	672	19,327
Coastal Financial Corp.*	888	34,090	Hancock Whitney Corp.	7,131	310,912
Codorus Valley Bancorp, Inc.	766	17,633	Hanmi Financial Corp.	2,501	37,790
Colony Bankcorp, Inc.	1,356	15,377	HarborOne Bancorp, Inc.	3,369	34,296
Columbia Financial, Inc.*	2,439	40,804	HBT Financial, Inc.	1,090	20,775
Community Bank System, Inc.	4,378	198,323	Heartland Financial USA, Inc.	3,474	118,116
Community Trust Bancorp, Inc.	1,277	50,774	Heritage Commerce Corp.	4,868	40,356
ConnectOne Bancorp, Inc.	3,008	59,528	Heritage Financial Corp.	2,849	52,279
CrossFirst Bankshares, Inc.*	3,712	47,773	Hilltop Holdings, Inc.	3,837	118,487
Customers Bancorp, Inc.*	2,350	127,629	Hingham Institution For Savings (The)(a)	123	20,662
CVB Financial Corp.	10,935	186,114	Home Bancorp, Inc.	589	21,646
Dime Community Bancshares, Inc.	2,873	53,840	Home BancShares, Inc.	15,677	367,782
Eagle Bancorp, Inc.	2,421	57,668	HomeStreet, Inc.	1,488	20,758
Eastern Bankshares, Inc.	12,735	164,536	HomeTrust Bancshares, Inc.	1,208	31,710
Enterprise Bancorp, Inc.	788	21,355	Hope Bancorp, Inc.	9,484	104,039
Enterprise Financial Services Corp.	2,982	119,041	Horizon Bancorp, Inc.	3,544	42,670
Equity Bancshares, Inc., Class A	1,202	38,260	Independent Bank Corp.	1,637	40,025
Esquire Financial Holdings, Inc.	565	28,691	Independent Bank Corp.	3,631	189,429
ESSA Bancorp, Inc.	714	12,395	Independent Bank Group, Inc.	2,973	130,009
Evans Bancorp, Inc.	431	12,801	International Bancshares Corp.	4,414	229,042
Farmers & Merchants Bancorp, Inc.	1,042	21,048	John Marshall Bancorp, Inc.	1,025	17,938
Farmers National Banc Corp.	2,992	40,332	Kearny Financial Corp.	4,602	29,269
FB Financial Corp.	2,914	103,855	Lakeland Bancorp, Inc.	5,125	59,860
Fidelity D&D Bancorp, Inc.	384	19,177	Lakeland Financial Corp.	2,039	129,884
Financial Institutions, Inc.	1,247	22,895	LCNB Corp.	868	12,221
First Bancorp(a)	14,134	239,995	Live Oak Bancshares, Inc.	2,764	109,786
First Bancorp	3,271	111,607	Macatawa Bank Corp.	2,162	21,188
First Bancorp, Inc. (The)	803	18,967	MainStreet Bancshares, Inc.	574	10,341
First Bancshares, Inc. (The)	2,521	62,596	Mercantile Bank Corp.	1,289	47,487
First Bank	1,674	22,448	Metrocity Bankshares, Inc.	1,501	36,474
First Busey Corp.	4,268	98,420	Metropolitan Bank Holding Corp.*	849	33,289
First Business Financial Services, Inc.	645	22,756	Mid Penn Bancorp, Inc.	1,167	24,542
First Commonwealth Financial Corp.	8,411	109,595	Middlefield Banc Corp.	645	15,828
First Community Bankshares, Inc.	1,412	46,794	Midland States Bancorp, Inc.	1,709	41,614
First Community Corp.	606	9,957	MidWestOne Financial Group, Inc.	1,168	26,771
First Financial Bancorp	7,741	167,980	MVB Financial Corp.	934	19,997
First Financial Bankshares, Inc.	10,711	331,398	National Bank Holdings Corp., Class A	3,027	102,434
First Financial Corp.	939	34,959	National Bankshares, Inc.(a)	473	14,791
First Foundation, Inc.	4,206	33,354	NBT Bancorp, Inc.	3,765	129,478
First Interstate BancSystem, Inc., Class A	6,788	178,660	Nicolet Bankshares, Inc.	1,057	83,429
First Merchants Corp.	4,858	161,286	Northeast Bank	550	29,365
First Mid Bancshares, Inc.	1,828	55,388	Northeast Community Bancorp, Inc.	1,041	16,229
First of Long Island Corp. (The)	1,750	19,495	Northfield Bancorp, Inc.	3,295	33,280
First Western Financial, Inc.*	657	9,297	Northrim Bancorp, Inc.	443	22,030
Five Star Bancorp	1,049	24,893	Northwest Bancshares, Inc.	10,472	120,009
Flushing Financial Corp.	2,276	29,224	Norwood Financial Corp.(a)	597	16,483
FS Bancorp, Inc.	542	18,087	Oak Valley Bancorp	551	13,736
Fulton Financial Corp.	13,208	203,403	OceanFirst Financial Corp.	4,786	72,747
			OFG Bancorp	3,793	137,382
			Old National Bancorp	24,079	395,618

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Old Second Bancorp, Inc.	3,566	\$ 47,891	United Bankshares, Inc.	10,756	\$ 373,126
Orange County Bancorp, Inc.	420	19,312	United Community Banks, Inc.	9,500	247,095
Origin Bancorp, Inc.	2,398	71,556	Unity Bancorp, Inc.	592	16,209
Orrstown Financial Services, Inc.	839	22,611	Univest Financial Corp.	2,383	47,708
Pacific Premier Bancorp, Inc.	7,797	178,239	USCB Financial Holdings, Inc.	864	9,435
Park National Corp.	1,176	151,128	Valley National Bancorp	35,478	290,565
Parke Bancorp, Inc.	858	14,801	Veritex Holdings, Inc.	4,310	84,605
Pathward Financial, Inc.	2,142	108,899	Virginia National Bankshares Corp.	387	11,773
PCB Bancorp	896	14,470	WaFd, Inc.	5,606	152,707
Peapack-Gladstone Financial Corp.	1,385	33,559	Washington Trust Bancorp, Inc.	1,390	35,779
Penns Woods Bancorp, Inc.	562	10,869	WesBanco, Inc.	4,741	137,394
Peoples Bancorp, Inc.	2,867	80,477	West Bancorp, Inc.	1,330	23,142
Peoples Financial Services Corp.	564	22,757	Westamerica Bancorp	2,126	97,179
Pioneer Bancorp, Inc.*	956	8,910	WSFS Financial Corp.	5,032	213,306
Plumas Bancorp	449	15,643			17,823,336
Ponce Financial Group, Inc.*	1,599	14,103	<i>Beverages — 0.2%</i>		
Preferred Bank	1,064	76,448	Coca-Cola Consolidated, Inc.	392	329,593
Premier Financial Corp.	2,906	56,318	Duckhorn Portfolio, Inc. (The)*	3,606	34,293
Primis Financial Corp.	1,664	20,550	MGP Ingredients, Inc.	1,302	110,904
Princeton Bancorp, Inc.	417	12,835	National Beverage Corp.*	1,948	102,543
Provident Financial Services, Inc.	6,035	91,008	Primo Water Corp.	12,861	208,477
QCR Holdings, Inc.	1,356	77,292	Vita Coco Co., Inc. (The)*	2,347	61,257
RBB Bancorp	1,376	23,695	Zevia PBC, Class A*	2,080	3,120
Red River Bancshares, Inc.	396	19,721			850,187
Renasant Corp.	4,536	143,383	<i>Biotechnology — 4.6%</i>		
Republic Bancorp, Inc., Class A	699	34,433	2seventy bio, Inc.*(a)	4,125	21,450
S&T Bancorp, Inc.	3,133	97,718	4D Molecular Therapeutics, Inc.*	3,281	91,934
Sandy Spring Bancorp, Inc.	3,603	79,194	89bio, Inc.*	5,258	60,309
Seacoast Banking Corp. of Florida	6,922	167,097	Aadi Bioscience, Inc.*	1,329	2,618
ServisFirst Bancshares, Inc.	4,187	264,577	ACADIA Pharmaceuticals, Inc.*	9,950	231,238
Shore Bancshares, Inc.	2,448	27,809	ACELYRIN, Inc.*	2,721	22,992
Sierra Bancorp	1,107	20,601	Acrivon Therapeutics, Inc.*	714	3,470
Simmons First National Corp., Class A	10,201	195,859	Actinium Pharmaceuticals, Inc.*(a)	2,240	19,107
SmartFinancial, Inc.	1,302	28,019	Adicet Bio, Inc.*	2,495	5,863
South Plains Financial, Inc.	961	25,639	ADMA Biologics, Inc.*	17,503	93,816
Southern First Bancshares, Inc.*	631	20,791	Aerovate Therapeutics, Inc.*	919	21,210
Southern Missouri Bancorp, Inc.	779	33,404	Agenus, Inc.*	31,294	20,967
Southern States Bancshares, Inc.	625	15,538	Agios Pharmaceuticals, Inc.*	4,561	147,411
Southside Bancshares, Inc.	2,360	67,638	Akero Therapeutics, Inc.*	4,215	113,763
SouthState Corp.	6,258	525,922	Aldeyra Therapeutics, Inc.*	3,824	13,843
Stellar Bancorp, Inc.	4,000	94,800	Alector, Inc.*	5,213	36,335
Sterling Bancorp, Inc.*	1,788	9,012	Alkermes plc*	13,626	404,556
Stock Yards Bancorp, Inc.	2,229	102,111	Allakos, Inc.*	5,458	8,078
Summit Financial Group, Inc.	924	24,930	Allogene Therapeutics, Inc.*	7,759	38,097
Texas Capital Bancshares, Inc.*	3,935	230,788	Allovir, Inc.*	4,181	3,080
Third Coast Bancshares, Inc.*	1,058	20,282	Alpine Immune Sciences, Inc.*	2,674	94,178
Timberland Bancorp, Inc.	612	16,034	Altimmune, Inc.*	4,339	52,502
Tompkins Financial Corp.	1,138	54,806	ALX Oncology Holdings, Inc.*	2,213	32,465
Towne Bank	5,768	156,370	Amicus Therapeutics, Inc.*	23,334	299,142
TriCo Bancshares	2,553	85,296	AnaptysBio, Inc.*	1,537	39,240
Triumph Financial, Inc.*	1,825	136,875	Anavex Life Sciences Corp.*(a)	5,935	30,506
TrustCo Bank Corp.	1,528	41,699	Anika Therapeutics, Inc.*	1,202	29,185
Trustmark Corp.	4,999	134,273	Annexon, Inc.*	3,749	20,882
UMB Financial Corp.	3,638	296,897	Apogee Therapeutics, Inc.*(a)	1,685	58,672
			Arbutus Biopharma Corp.*	10,401	29,123
			Arcellx, Inc.*	3,150	207,333

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Arcturus Therapeutics Holdings, Inc.*	1,915	\$ 74,225	FibroGen, Inc.*	7,580	\$ 12,962
Arcus Biosciences, Inc.*	4,416	84,478	Foghorn Therapeutics, Inc.*(a)	1,670	12,909
Arcutis Biotherapeutics, Inc.*(a)	6,494	66,758	Genelux Corp.*(a)	1,524	11,125
Ardelyx, Inc.*	18,933	176,456	Generation Bio Co.*	3,716	9,327
Arrowhead Pharmaceuticals, Inc.*	9,511	305,303	Geron Corp.*	42,068	84,136
ARS Pharmaceuticals, Inc.*	2,016	16,874	Graphite Bio, Inc.*	2,301	7,800
Astria Therapeutics, Inc.*	2,716	38,621	Gritstone bio, Inc.*(a)	7,207	20,180
Atara Biotherapeutics, Inc.*	7,952	6,187	Halozyme Therapeutics, Inc.*	10,664	424,534
Aura Biosciences, Inc.*	2,279	20,670	Heron Therapeutics, Inc.*(a)	8,502	22,615
Aurinia Pharmaceuticals, Inc.*	11,119	63,601	HilleVax, Inc.*(a)	2,152	39,059
Avid Bioservices, Inc.*	5,095	39,130	Humacyte, Inc.*	5,029	21,876
Avidity Biosciences, Inc.*	6,074	111,154	Ideaya Biosciences, Inc.*	4,942	220,907
Avita Medical, Inc.*	2,064	37,420	IGM Biosciences, Inc.*(a)	1,090	13,767
Beam Therapeutics, Inc.*	5,953	235,084	Immuneering Corp., Class A*(a)	1,838	11,396
BioAtla, Inc.*	3,631	9,804	ImmunityBio, Inc.*(a)	10,887	51,495
BioCryst Pharmaceuticals, Inc.*	15,565	87,631	Immunovant, Inc.*	4,431	156,724
Biohaven Ltd.*	5,618	270,450	Inhibrx, Inc.*	2,820	103,297
Biomea Fusion, Inc.*(a)	1,631	28,542	Inozyme Pharma, Inc.*(a)	3,921	24,938
BioVie, Inc., Class A*	992	1,230	Insmad, Inc.*	11,350	314,622
Bioxcel Therapeutics, Inc.*(a)	1,665	5,295	Intellia Therapeutics, Inc.*	7,247	232,774
Bluebird Bio, Inc.*	8,788	12,215	lovance Biotherapeutics, Inc.*	18,835	299,665
Blueprint Medicines Corp.*	4,994	467,039	Ironwood Pharmaceuticals, Inc., Class A*	11,385	107,361
Bridgebio Pharma, Inc.*	9,405	321,181	iTeos Therapeutics, Inc.*	2,035	21,795
Cabaletta Bio, Inc.*	2,827	64,682	Janux Therapeutics, Inc.*(a)	1,421	68,748
CareDx, Inc.*	4,275	45,486	KalVista Pharmaceuticals, Inc.*	2,542	34,698
Caribou Biosciences, Inc.*	6,722	53,171	Karyopharm Therapeutics, Inc.*(a)	9,300	10,788
Carisma Therapeutics, Inc.(a)	2,189	5,648	Keros Therapeutics, Inc.*	1,848	124,740
Cartesian Therapeutics, Inc.*(a)	9,646	7,056	Kezar Life Sciences, Inc.*	5,861	6,154
Catalyst Pharmaceuticals, Inc.*	8,246	132,183	Kiniksa Pharmaceuticals Ltd., Class A*	2,577	54,478
Celcuity, Inc.*(a)	1,433	22,297	Kodiak Sciences, Inc.*	2,663	16,005
Celldex Therapeutics, Inc.*	3,814	183,301	Krystal Biotech, Inc.*	1,776	283,219
Century Therapeutics, Inc.*	1,922	7,054	Kura Oncology, Inc.*	5,795	122,159
Cerevel Therapeutics Holdings, Inc.*	5,741	235,381	Kymera Therapeutics, Inc.*	3,118	133,139
Cogent Biosciences, Inc.*	6,821	47,747	Larimar Therapeutics, Inc.*	2,107	24,230
Coherus Biosciences, Inc.*	8,195	18,685	Lexicon Pharmaceuticals, Inc.*(a)	7,606	18,939
Compass Therapeutics, Inc.*	7,492	13,336	Lineage Cell Therapeutics, Inc.*(a)	10,895	11,331
Crinetics Pharmaceuticals, Inc.*	5,363	219,561	Lyell Immunopharma, Inc.*	14,248	41,604
Cue Biopharma, Inc.*(a)	2,954	6,129	MacroGenics, Inc.*	4,998	89,664
Cullinan Oncology, Inc.*	2,123	39,212	Madrigal Pharmaceuticals, Inc.*	1,215	286,983
Cytokinetics, Inc.*	7,647	552,419	MannKind Corp.*	21,416	88,020
Day One Biopharmaceuticals, Inc.*	5,145	86,076	MeiraGTx Holdings plc*	2,679	16,529
Deciphera Pharmaceuticals, Inc.*	4,388	73,236	Merrimack Pharmaceuticals, Inc.*	859	12,627
Denali Therapeutics, Inc.*	9,701	191,886	Mersana Therapeutics, Inc.*	9,104	49,526
Design Therapeutics, Inc.*	2,690	7,478	MiMedx Group, Inc.*	9,478	77,340
Disc Medicine, Inc.*	735	50,472	Mineralys Therapeutics, Inc.*(a)	1,596	24,546
Dynavax Technologies Corp.*	10,643	134,847	Mirum Pharmaceuticals, Inc.*	2,030	58,281
Dyne Therapeutics, Inc.*	3,653	98,266	Monte Rosa Therapeutics, Inc.*(a)	2,506	15,863
Eagle Pharmaceuticals, Inc.*	850	4,981	Morphic Holding, Inc.*	3,017	111,478
Editas Medicine, Inc.*	6,754	67,945	Mural Oncology plc*	1,364	7,216
Emergent BioSolutions, Inc.*	4,270	13,792	Myriad Genetics, Inc.*	6,634	138,850
Enanta Pharmaceuticals, Inc.*	1,643	23,610	Nkarta, Inc.*(a)	2,484	30,007
Entrada Therapeutics, Inc.*(a)	1,757	23,245	Novavax, Inc.*(a)	7,821	38,636
Erasca, Inc.*	6,626	15,770	Nurix Therapeutics, Inc.*	3,907	48,251
Fate Therapeutics, Inc.*	6,960	49,346	Nuvalent, Inc., Class A*	2,182	183,550
Fennec Pharmaceuticals, Inc.*	1,492	14,129			

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Nuvectis Pharma, Inc.*(a)	612	\$ 6,040	Vera Therapeutics, Inc., Class A*	2,776	\$ 130,694
Ocean Biomedical, Inc.*(a)	713	1,255	Veracyte, Inc.*	5,978	140,782
Olema Pharmaceuticals, Inc.*	2,205	27,342	Vericel Corp.*	3,909	178,563
Omega Therapeutics, Inc.*(a)	2,001	8,224	Verve Therapeutics, Inc.*	4,288	73,110
Organogenesis Holdings, Inc., Class A*	5,767	20,588	Vigil Neuroscience, Inc.*(a)	1,319	4,590
ORIC Pharmaceuticals, Inc.*	3,203	40,806	Viking Therapeutics, Inc.*	7,896	608,387
Outlook Therapeutics, Inc.*(a)	12,915	5,641	Vir Biotechnology, Inc.*	6,876	77,286
Ovid therapeutics, Inc.*	4,894	16,640	Viridian Therapeutics, Inc.*	3,510	65,672
PDS Biotechnology Corp.*(a)	2,296	15,131	Vor BioPharma, Inc.*	3,093	7,114
PepGen, Inc.*	826	14,001	Voyager Therapeutics, Inc.*	2,608	21,699
PMV Pharmaceuticals, Inc.*	3,165	5,855	X4 Pharmaceuticals, Inc.*	10,109	9,812
Poseida Therapeutics, Inc., Class A*	5,579	22,093	Xencor, Inc.*	4,763	109,311
Precigen, Inc.*(a)	11,093	17,083	XOMA Corp.*	600	14,586
Prelude Therapeutics, Inc.*	1,222	5,255	Y-mAbs Therapeutics, Inc.*(a)	3,020	50,434
Prime Medicine, Inc.*	3,249	28,039	Zentalis Pharmaceuticals, Inc.*	4,782	71,300
ProKidney Corp., Class A*(a)	3,695	6,023	Zura Bio Ltd., Class A*	1,400	5,152
Protagonist Therapeutics, Inc.*	4,689	142,452	Zymeworks, Inc.*	4,454	53,492
Protalix BioTherapeutics, Inc.*(a)	5,446	8,877			17,025,139
Prothena Corp. plc*	3,465	95,599	<i>Broadline Retail — 0.0%(d)</i>		
PTC Therapeutics, Inc.*	5,917	166,800	Big Lots, Inc.	2,338	12,672
Rallybio Corp.*(a)	2,510	5,836	ContextLogic, Inc., Class A*	1,846	11,999
RAPT Therapeutics, Inc.*(a)	2,424	20,774	Dillard's, Inc., Class A	286	118,613
Recursion Pharmaceuticals, Inc., Class A*	11,205	150,819	Qurate Retail, Inc., Class B*	109	602
REGENXBIO, Inc.*	3,376	58,877	Savers Value Village, Inc.*	2,127	43,050
Relay Therapeutics, Inc.*	7,413	74,278			186,936
Reneo Pharmaceuticals, Inc.*(a)	1,064	1,756	<i>Building Products — 1.2%</i>		
Replimune Group, Inc.*	4,060	34,835	AAON, Inc.	5,569	467,685
REVOLUTION Medicines, Inc.*	11,810	348,159	American Woodmark Corp.*	1,347	135,023
Rhythm Pharmaceuticals, Inc.*	4,218	183,146	Apogee Enterprises, Inc.	1,817	103,951
Rigel Pharmaceuticals, Inc.*	14,051	21,357	AZZ, Inc.	2,038	148,366
Rocket Pharmaceuticals, Inc.*	5,152	150,954	CSW Industrials, Inc.	1,267	291,904
Sage Therapeutics, Inc.*	4,341	93,245	Gibraltar Industries, Inc.*	2,513	194,632
Sagimet Biosciences, Inc., Class A*(a)	455	2,789	Griffon Corp.	3,442	245,759
Sana Biotechnology, Inc.*	7,880	79,115	Insteel Industries, Inc.	1,539	56,035
Sangamo Therapeutics, Inc.*(a)	12,233	14,190	Janus International Group, Inc.*	6,978	100,134
Savara, Inc.*	7,419	37,466	JELD-WEN Holding, Inc.*	6,994	127,291
Scholar Rock Holding Corp.*	4,555	70,602	Masonite International Corp.*	1,825	237,688
Seres Therapeutics, Inc.*(a)	7,987	9,105	Masterbrand, Inc.*	10,659	184,507
SpringWorks Therapeutics, Inc.*	5,510	271,423	PGT Innovations, Inc.*	4,662	194,732
Stoke Therapeutics, Inc.*	2,267	17,547	Quanex Building Products Corp.	2,711	93,746
Summit Therapeutics, Inc.*(a)	9,515	43,198	Resideo Technologies, Inc.*	12,036	268,764
Sutro Biopharma, Inc.*	4,939	24,250	Simpson Manufacturing Co., Inc.	3,527	736,014
Syndax Pharmaceuticals, Inc.*	5,488	128,639	UFP Industries, Inc.	4,936	565,814
Tango Therapeutics, Inc.*(a)	3,667	40,814	Zurn Elkay Water Solutions Corp.	12,162	386,144
Tenaya Therapeutics, Inc.*	3,814	22,693			4,538,189
TG Therapeutics, Inc.*	11,386	196,067	<i>Capital Markets — 0.8%</i>		
Traverse Therapeutics, Inc.*	5,982	45,224	AITi Global, Inc.*(a)	1,875	10,988
Turnstone Biologics Corp.*(a)	541	2,467	Artisan Partners Asset Management, Inc., Class A	5,049	217,461
Twist Bioscience Corp.*	4,674	183,641	AssetMark Financial Holdings, Inc.*	1,806	63,842
Tyra Biosciences, Inc.*(a)	1,148	22,948	B Riley Financial, Inc.(a)	1,679	30,776
UroGen Pharma Ltd.*(a)	2,232	40,913	Bakkt Holdings, Inc.*(a)	5,847	3,391
Vanda Pharmaceuticals, Inc.*	4,638	20,732	BGC Group, Inc., Class A	29,423	204,490
Vaxcyte, Inc.*	8,596	634,557			
Vaxxinity, Inc., Class A*(a)	3,500	2,992			
VBI Vaccines, Inc.*	1	—(c)			



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
BrightSphere Investment Group, Inc.	2,677	\$ 60,661	Sensient Technologies Corp.	3,461	\$ 231,472
Cohen & Steers, Inc.	2,137	157,176	Stepan Co.	1,750	156,100
Diamond Hill Investment Group, Inc.	225	32,553	Trinseo plc	2,875	12,938
Donnelley Financial Solutions, Inc.*	2,031	131,121	Tronox Holdings plc	9,618	141,385
Fidus Investment Corp.	1	13	Valhi, Inc.(a)	198	2,699
Forge Global Holdings, Inc.*	9,021	18,764			4,132,852
GCM Grosvenor, Inc., Class A	3,405	28,840	<i>Commercial Services &amp; Supplies — 0.9%</i>		
Hamilton Lane, Inc., Class A	3,004	345,009	ABM Industries, Inc.	5,443	224,850
MarketWise, Inc.	2,646	4,789	ACCO Brands Corp.	7,587	42,335
Moelis & Co., Class A	5,490	296,680	ACV Auctions, Inc., Class A*	10,440	185,310
Open Lending Corp.*	8,176	59,358	Aris Water Solutions, Inc., Class A	2,454	29,546
P10, Inc., Class A	3,592	33,298	BrightView Holdings, Inc.*	3,400	29,614
Patria Investments Ltd., Class A	4,469	66,588	Brink's Co. (The)	3,793	314,174
Perella Weinberg Partners, Class A	3,454	47,182	Casella Waste Systems, Inc., Class A*	4,639	417,974
Piper Sandler Cos.	1,426	268,473	CECO Environmental Corp.*	2,438	55,221
PJT Partners, Inc., Class A	1,949	205,425	Cimpress plc*	1,479	144,957
Silvercrest Asset Management Group, Inc., Class A	776	13,014	CompX International, Inc.	126	2,937
StepStone Group, Inc., Class A	4,432	153,923	CoreCivic, Inc.*	9,344	142,309
StoneX Group, Inc.*	2,203	152,580	Deluxe Corp.	3,576	69,410
Value Line, Inc.	69	2,974	Ennis, Inc.	2,095	42,570
Victory Capital Holdings, Inc., Class A	2,203	84,661	Enviri Corp.*	6,483	50,956
Virtus Investment Partners, Inc.	570	132,422	GEO Group, Inc. (The)*	9,898	121,448
WisdomTree, Inc.	11,338	91,384	Healthcare Services Group, Inc.*	6,115	78,027
		2,917,836	HNI Corp.	3,796	170,099
<i>Chemicals — 1.1%</i>			Interface, Inc., Class A	4,711	74,057
AdvanSix, Inc.	2,141	59,905	LanzaTech Global, Inc.*(a)	1,695	5,458
American Vanguard Corp.	2,219	23,788	Li-Cycle Holdings Corp.*(a)	11,452	4,123
Arcadium Lithium plc*	84,077	461,583	Liquidity Services, Inc.*	1,894	33,959
Aspen Aerogels, Inc.*	4,195	72,070	Matthews International Corp., Class A	2,441	70,643
Avient Corp.	7,432	300,847	MillerKnoll, Inc.	6,063	185,225
Balchem Corp.	2,628	413,095	Montrose Environmental Group, Inc.*	2,292	94,843
Cabot Corp.	4,554	386,862	NL Industries, Inc.	690	3,519
Core Molding Technologies, Inc.*	600	11,022	OPENLANE, Inc.*	8,870	135,445
Danimer Scientific, Inc., Class A*(a)	7,206	9,656	Performant Financial Corp.*	5,526	16,081
Ecovyst, Inc.*	7,604	73,379	Pitney Bowes, Inc.	14,416	58,096
Hawkins, Inc.	1,589	111,627	Quad/Graphics, Inc.	2,515	15,065
HB Fuller Co.	4,446	353,590	SP Plus Corp.*	1,608	82,667
Ingevity Corp.*	3,005	137,268	Steelcase, Inc., Class A	7,613	104,603
Innospec, Inc.	2,050	254,754	UniFirst Corp.	1,232	207,863
Intrepid Potash, Inc.*	874	18,424	Viad Corp.*	1,672	62,249
Koppers Holdings, Inc.	1,656	93,763	VSE Corp.	1,075	79,658
Kronos Worldwide, Inc.	1,816	16,507			3,355,291
LSB Industries, Inc.*	4,410	32,458	<i>Communications Equipment — 0.3%</i>		
Mativ Holdings, Inc.	4,480	77,818	ADTRAN Holdings, Inc.	6,410	36,473
Minerals Technologies, Inc.	2,675	193,563	Aviat Networks, Inc.*	937	33,254
Origin Materials, Inc.*(a)	9,598	5,697	Calix, Inc.*	4,846	168,980
Orion SA	4,551	102,580	Cambium Networks Corp.*	998	4,242
Perimeter Solutions SA*	12,539	76,237	Clearfield, Inc.*(a)	1,075	32,433
PureCycle Technologies, Inc.*(a)	9,541	55,242	CommScope Holding Co., Inc.*	17,201	20,039
Quaker Chemical Corp.	1,141	228,770	Comtech Telecommunications Corp.*	2,240	15,143
Rayonier Advanced Materials, Inc.*	5,237	17,753	Digi International, Inc.*	2,888	85,369
			DZS, Inc.*(a)	1,787	2,627
			Extreme Networks, Inc.*	10,369	131,064

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Harmonic, Inc.*	9,047	\$ 118,787	PROG Holdings, Inc.*	3,640	\$ 112,367
Infinera Corp.*(a)	16,387	82,263	Regional Management Corp.	661	15,467
KVH Industries, Inc.*	1,539	7,310	Upstart Holdings, Inc.*(a)	6,013	154,835
NETGEAR, Inc.*	2,375	35,601	World Acceptance Corp.*	334	40,000
NetScout Systems, Inc.*	5,699	123,383			1,570,696
Ribbon Communications, Inc.*	7,294	21,809	<i>Consumer Staples Distribution &amp; Retail — 0.4%</i>		
Viavi Solutions, Inc.*	18,180	173,619	Andersons, Inc. (The)	2,644	146,160
		1,092,396	Chefs' Warehouse, Inc. (The)*	2,893	109,963
<i>Construction &amp; Engineering — 1.1%</i>			HF Foods Group, Inc.*	3,307	12,434
Ameresco, Inc., Class A*	2,642	55,376	Ingles Markets, Inc., Class A	1,155	88,946
API Group Corp.*	17,191	602,545	Natural Grocers by Vitamin Cottage, Inc.	767	12,709
Arcosa, Inc.	3,987	330,921	PriceSmart, Inc.	2,068	174,001
Argan, Inc.	1,040	48,734	SpartanNash Co.	2,837	59,776
Bowman Consulting Group Ltd., Class A*	885	28,824	Sprouts Farmers Market, Inc.*	8,372	522,748
Comfort Systems USA, Inc.	2,908	889,063	United Natural Foods, Inc.*	4,801	74,944
Concrete Pumping Holdings, Inc.*	2,104	17,232	Village Super Market, Inc., Class A	725	19,829
Construction Partners, Inc., Class A*	3,302	158,760	Weis Markets, Inc.	1,355	87,994
Dycom Industries, Inc.*	2,355	297,884			1,309,504
Fluor Corp.*	11,719	431,259	<i>Containers &amp; Packaging — 0.2%</i>		
Granite Construction, Inc.	3,624	186,745	Greif, Inc., Class A	1,999	128,856
Great Lakes Dredge & Dock Corp.*	5,386	48,151	Greif, Inc., Class B	425	27,208
IES Holdings, Inc.*	672	73,866	Myers Industries, Inc.	3,005	57,786
INNOVATE Corp.*(a)	4,457	3,496	O-I Glass, Inc.*	12,766	216,001
Limbach Holdings, Inc.*	754	37,127	Pactiv Evergreen, Inc.	3,289	48,513
MYR Group, Inc.*	1,350	219,321	Ranpak Holdings Corp., Class A*	3,561	16,915
Northwest Pipe Co.*	809	24,132	TriMas Corp.	3,407	80,064
Primoris Services Corp.	4,364	172,422			575,343
Southland Holdings, Inc.*(a)	333	1,519	<i>Distributors — 0.0%(d)</i>		
Sterling Infrastructure, Inc.*	2,461	262,441	Weyco Group, Inc.	488	15,733
Tutor Perini Corp.*	3,488	39,519	<i>Diversified Consumer Services — 0.6%</i>		
		3,929,337	2U, Inc.*(a)	6,584	2,967
<i>Construction Materials — 0.2%</i>			Adtalem Global Education, Inc.*	3,266	161,667
Knife River Corp.*	4,651	344,593	Carriage Services, Inc., Class A	1,102	27,352
Summit Materials, Inc., Class A*	9,816	419,241	Chegg, Inc.*	9,355	83,634
United States Lime & Minerals, Inc.	168	42,837	Coursera, Inc.*	10,696	171,885
		806,671	Duolingo, Inc., Class A*	2,403	574,317
<i>Consumer Finance — 0.4%</i>			European Wax Center, Inc., Class A*	2,805	39,775
Atlanticus Holdings Corp.*	376	12,464	Frontdoor, Inc.*	6,662	208,920
Bread Financial Holdings, Inc.	4,084	156,336	Graham Holdings Co., Class B	294	206,485
Consumer Portfolio Services, Inc.*	701	6,190	Laureate Education, Inc.	10,765	144,359
Encore Capital Group, Inc.*	1,911	91,728	Lincoln Educational Services Corp.*	1,944	19,556
Enova International, Inc.*	2,393	151,357	Nerdy, Inc.*	5,136	14,894
FirstCash Holdings, Inc.	3,098	354,721	OneSpaWorld Holdings Ltd.*	6,853	89,363
Green Dot Corp., Class A*	3,815	31,321	Perdoceo Education Corp.	5,368	95,604
LendingClub Corp.*	8,922	72,357	Strategic Education, Inc.	1,858	205,848
LendingTree, Inc.*	875	34,624	Stride, Inc.*	3,487	208,348
Navient Corp.	7,068	114,926	Udemy, Inc.*	7,223	81,620
Nelnet, Inc., Class A	1,059	90,936	Universal Technical Institute, Inc.*	2,693	40,503
NerdWallet, Inc., Class A*	2,776	46,831			
OppFi, Inc.*(a)	883	3,108			
PRA Group, Inc.*	3,174	81,128			

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
WW International, Inc.*	4,479	\$ 13,974	Array Technologies, Inc.*	12,447	\$ 169,777
		2,391,071	Atkore, Inc.	3,113	527,342
<i>Diversified REITs — 0.3%</i>			Babcock & Wilcox Enterprises, Inc.*	4,828	6,180
Alexander & Baldwin, Inc., REIT	5,960	96,910	Blink Charging Co.*(a)	4,462	14,189
Alpine Income Property Trust, Inc., REIT	1,041	16,250	Bloom Energy Corp., Class A*(a)	15,828	138,812
American Assets Trust, Inc., REIT	4,009	86,474	Dragonfly Energy Holdings Corp.*(a)	2,401	1,575
Armada Hoffer Properties, Inc., REIT	5,537	56,367	Encore Wire Corp.	1,234	297,394
Broadstone Net Lease, Inc., REIT	15,448	230,330	Energy Vault Holdings, Inc.*(a)	8,133	13,663
CTO Realty Growth, Inc., REIT	1,846	31,474	EnerSys	3,392	311,657
Empire State Realty Trust, Inc., Class A, REIT	10,854	108,214	Enovix Corp.*(a)	11,386	111,013
Essential Properties Realty Trust, Inc., REIT	12,817	306,198	Eos Energy Enterprises, Inc.*(a)	8,837	8,415
Gladstone Commercial Corp., REIT	3,266	40,433	ESS Tech, Inc.*(a)	7,491	6,507
Global Net Lease, Inc., REIT	15,994	115,317	Fluence Energy, Inc.*(a)	4,816	73,637
NexPoint Diversified Real Estate Trust, REIT	2,520	15,951	FTC Solar, Inc.*(a)	5,559	2,846
One Liberty Properties, Inc., REIT	1,334	27,000	FuelCell Energy, Inc.*(a)	37,361	44,460
		1,130,918	GrafTech International Ltd.	15,922	28,023
<i>Diversified Telecommunication Services — 0.2%</i>			LSI Industries, Inc.	2,301	33,203
Anterix, Inc.*	1,057	41,963	NEXTracker, Inc., Class A*	10,581	595,075
AST SpaceMobile, Inc., Class A*(a)	6,602	20,928	NuScale Power Corp., Class A*(a)	4,458	13,820
ATN International, Inc.	894	29,985	Powell Industries, Inc.	752	139,300
Bandwidth, Inc., Class A*	1,923	39,498	Preformed Line Products Co.	204	28,046
Cogent Communications Holdings, Inc.	3,598	291,114	SES AI Corp.*(a)	10,254	18,150
Consolidated Communications Holdings, Inc.*	6,299	27,149	Shoals Technologies Group, Inc., Class A*	14,090	180,775
Globalstar, Inc.*	57,548	89,775	SKYX Platforms Corp.*(a)	5,146	6,638
IDT Corp., Class B*	1,259	46,847	Stem, Inc.*(a)	11,698	31,351
Liberty Latin America Ltd., Class A*	2,892	18,596	SunPower Corp.*(a)	7,172	22,305
Liberty Latin America Ltd., Class C*	11,298	73,663	Thermon Group Holdings, Inc.*	2,746	74,938
Lumen Technologies, Inc.*	82,808	134,149	TPI Composites, Inc.*(a)	3,400	9,486
Ooma, Inc.*	1,982	20,216	Vicor Corp.*	1,823	67,889
Shenandoah Telecommunications Co.	3,991	74,472			3,008,107
		908,355	<i>Electronic Equipment, Instruments &amp; Components — 1.6%</i>		
<i>Electric Utilities — 0.4%</i>			908 Devices, Inc.*	1,801	13,237
ALLETE, Inc.	4,750	269,040	Advanced Energy Industries, Inc.	3,092	312,910
Genie Energy Ltd., Class B	1,625	29,640	Aeva Technologies, Inc.*(a)	6,613	6,679
MGE Energy, Inc.	2,999	189,507	Akoustis Technologies, Inc.*(a)	5,742	3,570
Otter Tail Corp.	3,394	307,021	Arlo Technologies, Inc.*	7,352	76,534
PNM Resources, Inc.	7,046	257,250	Badger Meter, Inc.	2,417	383,554
Portland General Electric Co.	8,355	335,620	Bel Fuse, Inc., Class B	859	44,642
		1,388,078	Belden, Inc.	3,493	297,534
<i>Electrical Equipment — 0.8%</i>			Benchmark Electronics, Inc.	2,907	89,274
Allient, Inc.	1,062	30,182	Climb Global Solutions, Inc.	343	23,314
Amprius Technologies, Inc.*	449	1,459	CTS Corp.	2,545	113,405
			Daktronics, Inc.*	3,097	26,882
			ePlus, Inc.*	2,184	179,940
			Evolv Technologies Holdings, Inc.*(a)	9,373	44,709
			Fabrinet*	3,025	652,099
			FARO Technologies, Inc.*	1,558	34,884
			Insight Enterprises, Inc.*	2,358	443,304
			Iteris, Inc.*	3,508	18,312
			Itron, Inc.*	3,743	346,901
			Kimball Electronics, Inc.*	1,968	44,300
			Knowles Corp.*	7,387	120,704
			Lightwave Logic, Inc.*(a)	9,622	40,509

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Luna Innovations, Inc.*	2,676	\$ 18,143	SEACOR Marine Holdings, Inc.*	1,979	\$ 20,780
Methode Electronics, Inc.	2,801	59,661	Seadrill Ltd.*	4,152	175,214
MicroVision, Inc.*(a)	15,496	36,571	Select Water Solutions, Inc., Class A	6,560	56,022
Mirion Technologies, Inc., Class A*	16,461	160,989	Solaris Oilfield Infrastructure, Inc., Class A	2,402	20,345
Napco Security Technologies, Inc.	2,727	122,797	TETRA Technologies, Inc.*	10,294	40,147
nLight, Inc.*	3,679	48,673	Tidewater, Inc.*	3,815	267,164
Novanta, Inc.*	2,942	508,789	US Silica Holdings, Inc.*	6,194	71,231
OSI Systems, Inc.*	1,324	173,682	Valaris Ltd.*	4,965	313,043
PAR Technology Corp.*	2,189	95,922	Weatherford International plc*	5,852	600,474
PC Connection, Inc.	940	62,397			4,997,825
Plexus Corp.*	2,257	213,061	<i>Entertainment — 0.2%</i>		
Presto Automation, Inc.*	302	95	Atlanta Braves Holdings, Inc., Class A*	826	34,650
Richardson Electronics Ltd.	994	8,737	Atlanta Braves Holdings, Inc., Class C*	3,742	146,387
Rogers Corp.*	1,424	159,588	Cinemark Holdings, Inc.*	9,031	157,230
Sanmina Corp.*	4,646	293,627	Eventbrite, Inc., Class A*	6,353	35,577
ScanSource, Inc.*	2,030	87,757	IMAX Corp.*	3,691	63,227
SmartRent, Inc., Class A*(a)	15,134	43,889	Lions Gate Entertainment Corp., Class A*	4,786	46,472
TTM Technologies, Inc.*	8,512	126,403	Lions Gate Entertainment Corp., Class B*	9,899	89,883
Vishay Intertechnology, Inc.	10,597	230,485	Loop Media, Inc.*(a)	3,152	1,576
Vishay Precision Group, Inc.*	1,018	35,172	Madison Square Garden Entertainment Corp., Class A*	3,265	125,670
Vuzix Corp.*(a)	4,847	8,191	Marcus Corp. (The)	1,991	29,208
		5,811,826	Playstudios, Inc.*	7,025	16,649
<i>Energy Equipment &amp; Services — 1.3%</i>			Reservoir Media, Inc.*	1,628	11,754
Archrock, Inc.	11,424	208,717	Sphere Entertainment Co.*	2,186	94,654
Atlas Energy Solutions, Inc., Class A(a)	1,461	27,555	Vivid Seats, Inc., Class A*	2,006	12,076
Borr Drilling Ltd.	18,058	108,709			865,013
Bristow Group, Inc., Class A*	1,939	52,256	<i>Equity Real Estate Investment Trusts (REITs) — 0.0%(d)</i>		
Cactus, Inc., Class A	5,310	243,729	Hudson Pacific Properties, Inc.	11,349	71,953
ChampionX Corp.	16,089	499,724	<i>Financial Services — 1.4%</i>		
Core Laboratories, Inc.	3,852	57,664	Acacia Research Corp.*	3,120	12,605
Diamond Offshore Drilling, Inc.*	8,358	92,690	Alerus Financial Corp.	1,472	32,104
DMC Global, Inc.*	1,604	26,755	A-Mark Precious Metals, Inc.	1,561	40,102
Dril-Quip, Inc.*	2,798	63,235	AvidXchange Holdings, Inc.*	12,272	163,095
Expro Group Holdings NV*	7,358	131,635	Banco Latinoamericano de Comercio Exterior SA, Class E	2,260	63,212
Forum Energy Technologies, Inc.*	795	15,908	Cannae Holdings, Inc.*	5,641	123,087
Helix Energy Solutions Group, Inc.*	11,823	106,407	Cantaloupe, Inc.*	4,710	30,615
Helmerich & Payne, Inc.	8,002	307,197	Cass Information Systems, Inc.	1,125	54,360
KLX Energy Services Holdings, Inc.*	1,039	8,437	Compass Diversified Holdings	5,189	119,347
Kodiak Gas Services, Inc.	1,302	33,201	Enact Holdings, Inc.	2,433	67,443
Liberty Energy, Inc., Class A	13,500	288,630	Essent Group Ltd.	8,613	461,398
Mammoth Energy Services, Inc.*(a)	1,915	6,971	EVERTEC, Inc.	5,370	194,018
Nabors Industries Ltd.*	752	58,934	Federal Agricultural Mortgage Corp., Class C	748	133,795
Newpark Resources, Inc.*	6,273	40,335	Finance of America Cos., Inc., Class A*	4,386	3,791
Noble Corp. plc	9,256	386,993	Flywire Corp.*	8,731	247,873
Oceaneering International, Inc.*	8,257	163,158	I3 Verticals, Inc., Class A*	1,850	39,423
Oil States International, Inc.*	5,181	27,926	International Money Express, Inc.*	2,629	51,791
Patterson-UTI Energy, Inc.	29,055	336,166			
ProFrac Holding Corp., Class A*(a)	2,133	17,448			
ProPetro Holding Corp.*	7,935	58,719			
Ranger Energy Services, Inc., Class A	1,208	12,672			
RPC, Inc.	6,987	51,634			

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Jackson Financial, Inc., Class A	6,808	\$ 374,780	New Jersey Resources Corp.	7,989	\$ 332,422
Marqeta, Inc., Class A*	39,452	257,622	Northwest Natural Holding Co.	2,950	108,383
Merchants Bancorp	1,303	55,847	ONE Gas, Inc.	4,537	270,405
Mr Cooper Group, Inc.*	5,299	377,713	RGC Resources, Inc.	657	12,325
NewtekOne, Inc.	1,915	22,099	Southwest Gas Holdings, Inc.	5,077	345,998
NMI Holdings, Inc., Class A*	6,645	199,882	Spire, Inc.	4,235	251,220
Ocwen Financial Corp.*	528	13,770			1,825,724
Pagseguro Digital Ltd., Class A*	16,314	227,091	<i>Ground Transportation — 0.3%</i>		
Payoneer Global, Inc.*	21,771	105,807	ArcBest Corp.	1,955	279,291
Paysafe Ltd.*	2,666	38,389	Covenant Logistics Group, Inc., Class A	684	33,297
Paysign, Inc.*	2,682	8,207	Daseke, Inc.*	3,375	27,844
PennyMac Financial Services, Inc.	2,098	178,183	FTAI Infrastructure, Inc.	8,128	37,226
Priority Technology Holdings, Inc.*	1,449	4,796	Heartland Express, Inc.	3,849	49,190
Radian Group, Inc.	12,933	376,868	Marten Transport Ltd.	4,773	89,971
Remitly Global, Inc.*	10,936	225,500	PAM Transportation Services, Inc.*	508	9,408
Repay Holdings Corp., Class A*	6,814	59,214	RXO, Inc.*	9,550	205,516
Security National Financial Corp., Class A*	1,035	8,922	Universal Logistics Holdings, Inc.	556	18,810
StoneCo Ltd., Class A*	23,916	411,594	Werner Enterprises, Inc.	5,203	208,849
SWK Holdings Corp.*	304	5,034			959,402
Velocity Financial, Inc.*	720	11,772	<i>Health Care Equipment &amp; Supplies — 1.5%</i>		
Walker & Dunlop, Inc.	2,613	249,228	Accuray, Inc.*(a)	7,746	20,140
Waterstone Financial, Inc.	1,444	18,267	Alphatec Holdings, Inc.*	7,574	101,719
		5,068,644	AngioDynamics, Inc.*	3,146	17,272
<i>Food Products — 0.5%</i>			Artivion, Inc.*	3,234	62,416
Alico, Inc.	586	16,238	AtriCure, Inc.*	3,824	133,725
B&G Foods, Inc.(a)	5,842	67,475	Atrion Corp.	114	41,951
Benson Hill, Inc.*(a)	14,225	3,521	Avanos Medical, Inc.*	3,799	70,547
Beyond Meat, Inc.*(a)	4,872	52,082	Axogen, Inc.*	3,338	35,249
BRC, Inc., Class A*(a)	3,213	13,270	Axonics, Inc.*	4,087	277,671
Calavo Growers, Inc.	1,422	41,039	Beyond Air, Inc.*(a)	2,219	4,549
Cal-Maine Foods, Inc.	3,374	193,971	Butterfly Network, Inc.*(a)	11,635	13,846
Dole plc	5,875	69,384	Cerus Corp.*	14,569	31,760
Forafric Global plc*(a)	437	4,562	ClearPoint Neuro, Inc.*	1,882	12,026
Fresh Del Monte Produce, Inc.	2,798	66,956	CONMED Corp.	2,518	202,246
Hain Celestial Group, Inc. (The)*(a)	7,347	73,470	Cutera, Inc.*(a)	1,505	3,371
J & J Snack Foods Corp.	1,235	179,174	CVRx, Inc.*	914	17,942
John B Sanfilippo & Son, Inc.	737	75,447	Embecka Corp.	4,746	67,773
Lancaster Colony Corp.	1,606	332,313	Glaukos Corp.*	3,894	344,969
Limoneira Co.(a)	1,436	26,508	Haemonetics Corp.*	4,120	300,678
Mission Produce, Inc.*	3,982	42,010	Inari Medical, Inc.*	4,392	202,559
Seneca Foods Corp., Class A*	431	21,834	Inmode Ltd.*	6,361	139,942
Simply Good Foods Co. (The)*	7,460	264,681	Inogen, Inc.*	1,914	12,728
Sovos Brands, Inc.*	4,540	103,467	Integer Holdings Corp.*	2,727	300,761
SunOpta, Inc.*	7,698	54,117	iRadimed Corp.	600	25,182
Tootsie Roll Industries, Inc.	1	18	iRhythm Technologies, Inc.*	2,520	298,998
TreeHouse Foods, Inc.*	4,231	151,427	KORU Medical Systems, Inc.*	2,820	5,978
Utz Brands, Inc.	5,917	104,672	Lantheus Holdings, Inc.*	5,588	365,343
Vital Farms, Inc.*	2,509	45,087	LeMaitre Vascular, Inc.	1,623	113,610
Westrock Coffee Co.*(a)	2,332	23,600	LivaNova plc*	4,456	244,233
		2,026,323	Merit Medical Systems, Inc.*	4,672	356,006
<i>Gas Utilities — 0.5%</i>			Neogen Corp.*	17,900	307,701
Brookfield Infrastructure Corp., Class A(a)	9,850	326,725	Nevro Corp.*	2,915	42,442
Chesapeake Utilities Corp.	1,747	178,246	Omnicell, Inc.*	3,692	96,878
			OraSure Technologies, Inc.*	5,912	42,537

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Orchestra BioMed Holdings, Inc.*(a)	1,198	\$ 7,715	LifeStance Health Group, Inc.*(a)	8,718	\$ 72,795
Orthofix Medical, Inc.*	2,888	37,717	ModivCare, Inc.*	1,046	29,330
OrthoPediatics Corp.*	1,302	35,753	Nano-X Imaging Ltd.*(a)	3,917	43,714
Outset Medical, Inc.*	4,104	12,928	National HealthCare Corp.	1,027	101,324
Paragon 28, Inc.*	3,606	45,003	National Research Corp.	1,183	47,699
PROCEPT BioRobotics Corp.*	3,313	160,150	NeoGenomics, Inc.*	10,464	163,238
Pulmonx Corp.*	3,012	27,771	OPKO Health, Inc.*(a)	33,120	33,120
Pulse Biosciences, Inc.*(a)	1,327	13,111	Option Care Health, Inc.*	13,771	444,390
RxSight, Inc.*	2,334	127,366	Owens & Minor, Inc.*	6,099	148,389
Sanara Medtech, Inc.*(a)	317	12,059	P3 Health Partners, Inc.*(a)	3,349	3,483
Semler Scientific, Inc.*	377	17,783	Patterson Cos., Inc.	7,057	191,174
SI-BONE, Inc.*	3,266	56,665	Pediatrix Medical Group, Inc.*	6,913	63,254
Sight Sciences, Inc.*	1,775	7,135	Pennant Group, Inc. (The)*	2,342	43,678
Silk Road Medical, Inc.*	3,154	56,740	PetIQ, Inc., Class A*	2,244	40,863
STAAR Surgical Co.*	3,991	124,679	Privia Health Group, Inc.*	9,250	206,460
Surmodics, Inc.*	1,132	36,111	Progyny, Inc.*	6,527	238,366
Tactile Systems Technology, Inc.*	1,912	29,158	Quipt Home Medical Corp.*	3,366	14,440
Tela Bio, Inc.*	1,329	8,984	RadNet, Inc.*	4,948	187,331
TransMedics Group, Inc.*	2,606	212,650	Select Medical Holdings Corp.	8,538	232,490
Treace Medical Concepts, Inc.*	3,713	49,903	Surgery Partners, Inc.*	6,210	192,696
UFP Technologies, Inc.*	583	121,445	US Physical Therapy, Inc.	1,223	129,968
Utah Medical Products, Inc.	281	19,721	Viemed Healthcare, Inc.*	2,805	23,730
Varex Imaging Corp.*	3,186	54,799			5,291,587
Vicarious Surgical, Inc., Class A*	8,220	3,489	<i>Health Care REITs — 0.3%</i>		
Zimvie, Inc.*	2,121	35,951	CareTrust REIT, Inc., REIT	8,232	185,714
Zynex, Inc.*(a)	1,498	20,313	Community Healthcare Trust, Inc., REIT	2,193	59,518
		5,649,847	Diversified Healthcare Trust, REIT	19,630	64,386
<i>Health Care Providers &amp; Services — 1.4%</i>			Global Medical REIT, Inc., REIT	5,011	44,848
23andMe Holding Co., Class A*	24,993	14,246	LTC Properties, Inc., REIT	3,368	105,957
Accolade, Inc.*	5,570	57,093	National Health Investors, Inc., REIT	3,431	197,180
AdaptHealth Corp., Class A*	7,859	80,398	Sabra Health Care REIT, Inc., REIT	19,023	264,039
Addus HomeCare Corp.*	1,286	118,672	Universal Health Realty Income Trust, REIT	1,057	40,991
Agility, Inc.*	2,434	24,024			962,633
AirSculpt Technologies, Inc.*(a)	1,001	6,316	<i>Health Care Technology — 0.2%</i>		
Alignment Healthcare, Inc.*	6,989	41,934	American Well Corp., Class A*	20,448	22,084
AMN Healthcare Services, Inc.*	3,131	176,181	Computer Programs and Systems, Inc.*	1,173	10,393
Astrana Health, Inc.*	3,518	158,451	Definitive Healthcare Corp., Class A*	3,811	36,281
Aveanna Healthcare Holdings, Inc.*	4,159	9,857	Evolent Health, Inc., Class A*	9,047	306,784
Brookdale Senior Living, Inc.*	15,313	87,590	Health Catalyst, Inc.*	4,642	38,621
CareMax, Inc.*	206	1,584	HealthStream, Inc.	1,980	54,014
Castle Biosciences, Inc.*	2,039	36,824	Multiplan Corp.*	31,602	35,394
Community Health Systems, Inc.*	10,324	28,804	OptimizeRx Corp.*	1,328	21,022
CorVel Corp.*	716	174,704	Phreesia, Inc.*	4,352	107,712
Cross Country Healthcare, Inc.*	2,826	51,631	Schrodinger, Inc.*	4,475	113,934
DocGo, Inc.*	6,387	25,995	Sharecare, Inc.*	25,322	23,803
Enhabit, Inc.*	4,136	37,224	Simulations Plus, Inc.	1,302	54,033
Ensign Group, Inc. (The)	4,481	559,767			824,075
Fulgent Genetics, Inc.*	1,682	37,946			
Guardant Health, Inc.*	9,276	176,244			
HealthEquity, Inc.*	6,905	570,422			
Hims & Hers Health, Inc.*	10,039	130,909			
InfuSystem Holdings, Inc.*	1,492	13,801			
Innovage Holding Corp.*	1,554	7,521			
Joint Corp. (The)*	1,168	11,517			

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
<i>Hotel &amp; Resort REITs — 0.5%</i>			<i>Hotel &amp; Resort REITs — 0.5%</i>		
Apple Hospitality REIT, Inc., REIT	17,719	\$ 285,099	Mondee Holdings, Inc., Class A*(a)	3,727	\$ 8,386
Braemar Hotels & Resorts, Inc., REIT	5,387	12,282	Nathan's Famous, Inc.	233	16,368
Chatham Lodging Trust, REIT	3,961	40,402	Noodles & Co., Class A*	3,298	8,278
DiamondRock Hospitality Co., REIT	17,279	162,422	ONE Group Hospitality, Inc. (The)*	1,805	7,058
Pebblebrook Hotel Trust, REIT	9,771	154,773	Papa John's International, Inc.	2,702	194,247
RLJ Lodging Trust, REIT	12,733	151,141	PlayAGS, Inc.*	3,032	28,137
Ryman Hospitality Properties, Inc., REIT	4,796	568,230	Portillo's, Inc., Class A*	3,723	54,095
Service Properties Trust, REIT	13,554	92,167	Potbelly Corp.*	2,142	29,731
Summit Hotel Properties, Inc., REIT	8,612	55,289	RCI Hospitality Holdings, Inc.	719	40,523
Sunstone Hotel Investors, Inc., REIT	17,119	191,562	Red Robin Gourmet Burgers, Inc.*	1,303	9,746
Xenia Hotels & Resorts, Inc., REIT	8,824	135,360	Red Rock Resorts, Inc., Class A	3,911	226,799
		1,848,727	Rush Street Interactive, Inc.*	5,308	31,052
<i>Hotels, Restaurants &amp; Leisure — 1.3%</i>			Sabre Corp.*	27,212	72,112
Accel Entertainment, Inc., Class A*	4,381	49,637	Shake Shack, Inc., Class A*	3,105	330,124
Bally's Corp.*	2,421	27,212	Six Flags Entertainment Corp.*	5,935	150,393
Biglari Holdings, Inc., Class B*	59	10,219	Super Group SGHC Ltd.*	11,204	36,973
BJ's Restaurants, Inc.*	1,868	65,417	Sweetgreen, Inc., Class A*	7,936	101,105
Bloomin' Brands, Inc.	7,201	195,723	Target Hospitality Corp.*(a)	2,568	24,858
Bowlero Corp., Class A(a)	1,385	17,243	United Parks & Resorts, Inc.*	2,988	153,434
Brinker International, Inc.*	3,605	167,056	Xponential Fitness, Inc., Class A*	2,068	20,845
Carrols Restaurant Group, Inc.	3,017	28,571			4,673,204
Century Casinos, Inc.*	2,258	6,571	<i>Household Durables — 1.4%</i>		
Cheesecake Factory, Inc. (The)	3,987	141,060	Beazer Homes USA, Inc.*	2,421	75,850
Chuy's Holdings, Inc.*	1,484	50,204	Cavco Industries, Inc.*	719	267,878
Cracker Barrel Old Country Store, Inc.(a)	1,815	120,026	Century Communities, Inc.	2,339	201,832
Dave & Buster's Entertainment, Inc.*	2,971	183,430	Cricut, Inc., Class A	3,929	18,977
Denny's Corp.*	4,214	38,895	Dream Finders Homes, Inc., Class A*	1,991	77,908
Dine Brands Global, Inc.	1,271	61,656	Ethan Allen Interiors, Inc.	1,876	62,715
El Pollo Loco Holdings, Inc.*	2,284	20,693	GoPro, Inc., Class A*	10,363	24,249
Everi Holdings, Inc.*	6,935	82,249	Green Brick Partners, Inc.*	2,142	125,307
First Watch Restaurant Group, Inc.*	1,825	45,716	Helen of Troy Ltd.*	1,953	244,125
Full House Resorts, Inc.*	2,700	13,851	Hooker Furnishings Corp.	876	21,471
Global Business Travel Group I*(a)	2,650	15,900	Hovnanian Enterprises, Inc., Class A*	400	62,664
Golden Entertainment, Inc.	1,662	61,594	Installed Building Products, Inc.	1,948	465,436
Hilton Grand Vacations, Inc.*	6,606	296,477	iRobot Corp.*(a)	2,252	25,695
Inspired Entertainment, Inc.*	1,782	17,642	KB Home	5,857	389,080
International Game Technology plc	8,923	242,438	Landsea Homes Corp.*	1,659	22,596
Jack in the Box, Inc.	1,665	121,545	La-Z-Boy, Inc.	3,568	135,548
Krispy Kreme, Inc.(a)	7,192	93,065	Legacy Housing Corp.*	815	20,962
Kura Sushi USA, Inc., Class A*	479	45,519	LGI Homes, Inc.*	1,711	195,208
Life Time Group Holdings, Inc.*	3,669	50,412	Lovesac Co. (The)*	1,153	26,565
Light & Wonder, Inc.*	7,506	754,428	M/I Homes, Inc.*	2,213	281,029
Lindblad Expeditions Holdings, Inc.*	2,871	26,614	MDC Holdings, Inc.	4,929	309,048
Monarch Casino & Resort, Inc.	1,107	77,877	Meritage Homes Corp.	2,993	471,876
			Purple Innovation, Inc., Class A	4,500	8,370
			Skyline Champion Corp.*	4,402	368,844
			Snap One Holdings Corp.*(a)	1,503	12,445
			Sonos, Inc.*	10,437	197,886
			Taylor Morrison Home Corp., Class A*	8,515	482,034
			Traeger, Inc.*	2,914	6,469
			Tri Pointe Homes, Inc.*	7,904	279,644
			United Homes Group, Inc.*(a)	443	3,092

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Vizio Holding Corp., Class A*	6,307	\$ 69,440	Hippo Holdings, Inc.*(a)	875	\$ 12,294
VOXX International Corp., Class A*	973	8,270	Horace Mann Educators Corp.	3,378	122,250
Worthington Enterprises, Inc.	2,529	157,101	Investors Title Co.	100	15,542
		5,119,614	James River Group Holdings Ltd.	3,042	30,389
<i>Household Products — 0.2%</i>			Kingsway Financial Services, Inc.*	896	7,903
Central Garden & Pet Co.*	792	34,745	Lemonade, Inc.*(a)	4,166	67,656
Central Garden & Pet Co., Class A*	4,241	159,843	Maiden Holdings Ltd.*	7,452	10,060
Energizer Holdings, Inc.	5,887	168,074	MBIA, Inc.	3,756	24,527
Oil-Dri Corp. of America	403	28,730	Mercury General Corp.	2,203	107,264
WD-40 Co.	1,116	299,523	National Western Life Group, Inc., Class A	186	90,318
		690,915	NI Holdings, Inc.*	677	9,478
<i>Independent Power and Renewable Electricity Producers — 0.1%</i>			Oscar Health, Inc., Class A*	12,953	210,616
Altus Power, Inc., Class A*	5,249	35,746	Palomar Holdings, Inc.*	2,003	152,508
Montauk Renewables, Inc.*	5,474	31,092	ProAssurance Corp.	4,282	52,797
Ormat Technologies, Inc.	4,393	286,204	Safety Insurance Group, Inc.	1,181	97,031
Sunnova Energy International, Inc.*(a)	8,732	63,569	Selective Insurance Group, Inc.	4,949	517,071
		416,611	Selectquote, Inc.*	11,203	21,734
<i>Industrial Conglomerates — 0.0%(d)</i>			SiriusPoint Ltd.*	5,741	70,442
Brookfield Business Corp., Class A	2,135	48,806	Skyward Specialty Insurance Group, Inc.*	1,959	71,680
<i>Industrial REITs — 0.3%</i>			Stewart Information Services Corp.	2,201	138,619
Innovative Industrial Properties, Inc., REIT	2,295	224,887	Tiptree, Inc., Class A	1,972	34,530
LXP Industrial Trust, REIT	23,809	206,186	Trupanion, Inc.*(a)	3,251	86,964
Plymouth Industrial REIT, Inc., REIT	3,628	78,256	United Fire Group, Inc.	1,727	40,222
Terreno Realty Corp., REIT	6,812	438,011	Universal Insurance Holdings, Inc.	1,997	40,319
		947,340			3,911,552
<i>Insurance — 1.1%</i>			<i>Interactive Media &amp; Services — 0.4%</i>		
Ambac Financial Group, Inc.*	3,635	59,469	Bumble, Inc., Class A*	8,315	95,207
American Coastal Insurance Corp.*(a)	1,612	22,471	Cargurus, Inc., Class A*	8,035	177,895
American Equity Investment Life Holding Co.*	6,460	358,788	Cars.com, Inc.*	5,467	100,265
AMERISAFE, Inc.	1,567	82,675	DHI Group, Inc.*	3,514	9,945
BRP Group, Inc., Class A*	4,948	137,653	EverQuote, Inc., Class A*	1,762	28,227
CNO Financial Group, Inc.	9,204	245,655	fuboTV, Inc.*	23,265	48,158
Crawford & Co., Class A	1,191	13,947	Grindr, Inc.*(a)	3,368	27,887
Donegal Group, Inc., Class A	1,281	17,934	MediaAlpha, Inc., Class A*	1,857	38,533
eHealth, Inc.*	2,302	15,193	Nextdoor Holdings, Inc.*	11,952	26,175
Employers Holdings, Inc.	2,108	96,357	Outbrain, Inc.*	3,371	12,405
Enstar Group Ltd.*	980	301,781	QuinStreet, Inc.*	4,341	63,509
F&G Annuities & Life, Inc.	1,538	58,106	Shutterstock, Inc.	2,026	98,788
Fidelis Insurance Holdings Ltd.*	1,245	18,625	System1, Inc.*(a)	2,686	4,486
Genworth Financial, Inc., Class A*	37,978	233,565	TrueCar, Inc.*	7,353	25,588
GoHealth, Inc., Class A*	342	4,603	Vimeo, Inc.*	12,504	59,894
Goosehead Insurance, Inc., Class A*	1,771	133,976	Yelp, Inc., Class A*	5,472	210,344
Greenlight Capital Re Ltd., Class A*	2,122	26,801	Ziff Davis, Inc.*	3,802	261,425
HCI Group, Inc.	530	51,739	ZipRecruiter, Inc., Class A*	5,558	70,698
					1,359,429
			<i>IT Services — 0.3%</i>		
			Applied Digital Corp.*(a)	6,735	27,950
			BigBear.ai Holdings, Inc.*(a)	2,404	8,077
			BigCommerce Holdings, Inc., Series 1*	5,521	42,788
			Brightcove, Inc.*	3,584	7,939
			Couchbase, Inc.*	2,857	80,225



Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
DigitalOcean Holdings, Inc.*	5,210	\$ 197,563	Blue Bird Corp.*	2,080	\$ 70,387
Fastly, Inc., Class A*	9,924	141,119	Chart Industries, Inc.*	3,531	504,439
Grid Dynamics Holdings, Inc.*	4,627	62,418	Columbus McKinnon Corp.	2,317	96,781
Hackett Group, Inc. (The)	2,055	50,800	Commercial Vehicle Group, Inc.*	2,672	17,475
Information Services Group, Inc.	2,883	12,483	Desktop Metal, Inc., Class A*(a)	23,036	14,091
Perficient, Inc.*	2,820	182,933	Douglas Dynamics, Inc.	1,854	46,535
Rackspace Technology, Inc.*	5,194	10,959	Energy Recovery, Inc.*	4,578	71,554
Squarespace, Inc., Class A*	4,148	138,046	Enerpac Tool Group Corp., Class A	4,484	151,156
Thoughtworks Holding, Inc.*	7,604	23,725	Enpro, Inc.	1,722	268,322
Tucows, Inc., Class A*(a)	816	15,422	ESCO Technologies, Inc.	2,105	214,478
Unisys Corp.*	5,461	28,343	Federal Signal Corp.	4,925	403,407
		1,030,790	Franklin Electric Co., Inc.	3,796	394,632
<i>Leisure Products — 0.2%</i>			Gencor Industries, Inc.*	866	14,194
Acushnet Holdings Corp.	2,533	163,176	Gorman-Rupp Co. (The)	1,881	70,218
AMMO, Inc.*	7,406	17,626	Greenbrier Cos., Inc. (The)	2,509	129,841
Clarus Corp.	2,405	13,853	Helios Technologies, Inc.	2,724	120,265
Escalade, Inc.(a)	818	12,131	Hillenbrand, Inc.	5,759	273,840
Funko, Inc., Class A*	2,929	20,620	Hillman Solutions Corp.*	16,042	156,249
JAKKS Pacific, Inc.*	606	21,277	Hyllion Holdings Corp.*	12,122	22,062
Johnson Outdoors, Inc., Class A	444	20,406	Hyster-Yale Materials Handling, Inc.	914	53,816
Latham Group, Inc.*	3,189	10,811	John Bean Technologies Corp.	2,616	265,472
Malibu Boats, Inc., Class A*	1,670	72,879	Kadant, Inc.	960	323,808
Marine Products Corp.	692	7,930	Kennametal, Inc.	6,628	167,291
MasterCraft Boat Holdings, Inc.*	1,395	30,592	Lindsay Corp.	910	108,572
Smith & Wesson Brands, Inc.	3,757	51,584	Luxfer Holdings plc	2,195	21,774
Solo Brands, Inc., Class A*	1,631	4,404	Manitowoc Co., Inc. (The)*	2,863	39,910
Sturm Ruger & Co., Inc.	1,436	62,208	Mayville Engineering Co., Inc.*	922	11,285
Topgolf Callaway Brands Corp.*	11,826	168,402	Microvast Holdings, Inc.*(a)	17,655	15,189
Vista Outdoor, Inc.*	4,747	148,106	Miller Industries, Inc.	914	41,139
		826,005	Mueller Industries, Inc.	9,213	473,364
<i>Life Sciences Tools &amp; Services — 0.2%</i>			Mueller Water Products, Inc., Class A	12,754	198,325
Adaptive Biotechnologies Corp.*	9,326	38,330	Nikola Corp.*(a)	51,067	38,004
Akoya Biosciences, Inc.*	1,904	10,929	Omega Flex, Inc.	269	18,736
BioLife Solutions, Inc.*	2,857	48,283	Park-Ohio Holdings Corp.	703	18,883
Codexis, Inc.*	5,723	26,612	Proto Labs, Inc.*	2,165	78,871
CryoPort, Inc.*	3,554	62,799	REV Group, Inc.	2,602	53,705
Cytek Biosciences, Inc.*	9,953	76,638	Shyft Group, Inc. (The)	2,777	28,631
Harvard Bioscience, Inc.*	3,328	14,410	SPX Technologies, Inc.*	3,628	425,165
MaxCyte, Inc.*	7,176	33,010	Standex International Corp.	969	167,637
Mesa Laboratories, Inc.	424	46,297	Tennant Co.	1,522	172,275
Nautilus Biotechnology, Inc., Class A*	4,146	11,153	Terex Corp.	5,466	313,475
Omnib, Inc.*	7,656	44,711	Titan International, Inc.*	4,307	54,957
Pacific Biosciences of California, Inc.*	20,699	114,465	Trinity Industries, Inc.	6,671	169,310
Quanterix Corp.*	2,894	69,340	Velo3D, Inc.*(a)	7,470	2,040
Quantum-Si, Inc.*(a)	8,354	13,951	Wabash National Corp.	3,785	103,255
Seer, Inc., Class A*	4,813	8,760	Watts Water Technologies, Inc., Class A	2,247	458,276
		619,688			7,539,844
<i>Machinery — 2.0%</i>			<i>Marine Transportation — 0.2%</i>		
374Water, Inc.*(a)	5,066	6,738	Costamare, Inc.	3,816	43,388
3D Systems Corp.*	10,733	44,435	Eagle Bulk Shipping, Inc.(a)	759	46,504
Alamo Group, Inc.	830	167,901	Genco Shipping & Trading Ltd.	3,459	70,564
Albany International Corp., Class A	2,570	241,246	Golden Ocean Group Ltd.	10,113	130,154
Astec Industries, Inc.	1,867	75,800	Himalaya Shipping Ltd.*	2,317	18,281
Barnes Group, Inc.	4,025	140,633	Matson, Inc.	2,837	315,049

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Pangaea Logistics Solutions Ltd.	2,991	\$ 25,064	Kaiser Aluminum Corp.	1,311	\$ 95,074
Safe Bulkers, Inc.	5,448	25,279	Materion Corp.	1,689	226,867
		674,283	Metallus, Inc.*	3,573	77,713
<i>Media — 0.4%</i>			NioCorp Developments Ltd.*	171	446
Advantage Solutions, Inc.*	7,134	27,181	Novagold Resources, Inc.*	19,865	49,265
AMC Networks, Inc., Class A*	2,537	32,829	Olympic Steel, Inc.	811	55,164
Boston Omaha Corp., Class A*	1,927	31,622	Perpetua Resources Corp.*(a)	3,102	8,965
Cardlytics, Inc.*	3,002	24,887	Piedmont Lithium, Inc.*	1,474	21,461
Clear Channel Outdoor Holdings, Inc.*	30,804	52,983	Radius Recycling, Inc., Class A	2,125	41,990
Daily Journal Corp.*	110	37,241	Ramaco Resources, Inc., Class A	1,829	32,154
EchoStar Corp., Class A*	10,000	131,100	Ramaco Resources, Inc., Class B(a)	371	4,452
Emerald Holding, Inc.*	1,283	6,877	Ryerson Holding Corp.	2,312	73,013
Entravision Communications Corp., Class A	4,942	19,027	SunCoke Energy, Inc.	6,866	73,535
EW Scripps Co. (The), Class A*	4,887	19,695	Tredegar Corp.	2,192	9,535
Gambling.com Group Ltd.*	1,259	11,532	Warrior Met Coal, Inc.	4,251	242,180
Gannett Co., Inc.*	11,847	25,234	Worthington Steel, Inc.*	2,529	80,068
Gray Television, Inc.	6,943	40,547			3,717,457
iHeartMedia, Inc., Class A*	8,528	23,623	<i>Mortgage Real Estate Investment Trusts (REITs) — 0.6%</i>		
Integral Ad Science Holding Corp.*	3,988	41,316	AFC Gamma, Inc.	1,346	15,479
John Wiley & Sons, Inc., Class A	2,995	99,883	Angel Oak Mortgage REIT, Inc.	970	10,156
Magnite, Inc.*	11,117	133,626	Apollo Commercial Real Estate Finance, Inc.	11,667	130,787
PubMatic, Inc., Class A*	3,512	73,541	Arbor Realty Trust, Inc.(a)	15,127	202,702
Scholastic Corp.	2,200	86,768	Ares Commercial Real Estate Corp.	4,271	32,203
Sinclair, Inc.	2,698	40,065	ARMOUR Residential REIT, Inc. (a)	4,040	79,992
Stagwell, Inc., Class A*	6,592	35,201	Blackstone Mortgage Trust, Inc., Class A(a)	14,159	288,419
TechTarget, Inc.*	2,088	66,210	BrightSpire Capital, Inc., Class A	10,586	73,149
TEGNA, Inc.	16,593	232,468	Chicago Atlantic Real Estate Finance, Inc.	1,343	21,877
Thryv Holdings, Inc.*	2,546	53,313	Chimera Investment Corp.	18,690	81,488
Townsquare Media, Inc., Class A	958	10,193	Claros Mortgage Trust, Inc.	7,456	72,174
Urban One, Inc.*	936	2,724	Dynex Capital, Inc.	4,637	57,221
Urban One, Inc., Class A*	743	2,459	Ellington Financial, Inc.	6,174	69,951
WideOpenWest, Inc.*	4,109	16,436	Franklin BSP Realty Trust, Inc.	6,831	88,188
		1,378,581	Granite Point Mortgage Trust, Inc.	4,198	19,899
<i>Metals &amp; Mining — 1.0%</i>			Hannon Armstrong Sustainable Infrastructure Capital, Inc.	8,696	218,878
5E Advanced Materials, Inc.*(a)	3,227	5,841	Invesco Mortgage Capital, Inc.	3,693	33,351
Alpha Metallurgical Resources, Inc.	949	358,010	KKR Real Estate Finance Trust, Inc.	4,839	47,180
Arch Resources, Inc.	1,479	244,464	Ladder Capital Corp., Class A	9,306	100,598
ATI, Inc.*	10,597	521,160	MFA Financial, Inc.	8,406	94,315
Caledonia Mining Corp. plc	1,348	13,332	New York Mortgage Trust, Inc.	7,477	53,909
Carpenter Technology Corp.	4,020	259,893	Nexpoint Real Estate Finance, Inc.	662	9,295
Century Aluminum Co.*	4,321	45,241	Orchid Island Capital, Inc.(a)	4,323	37,178
Coeur Mining, Inc.*	27,205	70,461	PennyMac Mortgage Investment Trust	7,144	100,945
Commercial Metals Co.	9,627	519,858	Ready Capital Corp.	13,160	116,203
Compass Minerals International, Inc.	2,814	64,159	Redwood Trust, Inc.	9,358	57,365
Constellium SE, Class A*	10,587	205,282	TPG RE Finance Trust, Inc.	5,674	42,442
Contango ORE, Inc.*(a)	641	10,852	Two Harbors Investment Corp.	7,991	101,246
Dakota Gold Corp.*	4,617	9,788			2,256,590
Haynes International, Inc.	1,028	61,094			
Hecla Mining Co.	50,213	177,754			
i-80 Gold Corp.*	15,863	19,987			
Ivanhoe Electric, Inc.*	5,189	38,399			

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
<i>Multi-Utilities — 0.2%</i>					
Avista Corp.	6,301	\$ 209,193	Green Plains, Inc.*	4,779	\$ 101,793
Black Hills Corp.	5,546	288,558	Gulfport Energy Corp.*	921	130,773
Northwestern Energy Group, Inc.	5,067	242,811	Hallador Energy Co.*	1,876	14,258
Unitil Corp.	1,311	66,809	HighPeak Energy, Inc.(a)	989	16,388
		807,371	International Seaways, Inc.	3,338	176,680
<i>Office REITs — 0.4%</i>			Kinetik Holdings, Inc., Class A(a)	1,496	52,839
Brandywine Realty Trust, REIT	13,982	60,123	Kosmos Energy Ltd.*	37,511	230,318
City Office REIT, Inc., REIT	3,201	14,661	Magnolia Oil & Gas Corp., Class A	14,743	334,371
COPT Defense Properties, REIT	9,267	224,539	Matador Resources Co.	9,313	588,116
Douglas Emmett, Inc., REIT	13,253	175,205	Murphy Oil Corp.	12,213	484,490
Easterly Government Properties, Inc., Class A, REIT	7,875	92,925	NACCO Industries, Inc., Class A	345	11,464
Equity Commonwealth, REIT*	8,388	157,946	NextDecade Corp.*(a)	6,414	29,440
JBG SMITH Properties, REIT	8,333	138,161	Nordic American Tankers Ltd.	16,863	68,632
Office Properties Income Trust, REIT	3,955	10,560	Northern Oil & Gas, Inc.	7,233	258,435
Orion Office REIT, Inc., REIT	4,695	16,479	Overseas Shipholding Group, Inc., Class A	5,076	30,862
Paramount Group, Inc., REIT	15,201	67,340	Par Pacific Holdings, Inc.*	4,540	163,985
Peakstone Realty Trust, REIT(a)	2,973	40,938	PBF Energy, Inc., Class A	9,171	428,286
Piedmont Office Realty Trust, Inc., Class A, REIT	10,147	63,622	Peabody Energy Corp.	9,397	232,764
Postal Realty Trust, Inc., Class A, REIT	1,677	24,015	Permian Resources Corp., Class A	32,084	499,227
SL Green Realty Corp., REIT(a)	5,324	258,107	PrimeEnergy Resources Corp.*	59	5,832
		1,344,621	REX American Resources Corp.*	1,275	56,074
<i>Oil, Gas &amp; Consumable Fuels — 2.5%</i>			Riley Exploration Permian, Inc.	728	17,217
Amplify Energy Corp.*	2,980	17,999	Ring Energy, Inc.*(a)	9,847	14,081
Ardmore Shipping Corp.	3,429	55,653	SandRidge Energy, Inc.	2,622	34,191
Berry Corp.	6,192	43,654	Scorpio Tankers, Inc.	3,924	263,418
California Resources Corp.	5,724	298,621	SFL Corp. Ltd.	9,460	126,386
Callon Petroleum Co.*	5,035	156,891	SilverBow Resources, Inc.*	1,732	49,171
Centrus Energy Corp., Class A*	1,009	41,157	Sitio Royalties Corp., Class A	6,753	154,103
Chord Energy Corp.	3,439	558,666	SM Energy Co.	9,713	425,138
Civitas Resources, Inc.	6,645	456,379	Talos Energy, Inc.*	11,148	147,042
Clean Energy Fuels Corp.*	13,934	41,105	Teekay Corp.*	5,089	38,524
CNX Resources Corp.*	12,872	269,668	Teekay Tankers Ltd., Class A	1,963	107,612
Comstock Resources, Inc.	7,551	64,561	Tellurian, Inc.*(a)	45,415	36,055
CONSOL Energy, Inc.	2,512	215,580	Uranium Energy Corp.*	31,067	201,314
Crescent Energy Co., Class A(a)	6,334	70,814	VAALCO Energy, Inc.	8,852	39,480
CVR Energy, Inc.	2,434	80,760	Verde Clean Fuels, Inc.*	50	212
Delek US Holdings, Inc.	5,288	134,895	Vertex Energy, Inc.*(a)	5,364	7,241
DHT Holdings, Inc.	11,269	121,931	Vital Energy, Inc.*	1,920	96,634
Dorian LPG Ltd.	2,833	102,413	Vitesse Energy, Inc.	2,060	46,824
Empire Petroleum Corp.*(a)	1,072	6,357	W&T Offshore, Inc.	8,073	24,380
Encore Energy Corp.*(a)	12,051	46,517	World Kinect Corp.	4,912	119,656
Energy Fuels, Inc.*(a)	12,907	81,701			9,427,933
Enviva, Inc.*(a)	2,570	1,027	<i>Paper &amp; Forest Products — 0.1%</i>		
Equitrans Midstream Corp.	35,894	383,707	Clearwater Paper Corp.*	1,341	52,688
Evolution Petroleum Corp.	2,550	14,943	Glatfelter Corp.*(a)	3,634	8,104
Excelerate Energy, Inc., Class A	1,488	23,362	Sylvamo Corp.	2,942	177,726
FLEX LNG Ltd.	2,448	61,787			238,518
FutureFuel Corp.	2,147	12,732	<i>Passenger Airlines — 0.2%</i>		
Gevo, Inc.*(a)	19,202	17,120	Allegiant Travel Co.	1,298	94,468
Golar LNG Ltd.	8,231	167,007	Blade Air Mobility, Inc.*	4,944	15,722
Granite Ridge Resources, Inc.(a)	2,800	17,220	Frontier Group Holdings, Inc.*(a)	3,167	21,979
			Hawaiian Holdings, Inc.*	4,186	59,065
			JetBlue Airways Corp.*	27,617	178,958
			Joby Aviation, Inc.*(a)	22,900	128,698
			SkyWest, Inc.*	3,327	213,660

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Spirit Airlines, Inc.(a)	9,016	\$ 58,153	Nuvation Bio, Inc.*	11,962	\$ 22,369
Sun Country Airlines Holdings, Inc.*	3,098	46,470	Ocular Therapeutix, Inc.*	6,562	66,014
		817,173	Omeros Corp.*(a)	4,999	22,496
<i>Personal Care Products — 0.6%</i>			Optinose, Inc.*	5,987	10,657
Beauty Health Co. (The)*	6,720	22,378	Pacira BioSciences, Inc.*	3,741	111,183
BellRing Brands, Inc.*	10,841	617,395	Phathom Pharmaceuticals, Inc.*(a)	2,632	28,162
Edgewell Personal Care Co.	4,142	158,183	Phibro Animal Health Corp., Class A	1,681	21,735
elf Beauty, Inc.*	4,434	924,622	Pliant Therapeutics, Inc.*	4,692	74,462
Herbalife Ltd.*	8,119	71,691	Prestige Consumer Healthcare, Inc.*	4,093	284,791
Inter Parfums, Inc.	1,508	221,254	Revance Therapeutics, Inc.*	7,185	51,301
Medifast, Inc.	882	35,359	Scilex Holding Co.*	4,873	11,062
Nature's Sunshine Products, Inc.*	1,084	19,241	scPharmaceuticals, Inc.*(a)	2,371	14,273
Nu Skin Enterprises, Inc., Class A	4,095	51,187	SIGA Technologies, Inc.	3,783	19,709
USANA Health Sciences, Inc.*	936	45,171	Supernus Pharmaceuticals, Inc.*	4,036	119,869
Waldencast plc, Class A*(a)	2,962	19,786	Taro Pharmaceutical Industries Ltd.*	671	28,229
		2,186,267	Tarsus Pharmaceuticals, Inc.*	2,355	90,008
<i>Pharmaceuticals — 1.0%</i>			Terns Pharmaceuticals, Inc.*	3,519	25,759
Aclaris Therapeutics, Inc.*	5,702	6,785	Theravance Biopharma, Inc.*(a)	4,231	40,068
Amneal Pharmaceuticals, Inc.*	10,009	55,250	Third Harmonic Bio, Inc.*(a)	1,599	16,214
Amphastar Pharmaceuticals, Inc.*	3,163	147,301	Trevi Therapeutics, Inc.*	3,460	10,103
Amylyx Pharmaceuticals, Inc.*	4,171	78,623	Ventyx Biosciences, Inc.*(a)	3,843	27,208
ANI Pharmaceuticals, Inc.*	1,193	80,730	Verrica Pharmaceuticals, Inc.*(a)	1,715	9,038
Arvinas, Inc.*	4,031	185,345	WaVe Life Sciences Ltd.*	4,856	23,357
Assertio Holdings, Inc.*	7,286	6,440	Xeris Biopharma Holdings, Inc.*	10,924	33,591
Atea Pharmaceuticals, Inc.*	6,295	27,131	Zevra Therapeutics, Inc.*(a)	2,987	20,132
Axsome Therapeutics, Inc.*	2,926	238,118			3,864,731
Biote Corp., Class A*	1,150	6,843	<i>Professional Services — 1.4%</i>		
Bright Green Corp.*(a)	5,100	1,271	Alight, Inc., Class A*	34,046	306,755
Cara Therapeutics, Inc.*(a)	3,840	3,265	ASGN, Inc.*	3,887	386,057
Cassava Sciences, Inc.*(a)	3,266	75,053	Asure Software, Inc.*	1,878	17,503
Citius Pharmaceuticals, Inc.*(a)	10,091	7,753	Barrett Business Services, Inc.	542	66,119
Collegium Pharmaceutical, Inc.*	2,846	104,477	BlackSky Technology, Inc., Class A*(a)	9,815	13,937
Corcept Therapeutics, Inc.*	6,590	154,865	CBIZ, Inc.*	3,938	297,437
CorMedix, Inc.*(a)	4,512	15,973	Conduent, Inc.*	14,135	48,624
Cymbay Therapeutics, Inc.*	9,297	299,270	CRA International, Inc.	558	73,957
Edgewise Therapeutics, Inc.*	3,512	57,351	CSG Systems International, Inc.	2,599	141,802
Enliven Therapeutics, Inc.*(a)	1,918	30,630	ExlService Holdings, Inc.*	13,286	413,460
Evolus, Inc.*	3,401	50,437	Exponent, Inc.	4,163	336,745
Eyenovia, Inc.*(a)	2,469	5,345	First Advantage Corp.	4,442	69,562
EyePoint Pharmaceuticals, Inc.*	2,194	59,699	FiscalNote Holdings, Inc.*(a)	4,904	8,092
Harmony Biosciences Holdings, Inc.*	2,647	84,969	Forrester Research, Inc.*	963	19,424
Harrow, Inc.*(a)	2,490	26,954	Franklin Covey Co.*	954	36,424
Ikena Oncology, Inc.*	2,542	3,635	Heidrick & Struggles International, Inc.	1,627	55,318
Innoviva, Inc.*	4,896	74,811	HireQuest, Inc.(a)	441	5,909
Intra-Cellular Therapies, Inc.*	7,694	534,887	HireRight Holdings Corp.*	1,131	16,026
Ligand Pharmaceuticals, Inc.*	1,382	109,662	Huron Consulting Group, Inc.*	1,564	153,475
Liquidia Corp.*(a)	3,895	55,153	IBEX Holdings Ltd.*	766	12,225
Longboard Pharmaceuticals, Inc.*	1,278	28,346	ICF International, Inc.	1,538	238,159
Marinus Pharmaceuticals, Inc.*	4,165	39,568	Innodata, Inc.*(a)	2,126	15,732
Neumora Therapeutics, Inc.*(a)	1,223	21,562	Insperity, Inc.	2,922	297,430
NGM Biopharmaceuticals, Inc.*(a)	3,578	5,439	Kelly Services, Inc., Class A	2,568	62,993
			Kforce, Inc.	1,575	109,683
			Korn Ferry	4,288	272,974

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Legalzoom.com, Inc.*	9,733	\$ 120,689	<i>Retail REITs — 0.6%</i>		
Maximus, Inc.	4,999	418,216	Acadia Realty Trust, REIT	7,680	\$ 125,875
Mistras Group, Inc.*	1,711	14,800	Alexander's, Inc., REIT	175	38,684
NV5 Global, Inc.*	1,142	116,153	CBL & Associates Properties, Inc., REIT(a)	2,211	50,986
Planet Labs PBC*	14,392	31,519	Getty Realty Corp., REIT	3,922	103,384
Resources Connection, Inc.	2,664	36,843	InvenTrust Properties Corp., REIT	5,585	141,021
Skillsoft Corp.*	358	4,368	Kite Realty Group Trust, REIT	17,892	383,068
Sterling Check Corp.*	2,577	40,382	Macerich Co. (The), REIT	17,760	291,442
TriNet Group, Inc.*	2,631	336,794	NETSTREIT Corp., REIT	5,682	95,514
TrueBlue, Inc.*	2,498	29,352	Phillips Edison & Co., Inc., REIT	9,695	346,305
TTEC Holdings, Inc.	1,598	27,885	Retail Opportunity Investments Corp., REIT	10,114	130,774
Upwork, Inc.*	10,275	134,603	Saul Centers, Inc., REIT	955	34,561
Verra Mobility Corp., Class A*	11,471	248,003	SITE Centers Corp., REIT	15,664	212,717
Willdan Group, Inc.*	1,001	20,901	Tanger, Inc., REIT	8,397	241,918
		5,056,330	Urban Edge Properties, REIT	9,440	160,574
			Whitestone REIT, REIT	3,996	49,231
<i>Real Estate Management &amp; Development — 0.4%</i>					2,406,054
American Realty Investors, Inc.*(a)	123	2,380	<i>Semiconductors &amp; Semiconductor Equipment — 1.7%</i>		
Anywhere Real Estate, Inc.*	8,858	55,540	ACM Research, Inc., Class A*	3,953	122,227
Compass, Inc., Class A*	23,387	92,379	Aehr Test Systems*	2,269	36,916
Cushman & Wakefield plc*	13,648	136,344	Alpha & Omega Semiconductor Ltd.*	1,905	41,719
DigitalBridge Group, Inc.	13,295	244,229	Ambarella, Inc.*	3,115	173,973
Douglas Elliman, Inc.	6,655	12,245	Amkor Technology, Inc.	9,250	286,935
eXp World Holdings, Inc.(a)	5,858	76,740	Atomera, Inc.*(a)	1,839	11,586
Forestar Group, Inc.*	1,506	50,782	Axcelis Technologies, Inc.*	2,680	301,955
FRP Holdings, Inc.*	542	32,628	CEVA, Inc.*	1,911	43,265
Kennedy-Wilson Holdings, Inc.	9,835	86,351	Cohu, Inc.*	3,836	123,251
Marcus & Millichap, Inc.	1,949	71,509	Credo Technology Group Holding Ltd.*	9,424	202,993
Maui Land & Pineapple Co., Inc.*	619	12,114	Diodes, Inc.*	3,710	252,206
Newmark Group, Inc., Class A	11,280	121,711	FormFactor, Inc.*	6,342	272,896
Opendoor Technologies, Inc.*	45,653	140,611	Ichor Holdings Ltd.*	2,343	100,280
RE/MAX Holdings, Inc., Class A	1,436	12,249	Impinj, Inc.*	1,918	209,484
Redfin Corp.*	8,984	63,831	indie Semiconductor, Inc., Class A*	12,372	76,583
RMR Group, Inc. (The), Class A	1,265	30,955	inTEST Corp.*	962	11,236
St Joe Co. (The)	2,829	152,398	Kulicke & Soffa Industries, Inc.	4,561	217,195
Star Holdings*	1,065	13,153	MACOM Technology Solutions Holdings, Inc.*	4,469	394,747
Stratus Properties, Inc.*	462	10,095	Maxeon Solar Technologies Ltd.*	2,415	9,684
Tejon Ranch Co.*	1,722	28,637	MaxLinear, Inc., Class A*	6,250	121,500
Transcontinental Realty Investors, Inc.*	105	4,081	Navitas Semiconductor Corp., Class A*	8,985	55,168
		1,450,962	NVE Corp.	392	32,767
<i>Residential REITs — 0.2%</i>			Onto Innovation, Inc.*	4,025	741,244
Apartment Investment and Management Co., Class A, REIT*	12,016	88,678	PDF Solutions, Inc.*	2,516	85,519
BRT Apartments Corp., REIT	963	14,907	Photronics, Inc.*	5,015	144,382
Centerspace, REIT	1,240	68,932	Power Integrations, Inc.	4,669	333,647
Clipper Realty, Inc., REIT	940	4,399	Rambus, Inc.*	8,961	530,850
Elme Communities, REIT	7,223	93,032	Semtech Corp.*	5,254	111,385
Independence Realty Trust, Inc., REIT	18,542	271,455	Silicon Laboratories, Inc.*	2,611	359,117
NexPoint Residential Trust, Inc., REIT	1,878	54,856	SiTime Corp.*	1,430	132,275
UMH Properties, Inc., REIT	4,917	75,722	SkyWater Technology, Inc.*(a)	1,508	17,432
Veris Residential, Inc., REIT	6,501	94,915			
		766,896			

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
SMART Global Holdings, Inc.*	3,970	\$ 84,442	MeridianLink, Inc.*	2,157	\$ 40,897
Synaptics, Inc.*	3,243	324,624	MicroStrategy, Inc., Class A*(a)	1,003	1,025,909
Transphorm, Inc.*(a)	2,412	11,602	Mitek Systems, Inc.*	3,577	41,529
Ultra Clean Holdings, Inc.*	3,654	157,853	Model N, Inc.*	3,123	76,701
Veeco Instruments, Inc.*	4,177	151,249	N-able, Inc.*	5,747	77,412
		6,284,187	NextNav, Inc.*(a)	4,552	19,483
<i>Software — 3.4%</i>			Olo, Inc., Class A*	8,497	49,453
8x8, Inc.*	9,865	27,918	ON24, Inc.	2,552	17,915
A10 Networks, Inc.	5,801	77,211	OneSpan, Inc.*	3,292	31,636
ACI Worldwide, Inc.*	8,914	293,360	PagerDuty, Inc.*	7,445	179,871
Adeia, Inc.	8,791	99,690	PowerSchool Holdings, Inc., Class A*	4,604	96,178
Agilysys, Inc.*	1,646	128,059	Progress Software Corp.	3,576	190,815
Alarm.com Holdings, Inc.*	3,936	297,916	PROS Holdings, Inc.*	3,673	131,310
Alkami Technology, Inc.*	3,295	82,210	Q2 Holdings, Inc.*	4,677	216,218
Altair Engineering, Inc., Class A*	4,463	379,712	Qualys, Inc.*	3,056	525,204
American Software, Inc., Class A	2,654	29,778	Rapid7, Inc.*	4,981	291,787
Amplitude, Inc., Class A*	5,563	65,977	Red Violet, Inc.*	914	16,324
Appfolio, Inc., Class A*	1,577	381,776	Rimini Street, Inc.*	4,292	13,863
Appian Corp., Class A*	3,371	117,479	Riot Platforms, Inc.*	15,627	220,653
Asana, Inc., Class A*	6,677	131,537	Sapiens International Corp. NV	2,523	77,633
Aurora Innovation, Inc., Class A*	27,798	70,607	SEMrush Holdings, Inc., Class A*	2,573	32,111
AvePoint, Inc.*	12,200	97,600	SolarWinds Corp.*	4,185	49,969
Bit Digital, Inc.*(a)	7,237	18,816	SoundHound AI, Inc., Class A*(a)	11,336	84,113
Blackbaud, Inc.*	3,579	247,595	SoundThinking, Inc.*	781	13,582
BlackLine, Inc.*	4,680	265,496	Sprinklr, Inc., Class A*	8,676	113,048
Box, Inc., Class A*	11,584	298,751	Sprout Social, Inc., Class A*	3,925	242,644
Braze, Inc., Class A*	4,305	244,955	SPS Commerce, Inc.*	3,015	558,257
C3.ai, Inc., Class A*(a)	6,685	247,144	Tenable Holdings, Inc.*	9,383	451,885
Cerence, Inc.*	3,312	49,349	Terawulf, Inc.*(a)	12,155	22,791
Cipher Mining, Inc.*(a)	3,453	10,221	Varonis Systems, Inc., Class B*	8,933	453,796
Cleanspark, Inc.*	12,299	205,639	Verint Systems, Inc.*	5,133	162,254
Clear Secure, Inc., Class A	6,753	129,995	Veritone, Inc.*(a)	2,174	4,978
CommVault Systems, Inc.*	3,622	346,662	Viant Technology, Inc., Class A*	1,205	10,953
Consensus Cloud Solutions, Inc.*	1,611	25,647	Weave Communications, Inc.*	2,744	34,382
CoreCard Corp.*	595	7,592	Workiva, Inc., Class A*	4,086	351,886
CS Disco, Inc.*	1,856	12,361	Xperi, Inc.*	3,568	39,105
CXApp, Inc.*	178	530	Yext, Inc.*	8,792	52,049
Digimarc Corp.*	1,166	40,880	Zeta Global Holdings Corp., Class A*	11,416	119,868
Digital Turbine, Inc.*	7,862	24,923	Zuora, Inc., Class A*	10,929	88,306
Domo, Inc., Class B*	2,615	30,099			12,584,573
E2open Parent Holdings, Inc.*	13,954	59,025	<i>Specialized REITs — 0.2%</i>		
eGain Corp.*	1,711	10,488	Farmland Partners, Inc., REIT(a)	3,671	43,318
Enfusion, Inc., Class A*	3,100	26,877	Four Corners Property Trust, Inc., REIT	7,436	179,802
Envestnet, Inc.*	4,115	212,046	Gladstone Land Corp., REIT	2,754	35,830
Everbridge, Inc.*	3,343	94,507	Outfront Media, Inc., REIT	12,126	174,251
EverCommerce, Inc.*	1,920	18,797	PotlatchDeltic Corp., REIT	6,502	293,955
Expensify, Inc., Class A*	4,534	9,431	Safehold, Inc., REIT	3,998	80,440
Freshworks, Inc., Class A*	13,313	272,118	Uniti Group, Inc., REIT	19,575	114,709
Instructure Holdings, Inc.*	1,603	36,741			922,305
Intapp, Inc.*	2,277	89,327	<i>Specialty Retail — 1.6%</i>		
InterDigital, Inc.	2,172	232,447	1-800-Flowers.com, Inc., Class A*	2,138	22,278
Jamf Holding Corp.*	5,808	104,486	Aaron's Co., Inc. (The)	2,474	19,173
Kaltura, Inc.*	6,921	9,205			
LivePerson, Inc.*	6,445	8,185			
LiveRamp Holdings, Inc.*	5,405	189,067			
Marathon Digital Holdings, Inc.*	17,494	453,095			
Matterport, Inc.*	20,980	44,478			

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Abercrombie & Fitch Co., Class A*	4,010	\$ 512,318	Warby Parker, Inc., Class A*	6,962	\$ 88,487
Academy Sports & Outdoors, Inc.	5,944	444,136	Winmark Corp.	236	89,574
American Eagle Outfitters, Inc.	15,016	356,630	Zumiez, Inc.*	1,309	23,065
America's Car-Mart, Inc.*	481	32,391			5,941,526
Arko Corp.	6,675	43,588	<i>Technology Hardware, Storage &amp; Peripherals — 1.0%</i>		
Asbury Automotive Group, Inc.*	1,702	355,429	CompoSecure, Inc.*(a)	1,349	6,529
BARK, Inc.*	10,959	13,151	Corsair Gaming, Inc.*	3,035	39,303
Beyond, Inc.*	3,705	124,229	CPI Card Group, Inc.*	348	6,577
Big 5 Sporting Goods Corp.(a)	1,768	8,486	Eastman Kodak Co.*	4,683	25,007
Boot Barn Holdings, Inc.*	2,443	225,977	Immersion Corp.	2,570	17,348
Buckle, Inc. (The)	2,511	102,800	Intevac, Inc.*	2,126	8,207
Build-A-Bear Workshop, Inc.	1,080	25,855	IonQ, Inc.*(a)	13,206	136,814
Caleres, Inc.	2,790	107,722	Super Micro Computer, Inc.*	3,811	3,300,783
Camping World Holdings, Inc., Class A	3,433	91,627	Turtle Beach Corp.*	1,340	14,311
CarParts.com, Inc.*	4,470	11,398	Xerox Holdings Corp.	9,612	179,264
Carvana Co., Class A*	7,885	598,708			3,734,143
Cato Corp. (The), Class A	1,431	9,459	<i>Textiles, Apparel &amp; Luxury Goods — 0.3%</i>		
Children's Place, Inc. (The)*	979	18,836	Allbirds, Inc., Class A*(a)	7,949	7,234
Designer Brands, Inc., Class A	3,547	37,456	Figs, Inc., Class A*(a)	10,500	54,915
Destination XL Group, Inc.*	4,616	18,418	Fossil Group, Inc.*	3,953	4,190
Duluth Holdings, Inc., Class B*	1,111	5,288	G-III Apparel Group Ltd.*	3,395	112,952
Envela Corp.*(a)	624	2,683	Hanesbrands, Inc.*	28,919	156,163
EVgo, Inc., Class A*(a)	8,500	25,160	Kontoor Brands, Inc.	4,618	272,970
Foot Locker, Inc.	6,748	232,334	Movado Group, Inc.	1,258	36,117
Genesco, Inc.*	906	28,919	Oxford Industries, Inc.	1,231	124,811
Group 1 Automotive, Inc.	1,123	303,940	Rocky Brands, Inc.	574	14,321
GrowGeneration Corp.*	4,833	10,343	Steven Madden Ltd.	6,186	264,885
Guess?, Inc.	2,312	58,679	Vera Bradley, Inc.*	2,153	16,793
Haverty Furniture Cos., Inc.	1,202	41,229	Wolverine World Wide, Inc.	6,384	64,925
Hibbett, Inc.	1,006	82,442			1,130,276
J Jill, Inc.*	373	9,321	<i>Tobacco — 0.1%</i>		
Lands' End, Inc.*	1,219	11,861	Ispire Technology, Inc.*(a)	1,456	14,735
Lazydays Holdings, Inc.*	625	2,512	Turning Point Brands, Inc.	1,407	35,597
Leslie's, Inc.*	14,593	115,285	Universal Corp.	1,981	95,108
MarineMax, Inc.*	1,756	58,299	Vector Group Ltd.	11,946	133,317
Monro, Inc.	2,560	85,939			278,757
National Vision Holdings, Inc.*	6,381	149,315	<i>Trading Companies &amp; Distributors — 1.2%</i>		
ODP Corp. (The)*	2,667	150,632	Alta Equipment Group, Inc.	1,896	21,766
OneWater Marine, Inc., Class A*	946	24,605	Applied Industrial Technologies, Inc.	3,172	602,331
PetMed Express, Inc.	1,689	8,546	Beacon Roofing Supply, Inc.*	5,197	446,370
Rent the Runway, Inc., Class A*(a)	4,102	1,665	BlueLinx Holdings, Inc.*	695	88,161
Revolve Group, Inc., Class A*(a)	3,371	73,926	Boise Cascade Co.	3,264	443,610
Sally Beauty Holdings, Inc.*	8,818	111,371	Custom Truck One Source, Inc.*	4,660	29,917
Shoe Carnival, Inc.	1,497	49,057	Distribution Solutions Group, Inc.*	824	25,882
Signet Jewelers Ltd.	3,664	372,849	DNOW, Inc.*	8,750	123,812
Sleep Number Corp.*	1,754	28,976	DXP Enterprises, Inc.*	1,117	39,676
Sonic Automotive, Inc., Class A	1,205	63,262	EVI Industries, Inc.	388	8,354
Sportsman's Warehouse Holdings, Inc.*	3,076	11,104	FTAI Aviation Ltd.	8,181	460,508
Stitch Fix, Inc., Class A*	7,030	22,707	GATX Corp.	2,917	369,992
ThredUp, Inc., Class A*	5,895	11,790	Global Industrial Co.	1,077	47,226
Tile Shop Holdings, Inc.*	2,366	16,444	GMS, Inc.*	3,372	301,153
Tilly's, Inc., Class A*	1,839	14,142	H&E Equipment Services, Inc.	2,642	149,247
Torrid Holdings, Inc.*(a)	992	4,990	Herc Holdings, Inc.	2,323	368,614
Upbound Group, Inc.	4,527	152,832			
Urban Outfitters, Inc.*	5,244	217,888			

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>		
Hudson Technologies, Inc.*	3,599	\$ 52,725
Karat Packaging, Inc.	557	16,482
McGrath RentCorp	2,029	252,570
MRC Global, Inc.*	6,894	79,488
Rush Enterprises, Inc., Class A	5,064	246,617
Rush Enterprises, Inc., Class B	748	37,722
Textainer Group Holdings Ltd.	3,321	165,718
Titan Machinery, Inc.*	1,692	42,689
Transcat, Inc.*	672	70,668
Willis Lease Finance Corp.*	243	11,645
Xometry, Inc., Class A*	2,788	54,533
		4,557,476
<i>Water Utilities — 0.2%</i>		
American States Water Co.	3,045	217,443
Artesian Resources Corp., Class A	750	25,853
Cadiz, Inc.*(a)	3,329	9,654
California Water Service Group	4,750	217,978
Consolidated Water Co. Ltd.	1,234	36,477
Global Water Resources, Inc.	944	12,215
Middlesex Water Co.	1,439	73,231
Pure Cycle Corp.*	1,607	16,022
SJW Group	2,623	144,422
York Water Co. (The)	1,170	41,418
		794,713
<i>Wireless Telecommunication Services — 0.1%</i>		
Gogo, Inc.*	5,448	44,456
Spok Holdings, Inc.	1,459	26,218
Telephone and Data Systems, Inc.	8,131	124,404
Tingo Group, Inc.*(a)	8,034	—
		195,078
<b>Total Common Stocks (Cost \$179,758,264)</b>		210,538,872
	<b>Number of Rights</b>	
<b>Rights — 0.0%(d)</b>		
<i>Biotechnology — 0.0%(d)</i>		
Aduro Biotech, Inc., CVR*(e)(f)	899	—
Cartesian Therapeutics, Inc., expiring 5/3/2024*(e)(f)	9,359	1,685
Chinook Therape, CVR*(e)(f)	4,511	—
Oncternal Therapeutics, Inc., CVR*(e)(f)	23	—
Tobira Therapeutics, Inc., CVR*(e)(f)	218	—
		1,685
<i>Food Products — 0.0%(d)</i>		
Contraf-Nicotex-Tobacco GmbH, CVR*(e)(f)	1,074	537
<b>Total Rights (Cost 3929)</b>		2,222

<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Securities Lending Reinvestments (g) — 1.6%</b>		
<b>Investment Companies — 1.6%</b>		
Invesco Government & Agency Portfolio, Institutional Class 5.25% (h) (Cost \$6,018,930)	6,018,930	\$ 6,018,930
	<b>Principal Amount</b>	
<b>Short-Term Investments — 2.6%</b>		
<b>Repurchase Agreements (i) — 2.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$9,808,575 (Cost \$9,807,132)	\$ 9,807,132	9,807,132
<b>Total Investments — 61.0% (Cost \$195,588,255)</b>		<b>226,367,156</b>
Other assets less liabilities — 39.0%		144,760,218
<b>Net Assets — 100.0%</b>		<b>\$ 371,127,374</b>

- \* Non-income producing security.
- (a) The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$6,278,529, collateralized in the form of cash with a value of \$6,018,930 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments and \$501,803 of collateral in the form of U.S. Government Treasury Securities, interest rates ranging from 0.00% – 7.63%, and maturity dates ranging from March 15, 2024 – August 15, 2053. The total value of collateral is \$6,520,733.
- (b) Security exempt from registration pursuant to Regulation S under the Securities Act of 1933. Regulation S applies to securities offerings that are made outside of the United States and do not involve direct selling efforts in the United States and as such may have restrictions on resale.
- (c) Amount less than one dollar.
- (d) Represents less than 0.05% of net assets.
- (e) Security fair valued as of February 29, 2024 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at February 29, 2024 amounted to \$2,222, which represents approximately 0.00% of net assets of the Fund.
- (f) Illiquid security.
- (g) The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$6,018,930.
- (h) Rate shown is the 7-day yield as of February 29, 2024.
- (i) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Abbreviations**

CVR	Contingent Value Rights - No defined expiration
REIT	Real Estate Investment Trust



**Futures Contracts Purchased**

UltraPro Russell2000 had the following open long futures contracts as of February 29, 2024:

	<b>Number of Contracts</b>	<b>Expiration Date</b>	<b>Trading Currency</b>	<b>Notional Amount</b>	<b>Value and Unrealized Appreciation</b>
Russell 2000 E-Mini Index	183	3/15/2024	U.S. Dollar	\$ 18,824,295	\$ 1,352,515

**Swap Agreements**

UltraPro Russell2000 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
88,479,356	3/6/2025	Bank of America NA	5.58%	Russell 2000® Index	11,571,575
167,888,647	11/6/2025	Barclays Capital	5.83%	Russell 2000® Index	8,204,531
97,781,616	2/11/2025	BNP Paribas SA	5.58%	Russell 2000® Index	8,418,282
114,253,214	11/6/2025	Citibank NA	5.62%	Russell 2000® Index	9,056,660
150,422,507	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	5.73%	Russell 2000® Index	14,980,558
74,286,576	11/6/2025	International plc	5.78%	Russell 2000® Index	5,150,063
72,272,832	4/8/2024	Societe Generale	5.88%	Russell 2000® Index	23,152,979
118,755,368	11/7/2024	UBS AG	5.33%	Russell 2000® Index	11,235,174
<u>884,140,116</u>					<u>91,769,822</u>
				Total Unrealized Appreciation	<u>91,769,822</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks — 57.1%</b>			<b>Common Stocks (continued)</b>		
<i>Aerospace &amp; Defense — 0.9%</i>					
Axon Enterprise, Inc.*	2,813	\$ 864,632	Constellation Brands, Inc., Class A	6,459	\$ 1,605,191
Boeing Co. (The)*	22,732	4,630,963	Keurig Dr Pepper, Inc.	40,252	1,203,937
General Dynamics Corp.	9,053	2,473,732	Molson Coors Beverage Co., Class B	7,402	462,033
Howmet Aerospace, Inc.	15,639	1,040,775	Monster Beverage Corp.*	29,530	1,745,223
Huntington Ingalls Industries, Inc.	1,588	463,093	PepsiCo, Inc.	54,966	9,088,078
L3Harris Technologies, Inc.	7,574	1,603,113			23,881,336
Lockheed Martin Corp.	8,829	3,780,931	<i>Biotechnology — 1.1%</i>		
Northrop Grumman Corp.	5,668	2,613,061	AbbVie, Inc.	70,578	12,425,257
RTX Corp.	57,486	5,154,770	Amgen, Inc.	21,397	5,859,141
Textron, Inc.	7,836	697,953	Biogen, Inc.*	5,792	1,256,806
TransDigm Group, Inc.	2,210	2,602,805	Gilead Sciences, Inc.	49,814	3,591,589
		25,925,828	Incyte Corp.*	7,435	433,907
<i>Air Freight &amp; Logistics — 0.3%</i>			Moderna, Inc.*	13,259	1,223,010
CH Robinson Worldwide, Inc.	4,664	345,509	Regeneron Pharmaceuticals, Inc.*	4,281	4,135,831
Expeditors International of Washington, Inc.	5,812	695,115	Vertex Pharmaceuticals, Inc.*	10,305	4,335,726
FedEx Corp.	9,250	2,302,973			33,261,267
United Parcel Service, Inc., Class B	28,913	4,286,641	<i>Broadline Retail — 2.2%</i>		
		7,630,238	Amazon.com, Inc.*	363,569	64,264,456
<i>Automobile Components — 0.0%(a)</i>			eBay, Inc.	20,752	981,155
Aptiv plc*	11,312	899,191	Etsy, Inc.*	4,786	343,108
BorgWarner, Inc.	9,398	292,560			65,588,719
		1,191,751	<i>Building Products — 0.3%</i>		
<i>Automobiles — 0.9%</i>			A O Smith Corp.	4,908	406,873
Ford Motor Co.	157,192	1,955,468	Allegion plc	3,512	449,080
General Motors Co.	54,746	2,243,491	Builders FirstSource, Inc.*	4,930	962,237
Tesla, Inc.*	110,551	22,318,036	Carrier Global Corp.	33,544	1,864,376
		26,516,995	Johnson Controls International plc	27,199	1,612,085
<i>Banks — 1.8%</i>			Masco Corp.	8,974	688,844
Bank of America Corp.	275,240	9,501,285	Trane Technologies plc	9,128	2,573,822
Citigroup, Inc.	76,514	4,245,762			8,557,317
Citizens Financial Group, Inc.	18,634	584,921	<i>Capital Markets — 1.6%</i>		
Comerica, Inc.	5,272	260,331	Ameriprise Financial, Inc.	4,048	1,648,993
Fifth Third Bancorp	27,226	934,941	Bank of New York Mellon Corp. (The)	30,749	1,724,711
Huntington Bancshares, Inc.	57,888	754,860	BlackRock, Inc.	5,593	4,537,825
JPMorgan Chase & Co.	115,574	21,503,698	Blackstone, Inc.	28,405	3,630,727
KeyCorp	37,427	534,083	Cboe Global Markets, Inc.	4,220	810,240
M&T Bank Corp.	6,638	927,594	Charles Schwab Corp. (The)	59,492	3,972,876
PNC Financial Services Group, Inc. (The)	15,922	2,343,718	CME Group, Inc.	14,388	3,170,396
Regions Financial Corp.	37,183	692,719	FactSet Research Systems, Inc.	1,520	703,121
Truist Financial Corp.	53,320	1,865,134	Franklin Resources, Inc.	11,268	309,307
US Bancorp	62,248	2,611,926	Goldman Sachs Group, Inc. (The)	13,038	5,072,434
Wells Fargo & Co.	145,179	8,070,501	Intercontinental Exchange, Inc.	22,885	3,167,742
Zions Bancorp NA	5,920	233,426	Invesco Ltd.	17,970	276,918
		55,064,899	MarketAxess Holdings, Inc.	1,516	323,529
<i>Beverages — 0.8%</i>			Moody's Corp.	6,292	2,387,311
Brown-Forman Corp., Class B	7,316	440,643	Morgan Stanley	50,519	4,346,655
Coca-Cola Co. (The)	155,552	9,336,231	MSCI, Inc., Class A	3,162	1,773,787
			Nasdaq, Inc.	13,609	764,826
			Northern Trust Corp.	8,279	679,954
			Raymond James Financial, Inc.	7,510	903,603

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
S&P Global, Inc.	12,955	\$ 5,549,663
State Street Corp.	12,332	909,238
T. Rowe Price Group, Inc.	8,934	1,012,669
		47,676,525
<i>Chemicals — 0.9%</i>		
Air Products and Chemicals, Inc.	8,882	2,078,743
Albemarle Corp.	4,692	646,792
Celanese Corp., Class A	4,007	608,944
CF Industries Holdings, Inc.	7,642	616,862
Corteva, Inc.	28,171	1,507,712
Dow, Inc.	28,037	1,566,708
DuPont de Nemours, Inc.	17,192	1,189,514
Eastman Chemical Co.	4,740	415,888
Ecolab, Inc.	10,143	2,280,552
FMC Corp.	4,984	281,048
International Flavors & Fragrances, Inc.	10,202	770,251
Linde plc	19,385	8,700,376
LyondellBasell Industries NV, Class A	10,248	1,027,669
Mosaic Co. (The)	13,067	407,168
PPG Industries, Inc.	9,427	1,334,863
Sherwin-Williams Co. (The)	9,415	3,126,062
		26,559,152
<i>Commercial Services &amp; Supplies — 0.3%</i>		
Cintas Corp.	3,464	2,177,505
Copart, Inc.*	34,935	1,856,795
Republic Services, Inc., Class A	8,179	1,501,664
Rollins, Inc.	11,220	494,465
Veralto Corp.	8,766	757,558
Waste Management, Inc.	14,653	3,013,390
		9,801,377
<i>Communications Equipment — 0.5%</i>		
Arista Networks, Inc.*	10,072	2,795,383
Cisco Systems, Inc.	161,910	7,831,587
F5, Inc.*	2,391	447,643
Juniper Networks, Inc.	12,745	471,947
Motorola Solutions, Inc.	6,638	2,193,129
		13,739,689
<i>Construction &amp; Engineering — 0.0%(a)</i>		
Quanta Services, Inc.	5,808	1,402,690
<i>Construction Materials — 0.1%</i>		
Martin Marietta Materials, Inc.	2,473	1,428,677
Vulcan Materials Co.	5,311	1,411,929
		2,840,606
<i>Consumer Finance — 0.3%</i>		
American Express Co.	23,017	5,050,390
Capital One Financial Corp.	15,225	2,095,112
Discover Financial Services	9,996	1,206,517
Synchrony Financial	16,539	683,061
		9,035,080

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
<i>Consumer Staples Distribution &amp; Retail — 1.1%</i>		
Costco Wholesale Corp.	17,702	\$ 13,168,341
Dollar General Corp.	8,776	1,275,241
Dollar Tree, Inc.*	8,353	1,225,218
Kroger Co. (The)	26,453	1,312,333
Sysco Corp.	20,154	1,631,869
Target Corp.	18,453	2,821,833
Walgreens Boots Alliance, Inc.	28,669	609,503
Walmart, Inc.	171,095	10,027,878
		32,072,216
<i>Containers &amp; Packaging — 0.1%</i>		
Amcor plc	57,780	523,487
Avery Dennison Corp.	3,218	696,793
Ball Corp.	12,605	806,972
International Paper Co.	13,830	489,029
Packaging Corp. of America	3,584	649,385
Westrock Co.	10,254	464,404
		3,630,070
<i>Distributors — 0.1%</i>		
Genuine Parts Co.	5,607	836,901
LKQ Corp.	10,695	559,241
Pool Corp.	1,547	615,892
		2,012,034
<i>Diversified Telecommunication Services — 0.4%</i>		
AT&T, Inc.	285,835	4,839,187
Verizon Communications, Inc.	168,068	6,726,081
		11,565,268
<i>Electric Utilities — 0.8%</i>		
Alliant Energy Corp.	10,198	486,955
American Electric Power Co., Inc.	21,023	1,790,949
Constellation Energy Corp.	12,765	2,150,264
Duke Energy Corp.	30,814	2,829,650
Edison International	15,321	1,042,134
Entergy Corp.	8,453	858,571
Evergy, Inc.	9,180	454,777
Eversource Energy	13,968	819,922
Exelon Corp.	39,797	1,426,324
FirstEnergy Corp.	20,643	755,740
NextEra Energy, Inc.	82,020	4,526,684
NRG Energy, Inc.	9,024	499,208
PG&E Corp.	85,288	1,423,457
Pinnacle West Capital Corp.	4,536	309,945
PPL Corp.	29,467	777,045
Southern Co. (The)	43,600	2,932,100
Xcel Energy, Inc.	22,060	1,162,341
		24,246,066
<i>Electrical Equipment — 0.4%</i>		
AMETEK, Inc.	9,230	1,663,061
Eaton Corp. plc	15,960	4,612,440
Emerson Electric Co.	22,788	2,434,898
Generac Holdings, Inc.*	2,458	276,549
Hubbell, Inc., Class B	2,143	815,776

<b>Investments</b>	<b>Shares</b>	<b>Value</b>	<b>Investments</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Rockwell Automation, Inc.	4,586	\$ 1,307,377	Mondelez International, Inc., Class A	54,389	\$ 3,974,204
		11,110,101	Tyson Foods, Inc., Class A	11,405	618,607
<i>Electronic Equipment, Instruments &amp; Components — 0.3%</i>			13,670,157		
Amphenol Corp., Class A	23,922	2,613,239	<i>Gas Utilities — 0.0%(a)</i>		
CDW Corp.	5,354	1,318,208	Atmos Energy Corp.	5,934	670,008
Corning, Inc.	30,693	989,542	<i>Ground Transportation — 0.7%</i>		
Jabil, Inc.	5,117	737,309	CSX Corp.	78,997	2,997,146
Keysight Technologies, Inc.*	7,103	1,095,993	JB Hunt Transport Services, Inc.	3,256	671,745
TE Connectivity Ltd.	12,427	1,784,020	Norfolk Southern Corp.	9,039	2,290,302
Teledyne Technologies, Inc.*	1,890	807,540	Old Dominion Freight Line, Inc.	3,578	1,583,194
Trimble, Inc.*	9,946	608,596	Uber Technologies, Inc.*	82,270	6,540,465
Zebra Technologies Corp., Class A*	2,054	574,052	Union Pacific Corp.	24,367	6,181,664
		10,528,499	20,264,516		
<i>Energy Equipment &amp; Services — 0.2%</i>			<i>Health Care Equipment &amp; Supplies — 1.5%</i>		
Baker Hughes Co., Class A	40,230	1,190,406	Abbott Laboratories	69,374	8,230,531
Halliburton Co.	35,781	1,254,840	Align Technology, Inc.*	2,844	860,083
Schlumberger NV	57,108	2,760,029	Baxter International, Inc.	20,284	830,021
		5,205,275	Becton Dickinson & Co.	11,597	2,731,673
<i>Entertainment — 0.7%</i>			Boston Scientific Corp.*	58,532	3,875,404
Electronic Arts, Inc.	9,788	1,365,230	Cooper Cos., Inc. (The)	7,919	741,219
Live Nation Entertainment, Inc.*	5,674	550,265	DENTSPLY SIRONA, Inc.	8,469	276,767
Netflix, Inc.*	17,495	10,548,086	Dexcom, Inc.*	15,443	1,777,026
Take-Two Interactive Software, Inc.*	6,323	929,038	Edwards Lifesciences Corp.*	24,245	2,057,673
Walt Disney Co. (The)	73,147	8,161,742	GE HealthCare Technologies, Inc.	16,204	1,479,101
Warner Bros Discovery, Inc.*	88,714	779,796	Hologic, Inc.*	9,795	722,871
		22,334,157	IDEXX Laboratories, Inc.*	3,319	1,909,188
<i>Financial Services — 2.5%</i>			Insulet Corp.*	2,789	457,396
Berkshire Hathaway, Inc., Class B*	72,732	29,776,481	Intuitive Surgical, Inc.*	14,076	5,427,706
Fidelity National Information Services, Inc.	23,685	1,638,765	Medtronic plc	53,189	4,433,835
Fiserv, Inc.*	23,996	3,581,883	ResMed, Inc.	5,879	1,021,300
FleetCor Technologies, Inc.*	2,883	805,135	STERIS plc	3,954	920,926
Global Payments, Inc.	10,411	1,350,307	Stryker Corp.	13,519	4,719,077
Jack Henry & Associates, Inc.	2,915	506,540	Teleflex, Inc.	1,882	419,291
Mastercard, Inc., Class A	33,104	15,716,455	Zimmer Biomet Holdings, Inc.	8,355	1,039,028
PayPal Holdings, Inc.*	43,100	2,600,654	43,930,116		
Visa, Inc., Class A	63,721	18,010,103	<i>Health Care Providers &amp; Services — 1.5%</i>		
		73,986,323	Cardinal Health, Inc.	9,855	1,103,563
<i>Food Products — 0.5%</i>			Cencora, Inc.	6,667	1,570,745
Archer-Daniels-Midland Co.	21,326	1,132,624	Centene Corp.*	21,359	1,675,186
Bunge Global SA	5,808	548,101	Cigna Group (The)	11,696	3,931,493
Campbell Soup Co.	7,853	334,852	CVS Health Corp.	51,348	3,818,751
Conagra Brands, Inc.	19,105	536,468	DaVita, Inc.*	2,153	273,366
General Mills, Inc.	23,236	1,491,287	Elevance Health, Inc.	9,394	4,708,742
Hershey Co. (The)	5,989	1,125,453	HCA Healthcare, Inc.	7,918	2,468,041
Hormel Foods Corp.	11,578	408,935	Henry Schein, Inc.*	5,221	399,250
J M Smucker Co. (The)	4,242	509,761	Humana, Inc.	4,919	1,723,224
Kellanova	10,543	581,446	Laboratory Corp. of America Holdings	3,390	731,664
Kraft Heinz Co. (The)	31,874	1,124,515	McKesson Corp.	5,318	2,772,858
Lamb Weston Holdings, Inc.	5,794	592,205	Molina Healthcare, Inc.*	2,327	916,629
McCormick & Co., Inc. (Non-Voting)	10,045	691,699	Quest Diagnostics, Inc.	4,498	561,755
			UnitedHealth Group, Inc.	36,973	18,249,873

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
Universal Health Services, Inc., Class B	2,442	\$ 407,961	<i>Industrial Conglomerates — 0.5%</i>		
		45,313,101	3M Co.	22,080	\$ 2,034,009
<i>Health Care REITs — 0.1%</i>			General Electric Co.	43,512	6,826,598
Healthpeak Properties, Inc., REIT	28,003	469,050	Honeywell International, Inc.	26,353	5,237,132
Ventas, Inc., REIT	16,089	680,404			14,097,739
Welltower, Inc., REIT	22,125	2,039,040	<i>Industrial REITs — 0.2%</i>		
		3,188,494	Prologis, Inc., REIT	36,935	4,922,327
<i>Hotel &amp; Resort REITs — 0.0%(a)</i>			<i>Insurance — 1.2%</i>		
Host Hotels & Resorts, Inc., REIT	28,204	584,951	Aflac, Inc.	21,255	1,716,129
<i>Hotels, Restaurants &amp; Leisure — 1.2%</i>			Allstate Corp. (The)	10,462	1,668,898
Airbnb, Inc., Class A*	17,379	2,736,671	American International Group, Inc.	28,062	2,045,439
Booking Holdings, Inc.*	1,398	4,849,424	Aon plc, Class A	8,002	2,528,552
Caesars Entertainment, Inc.*	8,620	374,712	Arch Capital Group Ltd.*	14,915	1,306,405
Carnival Corp.*	40,279	638,825	Arthur J Gallagher & Co.	8,628	2,104,628
Chipotle Mexican Grill, Inc., Class A*	1,096	2,946,892	Assurant, Inc.	2,102	381,408
Darden Restaurants, Inc.	4,809	820,944	Brown & Brown, Inc.	9,443	795,195
Domino's Pizza, Inc.	1,397	626,345	Chubb Ltd.	16,310	4,104,738
Expedia Group, Inc.*	5,329	729,114	Cincinnati Financial Corp.	6,273	715,122
Hilton Worldwide Holdings, Inc.	10,256	2,095,506	Everest Group Ltd.	1,733	639,269
Las Vegas Sands Corp.	14,757	804,552	Globe Life, Inc.	3,428	435,116
Marriott International, Inc., Class A	9,864	2,464,718	Hartford Financial Services Group, Inc. (The)	12,025	1,152,476
McDonald's Corp.	28,995	8,474,659	Loews Corp.	7,319	549,876
MGM Resorts International*	10,926	472,877	Marsh & McLennan Cos., Inc.	19,715	3,987,753
Norwegian Cruise Line Holdings Ltd.*	17,004	329,708	MetLife, Inc.	24,854	1,733,318
Royal Caribbean Cruises Ltd.*	9,424	1,162,450	Principal Financial Group, Inc.	8,771	709,223
Starbucks Corp.	45,678	4,334,842	Progressive Corp. (The)	23,392	4,434,187
Wynn Resorts Ltd.	3,836	403,547	Prudential Financial, Inc.	14,428	1,572,508
Yum! Brands, Inc.	11,203	1,550,719	Travelers Cos., Inc. (The)	9,128	2,016,923
		35,816,505	W R Berkley Corp.	8,148	681,173
			Willis Towers Watson plc	4,129	1,125,607
<i>Household Durables — 0.2%</i>					36,403,943
DR Horton, Inc.	12,048	1,800,453	<i>Interactive Media &amp; Services — 3.5%</i>		
Garmin Ltd.	6,122	840,857	Alphabet, Inc., Class A*	236,598	32,759,359
Lennar Corp., Class A	10,000	1,585,100	Alphabet, Inc., Class C*	199,115	27,832,295
Mohawk Industries, Inc.*	2,113	250,644	Match Group, Inc.*	10,869	391,719
NVR, Inc.*	125	953,196	Meta Platforms, Inc., Class A	88,734	43,491,195
PulteGroup, Inc.	8,616	933,802			104,474,568
Whirlpool Corp.	2,191	235,292	<i>IT Services — 0.7%</i>		
		6,599,344	Accenture plc, Class A	25,092	9,403,980
<i>Household Products — 0.7%</i>			Akamai Technologies, Inc.*	6,026	668,404
Church & Dwight Co., Inc.	9,852	986,382	Cognizant Technology Solutions Corp., Class A	20,044	1,583,877
Clorox Co. (The)	4,954	759,498	EPAM Systems, Inc.*	2,304	701,338
Colgate-Palmolive Co.	32,919	2,848,152	Gartner, Inc.*	3,117	1,451,150
Kimberly-Clark Corp.	13,512	1,637,249	International Business Machines Corp.	36,502	6,753,965
Procter & Gamble Co. (The)	94,218	14,975,009	VeriSign, Inc.*	3,553	693,865
		21,206,290			21,256,579
<i>Independent Power and Renewable Electricity Producers — 0.0%(a)</i>			<i>Leisure Products — 0.0%(a)</i>		
AES Corp. (The)	26,770	406,904	Hasbro, Inc.	5,214	262,212

<u>Investments</u>	<u>Shares</u>	<u>Value</u>	<u>Investments</u>	<u>Shares</u>	<u>Value</u>
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
<i>Life Sciences Tools &amp; Services — 0.8%</i>			Steel Dynamics, Inc.		
			6,084	\$	814,161
					6,311,772
Agilent Technologies, Inc.	11,695	\$ 1,606,425	<i>Multi-Utilities — 0.3%</i>		
Bio-Rad Laboratories, Inc., Class A*	840	273,739	Ameren Corp.	10,512	748,349
Bio-Techne Corp.	6,322	465,109	CenterPoint Energy, Inc.	25,234	693,935
Charles River Laboratories International, Inc.*	2,051	521,344	CMS Energy Corp.	11,662	669,049
Danaher Corp.	26,290	6,655,051	Consolidated Edison, Inc.	13,799	1,203,411
Illumina, Inc.*	6,348	887,641	Dominion Energy, Inc.	33,455	1,600,152
IQVIA Holdings, Inc.*	7,321	1,809,458	DTE Energy Co.	8,245	893,346
Mettler-Toledo International, Inc.*	870	1,085,081	NiSource, Inc.	16,517	430,433
Revvity, Inc.	4,930	540,279	Public Service Enterprise Group, Inc.	19,922	1,243,133
Thermo Fisher Scientific, Inc.	15,443	8,805,290	Sempra	25,163	1,776,508
Waters Corp.*	2,368	799,011	WEC Energy Group, Inc.	12,610	989,759
West Pharmaceutical Services, Inc.	2,961	1,061,104			10,248,075
		24,509,532	<i>Office REITs — 0.0%(a)</i>		
<i>Machinery — 1.0%</i>			Alexandria Real Estate Equities, Inc., REIT	6,253	779,936
Caterpillar, Inc.	20,395	6,811,114	Boston Properties, Inc., REIT	5,772	373,564
Cummins, Inc.	5,668	1,522,481			1,153,500
Deere & Co.	10,704	3,907,495	<i>Oil, Gas &amp; Consumable Fuels — 1.9%</i>		
Dover Corp.	5,595	925,301	APA Corp.	12,259	365,196
Fortive Corp.	14,051	1,196,162	Chevron Corp.	70,187	10,669,126
IDEX Corp.	3,025	713,597	ConocoPhillips	47,466	5,341,824
Illinois Tool Works, Inc.	10,947	2,869,756	Coterra Energy, Inc.	30,068	775,153
Ingersoll Rand, Inc.	16,184	1,478,085	Devon Energy Corp.	25,615	1,128,597
Nordson Corp.	2,164	574,867	Diamondback Energy, Inc.	7,158	1,306,478
Otis Worldwide Corp.	16,360	1,559,108	EOG Resources, Inc.	23,310	2,668,063
PACCAR, Inc.	20,914	2,319,098	EQT Corp.	16,441	610,783
Parker-Hannifin Corp.	5,138	2,751,142	Exxon Mobil Corp.	160,136	16,737,415
Pentair plc	6,612	514,347	Hess Corp.	11,051	1,610,683
Snap-on, Inc.	2,110	581,643	Kinder Morgan, Inc.	77,307	1,344,369
Stanley Black & Decker, Inc.	6,132	547,526	Marathon Oil Corp.	23,400	567,450
Westinghouse Air Brake Technologies Corp.	7,165	1,012,343	Marathon Petroleum Corp.	15,180	2,568,911
Xylem, Inc.	9,635	1,224,127	Occidental Petroleum Corp.	26,394	1,599,740
		30,508,192	ONEOK, Inc.	23,286	1,749,244
<i>Media — 0.3%</i>			Phillips 66	17,584	2,505,896
Charter Communications, Inc., Class A*	4,024	1,182,774	Pioneer Natural Resources Co.	9,329	2,194,087
Comcast Corp., Class A	160,536	6,878,968	Targa Resources Corp.	8,914	875,711
Fox Corp., Class A	9,885	294,474	Valero Energy Corp.	13,611	1,925,412
Fox Corp., Class B	5,274	144,402	Williams Cos., Inc. (The)	48,635	1,747,942
Interpublic Group of Cos., Inc. (The)	15,308	480,671			58,292,080
News Corp., Class A	15,215	408,979	<i>Passenger Airlines — 0.1%</i>		
News Corp., Class B	4,592	128,530	American Airlines Group, Inc.*	26,129	409,703
Omnicom Group, Inc.	7,913	699,430	Delta Air Lines, Inc.	25,724	1,087,353
Paramount Global, Class B(b)	19,289	212,951	Southwest Airlines Co.	23,828	816,586
		10,431,179	United Airlines Holdings, Inc.*	13,112	596,465
<i>Metals &amp; Mining — 0.2%</i>					2,910,107
Freeport-McMoRan, Inc.	57,325	2,167,458	<i>Personal Care Products — 0.1%</i>		
Newmont Corp.	46,075	1,439,844	Estee Lauder Cos., Inc. (The), Class A	9,289	1,380,160
Nucor Corp.	9,830	1,890,309	Kenvue, Inc.	68,899	1,309,081
					2,689,241

Investments	Shares	Value	Investments	Shares	Value
<b>Common Stocks (continued)</b>			<b>Common Stocks (continued)</b>		
<i>Pharmaceuticals — 2.2%</i>					
Bristol-Myers Squibb Co.	81,345	\$ 4,128,259	First Solar, Inc.*	4,270	\$ 657,110
Catalent, Inc.*	7,209	413,364	Intel Corp.	168,544	7,255,819
Eli Lilly & Co.	31,881	24,028,072	KLA Corp.	5,431	3,705,571
Johnson & Johnson	96,234	15,530,243	Lam Research Corp.	5,268	4,942,701
Merck & Co., Inc.	101,304	12,880,804	Microchip Technology, Inc.	21,628	1,819,780
Pfizer, Inc.	225,729	5,995,362	Micron Technology, Inc.	43,900	3,977,779
Viatis, Inc.	47,957	593,228	Monolithic Power Systems, Inc.	1,918	1,381,037
Zoetis, Inc., Class A	18,354	3,640,149	NVIDIA Corp.	98,743	78,117,562
		67,209,481	NXP Semiconductors NV	10,308	2,574,217
<i>Professional Services — 0.4%</i>			ON Semiconductor Corp.*	17,220	1,359,002
Automatic Data Processing, Inc.	16,440	4,128,577	Qorvo, Inc.*	3,888	445,370
Broadridge Financial Solutions, Inc.	4,704	957,640	QUALCOMM, Inc.	44,497	7,021,182
Dayforce, Inc.*	6,237	435,093	Skyworks Solutions, Inc.	6,371	668,445
Equifax, Inc.	4,923	1,346,884	Teradyne, Inc.	6,115	633,453
Jacobs Solutions, Inc.	5,037	738,676	Texas Instruments, Inc.	36,306	6,075,083
Leidos Holdings, Inc.	5,493	702,335			167,143,303
Paychex, Inc.	12,849	1,575,545	<i>Software — 6.3%</i>		
Paycom Software, Inc.	1,963	358,032	Adobe, Inc.*	18,204	10,199,337
Robert Half, Inc.	4,233	340,333	ANSYS, Inc.*	3,473	1,160,573
Verisk Analytics, Inc., Class A	5,797	1,402,294	Autodesk, Inc.*	8,543	2,205,546
		11,985,409	Cadence Design Systems, Inc.*	10,879	3,311,350
<i>Real Estate Management &amp; Development — 0.1%</i>			Fair Isaac Corp.*	989	1,255,941
CBRE Group, Inc., Class A*	12,183	1,119,496	Fortinet, Inc.*	25,484	1,761,199
CoStar Group, Inc.*	16,324	1,420,678	Gen Digital, Inc.	22,541	484,406
		2,540,174	Intuit, Inc.	11,201	7,425,031
<i>Residential REITs — 0.1%</i>			Microsoft Corp.	297,151	122,913,540
AvalonBay Communities, Inc., REIT	5,679	1,005,353	Oracle Corp.	63,518	7,093,690
Camden Property Trust, REIT	4,267	403,146	Palo Alto Networks, Inc.*	12,428	3,859,515
Equity Residential, REIT	13,812	831,621	PTC, Inc.*	4,750	869,298
Essex Property Trust, Inc., REIT	2,567	594,004	Roper Technologies, Inc.	4,269	2,325,452
Invitation Homes, Inc., REIT	22,998	783,542	Salesforce, Inc.*	38,897	12,012,172
Mid-America Apartment Communities, Inc., REIT	4,666	586,423	ServiceNow, Inc.*	8,198	6,323,445
UDR, Inc., REIT	12,097	429,443	Synopsys, Inc.*	6,083	3,490,000
		4,633,532	Tyler Technologies, Inc.*	1,681	734,832
<i>Retail REITs — 0.2%</i>					187,425,327
Federal Realty Investment Trust, REIT	2,940	296,499	<i>Specialized REITs — 0.6%</i>		
Kimco Realty Corp., REIT	26,588	525,379	American Tower Corp., REIT	18,632	3,705,159
Realty Income Corp., REIT	33,243	1,732,293	Crown Castle, Inc., REIT	17,350	1,907,459
Regency Centers Corp., REIT	6,571	407,073	Digital Realty Trust, Inc., REIT	12,107	1,777,429
Simon Property Group, Inc., REIT	13,043	1,932,190	Equinix, Inc., REIT	3,752	3,334,853
		4,893,434	Extra Space Storage, Inc., REIT	8,446	1,190,633
<i>Semiconductors &amp; Semiconductor Equipment — 5.6%</i>			Iron Mountain, Inc., REIT	11,671	917,807
Advanced Micro Devices, Inc.*	64,590	12,435,608	Public Storage, REIT	6,326	1,795,762
Analog Devices, Inc.	19,922	3,821,438	SBA Communications Corp., Class A, REIT	4,311	901,990
Applied Materials, Inc.	33,446	6,743,382	VICI Properties, Inc., Class A, REIT	41,360	1,237,905
Broadcom, Inc.	17,544	22,815,797	Weyerhaeuser Co., REIT	29,187	1,003,449
Enphase Energy, Inc.*	5,456	692,967			17,772,446
			<i>Specialty Retail — 1.2%</i>		
			AutoZone, Inc.*	702	2,110,226
			Bath & Body Works, Inc.	9,088	415,322
			Best Buy Co., Inc.	7,746	626,497
			CarMax, Inc.*	6,342	501,018
			Home Depot, Inc. (The)	39,979	15,216,407
			Lowe's Cos., Inc.	23,072	5,552,738
			O'Reilly Automotive, Inc.*	2,369	2,576,098

Investments	Shares	Value
<b>Common Stocks (continued)</b>		
Ross Stores, Inc.	13,539	\$ 2,016,770
TJX Cos., Inc. (The)	45,736	4,534,267
Tractor Supply Co.	4,320	1,098,662
Ulta Beauty, Inc.*	1,970	1,080,663
		<u>35,728,668</u>
<i>Technology Hardware, Storage &amp; Peripherals — 3.7%</i>		
Apple, Inc.	584,450	105,639,337
Hewlett Packard Enterprise Co.	51,288	781,116
HP, Inc.	34,766	984,921
NetApp, Inc.	8,348	743,974
Seagate Technology Holdings plc	7,777	723,650
Western Digital Corp.*	12,965	771,029
		<u>109,644,027</u>
<i>Textiles, Apparel &amp; Luxury Goods — 0.3%</i>		
Lululemon Athletica, Inc.*	4,605	2,150,950
NIKE, Inc., Class B	48,931	5,085,399
Ralph Lauren Corp., Class A	1,589	295,427
Tapestry, Inc.	9,159	435,327
VF Corp.	13,213	215,900
		<u>8,183,003</u>
<i>Tobacco — 0.3%</i>		
Altria Group, Inc.	70,708	2,892,664
Philip Morris International, Inc.	62,059	5,582,828
		<u>8,475,492</u>
<i>Trading Companies &amp; Distributors — 0.2%</i>		
Fastenal Co.	22,839	1,667,475
United Rentals, Inc.	2,708	1,877,375
WW Grainger, Inc.	1,763	1,716,210
		<u>5,261,060</u>
<i>Water Utilities — 0.0%(a)</i>		
American Water Works Co., Inc.	7,785	922,834
<i>Wireless Telecommunication Services — 0.1%</i>		
T-Mobile US, Inc.	20,344	3,322,175
<b>Total Common Stocks (Cost \$1,779,058,930)</b>		<u><b>1,710,625,275</b></u>

**Securities Lending Reinvestments (c) — 0.0% (a)**

**Investment Companies — 0.0% (a)**

Invesco Government & Agency Portfolio, Institutional Class 5.25% (d) (Cost \$12,133)	12,133	<u>12,133</u>
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**Futures Contracts Purchased**

UltraPro S&P500® had the following open long futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Appreciation
S&P 500 E-Mini Index	695	3/15/2024	U.S. Dollar	\$ 177,355,313	\$ 15,807,317

Investments	Principal Amount	Value
<b>Short-Term Investments — 16.1%</b>		
<b>Repurchase Agreements (e) — 3.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$88,911,415 (Cost \$88,898,336)		
	\$ 88,898,336	\$ 88,898,336
<b>U.S. Treasury Obligations (f) — 13.1%</b>		
U.S. Treasury Bills		
5.29%, 3/5/2024 (g)	25,000,000	24,985,373
5.39%, 5/9/2024 (g)	100,000,000	98,994,229
5.30%, 6/18/2024 (g)	50,000,000	49,206,647
5.11%, 7/18/2024 (g)	50,000,000	49,008,467
5.13%, 7/25/2024 (g)	75,000,000	73,439,625
5.25%, 8/8/2024 (g)	100,000,000	97,721,556
<b>Total U.S. Treasury Obligations (Cost \$393,429,255)</b>		<u><b>393,355,897</b></u>
<b>Total Short-Term Investments (Cost \$482,327,591)</b>		<u><b>482,254,233</b></u>
<b>Total Investments — 73.2% (Cost \$2,261,398,654)</b>		<u><b>2,192,891,641</b></u>
Other assets less liabilities — 26.8%		801,784,059
<b>Net Assets — 100.0%</b>		<u><b>\$ 2,994,675,700</b></u>

\* Non-income producing security.

- Represents less than 0.05% of net assets.
- The security or a portion of this security is on loan at February 29, 2024. The total value of securities on loan at February 29, 2024 was \$11,647, collateralized in the form of cash with a value of \$12,133 that was reinvested in the securities shown in the Securities Lending Reinvestment section of the Schedule of Portfolio Investments.
- The security was purchased with cash collateral held from securities on loan at February 29, 2024. The total value of securities purchased was \$12,133.
- Rate shown is the 7-day yield as of February 29, 2024.
- The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$235,308,203.
- The rate shown was the current yield as of February 29, 2024.



**Swap Agreements**

UltraPro S&P500® had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation (\$)</b>
718,518,011	12/8/2025	Bank of America NA	5.93%	S&P 500®	5,040,625
1,163,442,767	12/8/2025	BNP Paribas SA	5.93%	S&P 500®	10,802,345
1,083,900,185	3/6/2025	Citibank NA	5.93%	S&P 500®	123,116,564
1,188,139,292	11/6/2025	Goldman Sachs International	5.93%	S&P 500®	49,862,848
434,390,766	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	5.83%	S&P 500®	50,503,147
459,484,799	3/6/2025	International plc	5.88%	S&P 500®	86,261,074
1,073,152,152	11/6/2025	Societe Generale	5.98%	S&P 500®	39,824,676
974,656,541	4/7/2025	UBS AG	5.83%	S&P 500®	11,808,586
<u>7,095,684,513</u>					<u>377,219,865</u>
				Total Unrealized Appreciation	<u>377,219,865</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 11.4%</b>		
<b>Repurchase Agreements (a) — 11.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$4,770,461 (Cost \$4,769,758)	\$ 4,769,758	\$ 4,769,758
<b>Total Investments — 11.4%</b>		<b>4,769,758</b>
<b>(Cost \$4,769,758)</b>		<b>4,769,758</b>
Other assets less liabilities — 88.6%		37,153,010
<b>Net Assets — 100.0%</b>		<b>\$ 41,922,768</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Futures Contracts Sold**

UltraPro Short 20+ Year Treasury had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
U.S. Treasury Long Bond	12	6/18/2024	U.S. Dollar	\$ 1,431,375	\$ (3,773)

**Swap Agreements**

UltraPro Short 20+ Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation/ (Depreciation) (\$)</u>
(5,205,747)	11/6/2024	Bank of America NA	(5.03)%	ICE U.S. Treasury 20+ Year Bond Index	8,230,347
(47,713,439)	12/10/2024	Barclays Capital	(5.11)%	ICE U.S. Treasury 20+ Year Bond Index	803,490
(33,052,949)	12/10/2024	Citibank NA	(4.88)%	ICE U.S. Treasury 20+ Year Bond Index	1,122,992
(384,712)	11/6/2024	Goldman Sachs International	(4.91)%	ICE U.S. Treasury 20+ Year Bond Index	8,199,534
(7,116,690)	12/10/2024	Morgan Stanley & Co. International plc	(5.16)%	ICE U.S. Treasury 20+ Year Bond Index	10,395,424
(5,812,123)	12/10/2024	Societe Generale	(5.01)%	ICE U.S. Treasury 20+ Year Bond Index	(205,243)
(25,793,509)	12/10/2024	UBS AG	(4.88)%	ICE U.S. Treasury 20+ Year Bond Index	27,615
<u>(125,079,169)</u>					<u>28,574,159</u>
				Total Unrealized Appreciation	28,779,402
				Total Unrealized Depreciation	(205,243)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 125.9%</b>		
<b>Repurchase Agreements (a) — 22.3%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$87,695,636 (Cost \$87,682,738)	\$ 87,682,738	\$ 87,682,738
<b>U.S. Treasury Obligations (b) — 103.6%</b>		
U.S. Treasury Bills		
5.29%, 3/5/2024 (c)	25,000,000	24,985,374
5.32%, 3/12/2024 (c)	75,000,000	74,879,138
5.44%, 3/21/2024 (c)	50,000,000	49,853,194
5.46%, 3/28/2024 (c)	75,000,000	74,703,281
5.29%, 4/11/2024 (c)	50,000,000	49,699,618
5.39%, 5/9/2024 (c)	35,000,000	34,647,980
4.91%, 7/11/2024 (c)	100,000,000	98,114,600
<b>Total U.S. Treasury Obligations (Cost \$407,017,501)</b>		<b>406,883,185</b>
<b>Total Short-Term Investments (Cost \$494,700,239)</b>		<b>494,565,923</b>
<b>Total Investments — 125.9% (Cost \$494,700,239)</b>		<b>494,565,923</b>
Liabilities in excess of other assets — (25.9%)		(101,868,138)
<b>Net Assets — 100.0%</b>		<b>\$ 392,697,785</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$225,616,509.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraPro Short Dow30<sup>SM</sup> had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
DJIA CBOT E-Mini Index	48	3/15/2024	U.S. Dollar	\$ 9,370,320	\$ (139,804)

**Swap Agreements**

UltraPro Short Dow30<sup>SM</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(94,839,221)	3/6/2025	Bank of America NA	(5.78)%	Dow Jones Industrial Average <sup>SM</sup>	(11,254,672)
(89,028,758)	11/6/2025	Barclays Capital	(5.53)%	Dow Jones Industrial Average <sup>SM</sup>	(17,000,750)
(175,756,730)	2/11/2025	BNP Paribas SA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(14,273,180)
(190,029,408)	3/6/2025	Citibank NA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(22,078,415)
(130,559,914)	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	(5.68)%	Dow Jones Industrial Average <sup>SM</sup>	(34,171,781)
(141,790,874)	3/6/2025	International plc	(5.13)%	Dow Jones Industrial Average <sup>SM</sup>	(15,325,922)
(215,065,091)	3/6/2025	Societe Generale	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(20,399,232)
(131,719,237)	11/7/2024	UBS AG	(5.18)%	Dow Jones Industrial Average <sup>SM</sup>	(31,264,330)
<u>(1,168,789,233)</u>					<u>(165,768,282)</u>
				Total Unrealized Depreciation	<u>(165,768,282)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 77.4%</b>		
<b>Repurchase Agreements (a) — 77.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,389,426 (Cost \$2,389,078)	\$ 2,389,078	\$ 2,389,078
<b>Total Investments — 77.4%</b> <b>(Cost \$2,389,078)</b>		<b>2,389,078</b>
Other assets less liabilities — 22.6%		699,022
<b>Net Assets — 100.0%</b>		<b>\$ 3,088,100</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Sold

UltraPro Short MidCap400 had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
S&P Midcap 400 E-Mini Index	1	3/15/2024	U.S. Dollar	\$ 289,260	\$ (24,327)

#### Swap Agreements

UltraPro Short MidCap400 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(1,546,508)	3/6/2024	Bank of America NA	(5.68)%	S&P MidCap 400 <sup>®</sup>	(647,711)
(1,121,580)	2/11/2025	BNP Paribas SA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(489,651)
(2,714,339)	4/8/2024	Citibank NA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(1,375,048)
(3,069,892)	3/6/2025	Morgan Stanley & Co.	(5.13)%	S&P MidCap 400 <sup>®</sup>	(508,116)
(523,211)	11/14/2024	International plc	(5.31)%	S&P MidCap 400 <sup>®</sup>	339,138
(8,975,530)		Societe Generale		S&P MidCap 400 <sup>®</sup>	(2,681,388)
				Total Unrealized Appreciation	339,138
				Total Unrealized Depreciation	(3,020,526)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 163.2%</b>		
<b>Repurchase Agreements (a) — 7.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$265,071,264 (Cost \$265,032,274)		
	\$ 265,032,274	\$ 265,032,274

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$3,142,311,204.
- (c) The rate shown was the current yield as of February 29, 2024.

**U.S. Treasury Obligations (b) — 155.3%**

U.S. Treasury Bills		
5.32%, 3/5/2024 (c)	175,000,000	174,897,615
5.28%, 3/7/2024 (c)	100,000,000	99,912,354
5.30%, 3/12/2024 (c)	250,000,000	249,597,125
5.42%, 3/14/2024 (c)	250,000,000	249,524,372
5.44%, 3/21/2024 (c)	200,000,000	199,412,778
5.46%, 3/28/2024 (c)	120,000,000	119,525,250
5.38%, 4/4/2024 (c)	310,000,000	308,453,646
5.29%, 4/11/2024 (c)	400,000,000	397,596,944
5.32%, 4/25/2024 (c)	150,000,000	148,789,885
5.31%, 5/2/2024 (c)	200,000,000	198,186,328
5.28%, 5/9/2024 (c)	135,000,000	133,642,209
5.30%, 5/21/2024 (c)	500,000,000	494,121,310
5.30%, 5/23/2024 (c)	300,000,000	296,378,778
5.28%, 5/28/2024 (c)	500,000,000	493,594,945
5.29%, 6/11/2024 (c)	200,000,000	197,031,800
5.20%, 6/13/2024 (c)	200,000,000	196,986,888
5.30%, 6/18/2024 (c)	150,000,000	147,619,940
5.17%, 7/5/2024 (c)	160,000,000	157,116,000
4.91%, 7/11/2024 (c)	100,000,000	98,114,600
5.11%, 7/18/2024 (c)	100,000,000	98,016,933
5.13%, 7/25/2024 (c)	100,000,000	97,919,500
5.20%, 8/8/2024 (c)	700,000,000	684,050,892

**Total U.S. Treasury Obligations**  
(Cost \$5,241,198,761) **5,240,490,092**

**Total Short-Term Investments**  
(Cost \$5,506,231,035) **5,505,522,366**

**Total Investments — 163.2%**  
(Cost \$5,506,231,035) **5,505,522,366**

Liabilities in excess of other assets — (63.2%) (2,131,560,176)

**Net Assets — 100.0%** **\$ 3,373,962,190**

**Futures Contracts Sold**

UltraPro Short QQQ had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
Nasdaq 100 E-Mini Index	312	3/15/2024	U.S. Dollar	\$ 112,836,360	\$ (2,809,194)

**Swap Agreements**

UltraPro Short QQQ had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Depreciation (\$)</b>
(1,188,115,347)	3/6/2025	Bank of America NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(136,771,131)
(739,202,403)	11/6/2025	Barclays Capital	(5.53)%	Nasdaq-100 Index <sup>®</sup>	(214,351,947)
(1,075,196,934)	11/14/2024	BNP Paribas SA	(5.73)%	Nasdaq-100 Index <sup>®</sup>	(675,581,275)
(1,381,888,252)	11/6/2025	Citibank NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(194,872,417)
(1,135,878,401)	3/13/2025	Goldman Sachs International	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(223,172,445)
(1,112,042,475)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.63)%	Nasdaq-100 Index <sup>®</sup>	(101,738,622)
(877,562,645)	4/10/2025	International plc	(5.13)%	Nasdaq-100 Index <sup>®</sup>	(147,080,402)
(1,336,742,540)	11/6/2025	Societe Generale	(5.98)%	Nasdaq-100 Index <sup>®</sup>	(256,535,843)
(1,162,596,002)	11/6/2025	UBS AG	(5.48)%	Nasdaq-100 Index <sup>®</sup>	(228,225,814)
<u>(10,009,224,999)</u>					<u>(2,178,329,896)</u>
				Total Unrealized Depreciation	<u>(2,178,329,896)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 129.9%</b>		
<b>Repurchase Agreements (a) — 29.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$36,497,745 (Cost \$36,492,376)		
	\$ 36,492,376	\$ 36,492,376
<b>U.S. Treasury Obligations (b) — 100.4%</b>		
U.S. Treasury Bills		
5.32%, 3/12/2024 (c)	25,000,000	24,959,712
5.31%, 4/2/2024 (c)	50,000,000	49,764,667
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
<b>Total U.S. Treasury Obligations (Cost \$124,138,422)</b>		<b>124,136,510</b>
<b>Total Short-Term Investments (Cost \$160,630,798)</b>		<b>160,628,886</b>
<b>Total Investments — 129.9% (Cost \$160,630,798)</b>		<b>160,628,886</b>
Liabilities in excess of other assets — (29.9%)		(36,940,486)
<b>Net Assets — 100.0%</b>		<b>\$ 123,688,400</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$63,525,503.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraPro Short Russell2000 had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
Russell 2000 E-Mini Index	107	3/15/2024	U.S. Dollar	\$ 11,006,555	\$ (83,082)

**Swap Agreements**

UltraPro Short Russell2000 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(48,481,895)	11/14/2024	Bank of America NA	(5.08)%	Russell 2000 <sup>®</sup> Index	(8,509,132)
(40,011,845)	11/6/2025	Barclays Capital	(5.43)%	Russell 2000 <sup>®</sup> Index	(9,137,189)
(33,504,166)	11/14/2024	BNP Paribas SA	(5.23)%	Russell 2000 <sup>®</sup> Index	(12,569,160)
(47,051,726)	11/6/2025	Citibank NA	(5.14)%	Russell 2000 <sup>®</sup> Index	(9,929,778)
(31,034,249)	11/6/2025	Goldman Sachs International Morgan Stanley & Co.	(5.33)%	Russell 2000 <sup>®</sup> Index	(8,766,297)
(36,574,097)	3/6/2024	International plc	(5.03)%	Russell 2000 <sup>®</sup> Index	(2,887,588)
(72,852,297)	3/6/2024	Societe Generale	(5.18)%	Russell 2000 <sup>®</sup> Index	(10,858,228)
(50,559,449)	11/6/2025	UBS AG	(4.83)%	Russell 2000 <sup>®</sup> Index	(12,749,810)
<u>(360,069,724)</u>					<u>(75,407,182)</u>
				Total Unrealized Depreciation	<u>(75,407,182)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 192.7%</b>		
<b>Repurchase Agreements (a) — 16.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$105,097,974 (Cost \$105,082,514)	\$ 105,082,514	\$ 105,082,514

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$700,420,866.
- (c) The rate shown was the current yield as of February 29, 2024.

**U.S. Treasury Obligations (b) — 176.2%**

U.S. Treasury Bills		
5.29%, 3/5/2024 (c)	75,000,000	74,956,120
5.29%, 3/12/2024 (c)	100,000,000	99,838,850
5.42%, 3/14/2024 (c)	100,000,000	99,809,749
5.44%, 3/21/2024 (c)	75,000,000	74,779,792
5.46%, 3/28/2024 (c)	50,000,000	49,802,187
5.31%, 4/2/2024 (c)	50,000,000	49,764,667
5.29%, 4/4/2024 (c)	30,000,000	29,850,353
5.29%, 4/11/2024 (c)	50,000,000	49,699,618
5.32%, 4/25/2024 (c)	50,000,000	49,596,628
5.31%, 5/2/2024 (c)	50,000,000	49,546,582
5.32%, 5/9/2024 (c)	100,000,000	98,994,229
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
5.30%, 5/23/2024 (c)	50,000,000	49,396,463
5.29%, 6/11/2024 (c)	50,000,000	49,257,950
5.30%, 6/18/2024 (c)	75,000,000	73,809,970
5.17%, 7/5/2024 (c)	30,000,000	29,459,250
5.11%, 7/18/2024 (c)	50,000,000	49,008,467
5.13%, 7/25/2024 (c)	50,000,000	48,959,750
5.25%, 8/8/2024 (c)	50,000,000	48,860,778
<b>Total U.S. Treasury Obligations (Cost \$1,124,908,751)</b>	<b>1,124,803,534</b>	
<b>Total Short-Term Investments (Cost \$1,229,991,265)</b>		<b>1,229,886,048</b>
<b>Total Investments — 192.7% (Cost \$1,229,991,265)</b>		<b>1,229,886,048</b>
Liabilities in excess of other assets — (92.7%)		(591,685,496)
<b>Net Assets — 100.0%</b>	<b>\$ 638,200,552</b>	

**Futures Contracts Sold**

UltraPro Short S&P500® had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
S&P 500 E-Mini Index	256	3/15/2024	U.S. Dollar	\$ 65,328,000	\$ (2,773,496)

**Swap Agreements**

UltraPro Short S&P500® had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(242,867,843)	3/6/2025	Bank of America NA	(5.63)%	S&P 500®	(56,353,212)
(260,990,179)	3/6/2024	BNP Paribas SA	(5.63)%	S&P 500®	(89,950,057)
(289,009,472)	4/8/2024	Citibank NA	(5.58)%	S&P 500®	(165,851,088)
(113,891,442)	11/7/2024	Goldman Sachs International	(5.68)%	S&P 500®	(109,029,019)
(250,716,099)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.53)%	S&P 500®	(32,393,019)
(235,870,664)	4/10/2025	International plc	(5.13)%	S&P 500®	(18,989,490)
(217,508,804)	11/14/2024	Societe Generale	(5.68)%	S&P 500®	(78,539,517)
(238,446,768)	11/7/2024	UBS AG	(5.48)%	S&P 500®	(73,461,024)
<u>(1,849,301,271)</u>					<u>(624,566,426)</u>
				Total Unrealized Depreciation	<u>(624,566,426)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 79.9%</b>		
<b>Repurchase Agreements (a) — 79.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$16,921,687 (Cost \$16,919,197)	\$ 16,919,197	\$ 16,919,197
<b>Total Investments — 79.9%</b> <b>(Cost \$16,919,197)</b>		<b>16,919,197</b>
Other assets less liabilities — 20.1%		4,253,872
<b>Net Assets — 100.0%</b>		<b>\$ 21,173,069</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Sold

UltraShort 7-10 Year Treasury had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
U.S. Treasury 10 Year Note	5	6/18/2024	U.S. Dollar	\$ 552,500	\$ (1,181)

#### Swap Agreements

UltraShort 7-10 Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(12,061,829)	11/6/2024	Bank of America NA	(4.84)%	ICE U.S. Treasury 7-10 Year Bond Index	149,426
(10,273,629)	11/6/2024	Citibank NA	(4.86)%	ICE U.S. Treasury 7-10 Year Bond Index	(469,363)
(7,746,818)	11/6/2024	Goldman Sachs International	(5.11)%	ICE U.S. Treasury 7-10 Year Bond Index	139,663
(11,831,645)	11/6/2024	Societe Generale	(5.05)%	ICE U.S. Treasury 7-10 Year Bond Index	2,364,679
<u>(41,913,921)</u>					<u>2,184,405</u>
				Total Unrealized Appreciation	<u>2,653,768</u>
				Total Unrealized Depreciation	<u>(469,363)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 112.9%</b>		
<b>Repurchase Agreements (a) — 21.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$68,056,728		
(Cost \$68,046,719)	\$ 68,046,719	\$ 68,046,719
<b>U.S. Treasury Obligations (b) — 91.9%</b>		
U.S. Treasury Bills		
5.42%, 3/14/2024 (c)	25,000,000	24,952,437
5.44%, 3/21/2024 (c)	75,000,000	74,779,792
5.46%, 3/28/2024 (c)	75,000,000	74,703,281
5.37%, 4/18/2024 (c)	25,000,000	24,824,500
5.32%, 5/9/2024 (c)	50,000,000	49,497,115
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
<b>Total U.S. Treasury Obligations</b>		<b>298,169,256</b>
<b>(Cost \$298,172,458)</b>		<b>298,169,256</b>
<b>Total Short-Term Investments</b>		<b>366,215,975</b>
<b>(Cost \$366,219,177)</b>		<b>366,215,975</b>
<b>Total Investments — 112.9%</b>		<b>366,215,975</b>
<b>(Cost \$366,219,177)</b>		<b>366,215,975</b>
Liabilities in excess of other assets — (12.9%)		(41,980,765)
<b>Net Assets — 100.0%</b>		<b>\$ 324,235,210</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$83,115,135.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraShort 20+ Year Treasury had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
U.S. Treasury Long Bond	77	6/18/2024	U.S. Dollar	\$ 9,184,656	\$ (24,208)

**Swap Agreements**

UltraShort 20+ Year Treasury had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Appreciation/ (Depreciation) (\$)</b>
(108,154,704)	12/10/2024	Bank of America NA	(5.03)%	ICE U.S. Treasury 20+ Year Bond Index	(26,808,447)
(130,733,842)	11/6/2024	Barclays Capital	(5.11)%	ICE U.S. Treasury 20+ Year Bond Index	(1,024,995)
(91,556,239)	12/10/2024	Citibank NA	(4.88)%	ICE U.S. Treasury 20+ Year Bond Index	2,528,030
(141,832,715)	12/10/2024	Goldman Sachs International	(4.91)%	ICE U.S. Treasury 20+ Year Bond Index	(24,699,114)
(128,076,619)	11/6/2024	Morgan Stanley & Co. International plc	(5.16)%	ICE U.S. Treasury 20+ Year Bond Index	15,613,862
(44,409,149)	12/10/2024	Societe Generale	(5.01)%	ICE U.S. Treasury 20+ Year Bond Index	(8,691,253)
<u>(644,763,268)</u>					<u>(43,081,917)</u>
				Total Unrealized Appreciation	<u>18,141,892</u>
				Total Unrealized Depreciation	<u>(61,223,809)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 118.6%</b>		
<b>Repurchase Agreements (a) — 118.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,484,044 (Cost \$1,483,827)	\$ 1,483,827	\$ 1,483,827
<b>Total Investments — 118.6%</b> <b>(Cost \$1,483,827)</b>		<b>1,483,827</b>
Liabilities in excess of other assets — (18.6%)		(233,046)
<b>Net Assets — 100.0%</b>		<b>\$ 1,250,781</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

UltraShort Consumer Discretionary had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(629,403)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	(489,161)
(528,848)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	(289,517)
(906,862)	3/6/2025	Societe Generale	(5.43)%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	(386,591)
(439,465)	3/6/2025	UBS AG	(5.08)%	S&P Consumer Discretionary Select Sector Index <sup>c</sup>	(115,977)
<u>(2,504,578)</u>					<u>(1,281,246)</u>
				Total Unrealized Depreciation	<u>(1,281,246)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Consumer Discretionary for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 125.8%</b>		
<b>Repurchase Agreements (a) — 125.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,108,730 (Cost \$1,108,568)	\$ 1,108,568	\$ 1,108,568
<b>Total Investments — 125.8%</b>		<b>1,108,568</b>
<b>(Cost \$1,108,568)</b>		<b>1,108,568</b>
Liabilities in excess of other assets — (25.8%)		(227,482)
<b>Net Assets — 100.0%</b>		<b>\$ 881,086</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Consumer Staples had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(451,313)	3/6/2025	Bank of America NA	(5.18)%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(71,801)
(305,874)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(7,168)
(569,015)	3/6/2025	Societe Generale	(5.43)%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(141,126)
(431,821)	3/6/2025	UBS AG	(5.08)%	S&P Consumer Staples Select Sector Index <sup>c</sup>	(98,917)
<u>(1,758,023)</u>					<u>(319,012)</u>
				Total Unrealized Depreciation	<u>(319,012)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Consumer Staples for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 98.2%</b>		
<b>Repurchase Agreements (a) — 65.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$50,972,868 (Cost \$50,965,372)	\$ 50,965,372	\$ 50,965,372
<b>U.S. Treasury Obligations (b) — 32.3%</b>		
U.S. Treasury Bills 5.32%, 3/12/2024 (c) (Cost \$24,959,716)	25,000,000	24,959,713
<b>Total Short-Term Investments (Cost \$75,925,088)</b>		<b>75,925,085</b>
<b>Total Investments — 98.2% (Cost \$75,925,088)</b>		<b>75,925,085</b>
Other assets less liabilities — 1.8%		1,409,783
<b>Net Assets — 100.0%</b>		<b>\$ 77,334,868</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$7,973,115.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraShort Dow30<sup>SM</sup> had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
DJIA CBOT E-Mini Index	15	3/15/2024	U.S. Dollar	\$ 2,928,225	\$ (77,171)

**Swap Agreements**

UltraShort Dow30<sup>SM</sup> had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(18,055,328)	3/6/2024	Bank of America NA	(5.78)%	Dow Jones Industrial Average <sup>SM</sup>	(1,986,842)
(20,473,105)	11/6/2025	Barclays Capital	(5.53)%	Dow Jones Industrial Average <sup>SM</sup>	(1,719,108)
(21,136,043)	2/11/2025	BNP Paribas SA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(3,679,931)
(31,587,076)	3/6/2025	Citibank NA	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(4,651,743)
(26,414,712)	11/7/2024	Goldman Sachs International	(5.68)%	Dow Jones Industrial Average <sup>SM</sup>	(4,195,771)
(19,030,238)	11/14/2024	Societe Generale	(5.63)%	Dow Jones Industrial Average <sup>SM</sup>	(1,528,756)
(15,028,897)	11/7/2024	UBS AG	(5.18)%	Dow Jones Industrial Average <sup>SM</sup>	(4,842,007)
<u>(151,725,399)</u>					<u>(22,604,158)</u>
				Total Unrealized Depreciation	<u>(22,604,158)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 142.5%</b>		
<b>Repurchase Agreements (a) — 43.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,070,198 (Cost \$6,069,303)	\$ 6,069,303	\$ 6,069,303
<b>U.S. Treasury Obligations (b) — 98.9%</b>		
U.S. Treasury Bills		
5.30%, 5/9/2024 (c)	7,000,000	6,929,596
5.08%, 8/8/2024 (c)	7,000,000	6,840,509
<b>Total U.S. Treasury Obligations (Cost \$13,775,858)</b>		<b>13,770,105</b>
<b>Total Short-Term Investments (Cost \$19,845,161)</b>		<b>19,839,408</b>
<b>Total Investments — 142.5% (Cost \$19,845,161)</b>		<b>19,839,408</b>
Liabilities in excess of other assets — (42.5%)		(5,916,031)
<b>Net Assets — 100.0%</b>		<b>\$ 13,923,377</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$7,479,162.
- (c) The rate shown was the current yield as of February 29, 2024.

#### Swap Agreements

UltraShort Energy had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(5,090,122)	3/6/2025	Bank of America NA	(5.03)%	S&P Energy Select Sector Index <sup>c</sup>	(1,280,197)
(10,856,227)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Energy Select Sector Index <sup>c</sup>	(2,278,587)
(4,439,342)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Energy Select Sector Index <sup>c</sup>	(711,334)
(4,455,544)	3/6/2025	Societe Generale	(5.43)%	S&P Energy Select Sector Index <sup>c</sup>	(1,114,346)
(3,008,168)	3/6/2025	UBS AG	(5.13)%	S&P Energy Select Sector Index <sup>c</sup>	(491,896)
<u>(27,849,403)</u>					<u>(5,876,360)</u>
				Total Unrealized Depreciation	<u>(5,876,360)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Energy for the components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 165.2%</b>		
<b>Repurchase Agreements (a) — 39.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,724,331 (Cost \$6,723,343)		
	\$ 6,723,343	\$ 6,723,343
<b>U.S. Treasury Obligations (b) — 126.0%</b>		
U.S. Treasury Bills		
5.30%, 5/9/2024 (c)	10,000,000	9,899,423
5.08%, 8/8/2024 (c)	12,000,000	11,726,587
<b>Total U.S. Treasury Obligations (Cost \$21,635,797)</b>		<b>21,626,010</b>
<b>Total Short-Term Investments (Cost \$28,359,140)</b>		<b>28,349,353</b>
<b>Total Investments — 165.2% (Cost \$28,359,140)</b>		<b>28,349,353</b>
Liabilities in excess of other assets — (65.2%)		(11,186,581)
<b>Net Assets — 100.0%</b>		<b>\$ 17,162,772</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$11,895,125.
- (c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements**

UltraShort Financials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(11,747,239)	3/6/2025	Bank of America NA	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(2,835,189)
(8,222,868)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Financial Select Sector Index <sup>c</sup>	(2,023,087)
(837,386)	4/7/2025	Citibank NA	(5.28)%	S&P Financial Select Sector Index <sup>c</sup>	(168,791)
(5,809,052)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(1,384,598)
(4,383,113)	3/6/2025	Societe Generale	(5.63)%	S&P Financial Select Sector Index <sup>c</sup>	(2,618,858)
(3,327,689)	3/6/2025	UBS AG	(5.43)%	S&P Financial Select Sector Index <sup>c</sup>	(2,119,471)
<u>(34,327,347)</u>					<u>(11,149,994)</u>
				Total Unrealized Depreciation	<u>(11,149,994)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Financials for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 47.9%</b>		
<b>Repurchase Agreements (a) — 47.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$8,596,880 (Cost \$8,595,614)	\$ 8,595,614	\$ 8,595,614
<b>Total Investments — 47.9%</b>		<b>8,595,614</b>
<b>(Cost \$8,595,614)</b>		<b>8,595,614</b>
Other assets less liabilities — 52.1%		9,332,115
<b>Net Assets — 100.0%</b>		<b>\$ 17,927,729</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Swap Agreements<sup>a</sup>

UltraShort FTSE China 50 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(10,607,715)	3/6/2025	Bank of America NA	(3.83)%	iShares <sup>®</sup> China Large-Cap ETF	(120,356)
(431,752)	11/14/2024	Citibank NA	(2.58)%	iShares <sup>®</sup> China Large-Cap ETF	1,494,839
(16,033,348)	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	(4.83)%	iShares <sup>®</sup> China Large-Cap ETF	(1,654,707)
(1,087,552)	11/14/2024	International plc	(4.78)%	iShares <sup>®</sup> China Large-Cap ETF	282,454
(690,593)	11/14/2024	Societe Generale	(3.88)%	iShares <sup>®</sup> China Large-Cap ETF	981,728
(6,872,715)	11/13/2025	UBS AG	(3.58)%	iShares <sup>®</sup> China Large-Cap ETF	(889,169)
<u>(35,723,675)</u>					<u>94,789</u>
				Total Unrealized Appreciation	2,759,021
				Total Unrealized Depreciation	(2,664,232)

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 87.2%</b>		
<b>Repurchase Agreements (a) — 87.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$26,084,129 (Cost \$26,080,291)	\$ 26,080,291	\$ 26,080,291
<b>Total Investments — 87.2%</b>		<b>26,080,291</b>
<b>(Cost \$26,080,291)</b>		<b>26,080,291</b>
Other assets less liabilities — 12.8%		3,840,899
<b>Net Assets — 100.0%</b>		<b>\$ 29,921,190</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

UltraShort FTSE Europe had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(8,832,201)	11/14/2024	Citibank NA	(4.53)%	Vanguard® FTSE Europe ETF Shares	(465,176)
(22,017,181)	3/6/2025	Goldman Sachs International Morgan Stanley & Co.	(1.83)%	Vanguard® FTSE Europe ETF Shares	(13,360,820)
(393,705)	11/14/2024	International plc	(4.78)%	Vanguard® FTSE Europe ETF Shares	(17,370)
(20,406,570)	11/14/2024	Societe Generale	(4.58)%	Vanguard® FTSE Europe ETF Shares	(1,957,390)
(8,199,185)	4/10/2024	UBS AG	(2.58)%	Vanguard® FTSE Europe ETF Shares	(1,718,797)
<u>(59,848,842)</u>					<u>(17,519,553)</u>
				Total Unrealized Depreciation	<u>(17,519,553)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 129.3%</b>		
<b>Repurchase Agreements (a) — 129.3%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,395,351 (Cost \$1,395,146)	\$ 1,395,146	\$ 1,395,146
<b>Total Investments — 129.3%</b> <b>(Cost \$1,395,146)</b>		<b>1,395,146</b>
Liabilities in excess of other assets — (29.3%)		(316,474)
<b>Net Assets — 100.0%</b>		<b>\$ 1,078,672</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Health Care had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(560,046)	3/6/2025	Bank of America NA	(5.38)%	S&P Health Care Select Sector Index <sup>c</sup>	(81,404)
(381,650)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Health Care Select Sector Index <sup>c</sup>	(154,814)
(112,594)	4/7/2025	Citibank NA	(5.13)%	S&P Health Care Select Sector Index <sup>c</sup>	(8,661)
(232,499)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Health Care Select Sector Index <sup>c</sup>	(61,495)
(538,112)	3/6/2025	Societe Generale	(5.53)%	S&P Health Care Select Sector Index <sup>c</sup>	(164,991)
(329,008)	3/6/2025	UBS AG	(5.08)%	S&P Health Care Select Sector Index <sup>c</sup>	(143,261)
<u>(2,153,909)</u>					<u>(614,626)</u>
				Total Unrealized Depreciation	<u>(614,626)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Health Care for the components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 123.9%</b>		
<b>Repurchase Agreements (a) — 123.9%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,958,606		
(Cost \$1,958,319)	\$ 1,958,319	\$ 1,958,319
<b>Total Investments — 123.9%</b>		<b>1,958,319</b>
<b>(Cost \$1,958,319)</b>		<b>1,958,319</b>
Liabilities in excess of other assets — (23.9%)		(378,095)
<b>Net Assets — 100.0%</b>		<b>\$ 1,580,224</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

UltraShort Industrials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(640,963)	3/6/2025	Bank of America NA	(5.23)%	S&P Industrials Select Sector Index <sup>c</sup>	(231,688)
(1,376,973)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Industrials Select Sector Index <sup>c</sup>	(563,521)
(201,062)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Industrials Select Sector Index <sup>c</sup>	(77,328)
(644,618)	3/6/2025	Societe Generale	(5.43)%	S&P Industrials Select Sector Index <sup>c</sup>	(325,032)
(293,673)	3/6/2025	UBS AG	(5.08)%	S&P Industrials Select Sector Index <sup>c</sup>	(101,770)
<u>(3,157,289)</u>					<u>(1,299,339)</u>
				Total Unrealized Depreciation	<u>(1,299,339)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Industrials for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 108.2%</b>		
<b>Repurchase Agreements (a) — 108.2%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,153,334 (Cost \$1,153,164)	\$ 1,153,164	\$ 1,153,164
<b>Total Investments — 108.2%</b> <b>(Cost \$1,153,164)</b>		<b>1,153,164</b>
Liabilities in excess of other assets — (8.2%)		(87,102)
<b>Net Assets — 100.0%</b>		<b>\$ 1,066,062</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Materials had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(368,821)	3/6/2025	Bank of America NA	(4.93)%	S&P Materials Select Sector Index <sup>c</sup>	(80,474)
(837,047)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Materials Select Sector Index <sup>c</sup>	(284,251)
(311,222)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Materials Select Sector Index <sup>c</sup>	(47,463)
(279,635)	3/6/2025	Societe Generale	(5.43)%	S&P Materials Select Sector Index <sup>c</sup>	(158,130)
(335,376)	3/6/2025	UBS AG	(5.08)%	S&P Materials Select Sector Index <sup>c</sup>	(130,893)
<u>(2,132,101)</u>					<u>(701,211)</u>
				Total Unrealized Depreciation	<u>(701,211)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Materials for the components of the underlying reference instrument and their relative weightings.

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 122.1%</b>		
<b>Repurchase Agreements (a) — 122.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,987,616		
(Cost \$1,987,322)	\$ 1,987,322	\$ 1,987,322
<b>Total Investments — 122.1%</b>		<b>1,987,322</b>
<b>(Cost \$1,987,322)</b>		<b>1,987,322</b>
Liabilities in excess of other assets — (22.1%)		(359,120)
<b>Net Assets — 100.0%</b>		<b>\$ 1,628,202</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Futures Contracts Sold**

UltraShort MidCap400 had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
S&P Midcap 400 E-Mini Index	1	3/15/2024	U.S. Dollar	\$ 289,260	\$ (24,327)

**Swap Agreements**

UltraShort MidCap400 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(326,646)	2/11/2025	Bank of America NA	(5.68)%	S&P MidCap 400 <sup>®</sup>	(193,249)
(659,073)	2/11/2025	BNP Paribas SA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(154,892)
(404,694)	11/6/2025	Citibank NA	(5.53)%	S&P MidCap 400 <sup>®</sup>	(86,442)
(1,081,110)	3/6/2024	Morgan Stanley & Co.			
	International plc		(5.13)%	S&P MidCap 400 <sup>®</sup>	(205,565)
(494,304)	11/14/2024	Societe Generale	(5.31)%	S&P MidCap 400 <sup>®</sup>	(16,022)
<u>(2,965,827)</u>					<u>(656,170)</u>
				Total Unrealized Depreciation	<u>(656,170)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).



Investments	Principal Amount	Value
<b>Short-Term Investments — 77.1%</b>		
<b>Repurchase Agreements (a) — 77.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$5,242,263 (Cost \$5,241,491)	\$ 5,241,491	\$ 5,241,491
<b>Total Investments — 77.1%</b> <b>(Cost \$5,241,491)</b>		<b>5,241,491</b>
Other assets less liabilities — 22.9%		1,558,535
<b>Net Assets — 100.0%</b>		<b>\$ 6,800,026</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Swap Agreements<sup>a</sup>

UltraShort MSCI Brazil Capped had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(1,015,626)	4/10/2024	Bank of America NA	(3.83)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(220,468)
(4,565,845)	11/14/2024	Citibank NA	(5.13)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(2,044,234)
(1,529,911)	3/6/2025	Goldman Sachs International	(3.33)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(1,414,450)
(2,000,827)	11/14/2024	Morgan Stanley & Co. International plc	(4.78)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(372,095)
(1,077,193)	11/14/2024	Societe Generale	(4.48)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(621,047)
(3,409,028)	3/6/2025	UBS AG	(4.58)%	iShares <sup>®</sup> MSCI Brazil Capped ETF	(1,204,759)
<u>(13,598,430)</u>					<u>(5,877,053)</u>
				Total Unrealized Depreciation	<u>(5,877,053)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 156.1%</b>		
<b>Repurchase Agreements (a) — 156.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$1,105,193		
(Cost \$1,105,031)	\$ 1,105,031	\$ 1,105,031
<b>Total Investments — 156.1%</b>		<b>1,105,031</b>
<b>(Cost \$1,105,031)</b>		<b>1,105,031</b>
Liabilities in excess of other assets — (56.1%)		(397,034)
<b>Net Assets — 100.0%</b>		<b>\$ 707,997</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

UltraShort MSCI EAFE had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>b</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>c</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Appreciation/ (Depreciation) (\$)</u>
(119,103)	11/14/2024	Citibank NA	(4.93)%	iShares <sup>®</sup> MSCI EAFE ETF	(69,035)
(152,696)	11/14/2024	Goldman Sachs International	(5.38)%	iShares <sup>®</sup> MSCI EAFE ETF	16,977
(326,770)	11/14/2024	Societe Generale	(4.73)%	iShares <sup>®</sup> MSCI EAFE ETF	(213,377)
(823,031)	4/10/2024	UBS AG	(4.93)%	iShares <sup>®</sup> MSCI EAFE ETF	(681,825)
<u>(1,421,600)</u>					<u>(947,260)</u>
				Total Unrealized Appreciation	16,977
				Total Unrealized Depreciation	(964,237)

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 83.3%</b>		
<b>Repurchase Agreements (a) — 83.3%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$5,025,724 (Cost \$5,024,983)	\$ 5,024,983	\$ 5,024,983
<b>Total Investments — 83.3%</b> <b>(Cost \$5,024,983)</b>		<b>5,024,983</b>
Other assets less liabilities — 16.7%		1,008,354
<b>Net Assets — 100.0%</b>		<b>\$ 6,033,337</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

UltraShort MSCI Emerging Markets had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>b</sup>	Counterparty	Rate Paid (Received) <sup>c</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(2,656,377)	11/14/2024	Citibank NA	(4.78)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(33,255)
(2,079,718)	11/14/2024	Goldman Sachs International	(4.83)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(199,869)
(2,075,555)	11/14/2024	Societe Generale	(3.83)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(222,473)
(5,253,422)	3/6/2025	UBS AG	(4.23)%	iShares <sup>®</sup> MSCI Emerging Markets ETF	(212,111)
<u>(12,065,072)</u>					<u>(667,708)</u>
				Total Unrealized Depreciation	<u>(667,708)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 90.0%</b>		
<b>Repurchase Agreements (a) — 90.0%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,622,183		
(Cost \$3,621,651)	\$ 3,621,651	\$ 3,621,651
<b>Total Investments — 90.0%</b>		<b>3,621,651</b>
<b>(Cost \$3,621,651)</b>		<b>3,621,651</b>
Other assets less liabilities — 10.0%		401,896
<b>Net Assets — 100.0%</b>		<b>\$ 4,023,547</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements<sup>a</sup>**

UltraShort MSCI Japan had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>b</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>c</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(3,906,480)	4/10/2024	Bank of America NA Morgan Stanley & Co.	(4.88)%	iShares <sup>®</sup> MSCI Japan ETF	(1,268,864)
(1,302,304)	11/14/2024	International plc	(4.78)%	iShares <sup>®</sup> MSCI Japan ETF	(192,500)
(1,675,535)	11/14/2024	Societe Generale	(4.38)%	iShares <sup>®</sup> MSCI Japan ETF	(471,075)
(1,190,174)	11/14/2024	UBS AG	(4.68)%	iShares <sup>®</sup> MSCI Japan ETF	(360,866)
<u>(8,074,493)</u>					<u>(2,293,305)</u>
				Total Unrealized Depreciation	<u>(2,293,305)</u>

<sup>a</sup> In order to facilitate the daily valuation of these swap transactions as of close of business New York time, one or more financial products traded on a U.S. exchange are used as the reference entity as a surrogate for the respective underlying index for the purposes of both daily valuation calculation as well as final settlement of the swap.

<sup>b</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>c</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 99.4%</b>		
<b>Repurchase Agreements (a) — 99.4%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,878,160 (Cost \$3,877,589)	\$ 3,877,589	\$ 3,877,589
<b>Total Investments — 99.4%</b> <b>(Cost \$3,877,589)</b>		<b>3,877,589</b>
Other assets less liabilities — 0.6%		24,366
<b>Net Assets — 100.0%</b>		<b>\$ 3,901,955</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Nasdaq Biotechnology had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(588,998)	3/6/2025	Bank of America NA	(5.08)%	Nasdaq Biotechnology Index <sup>®</sup>	164,737
(1,377,282)	11/6/2025	BNP Paribas SA	(5.13)%	Nasdaq Biotechnology Index <sup>®</sup>	(285,525)
(965,426)	3/6/2025	Citibank NA	(4.33)%	Nasdaq Biotechnology Index <sup>®</sup>	(4,501)
(1,018,569)	3/6/2024	Morgan Stanley & Co. International plc	(4.78)%	Nasdaq Biotechnology Index <sup>®</sup>	(41,714)
(3,272,706)	11/14/2024	Societe Generale	(5.38)%	Nasdaq Biotechnology Index <sup>®</sup>	(34,778)
(584,570)	11/6/2025	UBS AG	(4.33)%	Nasdaq Biotechnology Index <sup>®</sup>	(148,514)
<u>(7,807,551)</u>					<u>(350,295)</u>
				Total Unrealized Appreciation	<u>164,737</u>
				Total Unrealized Depreciation	<u>(515,032)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 178.7%</b>		
<b>Repurchase Agreements (a) — 31.8%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$85,657,370 (Cost \$85,644,771)		
	\$ 85,644,771	\$ 85,644,771
<b>U.S. Treasury Obligations (b) — 146.9%</b>		
U.S. Treasury Bills		
5.27%, 3/12/2024 (c)	25,000,000	24,959,713
5.42%, 3/14/2024 (c)	25,000,000	24,952,437
5.44%, 3/21/2024 (c)	75,000,000	74,779,792
5.31%, 4/2/2024 (c)	25,000,000	24,882,333
5.29%, 4/4/2024 (c)	25,000,000	24,875,294
5.29%, 4/11/2024 (c)	25,000,000	24,849,809
5.32%, 4/25/2024 (c)	25,000,000	24,798,314
5.25%, 5/9/2024 (c)	25,000,000	24,748,557
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
5.17%, 7/5/2024 (c)	25,000,000	24,549,375
5.13%, 7/25/2024 (c)	25,000,000	24,479,875
5.25%, 8/8/2024 (c)	50,000,000	48,860,778
<b>Total U.S. Treasury Obligations (Cost \$396,184,548)</b>		<b>396,148,408</b>
<b>Total Short-Term Investments (Cost \$481,829,319)</b>		<b>481,793,179</b>
<b>Total Investments — 178.7% (Cost \$481,829,319)</b>		<b>481,793,179</b>
Liabilities in excess of other assets — (78.7%)		(212,214,253)
<b>Net Assets — 100.0%</b>		<b>\$ 269,578,926</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$234,799,584.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraShort QQQ had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
Nasdaq 100 E-Mini Index	30	3/15/2024	U.S. Dollar	\$ 10,849,650	\$ (189,850)

**Swap Agreements**

UltraShort QQQ had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Depreciation (\$)</b>
(65,805,921)	11/14/2024	Bank of America NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(38,102,806)
(36,214,007)	11/6/2025	Barclays Capital	(5.53)%	Nasdaq-100 Index <sup>®</sup>	(9,123,896)
(65,174,386)	11/14/2024	BNP Paribas SA	(5.73)%	Nasdaq-100 Index <sup>®</sup>	(48,958,097)
(70,515,366)	3/6/2025	Citibank NA	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(40,639,686)
(59,147,740)	11/7/2024	Goldman Sachs International	(5.68)%	Nasdaq-100 Index <sup>®</sup>	(25,978,720)
(28,924,292)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.63)%	Nasdaq-100 Index <sup>®</sup>	(5,047,582)
(43,738,292)	4/10/2025	International plc	(5.13)%	Nasdaq-100 Index <sup>®</sup>	(7,644,722)
(80,710,141)	4/8/2024	Societe Generale	(5.98)%	Nasdaq-100 Index <sup>®</sup>	(57,409,143)
(78,071,030)	11/7/2024	UBS AG	(5.48)%	Nasdaq-100 Index <sup>®</sup>	(30,737,423)
<u>(528,301,175)</u>					<u>(263,642,075)</u>
				Total Unrealized Depreciation	<u>(263,642,075)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 123.9%</b>		
<b>Repurchase Agreements (a) — 55.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$22,451,372 (Cost \$22,448,070)		
	\$ 22,448,070	\$ 22,448,070
<b>U.S. Treasury Obligations (b) — 68.3%</b>		
U.S. Treasury Bills		
5.30%, 5/9/2024 (c)	14,000,000	13,859,192
5.08%, 8/8/2024 (c)	14,000,000	13,681,018
<b>Total U.S. Treasury Obligations (Cost \$27,551,715)</b>		<b>27,540,210</b>
<b>Total Short-Term Investments (Cost \$49,999,785)</b>		<b>49,988,280</b>
<b>Total Investments — 123.9% (Cost \$49,999,785)</b>		<b>49,988,280</b>
Liabilities in excess of other assets — (23.9%)		(9,633,634)
<b>Net Assets — 100.0%</b>		<b>\$ 40,354,646</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$13,797,589.
- (c) The rate shown was the current yield as of February 29, 2024.

**Swap Agreements**

UltraShort Real Estate had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(36,781,426)	3/6/2025	Bank of America NA	(5.68)%	S&P Real Estate Select Sector index <sup>c</sup>	(2,432,464)
(27,293,800)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Real Estate Select Sector index <sup>c</sup>	(4,268,974)
(4,656,919)	4/7/2025	Citibank NA	(5.23)%	S&P Real Estate Select Sector index <sup>c</sup>	(372,725)
(5,285,050)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Real Estate Select Sector index <sup>c</sup>	(1,256,553)
(3,512,229)	3/6/2025	Societe Generale	(5.58)%	S&P Real Estate Select Sector index <sup>c</sup>	(1,022,249)
(3,029,465)	3/6/2025	UBS AG	(4.98)%	S&P Real Estate Select Sector index <sup>c</sup>	(598,698)
<u>(80,558,889)</u>					<u>(9,951,663)</u>
				Total Unrealized Depreciation	<u>(9,951,663)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Real Estate for the components of the underlying reference instrument and their relative weightings.



Investments	Principal Amount	Value
<b>Short-Term Investments — 93.1%</b>		
<b>Repurchase Agreements (a) — 93.1%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$55,756,265 (Cost \$55,748,063)	\$ 55,748,063	\$ 55,748,063
<b>Total Investments — 93.1%</b> <b>(Cost \$55,748,063)</b>		<b>55,748,063</b>
Other assets less liabilities — 6.9%		4,138,796
<b>Net Assets — 100.0%</b>		<b>\$ 59,886,859</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

#### Futures Contracts Sold

UltraShort Russell2000 had the following open short futures contracts as of February 29, 2024:

	Number of Contracts	Expiration Date	Trading Currency	Notional Amount	Value and Unrealized Depreciation
Russell 2000 E-Mini Index	48	3/15/2024	U.S. Dollar	\$ 4,937,520	\$ (70,569)

#### Swap Agreements

UltraShort Russell2000 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(8,562,518)	3/6/2024	Bank of America NA	(5.08)%	Russell 2000 <sup>®</sup> Index	(3,792,682)
(14,905,809)	11/6/2025	Barclays Capital	(5.43)%	Russell 2000 <sup>®</sup> Index	(2,305,199)
(6,869,330)	2/11/2025	BNP Paribas SA	(5.23)%	Russell 2000 <sup>®</sup> Index	(1,140,189)
(7,876,202)	3/6/2025	Citibank NA	(5.14)%	Russell 2000 <sup>®</sup> Index	(2,598,439)
(1,456,882)	11/7/2024	Goldman Sachs International Morgan Stanley & Co.	(5.33)%	Russell 2000 <sup>®</sup> Index	277,180
(31,525,355)	11/6/2025	International plc Morgan Stanley & Co.	(5.03)%	Russell 2000 <sup>®</sup> Index	(6,604,301)
(13,468,252)	11/6/2025	International plc	(5.03)%	iShares <sup>®</sup> Russell 2000 ETF	(3,172,569)
(44,993,607)					(9,776,870)
(15,627,058)	11/6/2025	Societe Generale	(5.18)%	Russell 2000 <sup>®</sup> Index	(4,157,776)
(14,545,914)	11/7/2024	UBS AG	(4.83)%	Russell 2000 <sup>®</sup> Index	(144,835)
(114,837,320)					(23,638,810)
				Total Unrealized Appreciation	277,180
				Total Unrealized Depreciation	(23,915,990)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 149.3%</b>		
<b>Repurchase Agreements (a) — 16.6%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$102,413,745 (Cost \$102,398,679)		
	\$ 102,398,679	\$ 102,398,679
<b>U.S. Treasury Obligations (b) — 132.7%</b>		
U.S. Treasury Bills		
5.32%, 3/12/2024 (c)	75,000,000	74,879,138
5.42%, 3/14/2024 (c)	50,000,000	49,904,874
5.44%, 3/21/2024 (c)	100,000,000	99,706,389
5.31%, 4/2/2024 (c)	50,000,000	49,764,667
5.29%, 4/11/2024 (c)	40,000,000	39,759,694
5.32%, 4/25/2024 (c)	30,000,000	29,757,977
5.31%, 5/2/2024 (c)	50,000,000	49,546,582
5.33%, 5/9/2024 (c)	60,000,000	59,396,537
5.30%, 5/21/2024 (c)	50,000,000	49,412,131
5.30%, 6/18/2024 (c)	75,000,000	73,809,970
4.91%, 7/11/2024 (c)	100,000,000	98,114,600
5.11%, 7/18/2024 (c)	100,000,000	98,016,933
5.13%, 7/25/2024 (c)	50,000,000	48,959,750
<b>Total U.S. Treasury Obligations (Cost \$821,267,134)</b>		<b>821,029,242</b>
<b>Total Short-Term Investments (Cost \$923,665,813)</b>		<b>923,427,921</b>
<b>Total Investments — 149.3% (Cost \$923,665,813)</b>		<b>923,427,921</b>
Liabilities in excess of other assets — (49.3%)		(304,719,098)
<b>Net Assets — 100.0%</b>		<b>\$ 618,708,823</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.
- (b) All or a portion of these securities are segregated in connection with obligations for swaps with a total value of \$364,597,187.
- (c) The rate shown was the current yield as of February 29, 2024.

**Futures Contracts Sold**

UltraShort S&P500® had the following open short futures contracts as of February 29, 2024:

	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Trading Currency</u>	<u>Notional Amount</u>	<u>Value and Unrealized Depreciation</u>
S&P 500 E-Mini Index	227	3/15/2024	U.S. Dollar	\$ 57,927,563	\$ (3,182,585)

**Swap Agreements**

UltraShort S&P500® had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<b>Notional Amount (\$)</b>	<b>Termination Date<sup>a</sup></b>	<b>Counterparty</b>	<b>Rate Paid (Received)<sup>b</sup></b>	<b>Reference Instrument</b>	<b>Value and Unrealized Depreciation (\$)</b>
(131,198,375)	3/6/2025	Bank of America NA	(5.63)%	S&P 500®	(25,451,143)
(161,011,554)	2/11/2025	BNP Paribas SA	(5.63)%	S&P 500®	(37,185,057)
(145,687,071)	4/8/2024	Citibank NA	(5.58)%	S&P 500®	(87,909,826)
(112,805,936)	11/7/2024	Goldman Sachs International	(5.68)%	S&P 500®	(54,249,493)
(121,428,825)	4/7/2025	J.P. Morgan Securities Morgan Stanley & Co.	(5.53)%	S&P 500®	(14,572,646)
(184,286,219)	4/10/2025	International plc	(5.13)%	S&P 500®	(14,288,652)
(183,266,966)	11/14/2024	Societe Generale	(5.68)%	S&P 500®	(54,391,093)
(139,814,435)	11/7/2024	UBS AG	(5.48)%	S&P 500®	(49,151,557)
<u>(1,179,499,381)</u>					<u>(337,199,467)</u>
				Total Unrealized Depreciation	<u>(337,199,467)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

Investments	Principal Amount	Value
<b>Short-Term Investments — 111.5%</b>		
<b>Repurchase Agreements (a) — 111.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$6,247,499		
(Cost \$6,246,580)	\$ 6,246,580	\$ 6,246,580
<b>Total Investments — 111.5%</b>		
<b>(Cost \$6,246,580)</b>		<b>6,246,580</b>
Liabilities in excess of other assets — (11.5%)		(644,380)
<b>Net Assets — 100.0%</b>		<b>\$ 5,602,200</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Semiconductors had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Depreciation (\$)
(2,317,799)	3/6/2025	Bank of America NA	(5.53)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(1,934,415)
(743,445)	11/6/2025	BNP Paribas SA	(5.43)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(528,530)
(1,034,992)	3/6/2024	Goldman Sachs International	(5.43)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(781,473)
(932,950)	4/7/2025	J.P. Morgan Securities	(5.53)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(317,052)
(626,826)	4/7/2025	Morgan Stanley & Co. International plc	(4.98)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(8,213)
(3,221,594)	11/6/2025	Societe Generale	(5.53)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(47,528)
(2,332,376)	11/6/2025	UBS AG	(5.43)%	Dow Jones U.S. Semiconductors <sup>SM</sup> Index <sup>c</sup>	(44,078)
<u>(11,209,982)</u>					<u>(3,661,289)</u>
				Total Unrealized Depreciation	<u>(3,661,289)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Semiconductors for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 92.7%</b>		
<b>Repurchase Agreements (a) — 92.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$2,162,203 (Cost \$2,161,885)		
	\$ 2,161,885	\$ 2,161,885
<b>Total Investments — 92.7%</b>		<b>2,161,885</b>
<b>(Cost \$2,161,885)</b>		<b>2,161,885</b>
Other assets less liabilities — 7.3%		171,370
<b>Net Assets — 100.0%</b>		<b>\$ 2,333,255</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort SmallCap600 had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(747,805)	3/6/2024	Bank of America NA Morgan Stanley & Co.	(5.53)%	S&P SmallCap 600 <sup>®</sup>	(415,534)
(1,515,186)	3/6/2024	International plc	(4.98)%	S&P SmallCap 600 <sup>®</sup>	(196,965)
(1,509,966)	3/6/2025	Societe Generale	(5.18)%	S&P SmallCap 600 <sup>®</sup>	(81,321)
(893,973)	11/7/2024	UBS AG	(5.18)%	S&P SmallCap 600 <sup>®</sup>	87,735
<u>(4,666,930)</u>					<u>(606,085)</u>
				Total Unrealized Appreciation	87,735
				Total Unrealized Depreciation	<u>(693,820)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<u>Investments</u>	<u>Principal Amount</u>	<u>Value</u>
<b>Short-Term Investments — 105.7%</b>		
<b>Repurchase Agreements (a) — 105.7%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$3,732,468		
(Cost \$3,731,919)	\$ 3,731,919	\$ 3,731,919
<b>Total Investments — 105.7%</b>		
<b>(Cost \$3,731,919)</b>		<b>3,731,919</b>
Liabilities in excess of other assets — (5.7%)		(200,874)
<b>Net Assets — 100.0%</b>		<b>\$ 3,531,045</b>

(a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

**Swap Agreements**

UltraShort Technology had the following open non-exchange traded total return swap agreements as of February 29, 2024:

<u>Notional Amount (\$)</u>	<u>Termination Date<sup>a</sup></u>	<u>Counterparty</u>	<u>Rate Paid (Received)<sup>b</sup></u>	<u>Reference Instrument</u>	<u>Value and Unrealized Depreciation (\$)</u>
(854,567)	3/6/2025	Bank of America NA	(5.53)%	S&P Technology Select Sector Index <sup>c</sup>	(352,837)
(1,788,338)	3/6/2025	BNP Paribas SA	(5.63)%	S&P Technology Select Sector Index <sup>c</sup>	(882,736)
(54,192)	4/7/2025	Citibank NA	(5.18)%	S&P Technology Select Sector Index <sup>c</sup>	(13,159)
(771,195)	3/6/2025	Goldman Sachs International	(5.43)%	S&P Technology Select Sector Index <sup>c</sup>	(307,600)
(1,265,176)	4/7/2025	J.P. Morgan Securities	(5.48)%	S&P Technology Select Sector Index <sup>c</sup>	(109,838)
(1,273,513)	3/6/2025	Societe Generale	(5.43)%	S&P Technology Select Sector Index <sup>c</sup>	(844,899)
(1,054,661)	3/6/2025	UBS AG	(5.18)%	S&P Technology Select Sector Index <sup>c</sup>	(678,852)
<u>(7,061,642)</u>					<u>(3,189,921)</u>
				Total Unrealized Depreciation	<u>(3,189,921)</u>

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Technology for the components of the underlying reference instrument and their relative weightings.

Investments	Principal Amount	Value
<b>Short-Term Investments — 78.5%</b>		
<b>Repurchase Agreements (a) — 78.5%</b>		
Repurchase Agreements with various counterparties, rates 5.2% - 5.3%, dated 2/29/2024, due 3/1/2024, total to be received \$756,732 (Cost \$756,620)	\$ 756,620	\$ 756,620
<b>Total Investments — 78.5%</b> <b>(Cost \$756,620)</b>		<b>756,620</b>
Other assets less liabilities — 21.5%		206,997
<b>Net Assets — 100.0%</b>		<b>\$ 963,617</b>

- (a) The Fund invests in Repurchase Agreements jointly with other funds in the Trust. See "Repurchase Agreements" in the Notes to Schedules of Portfolio Investments to view the details of each individual agreement and counterparty as well as a description of the securities subject to repurchase.

### Swap Agreements

UltraShort Utilities had the following open non-exchange traded total return swap agreements as of February 29, 2024:

Notional Amount (\$)	Termination Date <sup>a</sup>	Counterparty	Rate Paid (Received) <sup>b</sup>	Reference Instrument	Value and Unrealized Appreciation/ (Depreciation) (\$)
(380,917)	3/6/2025	Bank of America NA	(5.13)%	S&P Utilities Select Sector Index <sup>c</sup>	48,956
(450,346)	4/7/2025	Goldman Sachs International	(5.43)%	S&P Utilities Select Sector Index <sup>c</sup>	(5,663)
(959,486)	3/6/2025	Societe Generale	(5.43)%	S&P Utilities Select Sector Index <sup>c</sup>	(164,839)
(133,227)	3/6/2025	UBS AG	(5.08)%	S&P Utilities Select Sector Index <sup>c</sup>	83,079
<u>(1,923,976)</u>					<u>(38,467)</u>
				Total Unrealized Appreciation	132,035
				Total Unrealized Depreciation	(170,502)

<sup>a</sup> Agreements may be terminated at will by either party without penalty. Payment is due at termination/maturity.

<sup>b</sup> Reflects the floating financing rate, as of February 29, 2024, on the notional amount of the swap agreement paid to the counterparty or received from the counterparty, excluding any commissions. This amount is included as part of the unrealized appreciation/(depreciation).

<sup>c</sup> See the Common Stocks section of the Schedule of Portfolio Investments of ProShares Ultra Utilities for the components of the underlying reference instrument and their relative weightings.

## Repurchase Agreements

Each of the Funds may enter into repurchase agreements. Repurchase agreements are primarily used by the Funds as short term investments for cash positions. Under a repurchase agreement, a Fund purchases one or more debt securities and simultaneously agrees to sell those securities back to the seller at a mutually agreed-upon future price and date, normally one day or a few days later. The resale price is greater than the purchase price, reflecting an agreed-upon market interest rate during the purchaser's holding period. While the maturities of the underlying securities in repurchase transactions may be more than one year, the term of each repurchase agreement will always be less than one year. The Funds follow certain procedures designed to minimize the risks inherent in such agreements. These procedures include effecting repurchase transactions generally with major global financial institutions whose creditworthiness is monitored by the Advisor. In addition, the value of the collateral underlying the repurchase agreement is required to be at least equal to the repurchase price, including any accrued interest income earned on the repurchase agreement. The Funds may invest in repurchase agreements through joint account arrangements; in such cases, each Fund holds a pro rata share of the collateral and interest income based upon the dollar amount of the repurchase agreements entered into by each Fund. The collateral underlying the repurchase agreement is held by the Fund's custodian. A repurchase agreement is subject to the risk that the counterparty to the repurchase agreement that sells the securities may default on its obligation to repurchase them. In this circumstance, a Fund may lose money because it may not be able to sell the securities at the agreed upon time and price, the securities may lose value before they can be sold, the selling institution may declare bankruptcy or the Fund may have difficulty exercising rights to the collateral. During periods of high demand for repurchase agreements, the Funds may be unable to invest available cash in these instruments to the extent desired by the Advisor.

On February 29, 2024, the Funds had interest in joint repurchase agreements with the following counterparties, for the time periods and rates indicated. Amounts shown in the table below represent Principal Amount, Cost and Value for each respective repurchase agreement.

Each Repurchase Agreement was fully collateralized by U.S. government and/or agency securities at February 29, 2024 as follows:

Fund Name	Bank of America Securities, Inc., 5.3%, dated	Barclays Capital, Inc., 5.2%, dated	Barclays Capital, Inc., 5.28%, dated	BNP Paribas Securities Corp., 5.3%, dated	ING Financial Markets LLC, 5.3%, dated	Total
	02/29/2024 due 03/01/2024 <sup>(a)</sup>	02/29/2024 due 03/01/2024 <sup>(b)</sup>	02/29/2024 due 03/01/2024 <sup>(c)</sup>	2/29/2024 due 03/01/2024 <sup>(d)</sup>	02/29/2024 due 03/01/2024 <sup>(e)</sup>	
Short 7-10 Year Treasury . . . . .	\$ 2,109,044	\$ 306,770	\$ 1,211,504	\$ 7,285,789	\$ 3,029,354	\$ 13,942,461
Short 20+ Year Treasury . . . . .	3,496,853	508,633	2,008,707	12,080,038	5,022,753	23,116,984
Short Dow30 <sup>SM</sup> . . . . .	14,085,218	2,048,759	8,091,010	48,658,028	20,231,495	93,114,510
Short Financials . . . . .	1,297,097	188,668	745,094	4,480,876	1,863,101	8,574,836
Short FTSE China 50 . . . . .	675,119	98,199	387,810	2,332,228	969,716	4,463,072
Short High Yield . . . . .	2,732,894	397,511	1,569,864	9,440,907	3,925,430	18,066,606
Short MidCap400 . . . . .	857,794	124,770	492,745	2,963,289	1,232,104	5,670,702
Short MSCI EAFE . . . . .	3,621,565	526,772	2,080,345	12,510,857	5,201,884	23,941,423
Short MSCI Emerging Markets . . . . .	2,699,318	392,628	1,550,577	9,324,917	3,877,202	17,844,642
Short QQQ . . . . .	24,683,055	3,590,263	14,178,755	85,268,736	35,453,844	163,174,653
Short Real Estate . . . . .	2,554,343	371,541	1,467,298	8,824,090	3,668,964	16,886,236
Short Russell2000 . . . . .	6,916,279	1,006,004	3,972,937	23,892,600	9,934,292	45,722,112
Short S&P500 <sup>®</sup> . . . . .	22,902,049	3,331,207	13,155,686	79,116,169	32,895,670	151,400,781
Short SmallCap600 . . . . .	1,099,774	159,967	631,746	3,799,221	1,579,677	7,270,385
Ultra 7-10 Year Treasury . . . . .	2,893,398	420,858	1,662,061	9,995,374	4,155,972	19,127,663
Ultra 20+ Year Treasury . . . . .	11,399,196	1,658,065	6,548,072	39,379,042	16,373,391	75,357,766
Ultra Communication Services . . . . .	60,138	8,747	34,545	207,748	86,379	397,557
Ultra Consumer Discretionary . . . . .	208,177	30,280	119,583	719,155	299,017	1,376,212
Ultra Consumer Staples . . . . .	98,430	14,317	56,542	340,031	141,380	650,700
Ultra Dow30 <sup>SM</sup> . . . . .	4,268,887	620,929	2,452,189	14,747,067	6,131,674	28,220,746
Ultra Energy . . . . .	1,469,487	213,743	844,121	5,076,409	2,110,716	9,714,476
Ultra Financials . . . . .	1,426,896	207,548	819,655	4,929,277	2,049,541	9,432,917
Ultra FTSE China 50 . . . . .	793,003	115,346	455,527	2,739,466	1,139,042	5,242,384
Ultra FTSE Europe . . . . .	356,899	51,913	205,014	1,232,924	512,637	2,359,387
Ultra Health Care . . . . .	1,498,161	217,914	860,592	5,175,465	2,151,904	9,904,036
Ultra High Yield . . . . .	1,212,203	176,320	696,329	4,187,609	1,741,163	8,013,624
Ultra Industrials . . . . .	76,935	11,191	44,194	265,778	110,507	508,605



Fund Name	Bank of America Securities, Inc., 5.3%, dated	Barclays Capital, Inc., 5.2%, dated	Barclays Capital, Inc., 5.28%, dated	BNP Paribas Securities Corp., 5.3%, dated	ING Financial Markets LLC, 5.3%, dated	Total
	02/29/2024 due 03/01/2024 <sup>(a)</sup>	02/29/2024 due 03/01/2024 <sup>(b)</sup>	02/29/2024 due 03/01/2024 <sup>(c)</sup>	2/29/2024 due 03/01/2024 <sup>(d)</sup>	02/29/2024 due 03/01/2024 <sup>(e)</sup>	
Ultra Materials . . . . .	\$ 409,655	\$ 59,586	\$ 235,319	\$ 1,415,172	\$ 588,414	\$ 2,708,146
Ultra MidCap400 . . . . .	1,146,777	166,804	658,746	3,961,594	1,647,188	7,581,109
Ultra MSCI Brazil Capped . . . . .	518,386	75,402	297,778	1,790,791	744,591	3,426,948
Ultra MSCI EAFE . . . . .	736,115	107,071	422,849	2,542,942	1,057,329	4,866,306
Ultra MSCI Emerging Markets . . . . .	1,744,543	253,752	1,002,123	6,026,603	2,505,799	11,532,820
Ultra MSCI Japan . . . . .	305,977	44,506	175,764	1,057,008	439,493	2,022,748
Ultra Nasdaq Biotechnology . . . . .	1,280,746	186,290	735,702	4,424,393	1,839,617	8,466,748
Ultra Nasdaq Cloud Computing . . . . .	69,167	10,061	39,732	238,943	99,350	457,253
Ultra Nasdaq Cybersecurity . . . . .	483,192	70,282	277,561	1,669,207	694,038	3,194,280
Ultra QQQ . . . . .	13,585,607	1,976,088	7,804,017	46,932,093	19,513,872	89,811,677
Ultra Real Estate . . . . .	1,019,913	148,351	585,871	3,523,336	1,464,966	6,742,437
Ultra Russell2000 . . . . .	3,703,249	538,655	2,127,268	12,793,045	5,319,213	24,481,430
Ultra S&P500® . . . . .	15,884,992	2,310,544	9,124,860	54,875,428	22,816,626	105,012,450
Ultra Semiconductors . . . . .	1,830,071	266,192	1,051,253	6,322,060	2,628,646	12,098,222
Ultra SmallCap600 . . . . .	911,278	132,550	523,468	3,148,054	1,308,928	6,024,278
Ultra Technology . . . . .	2,509,117	364,962	1,441,320	8,667,858	3,604,004	16,587,261
Ultra Utilities . . . . .	66,767	9,712	38,353	230,651	95,903	441,386
UltraPro Dow30 <sup>SM</sup> . . . . .	4,554,942	662,537	2,616,508	15,735,258	6,542,553	30,111,798
UltraPro MidCap400 . . . . .	311,947	45,374	179,192	1,077,634	448,069	2,062,216
UltraPro QQQ . . . . .	50,268,513	7,311,784	28,875,878	173,654,862	72,203,864	332,314,901
UltraPro Russell2000 . . . . .	1,483,502	215,782	852,173	5,124,826	2,130,849	9,807,132
UltraPro S&P500® . . . . .	13,447,447	1,955,992	7,724,654	46,454,819	19,315,424	88,898,336
UltraPro Short 20+ Year Treasury . . . . .	721,510	104,947	414,460	2,492,490	1,036,351	4,769,758
UltraPro Short Dow30 <sup>SM</sup> . . . . .	13,263,567	1,929,246	7,619,026	45,819,594	19,051,305	87,682,738
UltraPro Short MidCap400 . . . . .	361,390	52,566	207,594	1,248,440	519,088	2,389,078
UltraPro Short QQQ . . . . .	40,090,824	5,831,393	23,029,481	138,495,574	57,585,002	265,032,274
UltraPro Short Russell2000 . . . . .	5,520,118	802,926	3,170,936	19,069,499	7,928,897	36,492,376
UltraPro Short S&P500® . . . . .	15,895,591	2,312,086	9,130,947	54,912,041	22,831,849	105,082,514
UltraShort 7-10 Year Treasury . . . . .	2,559,328	372,266	1,470,162	8,841,316	3,676,125	16,919,197
UltraShort 20+ Year Treasury . . . . .	10,293,271	1,497,203	5,912,792	35,558,573	14,784,880	68,046,719
UltraShort Consumer Discretionary . . . . .	224,455	32,648	128,934	775,391	322,399	1,483,827
UltraShort Consumer Staples . . . . .	167,691	24,391	96,327	579,295	240,864	1,108,568
UltraShort Dow30 <sup>SM</sup> . . . . .	7,709,414	1,121,369	4,428,541	26,632,525	11,073,523	50,965,372
UltraShort Energy . . . . .	918,090	133,540	527,381	3,171,582	1,318,710	6,069,303
UltraShort Financials . . . . .	1,017,025	147,930	584,212	3,513,358	1,460,818	6,723,343
UltraShort FTSE China 50 . . . . .	1,300,239	189,126	746,900	4,491,733	1,867,616	8,595,614
UltraShort FTSE Europe . . . . .	3,945,105	573,834	2,266,197	13,628,548	5,666,607	26,080,291
UltraShort Health Care . . . . .	211,041	30,697	121,229	729,049	303,130	1,395,146
UltraShort Industrials . . . . .	296,230	43,088	170,165	1,023,341	425,495	1,958,319
UltraShort Materials . . . . .	174,436	25,373	100,202	602,599	250,554	1,153,164
UltraShort MidCap400 . . . . .	300,617	43,726	172,685	1,038,498	431,796	1,987,322
UltraShort MSCI Brazil Capped . . . . .	792,869	115,326	455,450	2,738,998	1,138,848	5,241,491
UltraShort MSCI EAFE . . . . .	167,155	24,314	96,019	577,446	240,097	1,105,031
UltraShort MSCI Emerging Markets . . . . .	760,118	110,563	436,636	2,625,861	1,091,805	5,024,983
UltraShort MSCI Japan . . . . .	547,839	79,686	314,697	1,892,533	786,896	3,621,651
UltraShort Nasdaq Biotechnology . . . . .	586,554	85,317	336,936	2,026,277	842,505	3,877,589
UltraShort QQQ . . . . .	12,955,288	1,884,406	7,441,941	44,754,632	18,608,504	85,644,771
UltraShort Real Estate . . . . .	3,395,669	493,915	1,950,583	11,730,489	4,877,414	22,448,070
UltraShort Russell2000 . . . . .	8,432,882	1,226,601	4,844,123	29,131,773	12,112,684	55,748,063
UltraShort S&P500® . . . . .	15,489,613	2,253,035	8,897,740	53,509,574	22,248,717	102,398,679

Fund Name	Bank of America Securities, Inc., 5.3%, dated 02/29/2024 due 03/01/2024 <sup>(a)</sup>	Barclays Capital, Inc., 5.2%, dated 02/29/2024 due 03/01/2024 <sup>(b)</sup>	Barclays Capital, Inc., 5.28%, dated 02/29/2024 due 03/01/2024 <sup>(c)</sup>	BNP Paribas Securities Corp., 5.3%, dated 2/29/2024 due 03/01/2024 <sup>(d)</sup>	ING Financial Markets LLC, 5.3%, dated 02/29/2024 due 03/01/2024 <sup>(e)</sup>	Total
UltraShort Semiconductors . . . . .	\$ 944,906	\$ 137,440	\$ 542,785	\$ 3,264,220	\$ 1,357,229	\$ 6,246,580
UltraShort SmallCap600 . . . . .	327,023	47,567	187,853	1,129,717	469,725	2,161,885
UltraShort Technology . . . . .	564,518	82,112	324,278	1,950,158	810,853	3,731,919
UltraShort Utilities . . . . .	114,452	16,648	65,745	395,380	164,395	756,620
	<u>\$ 381,812,943</u>	<u>\$ 55,536,425</u>	<u>\$ 219,325,848</u>	<u>\$ 1,318,990,171</u>	<u>\$ 548,422,226</u>	<u>\$ 2,524,087,613</u>

Each Repurchase Agreement was fully collateralized by U.S. government and/or agency securities at February 29, 2024 as follows:

- (a) U.S. Treasury Bonds, 0% to 4.75%, due 8/15/2033 to 8/15/2048; U.S. Treasury Notes, 0.13% to 4.88%, due 8/31/2024 to 1/15/2030, which had an aggregate value at the Trust level of \$561,000,000.
- (b) U.S. Treasury Notes, 4.88%, due 10/31/2030, which had an aggregate value at the Trust level of \$81,600,038.
- (c) U.S. Treasury Notes, 3.63% to 4.88%, due 5/31/2028 to 10/31/2030, which had an aggregate value at the Trust level of \$322,256,847.
- (d) U.S. Treasury Bills, 0%, due 5/14/2024 to 8/8/2024; U.S. Treasury Bonds, 0% to 6.75%, due 1/15/2025 to 8/15/2052; U.S. Treasury Notes, 0.13% to 5.25%, due 4/30/2024 to 7/15/2031, which had an aggregate value at the Trust level of \$1,938,000,138.
- (e) Federal Home Loan Banks, 0%, due 3/28/2024 to 11/1/2024; U.S. Treasury Bills, 0%, due 4/2/2024 to 10/31/2024; U.S. Treasury Bonds, 1.88% to 4.38%, due 2/15/2041 to 5/15/2049; U.S. Treasury Notes, 0.25% to 4.63%, due 1/31/2025 to 2/15/2034, which had an aggregate value at the Trust level of \$805,801,009.

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